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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 30/11/2018

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			11.05767	77.61433	11.01784	77.84523			0.00	0	494
ES33 On 02/05/2019 Bond Future			11.15578	75.18599	11.11453	75.42157			0.00	0	0
ES33 On 01/08/2019 Bond Future			11.25352	76.68027	11.21040	76.92279			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			11.27767	79.84357	11.24293	80.07293			0.00	0	5,169
ES42 On 02/05/2019 Bond Future			11.37552	76.98492	11.33952	77.21897			0.00	0	0
ES42 On 01/08/2019 Bond Future			11.47132	78.51557	11.43372	78.75652			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			132.40081	132.40081	132.38471	132.38471			0.00	0	355
I2025 On 02/05/2019 Bond Future			134.75538	134.75538	134.74011	134.74011			0.00	0	0
I2025 On 01/08/2019 Bond Future			137.41690	137.41690	137.40520	137.40520			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			100.44814	100.44814	100.43568	100.43568			0.00	0	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			101.16134	101.16134	101.14961	101.14961			0.00	0	0
I2029	On	01/08/2019	Bond Future			103.19458	103.19458	103.18545	103.18545			0.00	0	0
Total I2029 Future												0.00	0	2,954
Total For I2029												0.00	0	2,954
I2033	On	07/02/2019	Bond Future			102.49510	102.49510	102.48240	102.48240			0.00	0	6,770
I2033	On	02/05/2019	Bond Future			103.17246	103.17246	103.16027	103.16027			0.00	0	0
I2033	On	01/08/2019	Bond Future			105.24595	105.24595	105.23647	105.23647			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			119.69879	119.69879	119.95530	119.95530			0.00	0	9,912
I2038	On	02/05/2019	Bond Future			121.82757	121.82757	122.08959	122.08959			0.00	0	0
I2038	On	01/08/2019	Bond Future			124.22345	124.22345	124.49422	124.49422			0.00	0	0
Total I2038 Future												0.00	0	9,912
Total For I2038												0.00	0	9,912
I2046	On	07/02/2019	Bond Future			113.54967	113.54967	114.07002	114.07002			0.00	0	12,458
I2046	On	02/05/2019	Bond Future			113.88307	113.88307	114.41352	114.41352			0.00	0	0
I2046	On	01/08/2019	Bond Future			116.17200	116.17200	116.71642	116.71642			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			117.56296	117.56296	117.79338	117.79338			0.00	0	10,349
I2050	On	02/05/2019	Bond Future			119.65377	119.65377	119.88926	119.88926			0.00	0	0
I2050	On	01/08/2019	Bond Future			120.23992	120.23992	120.48359	120.48359			0.00	0	0
Total I2050 Future												0.00	0	10,349
Total For I2050												0.00	0	10,349
R186	On	07/02/2019	Bond Future			8.97661	109.96111	8.94114	110.16906		6.51	433,246,773.40	3,940	70,092
R186	On	02/05/2019	Bond Future			9.03259	111.89208	8.99538	112.10464		6.66	682,541,688.00	6,100	3,050
R186	On	01/08/2019	Bond Future			9.07977	108.81308	9.04018	109.03303		6.70	0.00	0	0
Total R186 Future												1,115,788,461.40	10,040	73,142
R186	On	07/02/2019	Bond Future	9.50	Put			307.22000	0.30722	325,720	7.01	0.00	0	5,000
R186	On	07/02/2019	Bond Future	9.27	Call			2,490.25000	2.49025	2,300,900	6.73	0.00	0	1,170
R186	On	07/02/2019	Bond Future	8.77	Put			1,840.20000	1.84020	1,923,610	6.35	0.00	0	0
R186	On	07/02/2019	Bond Future	8.77	Call			829.53000	0.82953	704,990	6.35	0.00	0	1,170
R186	On	07/02/2019	Bond Future	9.38	Put			432.37000	0.43237	450,750	6.87	0.00	0	0
R186	On	07/02/2019	Bond Future	9.38	Call			2,969.08000	2.96908	2,779,510	6.87	0.00	0	6,000
R186	On	07/02/2019	Bond Future	9.50	Call			3,524.04000	3.52404	3,334,590	7.01	0.00	0	0
R186	On	07/02/2019	Bond Future	9.10	Put			896.18000	0.89618	925,830	6.59	0.00	0	1,000
R186	On	07/02/2019	Bond Future	9.90	Call			5,540.55000	5.54055	5,339,920	7.52	0.00	0	0
R186	On	07/02/2019	Bond Future	9.90	Put			97.54000	0.09754	104,860	7.52	0.00	0	1,000
R186	On	07/02/2019	Bond Future	9.92	Call			5,644.64000	5.64464	5,443,660	7.55	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	07/02/2019	Bond Future	9.92	Put			91.95000	0.09195	98,920	7.55	0.00	0	1,170
R186	On	07/02/2019	Bond Future	9.27	Put			582.04000	0.58204	600,640	6.73	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Put			4,568.19000	4.56819	4,740,550	5.95	0.00	0	0
R186	On	07/02/2019	Bond Future	8.30	Put			4,006.92000	4.00692	4,166,410	5.98	0.00	0	0
R186	On	07/02/2019	Bond Future	8.30	Call			156.97000	0.15697	108,510	5.98	0.00	0	210
R186	On	07/02/2019	Bond Future	8.50	Put			2,973.40000	2.97340	3,105,580	6.12	0.00	0	0
R186	On	07/02/2019	Bond Future	8.50	Call			343.21000	0.34321	267,440	6.12	0.00	0	1,000
R186	On	07/02/2019	Bond Future	9.10	Call			1,823.48000	1.82348	1,645,180	6.59	0.00	0	0
R186	On	07/02/2019	Bond Future	9.30	Put			537.56000	0.53756	556,020	6.77	0.00	0	5,000
R186	On	07/02/2019	Bond Future	8.21	Call			106.39000	0.10639	69,530	5.95	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Put			4,510.89000	4.51089	4,681,980	5.95	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Call			111.10000	0.11110	72,930	5.95	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Put			4,453.81000	4.45381	4,623,590	5.95	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Call			101.86000	0.10186	66,270	5.95	0.00	0	0
R186	On	07/02/2019	Bond Future	9.23	Put			646.37000	0.64637	666,230	6.69	0.00	0	0
R186	On	07/02/2019	Bond Future	9.23	Call			2,324.84000	2.32484	2,136,750	6.69	0.00	0	3,000
R186	On	07/02/2019	Bond Future	9.20	Put			698.47000	0.69847	720,260	6.67	0.00	0	0
R186	On	07/02/2019	Bond Future	9.20	Call			2,204.20000	2.20420	2,018,040	6.67	0.00	0	3,000
R186	On	07/02/2019	Bond Future	9.30	Call			2,617.66000	2.61766	2,428,170	6.77	0.00	0	0
R186	On	02/05/2019	Bond Future	10.07	Call			6,344.52000	6.34452	6,139,650	7.80	0.00	0	0
R186	On	02/05/2019	Bond Future	10.07	Put			418.74000	0.41874	426,430	7.80	0.00	0	200
R186	On	02/05/2019	Bond Future	8.62	Put			3,188.37000	3.18837	3,291,910	6.37	0.00	0	0
R186	On	02/05/2019	Bond Future	9.30	Put			1,285.79000	1.28579	1,320,670	6.92	0.00	0	0
R186	On	02/05/2019	Bond Future	9.30	Call			3,010.09000	3.01009	2,832,410	6.92	0.00	0	200
R186	On	02/05/2019	Bond Future	9.75	Call			4,867.59000	4.86759	4,689,020	7.47	0.00	0	0
R186	On	02/05/2019	Bond Future	9.75	Put			661.07000	0.66107	695,060	7.47	0.00	0	7,000
R186	On	02/05/2019	Bond Future	9.96	Call			5,828.55000	5.82855	5,642,450	7.75	0.00	0	0
R186	On	02/05/2019	Bond Future	9.20	Put			1,487.25000	1.48725	1,524,120	6.82	0.00	0	0
R186	On	02/05/2019	Bond Future	9.20	Call			2,649.47000	2.64947	2,473,780	6.82	0.00	0	90
R186	On	02/05/2019	Bond Future	8.65	Put			3,076.61000	3.07661	3,176,180	6.39	0.00	0	0
R186	On	02/05/2019	Bond Future	8.65	Call			1,077.38000	1.07738	964,390	6.39	0.00	0	3,250
R186	On	02/05/2019	Bond Future	8.50	Put			3,662.28000	3.66228	3,782,090	6.26	0.00	0	0
R186	On	02/05/2019	Bond Future	8.70	Call			1,189.93000	1.18993	1,070,280	6.44	0.00	0	200
R186	On	02/05/2019	Bond Future	9.00	Put			1,970.55000	1.97055	2,020,740	6.66	0.00	0	0
R186	On	02/05/2019	Bond Future	9.00	Call			1,996.97000	1.99697	1,834,600	6.66	0.00	0	7,000
R186	On	02/05/2019	Bond Future	8.80	Put			0.00000	0.00000	2,637,780	6.52	0.00	0	0
R186	On	02/05/2019	Bond Future	8.80	Call			0.00000	0.00000	1,300,110	6.52	9,750,825.00	7,500	7,500
R186	On	02/05/2019	Bond Future	10.02	Call			6,108.97000	6.10897	5,916,510	7.80	0.00	0	0
R186	On	02/05/2019	Bond Future	9.96	Put			489.54000	0.48954	516,000	7.75	0.00	0	90
R186	On	02/05/2019	Bond Future	9.25	Put			1,382.66000	1.38266	1,416,780	6.86	0.00	0	0
R186	On	02/05/2019	Bond Future	9.25	Call			2,826.40000	2.82640	2,647,960	6.86	0.00	0	3,250

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R186	On	02/05/2019	Bond Future	9.02	Call			2,057.93000	2.05793	1,894,170	6.68	0.00	0	0
R186	On	02/05/2019	Bond Future	9.02	Put			1,917.23000	1.91723	1,966,030	6.68	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Call			2,088.77000	2.08877	1,924,330	6.68	0.00	0	0
R186	On	02/05/2019	Bond Future	8.50	Call			779.84000	0.77984	687,090	6.26	0.00	0	7,000
R186	On	02/05/2019	Bond Future	8.62	Call			1,013.23000	1.01323	904,210	6.37	0.00	0	90
R186	On	02/05/2019	Bond Future	8.70	Put			2,896.78000	2.89678	2,989,690	6.44	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Put			1,890.98000	1.89098	1,939,100	6.68	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Call			2,027.33000	2.02733	1,864,260	6.67	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Put			1,943.75000	1.94375	1,993,240	6.67	0.00	0	0
R186	On	02/05/2019	Bond Future	10.02	Put			449.36000	0.44936	469,460	7.80	0.00	0	3,250
R186	On	01/08/2019	Bond Future	10.08	Put			877.47000	0.87747	865,860	7.97	0.00	0	6,000
R186	On	01/08/2019	Bond Future	9.52	Call			4,128.30000	4.12830	3,936,010	7.28	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Put			1,501.37000	1.50137	1,529,030	7.28	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Call			721.12000	0.72112	633,680	5.99	0.00	0	6,000
R186	On	01/08/2019	Bond Future	9.05	Put			2,450.78000	2.45078	2,479,440	6.75	0.00	0	0
R186	On	01/08/2019	Bond Future	9.05	Call			2,505.39000	2.50539	2,314,100	6.75	0.00	0	6,000
R186	On	01/08/2019	Bond Future	9.53	Call			4,167.32000	4.16732	3,974,880	7.29	0.00	0	0
R186	On	01/08/2019	Bond Future	9.53	Put			1,486.53000	1.48653	1,514,040	7.29	0.00	0	0
R186	On	01/08/2019	Bond Future	10.08	Call			6,465.95000	6.46595	6,234,390	7.97	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Call			4,206.13000	4.20613	4,013,870	7.31	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Put			1,471.52000	1.47152	1,499,210	7.31	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Put			4,942.72000	4.94272	5,075,230	5.99	0.00	0	0
Total R186 Option												9,750,825.00	7,500	85,840
Total For R186												1,125,539,286.40	17,540	158,982
R197	On	07/02/2019	Bond Future			299.06121	299.06121	299.02681	299.02681			0.00	0	2,355
R197	On	02/05/2019	Bond Future			304.37923	304.37923	304.34672	304.34672			0.00	0	0
R197	On	01/08/2019	Bond Future			302.93653	302.93653	302.91203	302.91203			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			232.13610	232.13610	231.29436	231.29436			0.00	0	8,990
R202	On	02/05/2019	Bond Future			236.26400	236.26400	235.40927	235.40927			0.00	0	0
R202	On	01/08/2019	Bond Future			236.99683	236.99683	236.13160	236.13160			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			8.27751	101.74394	8.25181	101.82988		3.04	206,031,478.50	2,025	62,183
R2023	On	02/05/2019	Bond Future			8.31424	99.60084	8.28649	99.68911		3.56	0.00	0	0
R2023	On	01/08/2019	Bond Future			8.33008	101.57998	8.29914	101.67288		3.48	0.00	0	0
Total R2023 Future												206,031,478.50	2,025	62,183
R2023	On	07/02/2019	Bond Future	10.57	Call			7,394.89000	7.39489	7,308,920	4.33	0.00	0	0

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R2023	On	07/02/2019	Bond Future	10.57	Put			0.05000	0.00005	0,020	4.33	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Call			7,425.27000	7.42527	7,339,300	4.33	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Put			0.04000	0.00004	0,010	4.33	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Call			7,455.65000	7.45565	7,369,680	4.33	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Put			0.04000	0.00004	0,010	4.33	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Call			1,266.76000	1.26676	1,185,540	3.72	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Put			748.04000	0.74804	755,090	3.72	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Call			1,286.89000	1.28689	1,205,550	3.73	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Put			736.55000	0.73655	743,480	3.73	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Call			1,246.79000	1.24679	1,165,680	3.71	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Put			759.69000	0.75969	766,850	3.71	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Put			639.09000	0.63909	657,190	4.16	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Call			2,535.61000	2.53561	2,460,900	4.17	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Put			633.17000	0.63317	651,360	4.17	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Call			2,559.36000	2.55936	2,484,450	4.18	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Put			627.59000	0.62759	645,580	4.18	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Call			2,512.20000	2.51220	2,437,400	4.16	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												206,031,478.50	2,025	62,183
R2030	On	07/02/2019	Bond Future			9.43102	90.60893	9.40091	90.79888		9.07	14,497,428.80	160	55,285
R2030	On	02/05/2019	Bond Future			9.49007	92.20045	9.45881	92.39444		9.20	0.00	0	0
R2030	On	01/08/2019	Bond Future			9.54564	90.02717	9.51274	90.22771		9.22	0.00	0	0
Total R2030 Future												14,497,428.80	160	55,285
R2030	On	07/02/2019	Bond Future	8.63	Call			102.32000	0.10232	78,920	8.15	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Put			5,153.45000	5.15345	5,320,000	8.15	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Put			5,217.01000	5.21701	5,384,350	8.15	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.60	Put			921.98000	0.92198	968,550	9.19	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.60	Call			2,168.04000	2.16804	2,024,660	9.19	0.00	0	1,320
R2030	On	07/02/2019	Bond Future	9.68	Put			760.23000	0.76023	800,890	9.28	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.68	Call			2,500.49000	2.50049	2,351,200	9.28	0.00	0	4,000
R2030	On	07/02/2019	Bond Future	9.40	Put			1,438.15000	1.43815	1,510,600	8.97	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.40	Call			1,432.40000	1.43240	1,314,900	8.97	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.70	Put			4,715.22000	4.71522	4,875,470	8.14	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.70	Call			138.06000	0.13806	108,360	8.14	0.00	0	0
R2030	On	07/02/2019	Bond Future	10.20	Call			5,057.01000	5.05701	4,892,490	10.15	0.00	0	0
R2030	On	07/02/2019	Bond Future	10.20	Put			192.85000	0.19285	218,280	10.15	0.00	0	4,000
R2030	On	07/02/2019	Bond Future	8.90	Put			3,551.32000	3.55132	3,694,150	8.32	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Call			106.90000	0.10690	82,630	8.14	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Put			5,090.12000	5.09012	5,255,800	8.14	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Call			97.92000	0.09792	75,310	8.15	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	07/02/2019	Bond Future	8.90	Call			311.20000	0.31120	264,080	8.32	0.00	0	1,320
R2030	On	07/02/2019	Bond Future	9.18	Put			2,215.27000	2.21527	2,325,340	8.71	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.18	Call			805.12000	0.80512	725,240	8.71	0.00	0	4,000
R2030	On	02/05/2019	Bond Future	10.20	Call			5,232.86000	5.23286	5,074,330	10.14	0.00	0	0
R2030	On	02/05/2019	Bond Future	10.20	Put			780.00000	0.78000	815,460	10.14	0.00	0	3,000
R2030	On	02/05/2019	Bond Future	9.40	Call			2,042.23000	2.04223	1,905,590	9.10	0.00	0	3,000
R2030	On	02/05/2019	Bond Future	9.40	Put			2,408.71000	2.40871	2,466,060	9.10	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Call			2,073.85000	2.07385	1,936,060	9.11	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Put			2,377.87000	2.37787	2,434,070	9.11	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Call			2,010.87000	2.01087	1,875,400	9.09	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Put			2,439.86000	2.43986	2,498,380	9.09	0.00	0	0
R2030	On	02/05/2019	Bond Future	8.90	Put			4,350.58000	4.35058	4,471,850	8.53	0.00	0	0
R2030	On	02/05/2019	Bond Future	8.90	Call			786.57000	0.78657	713,850	8.53	0.00	0	3,000
R2030	On	01/08/2019	Bond Future	9.90	Put			1,902.08000	1.90208	1,876,330	9.69	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.91	Call			4,264.29000	4.26429	4,038,500	9.70	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.91	Put			1,882.16000	1.88216	1,856,910	9.70	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Call			4,303.15000	4.30315	4,078,140	9.72	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Put			1,862.15000	1.86215	1,837,680	9.72	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Call			4,225.28000	4.22528	3,998,990	9.69	0.00	0	0
Total R2030 Option												0.00	0	23,640
Total For R2030												14,497,428.80	160	78,925
R2032	On	07/02/2019	Bond Future			9.64360	92.78643	9.60846	93.02662		9.92	26,072,986.83	281	42,380
R2032	On	02/05/2019	Bond Future			9.70240	90.25904	9.66602	90.50420		10.37	0.00	0	0
R2032	On	01/08/2019	Bond Future			9.75617	92.05297	9.71813	92.30568		9.92	0.00	0	0
Total R2032 Future												26,072,986.83	281	42,380
R2032	On	07/02/2019	Bond Future	8.81	Call			89.79000	0.08979	82,280	8.84	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Put			5,798.81000	5.79881	6,031,490	8.84	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Call			94.58000	0.09458	86,900	8.86	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Put			5,729.02000	5.72902	5,961,530	8.86	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Call			85.20000	0.08520	77,860	8.83	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Put			5,868.88000	5.86888	6,101,730	8.83	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Call			2,273.59000	2.27359	2,124,990	10.24	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Put			2,585.06000	2.58506	2,681,620	10.24	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Call			2,308.17000	2.30817	2,157,980	10.25	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Put			2,551.83000	2.55183	2,646,800	10.25	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Call			2,239.04000	2.23904	2,092,040	10.22	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Put			2,618.40000	2.61840	2,716,560	10.22	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Call			4,585.79000	4.58579	4,293,300	10.26	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Put			2,093.55000	2.09355	2,053,770	10.26	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Call			4,627.17000	4.62717	4,335,410	10.28	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	01/08/2019	Bond Future	10.11	Put			2,070.98000	2.07098	2,031,930	10.28	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Call			4,544.56000	4.54456	4,251,620	10.25	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Put			2,116.34000	2.11634	2,076,110	10.25	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												26,072,986.83	281	42,380
R2035	On	07/02/2019	Bond Future			9.76943	96.86304	9.72920	97.16914		10.56	0.00	0	71,612
R2035	On	02/05/2019	Bond Future			9.82547	94.06384	9.78393	94.37611		11.09	0.00	0	0
R2035	On	01/08/2019	Bond Future			9.87777	95.93308	9.83451	96.25426		10.61	0.00	0	0
Total R2035 Future												0.00	0	71,612
R2035	On	07/02/2019	Bond Future	8.97	Put			6,180.51000	6.18051	6,474,230	9.31	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Call			117.55000	0.11755	104,600	9.31	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Put			6,102.13000	6.10213	6,395,280	9.31	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Call			107.17000	0.10717	95,330	9.31	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Put			6,259.20000	6.25920	6,553,460	9.31	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Call			112.26000	0.11226	99,880	9.31	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Call			2,577.09000	2.57709	2,390,470	11.08	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Put			2,909.04000	2.90904	3,034,690	11.08	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Call			2,615.98000	2.61598	2,427,220	11.09	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Put			2,872.21000	2.87221	2,995,720	11.09	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Call			2,538.72000	2.53872	2,354,020	11.07	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Put			2,946.48000	2.94648	3,074,050	11.07	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Call			5,247.50000	5.24750	4,915,920	11.17	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Put			2,300.71000	2.30071	2,290,310	11.17	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Call			5,155.61000	5.15561	4,822,880	11.14	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Put			2,350.87000	2.35087	2,339,320	11.14	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Call			5,201.63000	5.20163	4,869,180	11.15	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Put			2,325.82000	2.32582	2,314,550	11.15	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			9.83529	89.11791	9.79505	89.42601		11.62	0.00	0	55,962
R2037	On	02/05/2019	Bond Future			9.89367	90.68323	9.85215	90.99752		11.65	0.00	0	0
R2037	On	01/08/2019	Bond Future			9.95016	88.22955	9.90695	88.55272		11.70	0.00	0	0
Total R2037 Future												0.00	0	55,962
R2037	On	07/02/2019	Bond Future	9.05	Put			6,138.18000	6.13818	6,434,410	10.33	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Call			133.12000	0.13312	120,950	10.35	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Put			6,060.01000	6.06001	6,355,940	10.35	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Call			139.92000	0.13992	127,400	10.37	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Put			5,982.22000	5.98222	6,277,800	10.37	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Call			126.58000	0.12658	114,710	10.33	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Call			2,595.22000	2.59522	2,411,760	11.71	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	02/05/2019	Bond Future	9.80	Put			2,992.40000	2.99240	3,123,230	11.71	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Call			2,633.27000	2.63327	2,448,640	11.72	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Put			2,954.08000	2.95408	3,083,740	11.72	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Call			2,557.45000	2.55745	2,375,180	11.70	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Put			3,031.10000	3.03110	3,163,120	11.70	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Call			5,143.30000	5.14330	4,791,270	12.02	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Put			2,340.16000	2.34016	2,311,300	12.02	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Call			5,189.15000	5.18915	4,837,920	12.03	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Put			2,314.67000	2.31467	2,286,610	12.03	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Call			5,235.16000	5.23516	4,884,720	12.05	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Put			2,289.42000	2.28942	2,262,150	12.05	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	55,962
R2040	On	07/02/2019	Bond Future			9.89476	92.44257	9.85965	92.73183		12.01	0.00	0	33,526
R2040	On	02/05/2019	Bond Future			9.95250	94.06635	9.91629	94.36144		12.05	0.00	0	0
R2040	On	01/08/2019	Bond Future			10.00855	91.42953	9.97085	91.73328		12.14	0.00	0	0
Total R2040 Future												0.00	0	33,526
R2040	On	07/02/2019	Bond Future	9.13	Put			6,502.66000	6.50266	6,785,350	10.84	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Call			133.01000	0.13301	126,620	10.80	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Put			6,672.39000	6.67239	6,955,260	10.80	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Call			139.92000	0.13992	133,440	10.82	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Put			6,587.29000	6.58729	6,870,070	10.82	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Call			147.16000	0.14716	140,590	10.84	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Call			2,823.69000	2.82369	2,655,750	11.92	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Put			3,038.89000	3.03889	3,166,040	11.92	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Call			2,866.04000	2.86604	2,696,270	11.93	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Put			2,999.29000	2.99929	3,124,610	11.93	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Call			2,781.39000	2.78139	2,615,770	11.91	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Put			3,078.66000	3.07866	3,208,130	11.91	0.00	0	0
R2040	On	02/05/2019	Bond Future	10.20	Put			1,985.99000	1.98599	2,071,830	12.30	0.00	0	0
R2040	On	02/05/2019	Bond Future	10.20	Call			4,258.00000	4.25800	4,048,750	12.30	0.00	0	1,150
R2040	On	02/05/2019	Bond Future	9.60	Put			4,366.49000	4.36649	4,552,150	11.53	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.60	Call			1,723.13000	1.72313	1,613,700	11.53	0.00	0	1,150
R2040	On	01/08/2019	Bond Future	10.37	Call			5,613.35000	5.61335	5,281,440	12.59	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.37	Put			2,477.59000	2.47759	2,449,430	12.59	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Call			5,662.60000	5.66260	5,331,290	12.60	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Put			2,450.51000	2.45051	2,422,950	12.60	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Call			5,563.98000	5.56398	5,231,450	12.57	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Put			2,504.67000	2.50467	2,475,890	12.57	0.00	0	0
Total R2040 Option												0.00	0	2,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R2040										0.00	0	35,826
R2044 On 07/02/2019 Bond Future			9.90258	89.68650	9.86746	89.98137		12.61		0.00	0	37,176
R2044 On 02/05/2019 Bond Future			9.95770	91.26188	9.92151	91.56267		12.67		0.00	0	0
R2044 On 01/08/2019 Bond Future			10.01111	88.69451	9.97349	89.00393		12.77		0.00	0	0
Total R2044 Future										0.00	0	37,176
R2044 On 07/02/2019 Bond Future	9.18	Call			180.54000	0.18054	176,190	11.48		0.00	0	0
R2044 On 07/02/2019 Bond Future	9.18	Put			6,297.30000	6.29730	6,587,820	11.48		0.00	0	0
R2044 On 07/02/2019 Bond Future	9.16	Call			163.72000	0.16372	159,420	11.44		0.00	0	0
R2044 On 07/02/2019 Bond Future	9.16	Put			6,468.75000	6.46875	6,759,320	11.44		0.00	0	0
R2044 On 07/02/2019 Bond Future	9.17	Call			171.97000	0.17197	167,650	11.46		0.00	0	0
R2044 On 07/02/2019 Bond Future	9.17	Put			6,382.79000	6.38279	6,673,340	11.46		0.00	0	0
R2044 On 02/05/2019 Bond Future	9.90	Call			2,890.43000	2.89043	2,730,320	12.55		0.00	0	0
R2044 On 02/05/2019 Bond Future	9.90	Put			3,070.02000	3.07002	3,210,700	12.55		0.00	0	0
R2044 On 02/05/2019 Bond Future	9.91	Call			2,933.80000	2.93380	2,771,620	12.56		0.00	0	0
R2044 On 02/05/2019 Bond Future	9.91	Put			3,029.82000	3.02982	3,168,430	12.56		0.00	0	0
R2044 On 02/05/2019 Bond Future	9.92	Call			2,977.71000	2.97771	2,813,470	12.57		0.00	0	0
R2044 On 02/05/2019 Bond Future	9.92	Put			2,990.30000	2.99030	3,126,850	12.57		0.00	0	0
R2044 On 01/08/2019 Bond Future	10.39	Put			2,472.62000	2.47262	2,455,310	13.28		0.00	0	0
R2044 On 01/08/2019 Bond Future	10.40	Call			5,850.22000	5.85022	5,524,300	13.29		0.00	0	0
R2044 On 01/08/2019 Bond Future	10.40	Put			2,445.66000	2.44566	2,429,160	13.29		0.00	0	0
R2044 On 01/08/2019 Bond Future	10.38	Call			5,749.73000	5.74973	5,422,450	13.26		0.00	0	0
R2044 On 01/08/2019 Bond Future	10.38	Put			2,499.86000	2.49986	2,482,000	13.26		0.00	0	0
R2044 On 01/08/2019 Bond Future	10.39	Call			5,799.90000	5.79990	5,473,170	13.28		0.00	0	0
Total R2044 Option										0.00	0	0
Total For R2044										0.00	0	37,176
R2048 On 07/02/2019 Bond Future			9.88863	93.16303	9.85352	93.46587		12.45		0.00	0	109,114
R2048 On 02/05/2019 Bond Future			9.93877	90.36225	9.90262	90.67118		13.13		0.00	0	0
R2048 On 01/08/2019 Bond Future			9.98571	92.15801	9.94820	92.47567		12.62		0.00	0	0
Total R2048 Future										0.00	0	109,114
R2048 On 07/02/2019 Bond Future	9.06	Call			101.89000	0.10189	99,220	11.09		0.00	0	0
R2048 On 07/02/2019 Bond Future	9.06	Put			7,455.74000	7.45574	7,755,910	11.09		0.00	0	0
R2048 On 07/02/2019 Bond Future	9.07	Call			107.68000	0.10768	105,010	11.11		0.00	0	0
R2048 On 07/02/2019 Bond Future	9.07	Put			7,362.41000	7.36241	7,662,580	11.11		0.00	0	0
R2048 On 07/02/2019 Bond Future	9.05	Call			96.35000	0.09635	93,680	11.07		0.00	0	0
R2048 On 07/02/2019 Bond Future	9.05	Put			7,549.49000	7.54949	7,849,660	11.07		0.00	0	0
R2048 On 02/05/2019 Bond Future	9.90	Call			3,119.28000	3.11928	2,876,480	13.00		0.00	0	0
R2048 On 02/05/2019 Bond Future	9.90	Put			3,141.74000	3.14174	3,207,870	13.00		0.00	0	0
R2048 On 02/05/2019 Bond Future	9.91	Call			3,163.54000	3.16354	2,919,630	13.02		0.00	0	0
R2048 On 02/05/2019 Bond Future	9.91	Put			3,100.32000	3.10032	3,165,340	13.02		0.00	0	0
R2048 On 02/05/2019 Bond Future	9.89	Call			3,075.31000	3.07531	2,833,650	12.99		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048 On 02/05/2019 Bond Future	9.89	Put			3,183.60000	3.18360	3,250,870	12.99	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.35	Call			5,864.48000	5.86448	5,533,160	13.06	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.35	Put			2,562.75000	2.56275	2,549,090	13.06	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.36	Call			5,915.96000	5.91596	5,585,470	13.07	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.36	Put			2,534.82000	2.53482	2,521,990	13.07	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.34	Call			5,813.15000	5.81315	5,481,000	13.04	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.34	Put			2,590.95000	2.59095	2,576,460	13.04	0.00	0	0
Total R2048 Option									0.00	0	0
Total For R2048									0.00	0	109,114
R207 On 07/02/2019 Bond Future			5.91594	101.73486	5.86345	101.78183		0.30	0.00	0	16,719
R207 On 02/05/2019 Bond Future			5.32328	103.52152	5.25163	103.57019		0.34	0.00	0	0
R207 On 01/08/2019 Bond Future			3.73323	101.93599	3.61506	101.98860		0.19	0.00	0	0
Total R207 Future									0.00	0	16,719
R207 On 07/02/2019 Bond Future	6.52	Call			587.83000	0.58783	538,570	0.49	0.00	0	0
R207 On 07/02/2019 Bond Future	6.52	Put			2.75000	0.00275	0,460	0.49	0.00	0	0
R207 On 07/02/2019 Bond Future	6.53	Call			596.59000	0.59659	547,400	0.49	0.00	0	0
R207 On 07/02/2019 Bond Future	6.53	Put			2.64000	0.00264	0,420	0.49	0.00	0	0
R207 On 07/02/2019 Bond Future	6.51	Call			579.05000	0.57905	529,760	0.49	0.00	0	0
R207 On 07/02/2019 Bond Future	6.51	Put			2.84000	0.00284	0,520	0.49	0.00	0	0
R207 On 02/05/2019 Bond Future	7.61	Call			1,580.90000	1.58090	1,532,230	0.55	0.00	0	0
R207 On 02/05/2019 Bond Future	7.61	Put			0.00000	0.00000	0,000	0.55	0.00	0	0
R207 On 02/05/2019 Bond Future	7.62	Call			1,587.52000	1.58752	1,538,850	0.55	0.00	0	0
R207 On 02/05/2019 Bond Future	7.62	Put			0.00000	0.00000	0,000	0.55	0.00	0	0
R207 On 02/05/2019 Bond Future	7.63	Call			1,594.13000	1.59413	1,545,460	0.55	0.00	0	0
R207 On 02/05/2019 Bond Future	7.63	Put			0.00000	0.00000	0,000	0.55	0.00	0	0
R207 On 01/08/2019 Bond Future	7.33	Call			1,628.62000	1.62862	1,576,010	0.26	0.00	0	0
R207 On 01/08/2019 Bond Future	7.33	Put			0.00000	0.00000	0,000	0.26	0.00	0	0
R207 On 01/08/2019 Bond Future	7.34	Call			1,632.94000	1.63294	1,580,330	0.26	0.00	0	0
R207 On 01/08/2019 Bond Future	7.34	Put			0.00000	0.00000	0,000	0.26	0.00	0	0
R207 On 01/08/2019 Bond Future	7.35	Call			1,637.25000	1.63725	1,584,640	0.26	0.00	0	0
R207 On 01/08/2019 Bond Future	7.35	Put			0.00000	0.00000	0,000	0.26	0.00	0	0
Total R207 Option									0.00	0	0
Total For R207									0.00	0	16,719
R208 On 07/02/2019 Bond Future			7.17879	101.65916	7.12368	101.76579		1.11	0.00	0	17,015
R208 On 02/05/2019 Bond Future			7.11029	100.04332	7.04755	100.15266		1.43	0.00	0	0
R208 On 01/08/2019 Bond Future			6.95673	102.03137	6.88211	102.14581		1.31	0.00	0	0
Total R208 Future									0.00	0	17,015
R208 On 07/02/2019 Bond Future	7.06	Put			315.25000	0.31525	343,210	1.18	0.00	0	0
R208 On 07/02/2019 Bond Future	7.07	Call			199.78000	0.19978	121,490	1.19	0.00	0	0
R208 On 07/02/2019 Bond Future	7.07	Put			303.78000	0.30378	332,120	1.19	0.00	0	0

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	07/02/2019	Bond Future	7.08	Call			207.93000	0.20793	130,270	1.20	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Put			292.55000	0.29255	321,520	1.20	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Call			191.86000	0.19186	113,190	1.18	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Put			56.96000	0.05696	81,810	2.10	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Call			1,750.55000	1.75055	1,664,830	2.10	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Put			56.10000	0.05610	79,720	2.10	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Call			1,766.85000	1.76685	1,679,830	2.10	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Put			55.35000	0.05535	77,670	2.10	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Call			1,734.35000	1.73435	1,649,860	2.10	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Call			2,021.80000	2.02180	1,896,350	1.77	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Put			85.85000	0.08585	74,840	1.77	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Call			2,035.85000	2.03585	1,909,700	1.77	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Put			84.95000	0.08495	73,240	1.77	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Call			2,007.75000	2.00775	1,883,030	1.77	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Put			86.75000	0.08675	76,470	1.77	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			9.70631	73.71704	9.66607	73.97827		11.87	1,916,643.04	26	121,794
R209	On	02/05/2019	Bond Future			9.75693	71.86249	9.71550	72.12886		12.53	0.00	0	0
R209	On	01/08/2019	Bond Future			9.80310	73.29075	9.76012	73.56455		12.06	0.00	0	0
Total R209 Future												1,916,643.04	26	121,794
R209	On	07/02/2019	Bond Future	9.04	Put			4,450.27000	4.45027	4,676,890	10.63	0.00	0	0
R209	On	07/02/2019	Bond Future	9.04	Call			199.34000	0.19934	164,730	10.63	0.00	0	4,000
R209	On	07/02/2019	Bond Future	10.20	Call			3,786.26000	3.78626	3,592,780	12.70	0.00	0	0
R209	On	07/02/2019	Bond Future	10.20	Put			431.27000	0.43127	499,020	12.70	0.00	0	4,000
R209	On	07/02/2019	Bond Future	9.54	Put			1,937.21000	1.93721	2,097,030	11.57	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Put			5,028.00000	5.02800	5,262,710	10.56	0.00	0	0
R209	On	07/02/2019	Bond Future	9.54	Call			1,109.66000	1.10966	1,008,250	11.57	0.00	0	4,000
R209	On	07/02/2019	Bond Future	8.96	Call			141.86000	0.14186	114,410	10.56	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Put			4,962.24000	4.96224	5,196,020	10.56	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Call			147.93000	0.14793	119,470	10.56	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Put			4,896.79000	4.89679	5,129,560	10.56	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Call			136.00000	0.13600	109,480	10.56	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Call			2,271.76000	2.27176	2,108,980	12.46	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Put			2,436.43000	2.43643	2,540,020	12.46	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Call			2,305.25000	2.30525	2,140,910	12.47	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Put			2,405.28000	2.40528	2,507,310	12.47	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Call			2,238.51000	2.23851	2,077,480	12.44	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Put			2,467.91000	2.46791	2,573,250	12.44	0.00	0	0
R209	On	02/05/2019	Bond Future	9.35	Put			3,691.82000	3.69182	3,852,580	11.98	0.00	0	0

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	9.35	Call			1,277.55000	1.27755	1,171,940	11.98	0.00	0	760
R209	On	02/05/2019	Bond Future	10.71	Call			6,603.83000	6.60383	6,388,890	14.33	0.00	0	0
R209	On	02/05/2019	Bond Future	10.71	Put			592.90000	0.59290	644,330	14.33	0.00	0	760
R209	On	02/05/2019	Bond Future	9.95	Put			1,719.34000	1.71934	1,794,430	12.80	0.00	0	0
R209	On	02/05/2019	Bond Future	9.95	Call			3,208.02000	3.20802	3,016,740	12.80	0.00	0	760
R209	On	01/08/2019	Bond Future	10.16	Call			4,487.90000	4.48790	4,203,540	12.60	0.00	0	0
R209	On	01/08/2019	Bond Future	10.16	Put			1,998.71000	1.99871	1,988,150	12.60	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Call			4,527.61000	4.52761	4,243,210	12.62	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Put			1,977.81000	1.97781	1,967,210	12.62	0.00	0	0
R209	On	01/08/2019	Bond Future	10.15	Call			4,448.54000	4.44854	4,163,780	12.58	0.00	0	0
R209	On	01/08/2019	Bond Future	10.15	Put			2,020.03000	2.02003	2,009,070	12.58	0.00	0	0
Total R209 Option												0.00	0	14,280
Total For R209												1,916,643.04	26	136,074
R210	On	07/02/2019	Bond Future			186.74876	186.74876	186.72590	186.72590			0.00	0	3,308
R210	On	02/05/2019	Bond Future			187.51383	187.51383	187.49225	187.49225			0.00	0	0
R210	On	01/08/2019	Bond Future			191.28275	191.28275	191.26606	191.26606			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			155.79105	155.79105	155.77313	155.77313			0.00	0	4,976
R212	On	02/05/2019	Bond Future			158.56163	158.56163	158.54471	158.54471			0.00	0	0
R212	On	01/08/2019	Bond Future			161.67723	161.67723	161.66452	161.66452			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			9.53290	85.26900	9.49260	85.51895		9.54	0.00	0	32,397
R213	On	02/05/2019	Bond Future			9.58666	83.21696	9.54499	83.47192		10.14	0.00	0	0
R213	On	01/08/2019	Bond Future			9.63570	84.87053	9.59217	85.13307		9.77	0.00	0	0
Total R213 Future												0.00	0	32,397
R213	On	07/02/2019	Bond Future	8.69	Call			93.52000	0.09352	66,600	8.60	0.00	0	0
R213	On	07/02/2019	Bond Future	8.69	Put			5,292.45000	5.29245	5,515,480	8.60	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Call			97.70000	0.09770	69,790	8.59	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Put			5,229.18000	5.22918	5,451,220	8.59	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Call			89.48000	0.08948	63,540	8.60	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Put			5,355.93000	5.35593	5,579,940	8.60	0.00	0	0
R213	On	02/05/2019	Bond Future	9.49	Call			2,068.57000	2.06857	1,900,990	10.13	0.00	0	0
R213	On	02/05/2019	Bond Future	9.49	Put			2,406.65000	2.40665	2,494,030	10.13	0.00	0	0
R213	On	02/05/2019	Bond Future	9.50	Call			2,100.03000	2.10003	1,930,630	10.14	0.00	0	0
R213	On	02/05/2019	Bond Future	9.50	Put			2,376.49000	2.37649	2,462,050	10.14	0.00	0	0
R213	On	02/05/2019	Bond Future	9.48	Call			2,037.57000	2.03757	1,871,390	10.12	0.00	0	0
R213	On	02/05/2019	Bond Future	9.48	Put			2,437.34000	2.43734	2,526,120	10.12	0.00	0	0

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	9.99	Call			4,263.19000	4.26319	4,016,200	10.42	0.00	0	0
R213	On	01/08/2019	Bond Future	9.99	Put			1,905.19000	1.90519	1,920,740	10.42	0.00	0	0
R213	On	01/08/2019	Bond Future	10.00	Call			4,301.77000	4.30177	4,055,270	10.43	0.00	0	0
R213	On	01/08/2019	Bond Future	10.00	Put			1,885.68000	1.88568	1,901,720	10.43	0.00	0	0
R213	On	01/08/2019	Bond Future	9.98	Call			4,224.74000	4.22474	3,977,520	10.40	0.00	0	0
R213	On	01/08/2019	Bond Future	9.98	Put			1,924.89000	1.92489	1,940,210	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			9.87333	72.87296	9.83825	73.10967		12.78	0.00	0	29,921
R214	On	02/05/2019	Bond Future			9.92318	70.85673	9.88708	71.09824		13.43	0.00	0	0
R214	On	01/08/2019	Bond Future			9.96978	72.26480	9.93234	72.51318		12.90	0.00	0	0
Total R214 Future												0.00	0	29,921
R214	On	07/02/2019	Bond Future	9.04	Call			96.30000	0.09630	87,260	11.36	0.00	0	0
R214	On	07/02/2019	Bond Future	9.04	Put			5,847.41000	5.84741	6,075,080	11.36	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Call			101.33000	0.10133	92,100	11.38	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Put			5,775.84000	5.77584	6,003,320	11.38	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Call			91.48000	0.09148	82,620	11.34	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Put			5,919.31000	5.91931	6,147,160	11.34	0.00	0	0
R214	On	02/05/2019	Bond Future	9.86	Call			2,427.48000	2.42748	2,224,640	13.25	0.00	0	0
R214	On	02/05/2019	Bond Future	9.86	Put			2,609.53000	2.60953	2,648,200	13.25	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Call			2,461.71000	2.46171	2,257,810	13.26	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Put			2,576.45000	2.57645	2,614,060	13.26	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Call			2,393.48000	2.39348	2,191,710	13.23	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Put			2,642.95000	2.64295	2,682,690	13.23	0.00	0	0
R214	On	01/08/2019	Bond Future	10.33	Call			4,659.37000	4.65937	4,384,890	13.32	0.00	0	0
R214	On	01/08/2019	Bond Future	10.33	Put			2,091.89000	2.09189	2,065,790	13.32	0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Call			4,699.66000	4.69966	4,426,100	13.34	0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Put			2,069.58000	2.06958	2,044,400	13.34	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Call			4,618.99000	4.61899	4,344,030	13.31	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Put			2,114.20000	2.11420	2,087,620	13.31	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	29,921
Total for Bond												1,374,057,823.57	20,032	952,376
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

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 07/02/2019 GOVI			631.36700	631.36700	633.01200	633.01200				0.00	0	454
GOVI On 02/05/2019 GOVI			642.45400	642.45400	644.13200	644.13200				0.00	0	0
GOVI On 01/08/2019 GOVI			655.21400	655.21400	656.94500	656.94500				0.00	0	0
Total GOVI Future										0.00	0	454
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			335,080.00000	33.50800	351,530,000			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			335,180.00000	33.51800	351,630,000			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			334,980.00000	33.49800	351,430,000			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			37,380.00000	3.73800	54,160,000			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			37,480.00000	3.74800	54,260,000			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			37,280.00000	3.72800	54,060,000			0.00	0	0
GOVI On 01/08/2019 GOVI	638.68	Call			182,650.00000	18.26500	165,340,000			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			182,550.00000	18.25500	165,240,000			0.00	0	0
GOVI On 01/08/2019 GOVI	638.69	Put			0.00000	0.00000	0,000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI On 01/08/2019 GOVI	638.67	Call			182,750.00000	18.27500	165,440,000		0.00	0	0
GOVI On 01/08/2019 GOVI	638.67	Put			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	454
Total for GOVI									0.00	0	454
AL37 On 07/02/2019 Index Future			608.83700	608.83700	609.36700	609.36700			0.00	0	0
AL37 On 02/05/2019 Index Future			619.52800	619.52800	620.07200	620.07200			0.00	0	0
AL37 On 01/08/2019 Index Future			631.83300	631.83300	632.40600	632.40600			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			703.01700	703.01700	704.32900	704.32900			0.00	0	0
AL7T On 02/05/2019 Index Future			715.36100	715.36100	716.70200	716.70200			0.00	0	0
AL7T On 01/08/2019 Index Future			729.57000	729.57000	730.95800	730.95800			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			637.88500	637.88500	639.50600	639.50600			0.00	0	910
ALBI On 02/05/2019 Index Future			649.08500	649.08500	650.74100	650.74100			0.00	0	0
ALBI On 01/08/2019 Index Future			661.97800	661.97800	663.68500	663.68500			0.00	0	0
Total ALBI Future									0.00	0	910
Total For ALBI									0.00	0	910
IGOV On 07/02/2019 Index Future			253.64700	253.64700	253.73700	253.73700			0.00	0	528
IGOV On 02/05/2019 Index Future			258.15700	258.15700	258.25100	258.25100			0.00	0	215
IGOV On 01/08/2019 Index Future			263.34500	263.34500	263.44800	263.44800			0.00	0	0
Total IGOV Future									0.00	0	743
Total For IGOV									0.00	0	743
Total for Index									0.00	0	1,653
JIBAR F On 19/12/2018 Jibar Future			7.01000	92.99000	7.01000	92.99000			0.00	0	20,000
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	20,000
Total For JIBAR FUTURE									0.00	0	20,000
Total for Jibar									0.00	0	20,000
5Y STN On 21/12/2021 Interest Rate Swap			97.46000	97.46000	97.43000	97.43000			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 :									1,374,057,823.57	20,032	974,534

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA05 On 22/03/2019 Spot Bond			7.74500	102.31206	7.74500	102.29083			0.00	0	0
Total AA05 SPOT									0.00	0	0
Total For AA05									0.00	0	0
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.41388			0.00	0	10,000,000
Total AA06 SPOT									0.00	0	10,000,000
Total For AA06									0.00	0	10,000,000
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AA06/JIBAR SPOT									0.00	0	0
Total For AA06/JIBAR									0.00	0	0
AA07 On 15/04/2021 Spot Bond			8.95000	102.43505	8.95000	102.41041			0.00	0	0
Total AA07 SPOT									0.00	0	0
Total For AA07									0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	101.59300	10.00000	101.56700			0.00	0	0
Total AB01/R186 SPOT									0.00	0	0
Total For AB01/R186									0.00	0	0
AB014L On 19/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB014U SPOT									0.00	0	0
Total For AB014U									0.00	0	0
AB015L On 19/11/2019 Spot Bond			10.84000	100.46303	10.84000	100.43373			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	102.84135	11.37000	102.80995			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	102.99173	11.81000	102.95910			0.00	0	0
Total AB020U SPOT									0.00	0	0
Total For AB020U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	25.62753	100.00000	25.57019				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	24.67055	100.00000	24.61624				0.00	0	0
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB030U SPOT										0.00	0	0
Total For AB030U										0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB031U SPOT										0.00	0	0
Total For AB031U										0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB032U SPOT										0.00	0	0
Total For AB032U										0.00	0	0
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	300,000,000,000
Total AB033U SPOT										0.00	0	300,000,000,000
Total For AB033U										0.00	0	300,000,000,000
ABC12: On 25/11/2020 Spot Bond			10.00000	102.00200	10.00000	101.97500				0.00	0	0
Total ABC1234/R2022 SPOT										0.00	0	0
Total For ABC1234/R2022										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCPI3 On 07/12/2023 Spot Bond			4.97000	4.97000	4.97000	269.40559			0.00	0	20,000,000
Total ABCPI3 SPOT									0.00	0	20,000,000
Total For ABCPI3									0.00	0	20,000,000
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABF19U SPOT									0.00	0	0
Total For ABF19U									0.00	0	0
ABFN08 On 17/03/2020 Spot Bond					0.00000	102.78180			0.00	0	1,000,000,000
Total ABFN08 SPOT									0.00	0	1,000,000,000
Total For ABFN08									0.00	0	1,000,000,000
ABFN09 On 17/03/2026 Spot Bond					0.00000	102.02836			0.00	0	0
Total ABFN09 SPOT									0.00	0	0
Total For ABFN09									0.00	0	0
ABFN10 On 28/10/2019 Spot Bond					0.00000	100.82286			0.00	0	0
Total ABFN10 SPOT									0.00	0	0
Total For ABFN10									0.00	0	0
ABFN12 On 09/04/2019 Spot Bond					0.00000	101.38846			0.00	0	0
Total ABFN12 SPOT									0.00	0	0
Total For ABFN12									0.00	0	0
ABFN13 On 14/05/2020 Spot Bond					0.00000	101.15981			0.00	0	800,000,000
Total ABFN13 SPOT									0.00	0	800,000,000
Total For ABFN13									0.00	0	800,000,000
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.45565			0.00	0	0
Total ABFN14 SPOT									0.00	0	0
Total For ABFN14									0.00	0	0
ABFN15 On 11/11/2020 Spot Bond					0.00000	101.27294			0.00	0	0
Total ABFN15 SPOT									0.00	0	0
Total For ABFN15									0.00	0	0
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.82507			0.00	0	0
Total ABFN16 SPOT									0.00	0	0
Total For ABFN16									0.00	0	0
ABFN17 On 17/05/2019 Spot Bond					0.00000	100.39034			0.00	0	0
Total ABFN17 SPOT									0.00	0	0
Total For ABFN17									0.00	0	0
ABFN18 On 26/09/2023 Spot Bond					0.00000	103.53241			0.00	0	0
Total ABFN18 SPOT									0.00	0	0
Total For ABFN18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN21 On 30/05/2020 Spot Bond					0.00000	100.48739				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN2 On 30/05/2022 Spot Bond					0.00000	101.34222				0.00	0	0
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN2 On 30/05/2024 Spot Bond					0.00000	101.37469				0.00	0	0
Total ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0
ABFN2 On 25/05/2027 Spot Bond					0.00000	102.63135				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABFN2 On 17/10/2020 Spot Bond					0.00000	101.32353				0.00	0	0
Total ABFN24 SPOT										0.00	0	0
Total For ABFN24										0.00	0	0
ABFN2 On 17/10/2024 Spot Bond					0.00000	101.13679				0.00	0	0
Total ABFN25 SPOT										0.00	0	0
Total For ABFN25										0.00	0	0
ABFN2 On 17/10/2029 Spot Bond					0.00000	101.18873				0.00	0	180,000,000
Total ABFN26 SPOT										0.00	0	180,000,000
Total For ABFN26										0.00	0	180,000,000
ABFN2 On 29/08/2021 Spot Bond					0.00000	100.01498				0.00	0	0
Total ABFN27 SPOT										0.00	0	0
Total For ABFN27										0.00	0	0
ABFN2 On 29/08/2023 Spot Bond					0.00000	100.01843				0.00	0	0
Total ABFN28 SPOT										0.00	0	0
Total For ABFN28										0.00	0	0
ABFN2 On 29/08/2025 Spot Bond					0.00000	100.02042				0.00	0	0
Total ABFN29 SPOT										0.00	0	0
Total For ABFN29										0.00	0	0
ABFN3 On 29/08/2028 Spot Bond					0.00000	100.02309				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					0.00000	100.40144				0.00	0	0
Total ABFN31 SPOT										0.00	0	0
Total For ABFN31										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.41423				0.00	0	0
Total ABFN32 SPOT										0.00	0	0
Total For ABFN32										0.00	0	0
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.41674				0.00	0	0
Total ABFN33 SPOT										0.00	0	0
Total For ABFN33										0.00	0	0
ABK10 On 14/02/2020 Spot Bond					0.00000	101.80666				0.00	200,000,000	200,000,000
Total ABK10 SPOT										0.00	200,000,000	200,000,000
Total For ABK10										0.00	200,000,000	200,000,000
ABK11 On 20/05/2019 Spot Bond					0.00000	100.50938				0.00	0	0
Total ABK11 SPOT										0.00	0	0
Total For ABK11										0.00	0	0
ABK12 On 20/05/2022 Spot Bond					0.00000	94.93634				0.00	0	0
Total ABK12 SPOT										0.00	0	0
Total For ABK12										0.00	0	0
ABK6 On 05/06/2020 Spot Bond					0.00000	99.97507				0.00	0	0
Total ABK6 SPOT										0.00	0	0
Total For ABK6										0.00	0	0
ABK7 On 03/06/2019 Spot Bond					0.00000	99.59345				0.00	0	0
Total ABK7 SPOT										0.00	0	0
Total For ABK7										0.00	0	0
ABK8 On 03/06/2021 Spot Bond					0.00000	95.63923				0.00	0	0
Total ABK8 SPOT										0.00	0	0
Total For ABK8										0.00	0	0
ABK9 On 18/11/2019 Spot Bond					0.00000	99.12668				0.00	3,660,000,000	1,220,000,000
Total ABK9 SPOT										0.00	3,660,000,000	1,220,000,000
Total For ABK9										0.00	3,660,000,000	1,220,000,000
ABKI02 On 05/06/2020 Spot Bond			6.44000	6.44000	6.44000	140.88117				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	37.54197	100.00000	37.45332				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			7.62000	7.62000	7.62000	121.15337				0.00	0	0
Total ABKI03 SPOT										0.00	0	0
Total For ABKI03										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABKI03 On 13/10/2021 Spot Bond			100.00000	15.23266	100.00000	15.19650			0.00	0	0
Total ABKI03/R212 SPOT									0.00	0	0
Total For ABKI03/R212									0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			9.24000	9.24000	9.24000	114.49009			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	9.53143	100.00000	9.50869			0.00	0	0
Total ABKI04/I2025 SPOT									0.00	0	0
Total For ABKI04/I2025									0.00	0	0
ABKS1 On 05/04/2021 Spot Bond					0.00000	92.31110			0.00	0	0
Total ABKS1 SPOT									0.00	0	0
Total For ABKS1									0.00	0	0
ABN05 On 18/04/2021 Spot Bond			4.18000	194.54398	4.18000	194.49293			0.00	0	19,100,000
Total ABN05 SPOT									0.00	0	19,100,000
Total For ABN05									0.00	0	19,100,000
ABN61 On 31/01/2025 Spot Bond			4.08000	4.08000	4.08000	124.97418			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			3.91000	3.91000	3.91000	173.32969			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			3.86000	3.86000	3.86000	212.63103			0.00	0	0
Total ABN63 SPOT									0.00	0	0
Total For ABN63									0.00	0	0
ABN67 On 28/02/2023 Spot Bond			9.81500	9.81500	9.81500	94.98963			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			10.29500	10.29500	10.29500	105.85456			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			8.32500	8.32500	8.32500	97.92609			0.00	0	0
Total ABN80 SPOT									0.00	0	0
Total For ABN80									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.84000	10.84000	10.84000	102.95538			0.00	0	0
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN91 On 11/12/2018 Spot Bond					0.00000	99.83711				0.00	0	0
Total ABN91 SPOT										0.00	0	0
Total For ABN91										0.00	0	0
ABN92 On 31/01/2019 Spot Bond					0.00000	100.82986				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			8.35000	103.71229	8.35000	103.68898				0.00	0	620,000,000
Total ABS11 SPOT										0.00	0	620,000,000
Total For ABS11										0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			7.59500	102.76260	7.59500	102.74144				0.00	0	31,500,000
Total ABS12 SPOT										0.00	0	31,500,000
Total For ABS12										0.00	0	31,500,000
ABS12/R On 14/05/2020 Spot Bond			9.20000	100.60590	9.20000	100.58091				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			9.03000	102.42278	9.03000	102.39780				0.00	0	0
Total ABS13 SPOT										0.00	0	0
Total For ABS13										0.00	0	0
ABS14 On 11/11/2020 Spot Bond			7.95500	102.97359	7.95500	102.95140				0.00	0	30,000,000
Total ABS14 SPOT										0.00	0	30,000,000
Total For ABS14										0.00	0	30,000,000
ABS15 On 11/11/2022 Spot Bond			9.09500	102.80980	9.09500	102.78454				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			9.58000	104.73618	9.58000	104.70910				0.00	0	24,000,000
Total ABS16 SPOT										0.00	0	24,000,000
Total For ABS16										0.00	0	24,000,000
ABS17 On 11/11/2027 Spot Bond			9.89000	105.04327	9.89000	105.01526				0.00	0	1,500,000,000
Total ABS17 SPOT										0.00	0	1,500,000,000
Total For ABS17										0.00	0	1,500,000,000
ABS18 On 26/09/2023 Spot Bond			9.66500	102.53565	9.66500	102.50892				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			7.02500	101.72272	7.02500	101.70343				0.00	0	0
Total ABS6 SPOT										0.00	0	0
Total For ABS6										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS7 On 11/09/2026 Spot Bond			9.95000	95.91947	9.95000	95.89374			0.00	0	4,120,000,000
Total ABS7 SPOT									0.00	0	4,120,000,000
Total For ABS7									0.00	0	4,120,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	10.81375	100.00000	10.78956			0.00	0	0
Total ABS7/R186 SPOT									0.00	0	0
Total For ABS7/R186									0.00	0	0
ABSI2 On 07/12/2023 Spot Bond			3.90000	3.90000	3.90000	282.28857			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			3.38000	153.40203	3.38000	153.36526			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
ACL089 On 25/11/2020 Spot Bond			10.00000	102.00200	10.00000	101.97500			0.00	0	0
Total ACL089/JIBAR SPOT									0.00	0	0
Total For ACL089/JIBAR									0.00	0	0
ACL097 On 20/12/2025 Spot Bond					0.00000	91.15728			0.00	0	0
Total ACL097 SPOT									0.00	0	0
Total For ACL097									0.00	0	0
ACL098 On 20/12/2025 Spot Bond					0.00000	90.19433			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			7.74500	7.74500	7.74500	104.29766			0.00	0	0
Total ACL104 SPOT									0.00	0	0
Total For ACL104									0.00	0	0
ACL127 On 20/09/2021 Spot Bond					0.00000	223.86051			0.00	0	0
Total ACL127 SPOT									0.00	0	0
Total For ACL127									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL12€ On 20/09/2021 Spot Bond					0.00000	223.88995				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond					0.00000	101.89989				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL14€ On 25/11/2020 Spot Bond			10.00000	102.00200	10.00000	101.97500				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL14€ On 20/12/2021 Spot Bond					0.00000	101.90605				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL16€ On 20/06/2019 Spot Bond			8.25500	8.25500	8.25500	105.26897				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL17€ On 20/06/2019 Spot Bond					0.00000	101.90011				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL17€ On 20/06/2019 Spot Bond					0.00000	101.79775				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL18€ On 20/06/2019 Spot Bond					0.00000	102.40925				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL18€ On 20/09/2022 Spot Bond					0.00000	101.88966				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL18€ On 20/09/2020 Spot Bond					0.00000	102.60393				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL18€ On 20/09/2020 Spot Bond					0.00000	101.94069				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL19€ On 20/09/2022 Spot Bond					0.00000	101.94693				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL194 On 20/09/2022 Spot Bond					0.00000	101.94693				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL201 On 20/12/2022 Spot Bond					0.00000	101.98174				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond					0.00000	101.98174				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond					0.00000	151.89168				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond					0.00000	153.48208				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL214 On 20/09/2020 Spot Bond					0.00000	97.29994				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL216 On 20/12/2018 Spot Bond					0.00000	101.75677				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond					0.00000	101.88150				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond					0.00000	100.53396				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL220 On 26/01/2021 Spot Bond					0.00000	100.96299				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond					0.00000	101.87329				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond					0.00000	101.84260				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AECI01 On 11/09/2021 Spot Bond					0.00000	99.93996				0.00	0	0
Total AECI01 SPOT										0.00	0	0
Total For AECI01										0.00	0	0
AECI02 On 11/09/2023 Spot Bond					0.00000	99.99169				0.00	0	0
Total AECI02 SPOT										0.00	0	0
Total For AECI02										0.00	0	0
AECI03 On 21/11/2022 Spot Bond					0.00000	100.27945				0.00	0	0
Total AECI03 SPOT										0.00	0	0
Total For AECI03										0.00	0	0
AECI04 On 21/11/2023 Spot Bond					0.00000	100.28120				0.00	0	0
Total AECI04 SPOT										0.00	0	0
Total For AECI04										0.00	0	0
AGL01 On 29/11/2023 Spot Bond					0.00000	100.16179				0.00	27,600,000,000	13,800,000,000
Total AGL01 SPOT										0.00	27,600,000,000	13,800,000,000
Total For AGL01										0.00	27,600,000,000	13,800,000,000
AGT01 On 10/10/2023 Spot Bond					0.00000	102.70589				0.00	0	428,900,000
Total AGT01 SPOT										0.00	0	428,900,000
Total For AGT01										0.00	0	428,900,000
AHF2A: On 18/07/2021 Spot Bond					0.00000	101.11268				0.00	0	0
Total AHF2A3 SPOT										0.00	0	0
Total For AHF2A3										0.00	0	0
AHF2B: On 18/07/2021 Spot Bond					0.00000	100.74652				0.00	0	0
Total AHF2B3 SPOT										0.00	0	0
Total For AHF2B3										0.00	0	0
AHF2C: On 18/07/2021 Spot Bond					0.00000	100.86528				0.00	0	0
Total AHF2C3 SPOT										0.00	0	0
Total For AHF2C3										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond					0.00000	101.23638				0.00	0	0
Total AHF3A3 SPOT										0.00	0	0
Total For AHF3A3										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond					0.00000	101.09372				0.00	0	0
Total AHF3A4 SPOT										0.00	0	0
Total For AHF3A4										0.00	0	0
AHF3B: On 18/04/2019 Spot Bond					0.00000	101.41197				0.00	0	0
Total AHF3B2 SPOT										0.00	0	0
Total For AHF3B2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AHF3B: On 18/04/2019 Spot Bond					0.00000	101.34839				0.00	0	0
Total AHF3B3 SPOT										0.00	0	0
Total For AHF3B3										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond					0.00000	101.86862				0.00	0	0
Total AHF3C2 SPOT										0.00	0	0
Total For AHF3C2										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond					0.00000	101.67858				0.00	0	0
Total AHF3C3 SPOT										0.00	0	0
Total For AHF3C3										0.00	0	0
AHF5A: On 21/08/2021 Spot Bond					0.00000	100.27727				0.00	0	0
Total AHF5A1 SPOT										0.00	0	0
Total For AHF5A1										0.00	0	0
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.28614				0.00	0	0
Total AHF5A2 SPOT										0.00	0	0
Total For AHF5A2										0.00	0	0
AHF5A: On 21/08/2023 Spot Bond			9.86200	108.21074	9.86200	102.78478				0.00	0	0
Total AHF5A3 SPOT										0.00	0	0
Total For AHF5A3										0.00	0	0
AHF5B: On 21/08/2023 Spot Bond					0.00000	100.29662				0.00	0	0
Total AHF5B1 SPOT										0.00	0	0
Total For AHF5B1										0.00	0	0
AHF5C: On 21/08/2023 Spot Bond					0.00000	100.31059				0.00	0	0
Total AHF5C1 SPOT										0.00	0	0
Total For AHF5C1										0.00	0	0
AHF5D: On 21/08/2023 Spot Bond					0.00000	100.40802				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
AHL1AI: On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AHY2U: On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	1,050,579,946
Total AHY2U SPOT										0.00	0	1,050,579,946
Total For AHY2U										0.00	0	1,050,579,946

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			7.50500	102.18882	7.50500	102.16825			0.00	0	0
Total AIR01 SPOT									0.00	0	0
Total For AIR01									0.00	0	0
AIR02 On 30/04/2023 Spot Bond			9.59000	108.49645	9.59000	108.46853			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			9.62500	98.58057	9.62500	98.55498			0.00	0	0
Total AIR04 SPOT									0.00	0	0
Total For AIR04									0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIR04U SPOT									0.00	0	0
Total For AIR04U									0.00	0	0
AIR05 On 29/05/2030 Spot Bond			11.00000	93.72868	11.00000	93.70097			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			4.22000	174.19252	4.22000	174.14664		2,843,436,000,000.00		673,800,000	336,900,000
Total AIRL01 SPOT								2,843,436,000,000.00		673,800,000	336,900,000
Total For AIRL01								2,843,436,000,000.00		673,800,000	336,900,000
APF01L On 31/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total APF01U SPOT									0.00	0	0
Total For APF01U									0.00	0	0
APF02 On 26/09/2019 Spot Bond					0.00000	101.99077			0.00	0	20,000,000
Total APF02 SPOT									0.00	0	20,000,000
Total For APF02									0.00	0	20,000,000
APF04 On 21/10/2021 Spot Bond					0.00000	101.09239			0.00	0	0
Total APF04 SPOT									0.00	0	0
Total For APF04									0.00	0	0
APF05 On 24/08/2020 Spot Bond					0.00000	100.20050			0.00	0	0
Total APF05 SPOT									0.00	0	0
Total For APF05									0.00	0	0
APF06 On 24/08/2022 Spot Bond					0.00000	100.79658			0.00	0	0
Total APF06 SPOT									0.00	0	0
Total For APF06									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
APF07 On 25/06/2023 Spot Bond					0.00000	101.74382			0.00	0	0
Total APF07 SPOT									0.00	0	0
Total For APF07									0.00	0	0
APF08 On 24/07/2021 Spot Bond					0.00000	100.98965			0.00	0	0
Total APF08 SPOT									0.00	0	0
Total For APF08									0.00	0	0
APF09 On 24/07/2023 Spot Bond					0.00000	101.01532			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		144,640,000,000,000.00	1,446,400,000	723,200,000	
Total AS133U SPOT								14,640,000,000,000.00	1,446,400,000	723,200,000	
Total For AS133U								14,640,000,000,000.00	1,446,400,000	723,200,000	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS248U SPOT									0.00	0	0
Total For AS248U									0.00	0	0
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS249U SPOT									0.00	0	0
Total For AS249U									0.00	0	0
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS266U SPOT									0.00	0	0
Total For AS266U									0.00	0	0
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS288U SPOT									0.00	0	0
Total For AS288U									0.00	0	0
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS294U SPOT									0.00	0	0
Total For AS294U									0.00	0	0
ASN01 On 20/03/2019 Spot Bond					0.00000	101.79782			0.00	0	0
Total ASN011 SPOT									0.00	0	0
Total For ASN011									0.00	0	0
ASN01 On 20/03/2019 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN014 SPOT									0.00	0	0
Total For ASN014									0.00	0	0
ASN02 On 07/12/2033 Spot Bond			4.11000	230.45673	4.11000	230.39683			0.00	0	0
Total ASN022 SPOT									0.00	0	0
Total For ASN022									0.00	0	0
ASN02 On 20/06/2019 Spot Bond					0.00000	102.14191			0.00	0	0
Total ASN028 SPOT									0.00	0	0
Total For ASN028									0.00	0	0
ASN03 On 20/06/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN034 SPOT									0.00	0	0
Total For ASN034									0.00	0	0
ASN03 On 10/11/2019 Spot Bond					0.00000	100.50945			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			4.12500	206.30689	4.12500	206.25319			0.00	0	0
Total ASN037 SPOT									0.00	0	0
Total For ASN037									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN04: On 21/11/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN05: On 22/04/2020 Spot Bond					0.00000	101.08008				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05: On 28/04/2020 Spot Bond					0.00000	100.89387				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06: On 30/04/2020 Spot Bond					0.00000	100.85316				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06: On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06: On 07/02/2020 Spot Bond					0.00000	100.63615				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07: On 20/06/2020 Spot Bond					0.00000	102.12671				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08: On 20/09/2020 Spot Bond					0.00000	101.81797				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08: On 20/06/2020 Spot Bond					0.00000	103.25180				0.00	0	69,700,000
Total ASN083 SPOT										0.00	0	69,700,000
Total For ASN083										0.00	0	69,700,000
ASN08: On 03/09/2020 Spot Bond					0.00000	100.02595				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08: On 01/10/2020 Spot Bond					0.00000	104.70377				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN09: On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN09: On 21/10/2020 Spot Bond					0.00000	101.05747				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN09: On 10/11/2020 Spot Bond					0.00000	100.52499				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN09: On 20/12/2020 Spot Bond					0.00000	83.31325				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111: On 02/12/2020 Spot Bond					0.00000	100.02374				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN113: On 07/03/2021 Spot Bond					0.00000	99.92919				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN115: On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN121: On 20/12/2020 Spot Bond					0.00000	102.39045				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN125: On 20/03/2019 Spot Bond					0.00000	101.83366				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN128: On 24/02/2019 Spot Bond					0.00000	100.20274				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN129: On 24/02/2019 Spot Bond					0.00000	100.20224				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN130: On 24/02/2019 Spot Bond					0.00000	100.19951				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN131: On 03/03/2019 Spot Bond					0.00000	100.02350				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN13: On 03/03/2019 Spot Bond					0.00000	100.02329			0.00	0	0
Total ASN132 SPOT									0.00	0	0
Total For ASN132									0.00	0	0
ASN13: On 20/12/2020 Spot Bond					0.00000	102.37001			0.00	0	0
Total ASN134 SPOT									0.00	0	0
Total For ASN134									0.00	0	0
ASN13: On 05/03/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN135 SPOT									0.00	0	0
Total For ASN135									0.00	0	0
ASN13: On 31/12/2018 Spot Bond					0.00000	99.17000			0.00	0	0
Total ASN136 SPOT									0.00	0	0
Total For ASN136									0.00	0	0
ASN13: On 31/01/2022 Spot Bond			4.11000	150.12566	4.11000	150.08675			0.00	0	0
Total ASN137 SPOT									0.00	0	0
Total For ASN137									0.00	0	0
ASN14: On 30/03/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN140 SPOT									0.00	0	0
Total For ASN140									0.00	0	0
ASN14: On 31/12/2018 Spot Bond					0.00000	99.17000			0.00	0	0
Total ASN141 SPOT									0.00	0	0
Total For ASN141									0.00	0	0
ASN14: On 20/06/2020 Spot Bond					0.00000	103.54135			0.00	0	0
Total ASN143 SPOT									0.00	0	0
Total For ASN143									0.00	0	0
ASN14: On 28/04/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN144 SPOT									0.00	0	0
Total For ASN144									0.00	0	0
ASN14: On 20/06/2021 Spot Bond					0.00000	78.69545			0.00	0	0
Total ASN145 SPOT									0.00	0	0
Total For ASN145									0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	100.69854			0.00	0	0
Total ASN146 SPOT									0.00	0	0
Total For ASN146									0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	100.69854			0.00	0	0
Total ASN147 SPOT									0.00	0	0
Total For ASN147									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN14(On 31/01/2022 Spot Bond			4.15500	149.92645	4.15500	149.88742			0.00	0	0
Total ASN149 SPOT									0.00	0	0
Total For ASN149									0.00	0	0
ASN15(On 31/05/2021 Spot Bond					0.00000	114.56198			0.00	0	0
Total ASN150 SPOT									0.00	0	0
Total For ASN150									0.00	0	0
ASN15(On 02/06/2021 Spot Bond					0.00000	100.02434			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			4.81000	161.29342	4.81000	161.24836			0.00	0	0
Total ASN154 SPOT									0.00	0	0
Total For ASN154									0.00	0	0
ASN15(On 29/06/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN156 SPOT									0.00	0	0
Total For ASN156									0.00	0	0
ASN15(On 06/07/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN157 SPOT									0.00	0	0
Total For ASN157									0.00	0	0
ASN15(On 27/07/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN159 SPOT									0.00	0	0
Total For ASN159									0.00	0	0
ASN16(On 08/08/2021 Spot Bond					0.00000	100.63986			0.00	0	0
Total ASN160 SPOT									0.00	0	0
Total For ASN160									0.00	0	0
ASN16(On 19/08/2021 Spot Bond					0.00000	100.34768			0.00	0	0
Total ASN161 SPOT									0.00	0	0
Total For ASN161									0.00	0	0
ASN16(On 29/08/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN163 SPOT									0.00	0	0
Total For ASN163									0.00	0	0
ASN16(On 06/09/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN164 SPOT									0.00	0	0
Total For ASN164									0.00	0	0
ASN16(On 20/06/2021 Spot Bond					0.00000	102.96657			0.00	0	0
Total ASN165 SPOT									0.00	0	0
Total For ASN165									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17: On 02/12/2019 Spot Bond					0.00000	100.02275				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN17: On 25/02/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN179 SPOT										0.00	0	0
Total For ASN179										0.00	0	0
ASN18: On 20/06/2022 Spot Bond					0.00000	102.08816				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN18: On 25/04/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN185 SPOT										0.00	0	0
Total For ASN185										0.00	0	0
ASN19: On 12/06/2020 Spot Bond					0.00000	99.81789				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN19: On 27/06/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN192 SPOT										0.00	0	0
Total For ASN192										0.00	0	0
ASN19: On 12/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN193 SPOT										0.00	0	0
Total For ASN193										0.00	0	0
ASN19: On 30/06/2022 Spot Bond					0.00000	101.62017				0.00	0	0
Total ASN194 SPOT										0.00	0	0
Total For ASN194										0.00	0	0
ASN19: On 31/01/2038 Spot Bond			4.46500	101.23932	4.46500	101.21211				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN19(On 20/06/2022 Spot Bond					0.00000	101.77717				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN19(On 01/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN199 SPOT										0.00	0	0
Total For ASN199										0.00	0	0
ASN20(On 25/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN200 SPOT										0.00	0	0
Total For ASN200										0.00	0	0
ASN20(On 21/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN201 SPOT										0.00	0	0
Total For ASN201										0.00	0	0
ASN20(On 18/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN202 SPOT										0.00	0	0
Total For ASN202										0.00	0	0
ASN20(On 20/06/2022 Spot Bond					0.00000	101.79396				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN20(On 20/06/2022 Spot Bond					0.00000	101.91019				0.00	0	0
Total ASN204 SPOT										0.00	0	0
Total For ASN204										0.00	0	0
ASN20(On 25/08/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN207 SPOT										0.00	0	0
Total For ASN207										0.00	0	0
ASN20(On 24/08/2021 Spot Bond					0.00000	100.23405				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN20(On 24/08/2025 Spot Bond					0.00000	100.25403				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN21(On 28/08/2020 Spot Bond					0.00000	100.14336				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN21(On 02/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN212 SPOT										0.00	0	0
Total For ASN212										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN21: On 01/09/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN213 SPOT									0.00	0	0
Total For ASN213									0.00	0	0
ASN21: On 29/08/2022 Spot Bond					0.00000	100.02725			0.00	0	0
Total ASN214 SPOT									0.00	0	0
Total For ASN214									0.00	0	0
ASN21: On 12/09/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN216 SPOT									0.00	0	0
Total For ASN216									0.00	0	0
ASN21: On 12/09/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN217 SPOT									0.00	0	0
Total For ASN217									0.00	0	0
ASN21: On 19/09/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN218 SPOT									0.00	0	0
Total For ASN218									0.00	0	0
ASN21: On 20/09/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN219 SPOT									0.00	0	0
Total For ASN219									0.00	0	0
ASN22: On 22/09/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN220 SPOT									0.00	0	0
Total For ASN220									0.00	0	0
ASN22: On 25/10/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN223 SPOT									0.00	0	0
Total For ASN223									0.00	0	0
ASN22: On 25/10/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN225 SPOT									0.00	0	0
Total For ASN225									0.00	0	0
ASN22: On 01/11/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN228 SPOT									0.00	0	0
Total For ASN228									0.00	0	0
ASN22: On 10/11/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN229 SPOT									0.00	0	0
Total For ASN229									0.00	0	0
ASN23: On 10/11/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN230 SPOT									0.00	0	0
Total For ASN230									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN23 On 17/11/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN231 SPOT									0.00	0	0
Total For ASN231									0.00	0	0
ASN23 On 28/05/2019 Spot Bond			8.56000	8.56000	8.56000	100.16123			0.00	0	0
Total ASN232 SPOT									0.00	0	0
Total For ASN232									0.00	0	0
ASN23 On 29/11/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN234 SPOT									0.00	0	0
Total For ASN234									0.00	0	0
ASN23 On 12/12/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN235 SPOT									0.00	0	0
Total For ASN235									0.00	0	0
ASN23 On 19/12/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN236 SPOT									0.00	0	0
Total For ASN236									0.00	0	0
ASN23 On 19/12/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN237 SPOT									0.00	0	0
Total For ASN237									0.00	0	0
ASN23 On 18/12/2018 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN239 SPOT									0.00	0	0
Total For ASN239									0.00	0	0
ASN24 On 02/02/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN240 SPOT									0.00	0	0
Total For ASN240									0.00	0	0
ASN24 On 02/02/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN241 SPOT									0.00	0	0
Total For ASN241									0.00	0	0
ASN24 On 10/02/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN242 SPOT									0.00	0	0
Total For ASN242									0.00	0	0
ASN24 On 07/03/2019 Spot Bond					0.00000	99.93421			0.00	0	0
Total ASN243 SPOT									0.00	0	0
Total For ASN243									0.00	0	0
ASN24 On 10/03/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN244 SPOT									0.00	0	0
Total For ASN244									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN24: On 30/03/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN245 SPOT										0.00	0	0
Total For ASN245										0.00	0	0
ASN24: On 12/04/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN246 SPOT										0.00	0	0
Total For ASN246										0.00	0	0
ASN24: On 13/04/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN247 SPOT										0.00	0	0
Total For ASN247										0.00	0	0
ASN25: On 09/05/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN250 SPOT										0.00	0	0
Total For ASN250										0.00	0	0
ASN25: On 16/05/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN251 SPOT										0.00	0	0
Total For ASN251										0.00	0	0
ASN25: On 16/05/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN252 SPOT										0.00	0	0
Total For ASN252										0.00	0	0
ASN25: On 27/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN253 SPOT										0.00	0	0
Total For ASN253										0.00	0	0
ASN25: On 25/05/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN254 SPOT										0.00	0	0
Total For ASN254										0.00	0	0
ASN25: On 29/05/2021 Spot Bond					0.00000	100.02039				0.00	0	0
Total ASN255 SPOT										0.00	0	0
Total For ASN255										0.00	0	0
ASN25: On 05/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN256 SPOT										0.00	0	0
Total For ASN256										0.00	0	0
ASN25: On 02/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN257 SPOT										0.00	0	0
Total For ASN257										0.00	0	0
ASN26: On 22/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN261 SPOT										0.00	0	0
Total For ASN261										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN26: On 22/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN262 SPOT										0.00	0	0
Total For ASN262										0.00	0	0
ASN26: On 22/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN263 SPOT										0.00	0	0
Total For ASN263										0.00	0	0
ASN26: On 20/06/2023 Spot Bond					0.00000	102.08406				0.00	0	0
Total ASN264 SPOT										0.00	0	0
Total For ASN264										0.00	0	0
ASN26: On 30/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN265 SPOT										0.00	0	0
Total For ASN265										0.00	0	0
ASN26: On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN268 SPOT										0.00	0	0
Total For ASN268										0.00	0	0
ASN26: On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN269 SPOT										0.00	0	0
Total For ASN269										0.00	0	0
ASN27: On 20/07/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN270 SPOT										0.00	0	0
Total For ASN270										0.00	0	0
ASN27: On 20/07/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN271 SPOT										0.00	0	0
Total For ASN271										0.00	0	0
ASN27: On 20/07/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN272 SPOT										0.00	0	0
Total For ASN272										0.00	0	0
ASN27: On 25/07/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN273 SPOT										0.00	0	0
Total For ASN273										0.00	0	0
ASN27: On 20/06/2023 Spot Bond					0.00000	101.78740				0.00	0	0
Total ASN274 SPOT										0.00	0	0
Total For ASN274										0.00	0	0
ASN27: On 27/07/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN275 SPOT										0.00	0	0
Total For ASN275										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN27(On 04/08/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN276 SPOT										0.00	0	0
Total For ASN276										0.00	0	0
ASN27(On 08/08/2019 Spot Bond					0.00000	100.55177				0.00	0	0
Total ASN277 SPOT										0.00	0	0
Total For ASN277										0.00	0	0
ASN27(On 15/08/2023 Spot Bond					0.00000	100.44497				0.00	0	0
Total ASN278 SPOT										0.00	0	0
Total For ASN278										0.00	0	0
ASN27(On 20/08/2048 Spot Bond					0.00000	100.32653				0.00	0	0
Total ASN279 SPOT										0.00	0	0
Total For ASN279										0.00	0	0
ASN28(On 21/08/2023 Spot Bond					0.00000	100.29593				0.00	0	0
Total ASN280 SPOT										0.00	0	0
Total For ASN280										0.00	0	0
ASN28(On 24/08/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN281 SPOT										0.00	0	0
Total For ASN281										0.00	0	0
ASN28(On 24/08/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN282 SPOT										0.00	0	0
Total For ASN282										0.00	0	0
ASN28(On 24/08/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN283 SPOT										0.00	0	0
Total For ASN283										0.00	0	0
ASN28(On 24/08/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN284 SPOT										0.00	0	0
Total For ASN284										0.00	0	0
ASN28(On 05/09/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN285 SPOT										0.00	0	0
Total For ASN285										0.00	0	0
ASN28(On 13/09/2025 Spot Bond					0.00000	99.78040				0.00	0	0
Total ASN286 SPOT										0.00	0	0
Total For ASN286										0.00	0	0
ASN28(On 14/09/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN287 SPOT										0.00	0	0
Total For ASN287										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN28 On 21/09/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN289 SPOT										0.00	0	0
Total For ASN289										0.00	0	0
ASN29 On 21/09/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN290 SPOT										0.00	0	0
Total For ASN290										0.00	0	0
ASN29 On 26/09/2023 Spot Bond					0.00000	101.72851				0.00	2,600,000,000	1,090,000,000
Total ASN291 SPOT										0.00	2,600,000,000	1,090,000,000
Total For ASN291										0.00	2,600,000,000	1,090,000,000
ASN29 On 02/10/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN293 SPOT										0.00	0	0
Total For ASN293										0.00	0	0
ASN29 On 09/10/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN295 SPOT										0.00	0	0
Total For ASN295										0.00	0	0
ASN29 On 26/10/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN297 SPOT										0.00	0	0
Total For ASN297										0.00	0	0
ASN29 On 26/10/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN298 SPOT										0.00	0	0
Total For ASN298										0.00	0	0
ASN29 On 26/10/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN299 SPOT										0.00	0	0
Total For ASN299										0.00	0	0
ASN30 On 20/12/2023 Spot Bond					0.00000	100.70419				0.00	0	0
Total ASN300 SPOT										0.00	0	0
Total For ASN300										0.00	0	0
ASN30 On 15/11/2024 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN301 SPOT										0.00	0	0
Total For ASN301										0.00	0	0
ASN75 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
BAW17 On 05/12/2018 Spot Bond					0.00000	99.97984				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAW17 On 05/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW17/JIBAR SPOT										0.00	0	0
Total For BAW17/JIBAR										0.00	0	0
BAW18 On 05/12/2020 Spot Bond					0.00000	100.10452				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			8.65000	101.63903	8.65000	101.61552				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			8.60000	103.78646	8.60000	103.76233				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	101.80953	9.30000	101.78397				0.00	0	0
Total BAW21/R208 SPOT										0.00	0	0
Total For BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond					0.00000	101.09297				0.00	0	0
Total BAW22 SPOT										0.00	0	0
Total For BAW22										0.00	0	0
BAW24 On 30/09/2019 Spot Bond					0.00000	102.47438				0.00	0	0
Total BAW24 SPOT										0.00	0	0
Total For BAW24										0.00	0	0
BAW25 On 08/05/2020 Spot Bond					0.00000	101.43715				0.00	0	0
Total BAW25 SPOT										0.00	0	0
Total For BAW25										0.00	0	0
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW26U SPOT										0.00	0	0
Total For BAW26U										0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond					0.00000	101.29134				0.00	0	0
Total BAW28 SPOT										0.00	0	0
Total For BAW28										0.00	0	0
BAW29 On 22/02/2023 Spot Bond					0.00000	100.26455				0.00	0	0
Total BAW29 SPOT										0.00	0	0
Total For BAW29										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA45 On 31/03/2019 Spot Bond					0.00000	101.96825				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA51 On 31/03/2019 Spot Bond					0.00000	102.09159				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA52 On 31/03/2019 Spot Bond					0.00000	102.44573				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYA54 On 30/09/2019 Spot Bond					0.00000	102.69683				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYA57 On 31/03/2022 Spot Bond					0.00000	105.58735				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA58 On 30/06/2020 Spot Bond					0.00000	103.68167				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			12.14500	108.46561	12.14500	108.43086				0.00	0	0
Total BAYA59 SPOT										0.00	0	0
Total For BAYA59										0.00	0	0
BAYA60 On 30/06/2020 Spot Bond			11.95000	11.95000	11.95000	105.89608				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA61 On 30/06/2020 Spot Bond					0.00000	102.11607				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYA62 On 30/09/2020 Spot Bond					0.00000	101.99422				0.00	0	0
Total BAYA62 SPOT										0.00	0	0
Total For BAYA62										0.00	0	0
BAYA63 On 30/11/2020 Spot Bond					0.00000	103.36052				0.00	0	0
Total BAYA63 SPOT										0.00	0	0
Total For BAYA63										0.00	0	0
BAYA64 On 30/09/2022 Spot Bond					0.00000	102.01160				0.00	0	0
Total BAYA64 SPOT										0.00	0	0
Total For BAYA64										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA65 On 30/09/2020 Spot Bond					0.00000	101.92465				0.00	0	0
Total BAYA65 SPOT										0.00	0	0
Total For BAYA65										0.00	0	0
BAYA66 On 31/03/2021 Spot Bond					0.00000	101.99432				0.00	0	0
Total BAYA66 SPOT										0.00	0	0
Total For BAYA66										0.00	0	0
BAYA67 On 31/03/2023 Spot Bond			12.14500	12.14500	12.14500	98.72220				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA69 On 30/06/2021 Spot Bond					0.00000	101.88130				0.00	0	0
Total BAYA69 SPOT										0.00	0	0
Total For BAYA69										0.00	0	0
BAYA70 On 30/06/2021 Spot Bond					0.00000	101.88130				0.00	0	0
Total BAYA70 SPOT										0.00	0	0
Total For BAYA70										0.00	0	0
BAYA71 On 30/06/2021 Spot Bond					0.00000	101.88130				0.00	0	0
Total BAYA71 SPOT										0.00	0	0
Total For BAYA71										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond					0.00000	102.53287				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond					0.00000	107.45813				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB11 On 30/06/2020 Spot Bond					0.00000	102.61975				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYB12 On 30/06/2021 Spot Bond					0.00000	102.27249				0.00	0	0
Total BAYB12 SPOT										0.00	0	0
Total For BAYB12										0.00	0	0
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.31506				0.00	0	0
Total BAYB13 SPOT										0.00	0	0
Total For BAYB13										0.00	0	0
BAYB14 On 30/09/2023 Spot Bond					0.00000	102.31506				0.00	0	0
Total BAYB14 SPOT										0.00	0	0
Total For BAYB14										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYB1 On 30/09/2023 Spot Bond					0.00000	102.31506				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					0.00000	0.00000				0.00	0	0
Total BC123 SPOT										0.00	0	0
Total For BC123										0.00	0	0
BC124 On 30/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		800,000,000,000,000.00		38,000,000,000	45,800,000,000	
Total BC124 SPOT								10,000,000,000,000.00		38,000,000,000	45,800,000,000	
Total For BC124								10,000,000,000,000.00		38,000,000,000	45,800,000,000	
BCJ10 On 12/07/2019 Spot Bond					0.00000	101.23298				0.00	0	0
Total BCJ10 SPOT										0.00	0	0
Total For BCJ10										0.00	0	0
BCJ14 On 09/05/2019 Spot Bond					0.00000	100.53744				0.00	0	0
Total BCJ14 SPOT										0.00	0	0
Total For BCJ14										0.00	0	0
BCJ15 On 09/11/2020 Spot Bond					0.00000	100.55078				0.00	0	0
Total BCJ15 SPOT										0.00	0	0
Total For BCJ15										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BCJ16 On 08/12/2020 Spot Bond					0.00000	99.86944				0.00	0	0
Total BCJ16 SPOT										0.00	0	0
Total For BCJ16										0.00	0	0
BCJ17 On 23/09/2019 Spot Bond					0.00000	101.56440				0.00	0	0
Total BCJ17 SPOT										0.00	0	0
Total For BCJ17										0.00	0	0
BD0205 On 28/04/2028 Spot Bond			8.91000	8.91000	8.91000	197.94739				0.00	0	0
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD0206 On 02/03/2028 Spot Bond			8.91000	8.91000	8.91000	198.57409				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			9.29500	9.29500	9.29500	93.78520				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD302L On 18/04/2028 Spot Bond			100.00000	9.08258	100.00000	9.06236				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BDX211 On 05/08/2033 Spot Bond					0.00000	100.71094				0.00	0	0
Total BDX211 SPOT										0.00	0	0
Total For BDX211										0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BGL01 On 19/11/2019 Spot Bond					0.00000	101.58062				0.00	0	10,000,000
Total BGL01 SPOT										0.00	0	10,000,000
Total For BGL01										0.00	0	10,000,000
BGL02 On 19/11/2019 Spot Bond			8.44500	102.62121	8.44500	102.59776				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2020 Spot Bond					0.00000	102.90291				0.00	0	1,610,000,000
Total BGL03 SPOT										0.00	0	1,610,000,000
Total For BGL03										0.00	0	1,610,000,000
BGL04 On 05/02/2020 Spot Bond			8.14500	105.39249	8.14500	105.36962				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGL05 On 04/09/2020 Spot Bond			10.45000	104.27869	10.45000	104.24936			0.00	0	0
Total BGL05 SPOT									0.00	0	0
Total For BGL05									0.00	0	0
BGL06 On 04/09/2020 Spot Bond					0.00000	102.40057			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			11.07500	105.19768	11.07500	105.16637			0.00	0	0
Total BGL07 SPOT									0.00	0	0
Total For BGL07									0.00	0	0
BGL08 On 03/09/2022 Spot Bond					0.00000	100.02720			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			10.15000	104.10264	10.15000	104.07418			0.00	0	0
Total BGL09 SPOT									0.00	0	0
Total For BGL09									0.00	0	0
BGL10 On 05/05/2021 Spot Bond					0.00000	100.83619			0.00	0	0
Total BGL10 SPOT									0.00	0	0
Total For BGL10									0.00	0	0
BGL11 On 05/05/2021 Spot Bond			10.93000	104.12000	10.93000	104.08940			0.00	0	0
Total BGL11 SPOT									0.00	0	0
Total For BGL11									0.00	0	0
BGL12 On 20/08/2021 Spot Bond					0.00000	105.42972			0.00	0	0
Total BGL12 SPOT									0.00	0	0
Total For BGL12									0.00	0	0
BGL13 On 20/08/2021 Spot Bond			9.58000	108.42916	9.58000	108.40159			0.00	0	0
Total BGL13 SPOT									0.00	0	0
Total For BGL13									0.00	0	0
BGL14 On 03/11/2021 Spot Bond					0.00000	104.10859			0.00	0	0
Total BGL14 SPOT									0.00	0	0
Total For BGL14									0.00	0	0
BGL15 On 17/03/2022 Spot Bond					0.00000	105.15928			0.00	0	10,000,000
Total BGL15 SPOT									0.00	0	10,000,000
Total For BGL15									0.00	0	10,000,000
BGL16 On 25/05/2022 Spot Bond					0.00000	100.24257			0.00	0	0
Total BGL16 SPOT									0.00	0	0
Total For BGL16									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BGL17 On 14/08/2024 Spot Bond					0.00000	103.52394				0.00	0	0
Total BGL17 SPOT										0.00	0	0
Total For BGL17										0.00	0	0
BGL18 On 30/09/2022 Spot Bond					0.00000	104.00075				0.00	0	300,000,000
Total BGL18 SPOT										0.00	0	300,000,000
Total For BGL18										0.00	0	300,000,000
BGL19 On 29/09/2024 Spot Bond					0.00000	104.72524				0.00	0	0
Total BGL19 SPOT										0.00	0	0
Total For BGL19										0.00	0	0
BGT01 On 12/09/2022 Spot Bond					0.00000	103.02994				0.00	0	0
Total BGT01 SPOT										0.00	0	0
Total For BGT01										0.00	0	0
BID05 On 30/06/2019 Spot Bond					0.00000	101.69559				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			8.37500	104.07298	8.37500	104.04965			4,187,500,000,000.00	500,000,000	2,700,000,000	
Total BID06 SPOT									4,187,500,000,000.00	500,000,000	2,700,000,000	
Total For BID06									4,187,500,000,000.00	500,000,000	2,700,000,000	
BID07 On 30/06/2020 Spot Bond					0.00000	101.75429				0.00	0	0
Total BID07 SPOT										0.00	0	0
Total For BID07										0.00	0	0
BID08 On 30/06/2022 Spot Bond					0.00000	101.54177				0.00	0	0
Total BID08 SPOT										0.00	0	0
Total For BID08										0.00	0	0
BID09 On 15/11/2021 Spot Bond					0.00000	100.40809				0.00	0	0
Total BID09 SPOT										0.00	0	0
Total For BID09										0.00	0	0
BID10 On 15/11/2023 Spot Bond					0.00000	100.41679				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			9.24500	107.21518	9.24500	101.87821				0.00	0	0
Total BID11 SPOT										0.00	0	0
Total For BID11										0.00	0	0
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.89855				0.00	0	0
Total BNPP01 SPOT										0.00	0	0
Total For BNPP01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BPPF0: On 22/03/2020 Spot Bond					0.00000	101.65991				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BPPF0: On 15/09/2020 Spot Bond					0.00000	102.13543				0.00	0	0
Total BPPF04 SPOT										0.00	0	0
Total For BPPF04										0.00	0	0
BPPF0: On 22/03/2019 Spot Bond					0.00000	101.53126				0.00	0	0
Total BPPF07 SPOT										0.00	0	0
Total For BPPF07										0.00	0	0
BPPF0: On 22/03/2021 Spot Bond					0.00000	101.59307				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BPPF0: On 23/01/2019 Spot Bond					0.00000	100.85462				0.00	0	0
Total BPPF09 SPOT										0.00	0	0
Total For BPPF09										0.00	0	0
BPPF1: On 23/07/2019 Spot Bond					0.00000	100.90543				0.00	0	0
Total BPPF10 SPOT										0.00	0	0
Total For BPPF10										0.00	0	0
BPPF1: On 23/07/2021 Spot Bond					0.00000	100.94634				0.00	0	0
Total BPPF11 SPOT										0.00	0	0
Total For BPPF11										0.00	0	0
BPPF1: On 09/10/2019 Spot Bond					0.00000	101.20892				0.00	0	0
Total BPPF12 SPOT										0.00	0	0
Total For BPPF12										0.00	0	0
BPPF1: On 09/10/2023 Spot Bond					0.00000	101.29711				0.00	0	0
Total BPPF13 SPOT										0.00	0	0
Total For BPPF13										0.00	0	0
BS2A1: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A1U SPOT										0.00	0	0
Total For BS2A1U										0.00	0	0
BS2A2: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A2U SPOT										0.00	0	0
Total For BS2A2U										0.00	0	0
BS2B1: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2B1U SPOT										0.00	0	0
Total For BS2B1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BS2C11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BS2C1U SPOT									0.00	0	0
Total For BS2C1U									0.00	0	0
BWZ20 On 27/03/2020 Spot Bond					0.00000	101.70756			0.00	0	0
Total BWZ20A SPOT									0.00	0	0
Total For BWZ20A									0.00	0	0
BWZ21 On 27/03/2021 Spot Bond					0.00000	101.68882			0.00	0	0
Total BWZ21B SPOT									0.00	0	0
Total For BWZ21B									0.00	0	0
BWZJ1 On 10/11/2019 Spot Bond					0.00000	100.92860			0.00	0	0
Total BWZJ19 SPOT									0.00	0	0
Total For BWZJ19									0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.54278			0.00	0	0
Total BWZJ21 SPOT									0.00	0	0
Total For BWZJ21									0.00	0	0
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BWZJ23 SPOT									0.00	0	0
Total For BWZJ23									0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BX161U SPOT									0.00	0	0
Total For BX161U									0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BX162U SPOT									0.00	0	0
Total For BX162U									0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BX163U SPOT									0.00	0	0
Total For BX163U									0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BX164U SPOT									0.00	0	0
Total For BX164U									0.00	0	0
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BYA68U SPOT									0.00	0	0
Total For BYA68U									0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BYB10U SPOT									0.00	0	0
Total For BYB10U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CBL13 On 01/02/2019 Spot Bond					0.00000	101.28963				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			8.89500	104.30076	8.89500	104.27570				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL17 On 23/08/2019 Spot Bond					0.00000	102.03126				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			9.12500	104.41019	9.12500	104.38488				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL20 On 14/12/2019 Spot Bond					0.00000	104.99300				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			9.25000	99.69111	9.25000	99.66621				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL24 On 02/11/2020 Spot Bond					0.00000	100.82731				0.00	0	160,000,000
Total CBL24 SPOT										0.00	0	160,000,000
Total For CBL24										0.00	0	160,000,000
CBL25 On 06/05/2019 Spot Bond					0.00000	101.01783				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			9.55000	104.17374	9.55000	104.14689				0.00	0	0
Total CBL26 SPOT										0.00	0	0
Total For CBL26										0.00	0	0
CBL27 On 12/05/2020 Spot Bond					0.00000	101.41481				0.00	0	0
Total CBL27 SPOT										0.00	0	0
Total For CBL27										0.00	0	0
CBL28 On 21/05/2021 Spot Bond					0.00000	100.28026				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			10.26500	113.86669	10.26500	113.83555				0.00	0	0
Total CCT01 SPOT										0.00	0	0
Total For CCT01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT02 On 12/06/2024 Spot Bond			10.34000	105.04564	10.34000	105.01670			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			10.49500	105.46376	10.49500	105.43397			0.00	0	0
Total CCT03 SPOT									0.00	0	0
Total For CCT03									0.00	0	0
CCT04 On 17/07/2027 Spot Bond			10.44000	10.44000	10.44000	102.93436			0.00	0	0
Total CCT04 SPOT									0.00	0	0
Total For CCT04									0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	102.00150	10.00000	101.97490			0.00	0	0
Total CGR14/JIBAR SPOT									0.00	0	0
Total For CGR14/JIBAR									0.00	0	0
CGR21 On 12/10/2020 Spot Bond					0.00000	101.66370			0.00	0	0
Total CGR21 SPOT									0.00	0	0
Total For CGR21									0.00	0	0
CGR23 On 08/02/2019 Spot Bond					0.00000	100.76527			0.00	0	0
Total CGR23 SPOT									0.00	0	0
Total For CGR23									0.00	0	0
CGR24 On 08/02/2021 Spot Bond					0.00000	102.84203			0.00	0	0
Total CGR24 SPOT									0.00	0	0
Total For CGR24									0.00	0	0
CGR25 On 27/06/2019 Spot Bond					0.00000	102.61712			0.00	0	0
Total CGR25 SPOT									0.00	0	0
Total For CGR25									0.00	0	0
CGR27 On 25/11/2019 Spot Bond					0.00000	100.74897			0.00	0	200,000,000
Total CGR27 SPOT									0.00	0	200,000,000
Total For CGR27									0.00	0	200,000,000
CGR29 On 08/02/2021 Spot Bond					0.00000	101.93904			0.00	0	0
Total CGR29 SPOT									0.00	0	0
Total For CGR29									0.00	0	0
CGR32 On 21/07/2020 Spot Bond					0.00000	101.27857			0.00	0	0
Total CGR32 SPOT									0.00	0	0
Total For CGR32									0.00	0	0
CGR33 On 22/09/2020 Spot Bond					0.00000	102.08923			0.00	0	0
Total CGR33 SPOT									0.00	0	0
Total For CGR33									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR37 On 08/02/2019 Spot Bond					0.00000	100.60433			0.00	0	0
Total CGR37 SPOT									0.00	0	0
Total For CGR37									0.00	0	0
CGR38 On 13/02/2021 Spot Bond					0.00000	100.61062			0.00	0	0
Total CGR38 SPOT									0.00	0	0
Total For CGR38									0.00	0	0
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CGR39U SPOT									0.00	0	0
Total For CGR39U									0.00	0	0
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CGR40U SPOT									0.00	0	0
Total For CGR40U									0.00	0	0
CGR41 On 25/06/2021 Spot Bond					0.00000	102.09662			0.00	0	0
Total CGR41 SPOT									0.00	0	0
Total For CGR41									0.00	0	0
CGR42 On 03/08/2023 Spot Bond					0.00000	100.89797			0.00	0	0
Total CGR42 SPOT									0.00	0	0
Total For CGR42									0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CIG09U SPOT									0.00	0	0
Total For CIG09U									0.00	0	0
CLA1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLA1U SPOT									0.00	0	0
Total For CLA1U									0.00	0	0
CLA2U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLA2U SPOT									0.00	0	0
Total For CLA2U									0.00	0	0
CLA3U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLA3U SPOT									0.00	0	0
Total For CLA3U									0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLB1U SPOT									0.00	0	0
Total For CLB1U									0.00	0	0
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLC1U SPOT									0.00	0	0
Total For CLC1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	104.26959				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	148.35014	3.14000	148.24157				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			4.08000	4.08000	4.08000	143.98807				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	102.00200	10.00000	101.97500				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	102.00200	10.00000	101.97500				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	102.71693	8.59000	102.70580				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	102.54721	9.35000	102.52149				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			8.05500	102.31860	8.05500	102.29657				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	102.00200	10.00000	101.97500				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN313 On 14/11/2022 Spot Bond					0.00000	100.51162				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			11.09500	95.68171	11.09500	95.65317				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			11.61500	96.95538	11.61500	96.92514				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN317 On 20/03/2023 Spot Bond					0.00000	102.08825				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond					0.00000	100.50087				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN327 On 20/06/2023 Spot Bond					0.00000	102.08406				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN340 On 20/12/2018 Spot Bond					0.00000	102.50400				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN343 On 20/12/2023 Spot Bond					0.00000	102.22713				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN344 On 20/12/2018 Spot Bond					0.00000	101.75677				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN345 On 20/12/2023 Spot Bond					0.00000	101.27205				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN360 On 20/03/2019 Spot Bond					0.00000	101.71181				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			10.27500	103.28391	10.27500	103.25533				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN363 On 20/03/2024 Spot Bond					0.00000	101.84980				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN364 On 06/08/2023 Spot Bond					0.00000	100.79649				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN365 On 20/03/2024 Spot Bond			12.41500	104.82205	12.41500	104.78718				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN366 On 06/08/2023 Spot Bond					0.00000	100.82657				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN370 On 26/07/2022 Spot Bond					0.00000	101.00003				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN371 On 20/03/2024 Spot Bond					0.00000	110.93185				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN372 On 20/09/2023 Spot Bond					0.00000	101.82419				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN376 On 20/03/2021 Spot Bond			8.95000	103.93584	8.95000	103.91070				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN378 On 20/06/2019 Spot Bond					0.00000	100.66364				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.98000	100.48920	10.98000	100.45954				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	102.27358	11.00000	102.24333				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN382 On 20/03/2021 Spot Bond					0.00000	102.06331				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN384 On 20/09/2024 Spot Bond			12.20500	101.79194	12.20500	101.75863				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN385 On 20/09/2024 Spot Bond					0.00000	102.24331				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN386 On 20/03/2021 Spot Bond					0.00000	101.85883				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN387 On 26/01/2021 Spot Bond					0.00000	101.05776				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN388 On 20/09/2019 Spot Bond					0.00000	101.97164				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN393 On 20/12/2019 Spot Bond					0.00000	107.14677				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN394 On 20/09/2022 Spot Bond					0.00000	101.86920				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN396 On 20/03/2020 Spot Bond					0.00000	102.01263				0.00	0	200,000,000
Total CLN396 SPOT										0.00	0	200,000,000
Total For CLN396										0.00	0	200,000,000
CLN397 On 20/06/2020 Spot Bond					0.00000	102.79149				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN398 On 14/11/2022 Spot Bond					0.00000	100.48367				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN399 On 14/11/2022 Spot Bond					0.00000	100.48098				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond					0.00000	101.86908				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN406 On 20/06/2020 Spot Bond					0.00000	102.39587				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond					0.00000	101.87931				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN409 On 18/07/2020 Spot Bond					0.00000	101.34784				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN41(On 20/09/2020 Spot Bond					0.00000	102.06338				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond					0.00000	102.07360				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond					0.00000	101.35419				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond					0.00000	103.21675				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN414 On 20/09/2020 Spot Bond					0.00000	102.14516				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN415 On 18/07/2020 Spot Bond					0.00000	101.43670				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN416 On 23/09/2020 Spot Bond					0.00000	101.99370				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN419 On 20/12/2020 Spot Bond					0.00000	102.24740				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	7.01000	7.01000	53.00267				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN420 On 20/12/2020 Spot Bond					0.00000	102.26784				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN421 On 26/01/2021 Spot Bond					0.00000	101.31404				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN422 On 20/12/2020 Spot Bond					0.00000	115.86915				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN42 On 20/12/2020 Spot Bond					0.00000	112.85313				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	115.83546				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	104.00157				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	113.19431				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN42 On 20/12/2018 Spot Bond					0.00000	102.21050				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	102.67640				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	130.22416				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	117.90227				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	119.70634				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	121.32108				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	131.13193				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	102.05320				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN437 On 20/12/2020 Spot Bond					0.00000	101.96117				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN439 On 03/02/2021 Spot Bond					0.00000	100.74150				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN440 On 20/03/2021 Spot Bond					0.00000	132.34026				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN441 On 20/03/2021 Spot Bond					0.00000	103.69569				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN444 On 23/05/2021 Spot Bond					0.00000	100.30451				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN445 On 24/05/2021 Spot Bond			9.05000	105.31687	9.05000	105.29112				0.00	0	248,900,000
Total CLN445 SPOT										0.00	0	248,900,000
Total For CLN445										0.00	0	248,900,000
CLN452 On 31/01/2022 Spot Bond			4.38000	148.93514	4.38000	148.89547				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN453 On 31/01/2025 Spot Bond			6.63000	108.41961	6.63000	108.38428				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN454 On 31/01/2025 Spot Bond			6.57000	108.77992	6.57000	108.74463				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN455 On 04/05/2021 Spot Bond					0.00000	100.21802				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN456 On 20/12/2021 Spot Bond					0.00000	102.31299				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN457 On 17/11/2021 Spot Bond					0.00000	100.35902				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN45 On 29/11/2021 Spot Bond					0.00000	100.93438				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN46 On 29/11/2021 Spot Bond					0.00000	100.03061				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN46 On 15/02/2022 Spot Bond					0.00000	104.21173				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN46 On 16/02/2022 Spot Bond			10.12000	105.78853	10.12000	105.76016				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN46 On 13/03/2022 Spot Bond			10.02500	102.33024	10.02500	102.30260				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN46 On 14/03/2020 Spot Bond					0.00000	99.77040				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN46 On 27/03/2020 Spot Bond					0.00000	101.59639				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN46 On 28/03/2020 Spot Bond					0.00000	101.62498				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN46 On 28/03/2022 Spot Bond					0.00000	102.97044				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN47 On 17/05/2019 Spot Bond					0.00000	100.32890				0.00	0	0
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0
CLN47 On 19/11/2022 Spot Bond					0.00000	100.39079				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN47 On 23/06/2021 Spot Bond					0.00000	99.90223				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN476 On 20/09/2020 Spot Bond					0.00000	102.07360				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN477 On 29/11/2021 Spot Bond			100.00000	17.57024	100.00000	17.53093				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN481 On 07/06/2022 Spot Bond					0.00000	99.90262				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN482 On 20/05/2021 Spot Bond					0.00000	100.47213				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN483 On 20/05/2021 Spot Bond					0.00000	101.97711				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN484 On 02/12/2021 Spot Bond					0.00000	101.06097				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN485 On 02/12/2021 Spot Bond			9.05000	101.64601	9.05000	101.62129				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN486 On 20/06/2022 Spot Bond					0.00000	102.53519				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN487 On 07/12/2021 Spot Bond			12.70500	99.77476	12.70500	99.72009				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN488 On 28/07/2022 Spot Bond			9.50500	102.13736	9.50500	102.11160				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN489 On 28/03/2020 Spot Bond					0.00000	101.60674				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN49(On 28/03/2022 Spot Bond					0.00000	102.25261				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN49 On 07/06/2022 Spot Bond					0.00000	99.90262				0.00	0	0
Total CLN491 SPOT										0.00	0	0
Total For CLN491										0.00	0	0
CLN49 On 30/09/2019 Spot Bond					0.00000	101.69858				0.00	0	0
Total CLN492 SPOT										0.00	0	0
Total For CLN492										0.00	0	0
CLN49 On 20/06/2022 Spot Bond					0.00000	102.07180				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			11.55000	100.95371	11.55000	100.89187				0.00	0	0
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0
CLN49 On 29/08/2020 Spot Bond					0.00000	100.02304				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			10.30500	101.52736	10.30500	101.49918				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN49 On 04/09/2024 Spot Bond					0.00000	101.60223				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN49 On 08/06/2022 Spot Bond					0.00000	102.67123				0.00	0	0
Total CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0
CLN49 On 20/05/2021 Spot Bond					0.00000	100.32598				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN50 On 10/10/2020 Spot Bond					0.00000	101.32028				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN50 On 11/10/2022 Spot Bond					0.00000	101.38202				0.00	0	0
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN502 On 11/10/2024 Spot Bond					0.00000	101.43318			0.00	0	0
Total CLN502 SPOT									0.00	0	0
Total For CLN502									0.00	0	0
CLN503 On 20/12/2022 Spot Bond					0.00000	102.13921			0.00	0	0
Total CLN503 SPOT									0.00	0	0
Total For CLN503									0.00	0	0
CLN504 On 11/10/2024 Spot Bond					0.00000	101.43318			0.00	0	0
Total CLN504 SPOT									0.00	0	0
Total For CLN504									0.00	0	0
CLN505 On 24/10/2020 Spot Bond					0.00000	100.97296			0.00	0	0
Total CLN505 SPOT									0.00	0	0
Total For CLN505									0.00	0	0
CLN506 On 30/04/2019 Spot Bond					0.00000	100.80594			0.00	0	0
Total CLN506 SPOT									0.00	0	0
Total For CLN506									0.00	0	0
CLN507 On 20/12/2022 Spot Bond					0.00000	102.09422			0.00	0	0
Total CLN507 SPOT									0.00	0	0
Total For CLN507									0.00	0	0
CLN508 On 24/02/2020 Spot Bond					0.00000	100.22433			0.00	0	0
Total CLN508 SPOT									0.00	0	0
Total For CLN508									0.00	0	0
CLN510 On 11/10/2020 Spot Bond					0.00000	101.35995			0.00	0	0
Total CLN510 SPOT									0.00	0	0
Total For CLN510									0.00	0	0
CLN511 On 14/11/2022 Spot Bond					0.00000	97.26738			0.00	0	0
Total CLN511 SPOT									0.00	0	0
Total For CLN511									0.00	0	0
CLN512 On 07/06/2022 Spot Bond					0.00000	99.90905			0.00	0	0
Total CLN512 SPOT									0.00	0	0
Total For CLN512									0.00	0	0
CLN514 On 23/02/2019 Spot Bond					0.00000	100.31008			0.00	0	0
Total CLN514 SPOT									0.00	0	0
Total For CLN514									0.00	0	0
CLN515 On 23/02/2019 Spot Bond					0.00000	100.36846			0.00	0	0
Total CLN515 SPOT									0.00	0	0
Total For CLN515									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN516 On 15/09/2022 Spot Bond			9.96000	103.14304	9.96000	102.17128			0.00	0	0
Total CLN516 SPOT									0.00	0	0
Total For CLN516									0.00	0	0
CLN517 On 30/10/2022 Spot Bond			10.01000	102.31676	10.01000	100.94361			0.00	0	0
Total CLN517 SPOT									0.00	0	0
Total For CLN517									0.00	0	0
CLN518 On 25/11/2022 Spot Bond					0.00000	100.21449			0.00	0	0
Total CLN518 SPOT									0.00	0	0
Total For CLN518									0.00	0	0
CLN519 On 30/06/2022 Spot Bond			9.60000	101.15120	9.60000	101.12253			0.00	0	0
Total CLN519 SPOT									0.00	0	0
Total For CLN519									0.00	0	0
CLN520 On 12/03/2023 Spot Bond					0.00000	99.81032			0.00	0	0
Total CLN520 SPOT									0.00	0	0
Total For CLN520									0.00	0	0
CLN521 On 17/09/2020 Spot Bond					0.00000	101.84163			0.00	0	0
Total CLN521 SPOT									0.00	0	0
Total For CLN521									0.00	0	0
CLN522 On 27/02/2023 Spot Bond					0.00000	100.17356			0.00	0	0
Total CLN522 SPOT									0.00	0	0
Total For CLN522									0.00	0	0
CLN523 On 13/05/2021 Spot Bond					0.00000	100.49847			0.00	0	0
Total CLN523 SPOT									0.00	0	0
Total For CLN523									0.00	0	0
CLN524 On 09/09/2022 Spot Bond			9.20000	102.18524	9.20000	102.15985			0.00	0	0
Total CLN524 SPOT									0.00	0	0
Total For CLN524									0.00	0	0
CLN525 On 24/04/2021 Spot Bond					0.00000	100.97855			0.00	0	0
Total CLN525 SPOT									0.00	0	0
Total For CLN525									0.00	0	0
CLN526 On 26/04/2023 Spot Bond					0.00000	100.96311			0.00	0	0
Total CLN526 SPOT									0.00	0	0
Total For CLN526									0.00	0	0
CLN527 On 21/02/2024 Spot Bond					0.00000	103.45360			0.00	0	0
Total CLN527 SPOT									0.00	0	0
Total For CLN527									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN528 On 25/11/2022 Spot Bond					0.00000	101.42336				0.00	0	0
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN529 On 29/11/2021 Spot Bond					0.00000	101.89338				0.00	0	0
Total CLN529 SPOT										0.00	0	0
Total For CLN529										0.00	0	0
CLN530 On 12/03/2021 Spot Bond					0.00000	99.81836				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN531 On 12/03/2023 Spot Bond					0.00000	99.81032				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN532 On 20/06/2023 Spot Bond					0.00000	102.00225				0.00	0	0
Total CLN532 SPOT										0.00	0	0
Total For CLN532										0.00	0	0
CLN533 On 20/06/2023 Spot Bond					0.00000	101.97156				0.00	0	0
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN534 On 18/07/2025 Spot Bond					0.00000	101.19541				0.00	0	0
Total CLN534 SPOT										0.00	0	0
Total For CLN534										0.00	0	0
CLN535 On 18/07/2025 Spot Bond			10.52000	10.52000	10.52000	103.08833				0.00	0	0
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN536 On 18/07/2023 Spot Bond					0.00000	101.17388				0.00	0	0
Total CLN536 SPOT										0.00	0	0
Total For CLN536										0.00	0	0
CLN537 On 25/10/2023 Spot Bond					0.00000	100.97380				0.00	0	0
Total CLN537 SPOT										0.00	0	0
Total For CLN537										0.00	0	0
CLN538 On 16/08/2023 Spot Bond					0.00000	100.44607				0.00	0	0
Total CLN538 SPOT										0.00	0	0
Total For CLN538										0.00	0	0
CLN539 On 20/12/2023 Spot Bond					0.00000	102.99187				0.00	0	0
Total CLN539 SPOT										0.00	0	0
Total For CLN539										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN54(On 17/01/2024 Spot Bond					0.00000	102.32324				0.00	0	0
Total CLN540 SPOT										0.00	0	0
Total For CLN540										0.00	0	0
CLN54 On 20/12/2023 Spot Bond					0.00000	101.56792				0.00	0	0
Total CLN541 SPOT										0.00	0	0
Total For CLN541										0.00	0	0
CLN54 On 30/05/2022 Spot Bond					0.00000	100.09465				0.00	0	0
Total CLN542 SPOT										0.00	0	0
Total For CLN542										0.00	0	0
CLN54 On 07/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN543 SPOT										0.00	0	0
Total For CLN543										0.00	0	0
CLN54 On 20/12/2023 Spot Bond					0.00000	100.72253				0.00	0	0
Total CLN544 SPOT										0.00	0	0
Total For CLN544										0.00	0	0
CLN54 On 17/01/2024 Spot Bond					0.00000	100.57806				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					0.00000	227.77480				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			9.29500	93.80861	9.29500	93.78520				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN88 On 28/04/2028 Spot Bond			8.91000	8.91000	8.91000	197.94739				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN89 On 02/03/2028 Spot Bond			8.91000	8.91000	8.91000	198.57409				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF1 On 20/06/2019 Spot Bond					0.00000	101.81823				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLNF1: On 20/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF14 On 20/09/2019 Spot Bond					0.00000	101.81816				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF15 On 20/06/2020 Spot Bond					0.00000	101.88954				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.35606				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			8.62500	113.12173	8.62500	113.09564				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			9.16000	105.43517	9.16000	105.40909				0.00	0	0
Total COJ07 SPOT										0.00	0	0
Total For COJ07										0.00	0	0
COJ08 On 22/06/2026 Spot Bond			10.55000	109.81254	10.55000	109.78170				0.00	0	0
Total COJ08 SPOT										0.00	0	0
Total For COJ08										0.00	0	0
COJG0 On 09/06/2024 Spot Bond			10.10500	100.20262	10.10500	100.17564				0.00	0	0
Total COJG01 SPOT										0.00	0	0
Total For COJG01										0.00	0	0
COT01 On 03/04/2023 Spot Bond			10.35000	97.31212	10.35000	97.28515				0.00	0	0
Total COT01 SPOT										0.00	0	0
Total For COT01										0.00	0	0
COT02 On 03/04/2028 Spot Bond			11.68500	93.43060	11.68500	93.40145				0.00	0	130,000,000
Total COT02 SPOT										0.00	0	130,000,000
Total For COT02										0.00	0	130,000,000
COT03 On 05/06/2028 Spot Bond			11.64000	87.66465	11.64000	87.63755				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			12.32000	12.32000	12.32000	99.29537				0.00	0	0
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CS002 On 17/12/2020 Spot Bond					0.00000	101.85017				0.00	0	0
Total CS002 SPOT										0.00	0	0
Total For CS002										0.00	0	0
CS003 On 12/08/2021 Spot Bond					0.00000	99.68658				0.00	0	0
Total CS003 SPOT										0.00	0	0
Total For CS003										0.00	0	0
CSA04U On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSA04U SPOT										0.00	0	0
Total For CSA04U										0.00	0	0
CSD04U On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSD04U SPOT										0.00	0	0
Total For CSD04U										0.00	0	0
DEN80 On 11/12/2018 Spot Bond					0.00000	99.81527				0.00	0	0
Total DEN80 SPOT										0.00	0	0
Total For DEN80										0.00	0	0
DENG8 On 11/09/2019 Spot Bond					0.00000	99.84178				0.00	0	0
Total DENG83 SPOT										0.00	0	0
Total For DENG83										0.00	0	0
DENG8 On 23/09/2019 Spot Bond					0.00000	101.74406				0.00	0	0
Total DENG84 SPOT										0.00	0	0
Total For DENG84										0.00	0	0
DENG8 On 21/09/2021 Spot Bond					0.00000	101.86627				0.00	0	0
Total DENG85 SPOT										0.00	0	0
Total For DENG85										0.00	0	0
DENG8 On 27/09/2019 Spot Bond					0.00000	101.57823				0.00	0	0
Total DENG86 SPOT										0.00	0	0
Total For DENG86										0.00	0	0
DENG8 On 28/09/2021 Spot Bond					0.00000	101.68689				0.00	0	0
Total DENG87 SPOT										0.00	0	0
Total For DENG87										0.00	0	0
DENG8 On 28/09/2023 Spot Bond					0.00000	101.79631				0.00	0	0
Total DENG88 SPOT										0.00	0	0
Total For DENG88										0.00	0	0
DOL004 On 24/01/2019 Spot Bond					0.00000	101.53154				0.00	0	0
Total DOL004 SPOT										0.00	0	0
Total For DOL004										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DOL009 On 20/12/2019 Spot Bond					0.00000	88.66849			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DOL012 On 20/12/2021 Spot Bond					0.00000	103.50309			0.00	0	0
Total DOL012 SPOT									0.00	0	0
Total For DOL012									0.00	0	0
DSY01 On 21/11/2022 Spot Bond					0.00000	100.28294			0.00	0	0
Total DSY01 SPOT									0.00	0	0
Total For DSY01									0.00	0	0
DSY02 On 21/11/2024 Spot Bond					0.00000	100.47388			0.00	0	0
Total DSY02 SPOT									0.00	0	0
Total For DSY02									0.00	0	0
DSY03 On 21/11/2024 Spot Bond			9.96000	9.96000	9.96000	102.57574			0.00	0	0
Total DSY03 SPOT									0.00	0	0
Total For DSY03									0.00	0	0
DSY04 On 21/08/2026 Spot Bond					0.00000	100.28954			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			8.35000	105.71359	8.35000	105.68997			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			7.48000	105.23711	7.48000	105.21611			0.00	0	100,000,000
Total DV22 SPOT									0.00	0	100,000,000
Total For DV22									0.00	0	100,000,000
DV22/R On 07/02/2020 Spot Bond			100.00000	47.26123	100.00000	47.15719			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			9.27500	105.17830	9.27500	105.15239			0.00	0	441,797,100
Total DV23 SPOT									0.00	0	441,797,100
Total For DV23									0.00	0	441,797,100
DV23/R On 27/02/2023 Spot Bond			100.00000	15.38353	100.00000	15.34966			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	15.38353	100.00000	15.34966			0.00	0	0
Total DV23/R2023 SPOT									0.00	0	0
Total For DV23/R2023									0.00	0	0
DV24 On 18/02/2024 Spot Bond			9.50500	103.58880	9.50500	103.56266			0.00	0	0
Total DV24 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DV24										0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	102.84243	9.69000	102.81598				0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	102.84243	9.69000	102.81598				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			11.24000	96.13888	11.24000	96.11031				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	102.96149	10.10000	102.93393				0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	102.96149	10.10000	102.93393				0.00	0	0
Total DV29/R213 SPOT										0.00	0	0
Total For DV29/R213										0.00	0	0
DVF19 On 31/05/2019 Spot Bond					0.00000	100.38189				0.00	0	0
Total DVF19 SPOT										0.00	0	0
Total For DVF19										0.00	0	0
DVF20 On 29/11/2019 Spot Bond					0.00000	100.05725				0.00	0	0
Total DVF20 SPOT										0.00	0	0
Total For DVF20										0.00	0	0
DVF20B On 28/03/2020 Spot Bond					0.00000	101.89646				0.00	0	1,000,000,000
Total DVF20B SPOT										0.00	0	1,000,000,000
Total For DVF20B										0.00	0	1,000,000,000
DVF20C On 31/08/2020 Spot Bond					0.00000	100.31054				0.00	0	0
Total DVF20C SPOT										0.00	0	0
Total For DVF20C										0.00	0	0
DVF20D On 23/10/2020 Spot Bond					0.00000	101.04884				0.00	0	0
Total DVF20D SPOT										0.00	0	0
Total For DVF20D										0.00	0	0
DVF21 On 29/11/2021 Spot Bond					0.00000	100.02409				0.00	0	0
Total DVF21 SPOT										0.00	0	0
Total For DVF21										0.00	0	0
DVF22 On 28/03/2022 Spot Bond					0.00000	102.23446				0.00	0	0
Total DVF22 SPOT										0.00	0	0
Total For DVF22										0.00	0	0
DVF22B On 29/08/2022 Spot Bond					0.00000	100.02181				0.00	0	0
Total DVF22B SPOT										0.00	0	0
Total For DVF22B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DVF22(On 24/10/2022 Spot Bond					0.00000	100.94982			0.00	0	0
Total DVF22C SPOT									0.00	0	0
Total For DVF22C									0.00	0	0
DVF24 On 23/10/2024 Spot Bond					0.00000	101.00648			0.00	0	0
Total DVF24 SPOT									0.00	0	0
Total For DVF24									0.00	0	0
E170 On 01/08/2020 Spot Bond			7.94500	113.06487	7.94500	113.04095			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	40.37503	100.00000	40.28616			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			7.75500	104.41974	7.75500	104.39779			0.00	0	0
Total ECN20 SPOT									0.00	0	0
Total For ECN20									0.00	0	0
ECN22 On 14/03/2022 Spot Bond			8.76000	104.94826	8.76000	104.92340			0.00	0	0
Total ECN22 SPOT									0.00	0	0
Total For ECN22									0.00	0	0
ECN24 On 14/03/2024 Spot Bond			9.81500	102.76996	9.81500	102.74276			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			4.37000	102.04806	4.37000	102.02071			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			4.11500	93.93147	4.11500	93.90710			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	122.79611	2.25000	122.77038			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			3.95000	126.89351	3.95000	126.86092		1,666,110,000,000.00		421,800,000	210,900,000
Total EL28 SPOT								1,666,110,000,000.00		421,800,000	210,900,000
Total For EL28								1,666,110,000,000.00		421,800,000	210,900,000
EL29 On 19/11/2029 Spot Bond			3.96000	113.13495	3.96000	113.10587		1,865,952,000,000.00		471,200,000	235,600,000
Total EL29 SPOT								1,865,952,000,000.00		471,200,000	235,600,000
Total For EL29								1,865,952,000,000.00		471,200,000	235,600,000

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL30	On	29/07/2030	Spot Bond			3.96000	112.33715	3.96000	112.30847			1,507,968,000,000.00	380,800,000	190,400,000
Total EL30 SPOT												1,507,968,000,000.00	380,800,000	190,400,000
Total For EL30												1,507,968,000,000.00	380,800,000	190,400,000
EL31	On	02/06/2031	Spot Bond			4.03000	102.33565	4.03000	102.30922			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			4.08500	95.41108	4.08500	95.38640			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	122.79611	2.25000	122.77038			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			8.42500	106.92780	8.42500	106.90381			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			8.45000	107.08192	8.45000	107.05744			0.00	0	0
Total EMM02 SPOT												0.00	0	0
Total For EMM02												0.00	0	0
EMM03	On	04/05/2024	Spot Bond			10.81000	97.78729	10.81000	97.75886			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			11.04000	11.04000	11.04000	93.86229			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			11.21500	11.21500	11.21500	99.31627			0.00	0	1,333,333,200
Total EMM05 SPOT												0.00	0	1,333,333,200
Total For EMM05												0.00	0	1,333,333,200
EMM06	On	23/06/2025	Spot Bond			10.79000	10.79000	10.79000	103.20419			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			10.64000	10.64000	10.64000	103.75931			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			11.30500	11.30500	11.30500	90.45514			0.00	0	0
Total EMM07P SPOT												0.00	0	0
Total For EMM07P												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ENX01 On 23/04/2021 Spot Bond					0.00000	101.16220				0.00	0	0
Total ENX01 SPOT										0.00	0	0
Total For ENX01										0.00	0	0
ENX01S On 23/04/2021 Spot Bond					0.00000	101.08273				0.00	0	0
Total ENX01S SPOT										0.00	0	0
Total For ENX01S										0.00	0	0
ENX02 On 10/09/2022 Spot Bond					0.00000	102.23990				0.00	0	0
Total ENX02 SPOT										0.00	0	0
Total For ENX02										0.00	0	0
ENX03U On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ENX03U SPOT										0.00	0	0
Total For ENX03U										0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	100.02251				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF008 On 12/09/2019 Spot Bond					0.00000	100.33314				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF010 On 07/11/2019 Spot Bond					0.00000	101.05809				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF011 On 12/06/2020 Spot Bond					0.00000	100.44636				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF012 On 06/11/2020 Spot Bond					0.00000	101.28203				0.00	0	0
Total EPF012 SPOT										0.00	0	0
Total For EPF012										0.00	0	0
EPF014 On 28/05/2021 Spot Bond					0.00000	100.14741				0.00	0	0
Total EPF014 SPOT										0.00	0	0
Total For EPF014										0.00	0	0
EPF015 On 04/06/2023 Spot Bond					0.00000	99.99983				0.00	0	0
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF016 On 07/09/2021 Spot Bond					0.00000	99.93361				0.00	0	0
Total EPF016 SPOT										0.00	0	0
Total For EPF016										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EPF017 On 07/09/2023 Spot Bond					0.00000	99.93240				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
EPF08L On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF08U SPOT										0.00	0	0
Total For EPF08U										0.00	0	0
EPF09L On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF09U SPOT										0.00	0	0
Total For EPF09U										0.00	0	0
EPFC37 On 04/03/2019 Spot Bond					0.00000	100.02120				0.00	0	0
Total EPFC37 SPOT										0.00	0	0
Total For EPFC37										0.00	0	0
EPFC39 On 06/09/2019 Spot Bond					0.00000	99.95746				0.00	0	0
Total EPFC39 SPOT										0.00	0	0
Total For EPFC39										0.00	0	0
EPFC40 On 03/04/2019 Spot Bond					0.00000	101.24315				0.00	0	0
Total EPFC40 SPOT										0.00	0	0
Total For EPFC40										0.00	0	0
EPFC41 On 06/11/2019 Spot Bond					0.00000	100.61386				0.00	0	0
Total EPFC41 SPOT										0.00	0	0
Total For EPFC41										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS05 On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EQS05 SPOT									0.00	0	0
Total For EQS05									0.00	0	0
EQS06 On 09/04/2020 Spot Bond					0.00000	99.67649			0.00	0	0
Total EQS06 SPOT									0.00	0	0
Total For EQS06									0.00	0	0
EQS10 On 28/07/2022 Spot Bond					0.00000	100.97656			0.00	0	0
Total EQS10 SPOT									0.00	0	0
Total For EQS10									0.00	0	0
EQS11U On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EQS11U SPOT									0.00	0	0
Total For EQS11U									0.00	0	0
ERS3B On 17/08/2019 Spot Bond					0.00000	100.34283			0.00	0	0
Total ERS3B4 SPOT									0.00	0	0
Total For ERS3B4									0.00	0	0
ERS3B On 17/05/2019 Spot Bond					0.00000	100.34435			0.00	0	0
Total ERS3B5 SPOT									0.00	0	0
Total For ERS3B5									0.00	0	0
ERS3C On 17/08/2019 Spot Bond					0.00000	100.36304			0.00	0	0
Total ERS3C4 SPOT									0.00	0	0
Total For ERS3C4									0.00	0	0
ERS3C On 17/05/2019 Spot Bond					0.00000	100.38389			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	102.00200	10.00000	101.97500			0.00	0	0
Total ERSA12/JIBAR SPOT									0.00	0	0
Total For ERSA12/JIBAR									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	100.09303			0.00	0	0
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0
ERSA2 On 17/05/2019 Spot Bond					0.00000	100.49180			0.00	0	0
Total ERSA22 SPOT									0.00	0	0
Total For ERSA22									0.00	0	0
ERSA2 On 17/08/2019 Spot Bond					0.00000	100.64450			0.00	0	0
Total ERSA23 SPOT									0.00	0	0
Total For ERSA23									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ERSA2 On 17/08/2020 Spot Bond					0.00000	100.32876				0.00	0	0
Total ERSA24 SPOT										0.00	0	0
Total For ERSA24										0.00	0	0
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.34088				0.00	0	0
Total ERSA25 SPOT										0.00	0	0
Total For ERSA25										0.00	0	0
ES23 On 25/01/2023 Spot Bond			9.36500	105.72907	9.36500	105.70277				0.00	0	2,500,000,000
Total ES23 SPOT										0.00	0	2,500,000,000
Total For ES23										0.00	0	2,500,000,000
ES23/R On 25/01/2023 Spot Bond			10.00000	103.58961	10.00000	103.56214				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			10.14000	89.71816	10.14000	89.69378				0.00	0	3,400,000,000
Total ES26 SPOT										0.00	0	3,400,000,000
Total For ES26										0.00	0	3,400,000,000
ES26/R On 02/04/2026 Spot Bond			7.85000	101.36303	7.85000	101.34159				0.00	0	0
Total ES26/R186 SPOT										0.00	0	0
Total For ES26/R186										0.00	0	0
ES33 On 15/09/2033 Spot Bond			10.97000	76.54971	10.93000	76.76220				0.00	0	4,306,305,800
Total ES33 SPOT										0.00	0	4,306,305,800
Total For ES33										0.00	0	4,306,305,800
ES33/R On 15/09/2033 Spot Bond			7.50000	101.66112	7.50000	101.64045				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			11.16000	78.98240	11.16000	78.95885				0.00	0	3,402,823,800
Total ES42 SPOT										0.00	0	3,402,823,800
Total For ES42										0.00	0	3,402,823,800
ES42/R On 25/04/2042 Spot Bond			8.50000	100.94204	8.50000	100.91896				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ESFR0: On 20/04/2021 Spot Bond					0.00000	101.10557				0.00	0	0
Total ESFR03 SPOT										0.00	0	0
Total For ESFR03										0.00	0	0
EXX02 On 19/05/2019 Spot Bond					0.00000	99.92580				0.00	0	240,000,000
Total EXX02 SPOT										0.00	0	240,000,000
Total For EXX02										0.00	0	240,000,000
FBJ20Z On 20/03/2020 Spot Bond					0.00000	101.82844				0.00	0	0
Total FBJ20Z SPOT										0.00	0	0
Total For FBJ20Z										0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.88961				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	17.69285	100.00000	17.56006				0.00	0	0
Total FFA1U SPOT										0.00	0	0
Total For FFA1U										0.00	0	0
FFB1U On 20/11/2026 Spot Bond			100.00000	28.75515	100.00000	28.53931				0.00	0	0
Total FFB1U SPOT										0.00	0	0
Total For FFB1U										0.00	0	0
FIF02U On 01/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF02U SPOT										0.00	0	0
Total For FIF02U										0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF11U SPOT									0.00	0	0
Total For FIF11U									0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF12U SPOT									0.00	0	0
Total For FIF12U									0.00	0	0
FIFB08 On 31/05/2019 Spot Bond					0.00000	100.24785			0.00	200,000,000	100,000,000
Total FIFB08 SPOT									0.00	200,000,000	100,000,000
Total For FIFB08									0.00	200,000,000	100,000,000
FIFB09 On 27/06/2019 Spot Bond					0.00000	101.65015			0.00	0	0
Total FIFB09 SPOT									0.00	0	0
Total For FIFB09									0.00	0	0
FIFB10 On 12/09/2019 Spot Bond					0.00000	100.07233			0.00	0	0
Total FIFB10 SPOT									0.00	0	0
Total For FIFB10									0.00	0	0
FIFB11 On 07/02/2020 Spot Bond					0.00000	100.89851			0.00	0	0
Total FIFB11 SPOT									0.00	0	0
Total For FIFB11									0.00	0	0
FIFB12 On 13/08/2020 Spot Bond					0.00000	100.48713			0.00	0	0
Total FIFB12 SPOT									0.00	0	0
Total For FIFB12									0.00	0	0
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.62226			0.00	0	0
Total FIFB14 SPOT									0.00	0	0
Total For FIFB14									0.00	0	0
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.31069			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					0.00000	0.00000			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					0.00000	100.59222			0.00	0	0
Total FNT002 SPOT									0.00	0	0
Total For FNT002									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FNT003 On 01/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			282,735,850,000,000.00	2,827,358,500	5,654,717,000
Total FNT003 SPOT									12,735,850,000,000.00	2,827,358,500	5,654,717,000
Total For FNT003									12,735,850,000,000.00	2,827,358,500	5,654,717,000
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FPA1U SPOT									0.00	0	0
Total For FPA1U									0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FPB1U SPOT									0.00	0	0
Total For FPB1U									0.00	0	0
FRB05 On 21/12/2018 Spot Bond			7.32500	103.91633	7.32500	103.89554			0.00	0	360,000,000
Total FRB05 SPOT									0.00	0	360,000,000
Total For FRB05									0.00	0	360,000,000
FRB12 On 02/06/2019 Spot Bond					0.00000	100.24490			0.00	0	0
Total FRB12 SPOT									0.00	0	0
Total For FRB12									0.00	0	0
FRB13 On 02/06/2021 Spot Bond					0.00000	98.91451			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			10.15000	10.15000	10.15000	99.73020			0.00	0	100,000,000
Total FRB14 SPOT									0.00	0	100,000,000
Total For FRB14									0.00	0	100,000,000
FRB15 On 06/03/2020 Spot Bond					0.00000	101.98725			0.00	0	880,000,000
Total FRB15 SPOT									0.00	0	880,000,000
Total For FRB15									0.00	0	880,000,000
FRB16 On 08/07/2020 Spot Bond					0.00000	103.83828			0.00	0	40,000,000
Total FRB16 SPOT									0.00	0	40,000,000
Total For FRB16									0.00	0	40,000,000
FRB17 On 08/01/2022 Spot Bond					0.00000	106.33070			0.00	0	0
Total FRB17 SPOT									0.00	0	0
Total For FRB17									0.00	0	0
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRB17/JIBAR SPOT									0.00	0	0
Total For FRB17/JIBAR									0.00	0	0
FRB18 On 13/04/2021 Spot Bond					0.00000	106.06020			0.00	0	0
Total FRB18 SPOT									0.00	0	0
Total For FRB18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB19 On 14/04/2021 Spot Bond			10.85000	104.76813	10.85000	104.73772			0.00	0	0
Total FRB19 SPOT									0.00	0	0
Total For FRB19									0.00	0	0
FRB20 On 15/04/2021 Spot Bond					0.00000	103.89270			0.00	0	0
Total FRB20 SPOT									0.00	0	0
Total For FRB20									0.00	0	0
FRB21 On 24/11/2021 Spot Bond					0.00000	102.90709			0.00	0	0
Total FRB21 SPOT									0.00	0	0
Total For FRB21									0.00	0	0
FRB22 On 08/12/2022 Spot Bond					0.00000	105.59308			0.00	0	0
Total FRB22 SPOT									0.00	0	0
Total For FRB22									0.00	0	0
FRB23 On 20/09/2027 Spot Bond					0.00000	102.55911			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					0.00000	100.79649			0.00	0	0
Total FRB24 SPOT									0.00	0	0
Total For FRB24									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			7.67000	105.64480	7.67000	105.62268			0.00	0	0
Total FRBC21 SPOT									0.00	0	0
Total For FRBC21									0.00	0	0
FRBC2: On 21/12/2018 Spot Bond					0.00000	102.10462			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			3.53000	98.63695	3.53000	152.68466			0.00	0	0
Total FRBI22 SPOT									0.00	0	0
Total For FRBI22									0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			4.62000	4.62000	4.62000	273.54142			0.00	0	2,500,000,000
Total FRBI23 SPOT									0.00	0	2,500,000,000
Total For FRBI23									0.00	0	2,500,000,000
FRBI25 On 31/01/2025 Spot Bond			3.92000	3.92000	3.92000	126.10766			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			4.20000	169.37135	4.20000	169.32682		6,514,200,000,000.00	1,551,000,000	775,500,000	
Total FRBI28 SPOT								6,514,200,000,000.00	1,551,000,000	775,500,000	
Total For FRBI28								6,514,200,000,000.00	1,551,000,000	775,500,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI29 On 31/03/2029 Spot Bond			4.29500	4.29500	4.29500	85.08428			0.00	0	0
Total FRBI29 SPOT									0.00	0	0
Total For FRBI29									0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			4.39000	4.39000	4.39000	200.10577			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			4.72000	87.66127	4.72000	87.63702			0.00	0	0
Total FRBI46 SPOT									0.00	0	0
Total For FRBI46									0.00	0	0
FRBI50 On 31/12/2050 Spot Bond			4.75000	89.07819	4.75000	89.62448			0.00	0	0
Total FRBI50 SPOT									0.00	0	0
Total For FRBI50									0.00	0	0
FRBZ01 On 30/11/2020 Spot Bond			8.68000	8.68000	8.68000	84.62689			0.00	0	0
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0
FRBZ02 On 28/10/2024 Spot Bond			9.85000	9.85000	9.85000	57.35011			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ03 On 10/12/2024 Spot Bond			9.90000	9.90000	9.90000	56.56643			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC107 On 03/06/2021 Spot Bond					0.00000	100.02935			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC169 On 31/01/2025 Spot Bond			4.73000	4.73000	4.73000	120.48674			0.00	0	0
Total FRC169 SPOT									0.00	0	0
Total For FRC169									0.00	0	0
FRC178 On 06/08/2023 Spot Bond					0.00000	100.35640			0.00	0	0
Total FRC178 SPOT									0.00	0	0
Total For FRC178									0.00	0	0
FRC179 On 20/09/2020 Spot Bond					0.00000	102.09814			0.00	0	0
Total FRC179 SPOT									0.00	0	0
Total For FRC179									0.00	0	0
FRC181 On 06/08/2023 Spot Bond					0.00000	88.33564			0.00	0	0
Total FRC181 SPOT									0.00	0	0
Total For FRC181									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC18: On 20/12/2018 Spot Bond					0.00000	102.48145				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18: On 20/12/2018 Spot Bond					0.00000	102.37871				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18: On 20/03/2019 Spot Bond					0.00000	101.93689				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18: On 20/03/2019 Spot Bond					0.00000	101.94114				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19: On 02/04/2019 Spot Bond					0.00000	101.73098				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	102.00200	10.00000	101.97500				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19: On 20/06/2024 Spot Bond					0.00000	102.03895				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC20: On 20/06/2019 Spot Bond					0.00000	102.06021				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20: On 07/10/2020 Spot Bond					0.00000	103.77530				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21: On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
FRC21: On 20/12/2019 Spot Bond					0.00000	102.00237				0.00	0	0
Total FRC210 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 FRC210										0.00	0	0
FRC21: On 07/05/2020 Spot Bond					0.00000	100.64719				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC21: On 07/11/2019 Spot Bond					0.00000	100.86713				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC21: On 04/11/2019 Spot Bond					0.00000	100.70246				0.00	0	40,000,000
Total FRC219 SPOT										0.00	0	40,000,000
Total For FRC219										0.00	0	40,000,000
FRC22: On 31/01/2022 Spot Bond			4.19000	149.77173	4.19000	149.73260				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22: On 20/05/2020 Spot Bond					0.00000	100.32226				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			5.05000	146.02941	5.05000	145.98791				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23: On 20/12/2020 Spot Bond					0.00000	102.87441				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC23: On 08/02/2020 Spot Bond					0.00000	98.63266				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC23: On 19/10/2020 Spot Bond					0.00000	102.04119				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC23: On 08/02/2020 Spot Bond					0.00000	98.96048				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC23: On 19/10/2020 Spot Bond					0.00000	102.86487				0.00	0	0
Total FRC239 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 FRC239										0.00	0	0
FRC24 On 19/10/2020 Spot Bond					0.00000	103.47146				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC24 On 08/02/2020 Spot Bond					0.00000	98.42757				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC24 On 08/02/2020 Spot Bond					0.00000	98.27773				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC24 On 19/10/2020 Spot Bond					0.00000	102.44251				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC24 On 08/02/2020 Spot Bond					0.00000	100.31703				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC24 On 19/10/2020 Spot Bond					0.00000	102.41792				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC24 On 19/10/2020 Spot Bond					0.00000	101.93730				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC24 On 08/02/2020 Spot Bond					0.00000	99.05883				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC24 On 08/02/2020 Spot Bond					0.00000	100.87615				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC24 On 19/10/2020 Spot Bond					0.00000	102.01388				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC25 On 19/10/2020 Spot Bond					0.00000	101.93112				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC25 On 13/02/2022 Spot Bond					0.00000	100.57704				0.00	0	0
Total FRC251 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 FRC251										0.00	0	0
FRC25: On 14/03/2022 Spot Bond					0.00000	102.00924				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC25: On 27/03/2020 Spot Bond					0.00000	101.83297				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC25: On 17/07/2027 Spot Bond					0.00000	103.23712				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC25: On 27/03/2020 Spot Bond					0.00000	101.56859				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC25: On 08/05/2020 Spot Bond					0.00000	100.95689				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC25: On 06/11/2023 Spot Bond			3.33700	3.33700	3.33700	105.54304				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	106.20368	3.45500	106.17800				0.00	0	0
Total FRC260 SPOT										0.00	0	0
Total For FRC260										0.00	0	0
FRC26: On 10/10/2020 Spot Bond					0.00000	101.29789				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC26: On 13/07/2020 Spot Bond					0.00000	101.20619				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC26: On 15/03/2019 Spot Bond					0.00000	101.73856				0.00	0	0
Total FRC263 SPOT										0.00	0	0
Total For FRC263										0.00	0	0
FRC26: On 13/07/2020 Spot Bond					0.00000	101.20347				0.00	0	0
Total FRC264 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 FRC264										0.00	0	0
FRC264 On 20/06/2021 Spot Bond					0.00000	102.26792				0.00	0	0
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC265 On 23/08/2019 Spot Bond					0.00000	100.25598				0.00	0	0
Total FRC266 SPOT										0.00	0	0
Total For FRC266										0.00	0	0
FRC266 On 06/08/2023 Spot Bond					0.00000	103.91934				0.00	0	320,000,000
Total FRC267 SPOT										0.00	0	320,000,000
Total For FRC267										0.00	0	320,000,000
FRC267 On 21/10/2019 Spot Bond					0.00000	100.94101				0.00	0	0
Total FRC269 SPOT										0.00	0	0
Total For FRC269										0.00	0	0
FRC269 On 16/11/2019 Spot Bond					0.00000	100.37574				0.00	0	0
Total FRC270 SPOT										0.00	0	0
Total For FRC270										0.00	0	0
FRC270 On 30/01/2023 Spot Bond					0.00000	100.86248				0.00	0	0
Total FRC271 SPOT										0.00	0	0
Total For FRC271										0.00	0	0
FRC271 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	103.28348				0.00	0	0
Total FRC272 SPOT										0.00	0	0
Total For FRC272										0.00	0	0
FRC272 On 07/12/2023 Spot Bond			8.82000	99.96834	8.82000	99.92928				0.00	0	0
Total FRC273 SPOT										0.00	0	0
Total For FRC273										0.00	0	0
FRC273 On 02/05/2028 Spot Bond			9.80000	100.87599	9.80000	100.84933				0.00	0	0
Total FRC274 SPOT										0.00	0	0
Total For FRC274										0.00	0	0
FRC274 On 12/12/2020 Spot Bond					0.00000	101.98560				0.00	0	0
Total FRC275 SPOT										0.00	0	0
Total For FRC275										0.00	0	0
FRC275 On 12/12/2020 Spot Bond					0.00000	101.99014				0.00	0	0
Total FRC276 SPOT										0.00	0	0
Total For FRC276										0.00	0	0
FRC276 On 04/03/2021 Spot Bond					0.00000	100.00001				0.00	0	0
Total FRC277 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 FRC277										0.00	0	0
FRC277 On 27/03/2020 Spot Bond					0.00000	101.50000				0.00	0	0
Total FRC278 SPOT										0.00	0	0
Total For FRC278										0.00	0	0
FRC278 On 21/11/2022 Spot Bond					0.00000	100.28783				0.00	0	0
Total FRC279 SPOT										0.00	0	0
Total For FRC279										0.00	0	0
FRC279 On 20/12/2023 Spot Bond					0.00000	102.00219				0.00	0	0
Total FRC280 SPOT										0.00	0	0
Total For FRC280										0.00	0	0
FRC280 On 03/09/2019 Spot Bond					0.00000	100.03274				0.00	0	0
Total FRC281 SPOT										0.00	0	0
Total For FRC281										0.00	0	0
FRC281 On 27/02/2023 Spot Bond			3.54000	3.54000	3.54000	101.98452				0.00	0	0
Total FRC282 SPOT										0.00	0	0
Total For FRC282										0.00	0	0
FRC282 On 26/01/2021 Spot Bond					0.00000	102.06935				0.00	0	0
Total FRC283 SPOT										0.00	0	0
Total For FRC283										0.00	0	0
FRC283 On 11/11/2024 Spot Bond					0.00000	101.53849				0.00	0	0
Total FRC284 SPOT										0.00	0	0
Total For FRC284										0.00	0	0
FRC284 On 20/12/2022 Spot Bond					0.00000	100.64613				0.00	0	40,000,000
Total FRC285 SPOT										0.00	0	40,000,000
Total For FRC285										0.00	0	40,000,000
FRC66 On 31/01/2022 Spot Bond			4.83000	4.83000	4.83000	146.93507				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			4.77000	4.77000	4.77000	147.19465				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			4.75000	4.75000	4.75000	147.28132				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD011 On 22/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD011U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRD01U									0.00	0	0
FRD16I On 28/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			409,000,000,000,000.00	4,090,000,000	2,700,000,000
Total FRD16U SPOT									19,000,000,000,000.00	4,090,000,000	2,700,000,000
Total For FRD16U									19,000,000,000,000.00	4,090,000,000	2,700,000,000
FRD17I 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
FRD18I On 15/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD18U SPOT									0.00	0	0
Total For FRD18U									0.00	0	0
FRD19I On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD19U SPOT									0.00	0	0
Total For FRD19U									0.00	0	0
FRD20I On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD20U SPOT									0.00	0	0
Total For FRD20U									0.00	0	0
FRD21I On 31/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD21U SPOT									0.00	0	0
Total For FRD21U									0.00	0	0
FRD22I On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD22U SPOT									0.00	0	0
Total For FRD22U									0.00	0	0
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	84.30845	4.76000	84.44066			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			4.69000	98.02381	4.69000	97.99688			0.00	0	0
Total FRI38 SPOT									0.00	0	0
Total For FRI38									0.00	0	0
FRJ19 On 04/04/2019 Spot Bond					0.00000	101.54333			0.00	0	0
Total FRJ19 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 FRJ19										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond					0.00000	101.75371				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond					0.00000	102.29384				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.27147				0.00	0	260,000,000
Total FRJ22 SPOT										0.00	0	260,000,000
Total For FRJ22										0.00	0	260,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.34679				0.00	0	0
Total FRJ23 SPOT										0.00	0	0
Total For FRJ23										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.55707				0.00	0	5,130,000,000
Total FRJ25 SPOT										0.00	0	5,130,000,000
Total For FRJ25										0.00	0	5,130,000,000
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.23599				0.00	0	0
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRS01U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS02U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS100 On 15/01/2024 Spot Bond			3.53800	3.53800	3.53800	95.86927				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS101 On 31/01/2038 Spot Bond			3.93500	3.93500	3.93500	109.30967				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS103 On 23/01/2024 Spot Bond					0.00000	100.94057				0.00	0	2,435,290,000
Total FRS103 SPOT										0.00	0	2,435,290,000
Total For FRS103										0.00	0	2,435,290,000
FRS104 On 23/01/2024 Spot Bond					0.00000	100.94057				0.00	0	0
Total FRS104 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 FRS104										0.00	0	0
FRS104 On 31/01/2038 Spot Bond			4.07500	107.12407	4.07500	107.09639				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS108 On 07/12/2033 Spot Bond			4.06000	207.84962	4.06000	207.79587				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS109 On 31/01/2038 Spot Bond			4.86500	95.60926	4.86500	95.58254				0.00	0	10,000,000
Total FRS110 SPOT										0.00	0	10,000,000
Total For FRS110										0.00	0	10,000,000
FRS110 On 07/12/2033 Spot Bond			4.09000	4.09000	4.09000	207.08213				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS112 On 29/04/2019 Spot Bond					0.00000	101.03408				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS113 On 31/01/2025 Spot Bond			4.28000	123.60614	4.28000	123.57354				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS114 On 31/01/2038 Spot Bond			3.70500	113.09535	3.70500	113.06725				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			4.60500	99.22362	4.60500	99.19659				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS119 On 07/12/2033 Spot Bond			4.21000	204.31039	4.21000	204.25672				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			4.26000	203.14687	4.26000	203.09327				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS121 On 31/01/2025 Spot Bond			3.81000	158.27618	3.81000	111.09234				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS122 On 07/12/2033 Spot Bond			4.29000	202.45265	4.29000	202.39906				0.00	0	0
Total FRS123 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 FRS123										0.00	0	0
FRS123 On 31/01/2038 Spot Bond			5.43500	88.23810	5.43500	88.21211				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS124 On 31/03/2028 Spot Bond			4.99000	158.99506	4.99000	158.94988				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS126 On 31/01/2038 Spot Bond			4.96500	94.26241	4.96500	94.23582				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS127 On 31/03/2028 Spot Bond			4.51000	165.20951	4.51000	165.16469				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS129 On 31/03/2028 Spot Bond			4.57000	164.41761	4.57000	164.37274				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS131 On 07/12/2033 Spot Bond			4.80000	191.08122	4.80000	191.02805				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS132 On 24/03/2020 Spot Bond					0.00000	92.65104				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS133 On 31/01/2038 Spot Bond			4.89500	95.20272	4.89500	95.17605				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			5.15000	5.15000	5.15000	91.80565				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			4.67500	98.23424	4.67500	98.20729				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS136 On 31/03/2028 Spot Bond			4.38000	166.94033	4.38000	166.89562				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS137 On 07/12/2033 Spot Bond			4.57000	196.11043	4.57000	196.05705				0.00	0	0
Total FRS138 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 FRS138										0.00	0	0
FRS14: On 31/03/2028 Spot Bond			4.51000	165.20951	4.51000	165.16469				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS14: On 31/03/2028 Spot Bond			4.51000	165.20951	4.51000	165.16469				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS14: On 31/03/2028 Spot Bond			4.80000	161.42222	4.80000	161.37718				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS14: On 31/01/2025 Spot Bond			4.58000	121.53888	4.58000	121.50584				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS14: On 31/01/2022 Spot Bond			3.89000	151.10417	3.89000	151.06588				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS14: On 31/03/2028 Spot Bond			4.86000	160.65117	4.86000	160.60608				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS15: On 31/03/2028 Spot Bond			4.90000	160.13950	4.90000	160.09438				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS15: On 31/01/2025 Spot Bond			4.55000	121.74382	4.55000	121.71084				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS15: On 31/03/2028 Spot Bond			4.87000	160.52308	4.87000	160.47799				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS15: On 31/03/2028 Spot Bond			4.91000	4.91000	4.91000	159.96675				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS15: On 20/06/2022 Spot Bond					0.00000	56.54197				0.00	0	0
Total FRS158 SPOT										0.00	0	0
Total For FRS158										0.00	0	0
FRS15: On 06/06/2023 Spot Bond					0.00000	65.80839				0.00	0	0
Total FRS159 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 FRS159										0.00	0	0
FRS16 On 06/06/2024 Spot Bond					0.00000	71.03653				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS16 On 06/06/2025 Spot Bond					0.00000	74.10391				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS16 On 20/06/2022 Spot Bond					0.00000	45.71712				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS16 On 06/06/2023 Spot Bond					0.00000	53.80225				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS16 On 06/06/2024 Spot Bond					0.00000	59.99974				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS16 On 06/06/2025 Spot Bond					0.00000	63.54402				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS16 On 01/08/2021 Spot Bond					0.00000	23.14142				0.00	0	0
Total FRS166 SPOT										0.00	0	0
Total For FRS166										0.00	0	0
FRS16 On 01/08/2022 Spot Bond					0.00000	35.39263				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS16 On 01/08/2022 Spot Bond					0.00000	34.36128				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS16 On 01/08/2021 Spot Bond					0.00000	23.82264				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS17 On 01/08/2022 Spot Bond					0.00000	188.02408				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS17 On 16/10/2022 Spot Bond					0.00000	101.15824				0.00	0	0
Total FRS171 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 FRS171										0.00	0	0
FRS17: On 16/10/2024 Spot Bond					0.00000	101.23126				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS17: On 13/11/2020 Spot Bond					0.00000	107.55479				0.00	0	0
Total FRS173 SPOT										0.00	0	0
Total For FRS173										0.00	0	0
FRS17: On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	0
Total FRS174 SPOT										0.00	0	0
Total For FRS174										0.00	0	0
FRS17: On 26/01/2024 Spot Bond					0.00000	53.22179				0.00	0	0
Total FRS175 SPOT										0.00	0	0
Total For FRS175										0.00	0	0
FRS17: On 26/01/2024 Spot Bond					0.00000	53.22171				0.00	0	0
Total FRS176 SPOT										0.00	0	0
Total For FRS176										0.00	0	0
FRS17: On 19/07/2024 Spot Bond					0.00000	73.87632				0.00	0	0
Total FRS177 SPOT										0.00	0	0
Total For FRS177										0.00	0	0
FRS17: On 02/08/2019 Spot Bond					0.00000	99.14065				0.00	0	0
Total FRS178 SPOT										0.00	0	0
Total For FRS178										0.00	0	0
FRS17: On 15/08/2019 Spot Bond					0.00000	99.21171				0.00	0	0
Total FRS179 SPOT										0.00	0	0
Total For FRS179										0.00	0	0
FRS18: On 18/09/2023 Spot Bond					0.00000	101.90003				0.00	560,000,000	290,000,000
Total FRS180 SPOT										0.00	560,000,000	290,000,000
Total For FRS180										0.00	560,000,000	290,000,000
FRS18: On 19/09/2019 Spot Bond					0.00000	86.50737				0.00	0	0
Total FRS181 SPOT										0.00	0	0
Total For FRS181										0.00	0	0
FRS18: On 27/09/2025 Spot Bond					0.00000	101.75342				0.00	0	0
Total FRS182 SPOT										0.00	0	0
Total For FRS182										0.00	0	0
FRS18: On 04/10/2021 Spot Bond					0.00000	90.50359				0.00	0	0
Total FRS183 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 FRS183										0.00	0	0
FRS18 On 16/11/2023 Spot Bond					0.00000	85.91282				0.00	0	0
Total FRS184 SPOT										0.00	0	0
Total For FRS184										0.00	0	0
FRS18 On 20/11/2019 Spot Bond					0.00000	103.06704				0.00	0	0
Total FRS185 SPOT										0.00	0	0
Total For FRS185										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.53000	3.53000	3.53000	286.91235				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			3.42000	3.42000	3.42000	288.30421				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			4.14000	4.14000	4.14000	279.33654				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			3.68000	152.04532	3.68000	152.00764				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond					0.00000	100.85010				0.00	0	0
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0
FRS51 On 31/01/2022 Spot Bond			3.38000	153.40203	3.38000	153.36526				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS62 On 04/11/2026 Spot Bond					0.00000	100.68660				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			3.91500	103.06956	3.91500	103.04338				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			3.58000	78.97927	3.58000	109.23356				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			3.74000	3.74000	3.74000	127.39676				0.00	0	0
Total FRS85 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 FRS85									0.00	0	0
FRS87 On 31/01/2025 Spot Bond			3.77000	3.77000	3.77000	127.18088			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			4.33000	4.33000	4.33000	277.02539			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			7.06500	102.22849	7.06500	102.20888			0.00	0	0
Total FRX19 SPOT									0.00	0	0
Total For FRX19									0.00	0	0
FRX20 On 01/10/2020 Spot Bond			8.10000	102.62316	8.10000	102.60078			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			8.96500	8.96500	8.96500	97.80601			0.00	0	10,300,000,000
Total FRX23 SPOT									0.00	0	10,300,000,000
Total For FRX23									0.00	0	10,300,000,000
FRX24 On 10/12/2024 Spot Bond			9.49000	105.53128	9.49000	105.50455			0.00	0	6,000,000,000
Total FRX24 SPOT									0.00	0	6,000,000,000
Total For FRX24									0.00	0	6,000,000,000
FRX25 On 26/07/2025 Spot Bond			9.89000	101.37315	9.89000	102.77642			0.00	0	0
Total FRX25 SPOT									0.00	0	0
Total For FRX25									0.00	0	0
FRX26 On 01/10/2026 Spot Bond			9.89000	99.58018	9.89000	99.55378			0.00	0	500,000,000
Total FRX26 SPOT									0.00	0	500,000,000
Total For FRX26									0.00	0	500,000,000
FRX27 On 07/03/2027 Spot Bond			9.93000	103.91619	9.93000	103.88838			0.00	0	6,100,000,000
Total FRX27 SPOT									0.00	0	6,100,000,000
Total For FRX27									0.00	0	6,100,000,000
FRX28 On 26/07/2028 Spot Bond			9.76000	104.32586	9.76000	105.79482			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			10.47000	98.66425	10.47000	98.63689			0.00	0	0
Total FRX30 SPOT									0.00	0	0
Total For FRX30									0.00	0	0
FRX31 On 21/02/2031 Spot Bond			10.55000	95.58969	10.55000	95.56300		15,930,500,000,000.00	0.00	1,510,000,000	1,510,000,000
Total FRX31 SPOT								15,930,500,000,000.00	0.00	1,510,000,000	1,510,000,000

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 FRX31										15,930,500,000,000.00	1,510,000,000	1,510,000,000
FRX32 On 31/03/2032 Spot Bond			10.62500	100.51807	10.62500	101.10800				0.00	0	0
Total FRX32 SPOT										0.00	0	0
Total For FRX32										0.00	0	0
FRX45 On 14/04/2045 Spot Bond			11.52000	72.16043	11.52000	72.13823				0.00	0	0
Total FRX45 SPOT										0.00	0	0
Total For FRX45										0.00	0	0
FS2A5 On 20/02/2019 Spot Bond					0.00000	100.31489				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/02/2019 Spot Bond					0.00000	100.30520				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/02/2019 Spot Bond					0.00000	100.31461				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/02/2019 Spot Bond					0.00000	100.35598				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
FS3A5 On 20/02/2020 Spot Bond					0.00000	100.37089				0.00	0	0
Total FS3A5 SPOT										0.00	0	0
Total For FS3A5										0.00	0	0
FS3A5U On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1 On 20/02/2020 Spot Bond					0.00000	100.87358				0.00	0	0
Total FS3B1 SPOT										0.00	0	0
Total For FS3B1										0.00	0	0
FS3B1U 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
FS3C1U 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
FS3D1U On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS3D1U										0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5E1U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS5E1U										0.00	0	0
FS6A1 On 20/08/2021 Spot Bond					0.00000	100.27277				0.00	0	0
Total FS6A1 SPOT										0.00	0	0
Total For FS6A1										0.00	0	0
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.28629				0.00	0	0
Total FS6A2 SPOT										0.00	0	0
Total For FS6A2										0.00	0	0
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.29344				0.00	0	0
Total FS6A3 SPOT										0.00	0	0
Total For FS6A3										0.00	0	0
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.29871				0.00	0	0
Total FS6B1 SPOT										0.00	0	0
Total For FS6B1										0.00	0	0
FS6C1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6C1U SPOT										0.00	0	0
Total For FS6C1U										0.00	0	0
FS6D1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6D1U SPOT										0.00	0	0
Total For FS6D1U										0.00	0	0
FS6E1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6E1U SPOT										0.00	0	0
Total For FS6E1U										0.00	0	0
GBL03 On 16/11/2020 Spot Bond					0.00000	101.79218				0.00	0	0
Total GBL03 SPOT										0.00	0	0
Total For GBL03										0.00	0	0
GBL04 On 05/06/2021 Spot Bond					0.00000	100.08268				0.00	0	0
Total GBL04 SPOT										0.00	0	0
Total For GBL04										0.00	0	0
GH2A1U On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH2A1U SPOT										0.00	0	0
Total For GH2A1U										0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	100.19092				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	100.19307				0.00	0	0
Total GH31A3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GH31A3										0.00	0	0
GH31B On 25/02/2020 Spot Bond					0.00000	100.20703				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2020 Spot Bond					0.00000	100.22419				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2020 Spot Bond					0.00000	100.23490				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB01U SPOT										0.00	0	0
Total For GRB01U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0
GRB05 On 10/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB05U SPOT										0.00	0	0
Total For GRB05U										0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB06U SPOT										0.00	0	0
Total For GRB06U										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB13 On 31/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB13U SPOT										0.00	0	0
Total For GRB13U										0.00	0	0
GRB14 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB14U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRB14U										0.00	0	0
GRB15 On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB15U SPOT										0.00	0	0
Total For GRB15U										0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB16U SPOT										0.00	0	0
Total For GRB16U										0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB17U SPOT										0.00	0	0
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB18U SPOT										0.00	0	0
Total For GRB18U										0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRB20 On 17/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB20U SPOT										0.00	0	0
Total For GRB20U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB21U SPOT										0.00	0	0
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB24U SPOT										0.00	0	0
Total For GRB24U										0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB25U SPOT										0.00	0	0
Total For GRB25U										0.00	0	0
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB27U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For GRB27U									0.00	0	0
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB28U SPOT									0.00	0	0
Total For GRB28U									0.00	0	0
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB29U SPOT									0.00	0	0
Total For GRB29U									0.00	0	0
GRT07 On 21/02/2024 Spot Bond					0.00000	101.73267			0.00	0	0
Total GRT07 SPOT									0.00	0	0
Total For GRT07									0.00	0	0
GRT08 On 24/06/2019 Spot Bond					0.00000	101.87638			0.00	0	0
Total GRT08 SPOT									0.00	0	0
Total For GRT08									0.00	0	0
GRT10 On 13/05/2019 Spot Bond					0.00000	100.78269			0.00	0	0
Total GRT10 SPOT									0.00	0	0
Total For GRT10									0.00	0	0
GRT11 On 13/05/2021 Spot Bond					0.00000	100.48602			0.00	0	0
Total GRT11 SPOT									0.00	0	0
Total For GRT11									0.00	0	0
GRT12 On 24/06/2020 Spot Bond					0.00000	102.39121			0.00	0	0
Total GRT12 SPOT									0.00	0	0
Total For GRT12									0.00	0	0
GRT13 On 15/04/2020 Spot Bond					0.00000	101.16210			0.00	0	0
Total GRT13 SPOT									0.00	0	0
Total For GRT13									0.00	0	0
GRT14 On 15/09/2021 Spot Bond					0.00000	102.68481			0.00	0	0
Total GRT14 SPOT									0.00	0	0
Total For GRT14									0.00	0	0
GRT15 On 15/04/2020 Spot Bond					0.00000	101.22850			0.00	0	0
Total GRT15 SPOT									0.00	0	0
Total For GRT15									0.00	0	0
GRT16 On 17/10/2021 Spot Bond					0.00000	101.92777			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			9.74500	102.88277	9.74500	102.85587			0.00	0	0
Total GRT17 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRT17										0.00	0	0
GRT18 On 13/03/2020 Spot Bond					0.00000	100.30400				0.00	0	0
Total GRT18 SPOT										0.00	0	0
Total For GRT18										0.00	0	0
GRT19 On 14/03/2022 Spot Bond					0.00000	100.58735				0.00	0	0
Total GRT19 SPOT										0.00	0	0
Total For GRT19										0.00	0	0
GRT20 On 03/04/2024 Spot Bond					0.00000	102.76020				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			10.44000	98.49472	10.44000	98.99140				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRT22 On 16/10/2022 Spot Bond					0.00000	101.13300				0.00	0	0
Total GRT22 SPOT										0.00	0	0
Total For GRT22										0.00	0	0
GRT23 On 16/10/2024 Spot Bond					0.00000	101.39182				0.00	0	0
Total GRT23 SPOT										0.00	0	0
Total For GRT23										0.00	0	0
GRT24 On 09/03/2023 Spot Bond					0.00000	99.86801				0.00	0	0
Total GRT24G SPOT										0.00	0	0
Total For GRT24G										0.00	0	0
GRT25 On 09/03/2025 Spot Bond					0.00000	99.95711				0.00	0	0
Total GRT25G SPOT										0.00	0	0
Total For GRT25G										0.00	0	0
GRT26 On 09/03/2028 Spot Bond					0.00000	99.85808				0.00	0	0
Total GRT26G SPOT										0.00	0	0
Total For GRT26G										0.00	0	0
GRT27 On 28/09/2023 Spot Bond					0.00000	101.52270				0.00	0	0
Total GRT27 SPOT										0.00	0	0
Total For GRT27										0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX02U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For GRX02U									0.00	0	0
HC2T3 On 05/10/2019 Spot Bond					0.00000	101.33310			0.00	0	0
Total HC2T3 SPOT									0.00	0	0
Total For HC2T3									0.00	0	0
HC5T2 On 29/05/2020 Spot Bond					0.00000	100.01602			0.00	0	0
Total HC5T2 SPOT									0.00	0	0
Total For HC5T2									0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HIL01U SPOT									0.00	0	0
Total For HIL01U									0.00	0	0
HILB04 On 01/11/2019 Spot Bond					0.00000	100.87628			0.00	0	20,000,000
Total HILB04 SPOT									0.00	0	20,000,000
Total For HILB04									0.00	0	20,000,000
HILB05 On 11/07/2019 Spot Bond					0.00000	101.41871			0.00	0	0
Total HILB05 SPOT									0.00	0	0
Total For HILB05									0.00	0	0
HILB06 On 11/07/2020 Spot Bond					0.00000	101.29987			0.00	0	0
Total HILB06 SPOT									0.00	0	0
Total For HILB06									0.00	0	0
HILB07 On 11/07/2021 Spot Bond					0.00000	101.31607			0.00	0	0
Total HILB07 SPOT									0.00	0	0
Total For HILB07									0.00	0	0
HILB08 On 29/03/2023 Spot Bond					0.00000	101.68400			0.00	0	0
Total HILB08 SPOT									0.00	0	0
Total For HILB08									0.00	0	0
HILB09 On 29/03/2025 Spot Bond					0.00000	101.55910			0.00	0	0
Total HILB09 SPOT									0.00	0	0
Total For HILB09									0.00	0	0
HILB10 On 17/03/2022 Spot Bond					0.00000	101.81617			0.00	0	0
Total HILB10 SPOT									0.00	0	0
Total For HILB10									0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1C4U SPOT									0.00	0	0
Total For HM1C4U									0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1C5U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HM1C5U									0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	102.00200	10.00000	101.97500			0.00	0	0
Total HPF04/JIBAR SPOT									0.00	0	0
Total For HPF04/JIBAR									0.00	0	0
HPF06 On 20/02/2020 Spot Bond					0.00000	100.35222			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF08 On 15/04/2019 Spot Bond					0.00000	101.36829			0.00	0	0
Total HPF08 SPOT									0.00	0	0
Total For HPF08									0.00	0	0
HPF09 On 15/04/2019 Spot Bond					0.00000	101.28308			0.00	0	0
Total HPF09 SPOT									0.00	0	0
Total For HPF09									0.00	0	0
HPF11 On 31/03/2023 Spot Bond					0.00000	101.56784			0.00	0	0
Total HPF11 SPOT									0.00	0	0
Total For HPF11									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			8.16000	105.75955	8.16000	105.73656			0.00	0	400,000,000
Total HWAY20 SPOT									0.00	0	400,000,000
Total For HWAY20									0.00	0	400,000,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	36.48303	100.00000	36.40271			0.00	0	0
Total HWAY20/R207 SPOT									0.00	0	0
Total For HWAY20/R207									0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			3.88000	282.60796	3.88000	282.53625			0.00	0	0
Total HWAY23 SPOT									0.00	0	0
Total For HWAY23									0.00	0	0
HWAY2 On 07/12/2024 Spot Bond			4.06000	4.06000	4.06000	283.32592			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	82.79697	3.89000	97.08034			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			10.74000	91.99017	10.74000	91.96402			0.00	0	1,990,000,000
Total HWAY34 SPOT									0.00	0	1,990,000,000
Total For HWAY34									0.00	0	1,990,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.23750	100.00000	12.21057			0.00	0	0
Total HWAY34/R208 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HWAY34/R208									0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			10.76000	91.58239	10.76000	91.55632			0.00	0	0
Total HWAY35 SPOT									0.00	0	0
Total For HWAY35									0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.23735	100.00000	12.21041			0.00	0	0
Total HWAY35/R209 SPOT									0.00	0	0
Total For HWAY35/R209									0.00	0	0
HWF08 On 15/07/2019 Spot Bond					0.00000	101.41666			0.00	0	0
Total HWF08 SPOT									0.00	0	0
Total For HWF08									0.00	0	0
HWF09 On 19/09/2019 Spot Bond					0.00000	102.01813			0.00	0	0
Total HWF09 SPOT									0.00	0	0
Total For HWF09									0.00	0	0
HWF10 On 30/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HWF10U SPOT									0.00	0	0
Total For HWF10U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	102.00200	10.00000	101.97500			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			3.13000	131.90846	3.13000	131.87771		135,529,000,000,000.00	43,300,000,000	109,433,100,000	
Total I2025 SPOT								135,529,000,000,000.00	43,300,000,000	109,433,100,000	
Total For I2025								135,529,000,000,000.00	43,300,000,000	109,433,100,000	
I2029 On 31/03/2029 Spot Bond			3.22000	99.01674	3.22000	98.99332		148,120,000,000,000.00	46,000,000,000	60,802,000,000	
Total I2029 SPOT								148,120,000,000,000.00	46,000,000,000	60,802,000,000	
Total For I2029								148,120,000,000,000.00	46,000,000,000	60,802,000,000	
I2033 On 28/02/2033 Spot Bond			3.26000	101.03461	3.26000	101.01056		168,297,500,000,000.00	51,625,000,000	76,445,500,000	
Total I2033 SPOT								168,297,500,000,000.00	51,625,000,000	76,445,500,000	
Total For I2033								168,297,500,000,000.00	51,625,000,000	76,445,500,000	
I2038 On 31/01/2038 Spot Bond			3.33000	119.56177	3.31500	119.80100		711,839,448,000,000.00	213,765,600,000	226,301,500,000	
Total I2038 SPOT								711,839,448,000,000.00	213,765,600,000	226,301,500,000	
Total For I2038								711,839,448,000,000.00	213,765,600,000	226,301,500,000	
I2046 On 31/03/2046 Spot Bond			3.34500	112.45878	3.34500	112.43183		373,435,800,000,000.00	111,640,000,000	129,658,000,000	
Total I2046 SPOT								373,435,800,000,000.00	111,640,000,000	129,658,000,000	
Total For I2046								373,435,800,000,000.00	111,640,000,000	129,658,000,000	
I2050 On 31/12/2050 Spot Bond			3.36000	117.63425	3.35000	117.84808		449,635,200,000,000.00	133,820,000,000	107,822,080,224	
Total I2050 SPOT								449,635,200,000,000.00	133,820,000,000	107,822,080,224	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For I2050										19,635,200,000,000.00	133,820,000,000	107,822,080,224
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB105U SPOT										0.00	0	0
Total For IB105U										0.00	0	0
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB107U SPOT										0.00	0	0
Total For IB107U										0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL02U SPOT										0.00	0	0
Total For IBL02U										0.00	0	0
IBL100 On 24/05/2020 Spot Bond					0.00000	100.18992				0.00	840,000,000	420,000,000
Total IBL100 SPOT										0.00	840,000,000	420,000,000
Total For IBL100										0.00	840,000,000	420,000,000
IBL101 On 24/05/2022 Spot Bond			9.22000	9.22000	9.22000	99.82274				0.00	0	0
Total IBL101 SPOT										0.00	0	0
Total For IBL101										0.00	0	0
IBL102 On 24/05/2022 Spot Bond					0.00000	100.63788				0.00	0	0
Total IBL102 SPOT										0.00	0	0
Total For IBL102										0.00	0	0
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	101.12959				0.00	0	0
Total IBL104 SPOT										0.00	0	0
Total For IBL104										0.00	0	0
IBL106 On 06/08/2020 Spot Bond			8.28000	8.28000	8.28000	100.62552				0.00	0	0
Total IBL106 SPOT										0.00	0	0
Total For IBL106										0.00	0	0
IBL108 On 22/11/2019 Spot Bond					0.00000	100.24695				0.00	0	0
Total IBL108 SPOT										0.00	0	0
Total For IBL108										0.00	0	0
IBL109 On 07/12/2023 Spot Bond			3.99000	281.24942	3.99000	281.17726				0.00	0	0
Total IBL109 SPOT										0.00	0	0
Total For IBL109										0.00	0	0
IBL110 On 07/03/2019 Spot Bond			8.12000	8.12000	8.12000	99.93876				0.00	0	0
Total IBL110 SPOT										0.00	0	0
Total For IBL110										0.00	0	0
IBL112 On 21/05/2020 Spot Bond					0.00000	100.26872				0.00	0	0
Total IBL112 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 IBL112										0.00	0	0
IBL113 On 21/05/2021 Spot Bond					0.00000	100.26870				0.00	0	0
Total IBL113 SPOT										0.00	0	0
Total For IBL113										0.00	0	0
IBL114 On 21/05/2022 Spot Bond					0.00000	100.28080				0.00	0	0
Total IBL114 SPOT										0.00	0	0
Total For IBL114										0.00	0	0
IBL115 On 21/05/2023 Spot Bond					0.00000	100.27668				0.00	0	0
Total IBL115 SPOT										0.00	0	0
Total For IBL115										0.00	0	0
IBL116 On 20/06/2020 Spot Bond					0.00000	101.68497				0.00	0	0
Total IBL116 SPOT										0.00	0	0
Total For IBL116										0.00	0	0
IBL117 On 13/07/2019 Spot Bond					0.00000	101.10429				0.00	0	0
Total IBL117 SPOT										0.00	0	0
Total For IBL117										0.00	0	0
IBL118 On 24/07/2020 Spot Bond					0.00000	100.91213				0.00	0	0
Total IBL118 SPOT										0.00	0	0
Total For IBL118										0.00	0	0
IBL119 On 16/08/2021 Spot Bond					0.00000	100.39280				0.00	0	0
Total IBL119 SPOT										0.00	0	0
Total For IBL119										0.00	0	0
IBL120 On 12/10/2020 Spot Bond					0.00000	101.23638				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			3.48000	3.48000	3.48000	152.91111				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	102.00200	10.00000	101.97500				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			7.55500	7.55500	7.55500	103.63534				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			8.14500	8.14500	8.14500	101.84959				0.00	0	0
Total IBL46 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 IBL46										0.00	0	0
IBL50 On 02/08/2020 Spot Bond			7.76500	105.11480	7.76500	105.09304				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0
IBL56 On 31/01/2019 Spot Bond					0.00000	100.82068				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			7.29500	103.08046	7.29500	103.06015				0.00	0	0
Total IBL59 SPOT										0.00	0	0
Total For IBL59										0.00	0	0
IBL60 On 17/02/2024 Spot Bond			9.90500	104.43189	9.90500	104.40446				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond					0.00000	101.43557				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL64 On 29/07/2019 Spot Bond					0.00000	101.08293				0.00	0	40,000,000
Total IBL64 SPOT										0.00	0	40,000,000
Total For IBL64										0.00	0	40,000,000
IBL65 On 29/07/2021 Spot Bond					0.00000	100.81515				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			4.18000	149.81592	4.18000	149.77681				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL75 On 19/08/2020 Spot Bond					0.00000	101.12180				0.00	0	0
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IBL77 On 25/11/2020 Spot Bond					0.00000	100.73511				0.00	0	0
Total IBL77 SPOT										0.00	0	0
Total For IBL77										0.00	0	0
IBL78 On 25/11/2022 Spot Bond			9.95500	100.52819	9.95500	100.50122				0.00	0	0
Total IBL78 SPOT										0.00	0	0
Total For IBL78										0.00	0	0
IBL79 On 27/01/2019 Spot Bond			7.12500	103.92480	7.12500	103.90473				0.00	0	0
Total IBL79 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 IBL79										0.00	0	0
IBL80U On 02/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL80U SPOT										0.00	0	0
Total For IBL80U										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL82 On 29/01/2019 Spot Bond					0.00000	100.91312				0.00	0	0
Total IBL82 SPOT										0.00	0	0
Total For IBL82										0.00	0	0
IBL83 On 22/03/2019 Spot Bond					0.00000	101.64099				0.00	0	0
Total IBL83 SPOT										0.00	0	0
Total For IBL83										0.00	0	0
IBL84U On 21/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL84U SPOT										0.00	0	0
Total For IBL84U										0.00	0	0
IBL85 On 20/05/2019 Spot Bond					0.00000	100.55007				0.00	120,000,000	60,000,000
Total IBL85 SPOT										0.00	120,000,000	60,000,000
Total For IBL85										0.00	120,000,000	60,000,000
IBL86 On 20/05/2021 Spot Bond					0.00000	101.28057				0.00	0	90,000,000
Total IBL86 SPOT										0.00	0	90,000,000
Total For IBL86										0.00	0	90,000,000
IBL87 On 20/05/2019 Spot Bond			7.42500	101.44921	7.42500	101.42925				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			8.65000	104.04803	8.65000	104.02370				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	22.88595	100.00000	22.83474				0.00	0	0
Total IBL88/R208 SPOT										0.00	0	0
Total For IBL88/R208										0.00	0	0
IBL89 On 26/05/2021 Spot Bond					0.00000	100.20687				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL90U										0.00	0	0
IBL92 On 12/01/2020 Spot Bond					0.00000	101.25435				0.00	0	0
Total IBL92 SPOT										0.00	0	0
Total For IBL92										0.00	0	0
IBL94 On 06/09/2019 Spot Bond					0.00000	100.02630				0.00	0	0
Total IBL94 SPOT										0.00	0	0
Total For IBL94										0.00	0	0
IBL95 On 12/09/2021 Spot Bond					0.00000	101.01365				0.00	0	0
Total IBL95 SPOT										0.00	0	0
Total For IBL95										0.00	0	0
IBL96 On 21/09/2019 Spot Bond					0.00000	102.15793				0.00	0	0
Total IBL96 SPOT										0.00	0	0
Total For IBL96										0.00	0	0
IBL97 On 03/10/2019 Spot Bond					0.00000	101.44464				0.00	0	0
Total IBL97 SPOT										0.00	0	0
Total For IBL97										0.00	0	0
IBL98 On 03/10/2023 Spot Bond					0.00000	103.45734				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			8.46500	101.53826	8.46500	101.51514				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	11.55591	100.00000	11.53047				0.00	0	0
Total IDC02U SPOT										0.00	0	0
Total For IDC02U										0.00	0	0
IDCC01 On 06/12/2018 Spot Bond					0.00000	99.95855				0.00	0	0
Total IDCC01 SPOT										0.00	0	0
Total For IDCC01										0.00	0	0
IDCC02 On 26/04/2019 Spot Bond					0.00000	100.84077				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			8.40000	100.89013	8.40000	100.86733				0.00	0	1,500,000,000
Total IDCG03 SPOT										0.00	0	1,500,000,000

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 IDCG03										0.00	0	1,500,000,000
IDCG03 On 24/11/2019 Spot Bond					0.00000	100.59566				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG05 On 24/11/2024 Spot Bond			9.79000	99.21783	9.79000	99.19163				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCG06 On 13/11/2020 Spot Bond					0.00000	100.47293				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG07 On 13/05/2030 Spot Bond			11.74000	97.78140	11.74000	97.69105				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG08 On 05/12/2019 Spot Bond					0.00000	100.52054				0.00	0	500,000,000
Total IDCG09 SPOT										0.00	0	500,000,000
Total For IDCG09										0.00	0	500,000,000
IDCG09 On 05/12/2021 Spot Bond					0.00000	99.97697				0.00	0	0
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG10 On 05/12/2026 Spot Bond			10.24000	103.00882	10.24000	102.98072				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCG11 On 26/04/2021 Spot Bond					0.00000	101.30068				0.00	0	0
Total IDCG12 SPOT										0.00	0	0
Total For IDCG12										0.00	0	0
IDCG12 On 26/04/2023 Spot Bond					0.00000	100.92093				0.00	0	0
Total IDCG13 SPOT										0.00	0	0
Total For IDCG13										0.00	0	0
IDCG13 On 12/11/2021 Spot Bond					0.00000	100.48229				0.00	0	0
Total IDCG14 SPOT										0.00	0	0
Total For IDCG14										0.00	0	0
IDCG14 On 12/11/2023 Spot Bond					0.00000	100.50590				0.00	0	0
Total IDCG15 SPOT										0.00	0	0
Total For IDCG15										0.00	0	0
IDCG15 On 12/11/2025 Spot Bond					0.00000	100.51775				0.00	0	0
Total IDCG16 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 IDCG16									0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	100.52364			0.00	0	0
Total IDCP06 SPOT									0.00	0	0
Total For IDCP06									0.00	0	0
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.86416			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	5.71717	100.00000	5.70445			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			9.14000	97.97305	9.14000	97.94913			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			7.30000	104.35672	7.30000	104.33617			0.00	0	0
Total IFC02 SPOT									0.00	0	0
Total For IFC02									0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN276U SPOT									0.00	0	0
Total For IN276U									0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN277U SPOT									0.00	0	0
Total For IN277U									0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN281U SPOT									0.00	0	0
Total For IN281U									0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN286U SPOT									0.00	0	0
Total For IN286U									0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN289U SPOT									0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN355U										0.00	0	0
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN367U SPOT										0.00	0	0
Total For IN367U										0.00	0	0
IN378U On 16/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN378U SPOT										0.00	0	0
Total For IN378U										0.00	0	0
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN385U SPOT										0.00	0	0
Total For IN385U										0.00	0	0
IN386U On 15/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN386U SPOT										0.00	0	0
Total For IN386U										0.00	0	0
ING196 On 30/06/2027 Spot Bond					0.00000	75.78758				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	102.00200	10.00000	101.97500				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING335 On 15/08/2019 Spot Bond					0.00000	104.86279				0.00	0	0
Total ING335 SPOT										0.00	0	0
Total For ING335										0.00	0	0
ING360 On 22/09/2022 Spot Bond					0.00000	101.84122				0.00	0	0
Total ING360 SPOT										0.00	0	0
Total For ING360										0.00	0	0
ING362 On 24/02/2021 Spot Bond					0.00000	100.02479				0.00	0	0
Total ING362 SPOT										0.00	0	0
Total For ING362										0.00	0	0
ING370 On 29/01/2019 Spot Bond					0.00000	100.79467				0.00	0	0
Total ING370 SPOT										0.00	0	0
Total For ING370										0.00	0	0
ING371 On 31/01/2020 Spot Bond					0.00000	100.77428				0.00	0	0
Total ING371 SPOT										0.00	0	0
Total For ING371										0.00	0	0
ING375 On 24/02/2023 Spot Bond					0.00000	100.82977				0.00	0	0
Total ING375 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ING375										0.00	0	0
ING383 On 30/06/2020 Spot Bond					0.00000	100.13218				0.00	0	0
Total ING383 SPOT										0.00	0	0
Total For ING383										0.00	0	0
ING384 On 30/09/2020 Spot Bond					0.00000	80.14130				0.00	0	0
Total ING384 SPOT										0.00	0	0
Total For ING384										0.00	0	0
ING394 On 31/01/2020 Spot Bond					0.00000	100.11419				0.00	0	0
Total ING394 SPOT										0.00	0	0
Total For ING394										0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	100.77957				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2020 Spot Bond					0.00000	102.01367				0.00	300,000,000	300,000,000
Total INLV02 SPOT										0.00	300,000,000	300,000,000
Total For INLV02										0.00	300,000,000	300,000,000
INLV03 On 11/02/2021 Spot Bond					0.00000	100.75929				0.00	0	0
Total INLV03 SPOT										0.00	0	0
Total For INLV03										0.00	0	0
INLV04 On 11/02/2021 Spot Bond			10.95000	107.43908	10.95000	107.40795				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
INLV05 On 22/03/2023 Spot Bond					0.00000	102.82075				0.00	0	0
Total INLV05 SPOT										0.00	0	0
Total For INLV05										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	102.00200	10.00000	101.97500				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF09 On 01/07/2019 Spot Bond					0.00000	101.71751				0.00	0	20,000,000
Total IPF09 SPOT										0.00	0	20,000,000
Total For IPF09										0.00	0	20,000,000
IPF13 On 04/12/2020 Spot Bond					0.00000	99.99991				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF14 On 17/12/2018 Spot Bond					0.00000	101.85568				0.00	0	0
Total IPF14 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 IPF14										0.00	0	0
IPF15 On 17/12/2020 Spot Bond					0.00000	102.15885				0.00	0	0
Total IPF15 SPOT										0.00	0	0
Total For IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond					0.00000	101.91407				0.00	0	0
Total IPF16 SPOT										0.00	0	0
Total For IPF16										0.00	0	0
IPF17 On 22/12/2020 Spot Bond					0.00000	101.65034				0.00	0	0
Total IPF17 SPOT										0.00	0	0
Total For IPF17										0.00	0	0
IPF18 On 22/12/2021 Spot Bond					0.00000	101.66944				0.00	0	0
Total IPF18 SPOT										0.00	0	0
Total For IPF18										0.00	0	0
IPF19 On 22/12/2022 Spot Bond					0.00000	101.68853				0.00	0	0
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0
IPF20 On 17/03/2020 Spot Bond					0.00000	101.82470				0.00	0	0
Total IPF20 SPOT										0.00	0	0
Total For IPF20										0.00	0	0
IPF21 On 17/03/2022 Spot Bond					0.00000	101.89287				0.00	0	0
Total IPF21 SPOT										0.00	0	0
Total For IPF21										0.00	0	0
IPF22 On 14/06/2022 Spot Bond					0.00000	101.96491				0.00	0	0
Total IPF22 SPOT										0.00	0	0
Total For IPF22										0.00	0	0
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF23U SPOT										0.00	0	0
Total For IPF23U										0.00	0	0
IPF24 On 05/02/2023 Spot Bond					0.00000	100.67774				0.00	0	0
Total IPF24 SPOT										0.00	0	0
Total For IPF24										0.00	0	0
IPF25 On 15/10/2023 Spot Bond					0.00000	101.18773				0.00	0	0
Total IPF25 SPOT										0.00	0	0
Total For IPF25										0.00	0	0
IPF26 On 07/11/2023 Spot Bond					0.00000	100.57772				0.00	0	0
Total IPF26 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 IPF26									0.00	0	0
IPF27 On 07/11/2024 Spot Bond					0.00000	100.58424			0.00	0	0
Total IPF27 SPOT									0.00	0	0
Total For IPF27									0.00	0	0
IPF28U On 28/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF28U SPOT									0.00	0	0
Total For IPF28U									0.00	0	0
IPF29U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF29U SPOT									0.00	0	0
Total For IPF29U									0.00	0	0
IPFC20 On 25/01/2019 Spot Bond					0.00000	100.79923			0.00	0	0
Total IPFC20 SPOT									0.00	0	0
Total For IPFC20									0.00	0	0
IPL8/JIF On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPL8/JIBAR SPOT									0.00	0	0
Total For IPL8/JIBAR									0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.94704	2.75000	100.93955			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			6.47000	141.46621	6.47000	141.42041		2,850,682,000,000.00	440,600,000	220,300,000	
Total IV019 SPOT								2,850,682,000,000.00	440,600,000	220,300,000	
Total For IV019								2,850,682,000,000.00	440,600,000	220,300,000	
IV025 On 12/09/2019 Spot Bond					0.00000	100.20532			0.00	0	210,000,000
Total IV025 SPOT									0.00	0	210,000,000
Total For IV025									0.00	0	210,000,000
IV026 On 27/09/2019 Spot Bond					0.00000	101.29233			0.00	0	30,000,000
Total IV026 SPOT									0.00	0	30,000,000
Total For IV026									0.00	0	30,000,000
IV030 On 31/01/2025 Spot Bond			5.13000	5.13000	5.13000	117.81623			0.00	0	0
Total IV030 SPOT									0.00	0	0
Total For IV030									0.00	0	0
IV030A On 31/01/2025 Spot Bond			5.13000	5.13000	5.13000	117.81623			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0
IV031 On 11/03/2020 Spot Bond					0.00000	99.81656			0.00	0	0
Total IV031 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 IV031									0.00	0	0
IV033 On 11/02/2021 Spot Bond					0.00000	101.13709			0.00	0	0
Total IV033 SPOT									0.00	0	0
Total For IV033									0.00	0	0
IV034 On 11/02/2021 Spot Bond			10.85000	106.97009	10.85000	106.93937			0.00	0	0
Total IV034 SPOT									0.00	0	0
Total For IV034									0.00	0	0
IV035 On 07/04/2022 Spot Bond					0.00000	108.89347			0.00	0	0
Total IV035 SPOT									0.00	0	0
Total For IV035									0.00	0	0
IV036 On 22/07/2021 Spot Bond					0.00000	101.31835			0.00	0	0
Total IV036 SPOT									0.00	0	0
Total For IV036									0.00	0	0
IV038 On 23/09/2021 Spot Bond					0.00000	102.15579			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			5.63000	5.63000	5.63000	143.52575			0.00	0	0
Total IV039 SPOT									0.00	0	0
Total For IV039									0.00	0	0
IV040 On 29/09/2021 Spot Bond					0.00000	104.99164			0.00	400,000,000	400,000,000
Total IV040 SPOT									0.00	400,000,000	400,000,000
Total For IV040									0.00	400,000,000	400,000,000
IV041 On 29/09/2021 Spot Bond			11.20000	103.99370	11.20000	103.96240			0.00	0	0
Total IV041 SPOT									0.00	0	0
Total For IV041									0.00	0	0
IV042 On 18/11/2021 Spot Bond					0.00000	100.43947			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			11.09000	11.09000	11.09000	103.91886			0.00	0	0
Total IV043 SPOT									0.00	0	0
Total For IV043									0.00	0	0
IV044 On 31/01/2022 Spot Bond					0.00000	101.02666			0.00	0	0
Total IV044 SPOT									0.00	0	0
Total For IV044									0.00	0	0
IV045 On 31/01/2022 Spot Bond			4.98000	146.32979	4.98000	146.28849		9,013,800,000,000.00	1,810,000,000	940,000,000	
Total IV045 SPOT								9,013,800,000,000.00	1,810,000,000	940,000,000	

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 IV045									9,013,800,000,000.00	1,810,000,000	940,000,000
IV046 On 21/06/2022 Spot Bond					0.00000	102.20932			0.00	0	0
Total IV046 SPOT									0.00	0	0
Total For IV046									0.00	0	0
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV100U SPOT									0.00	0	0
Total For IV100U									0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV115U SPOT									0.00	0	0
Total For IV115U									0.00	0	0
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV118U SPOT									0.00	0	0
Total For IV118U									0.00	0	0
IV123U On 18/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV123U SPOT									0.00	0	0
Total For IV123U									0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV125U SPOT									0.00	0	0
Total For IV125U									0.00	0	0
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		950,000,000,000,000.00	29,500,000,000	29,500,000,000	
Total IV142U SPOT								50,000,000,000,000.00	29,500,000,000	29,500,000,000	
Total For IV142U								50,000,000,000,000.00	29,500,000,000	29,500,000,000	
IV19A On 31/03/2028 Spot Bond			5.17000	156.73436	5.17000	156.68908			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
IVA866 On 06/12/2018 Spot Bond			7.45000	7.45000	7.45000	99.85733			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			7.45000	7.45000	7.45000	99.71506			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			7.55000	7.55000	7.55000	99.13872			0.00	0	0
Total IVA871 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 IVA871										0.00	0	0
IVA873 On 24/01/2019 Spot Bond			7.55000	7.55000	7.55000	98.85491				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			7.55000	7.55000	7.55000	98.77412				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			7.65000	7.65000	7.65000	98.59482				0.00	0	0
Total IVA876 SPOT										0.00	0	0
Total For IVA876										0.00	0	0
IVA877 On 14/02/2019 Spot Bond			7.65000	7.65000	7.65000	98.41180				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			7.65000	7.65000	7.65000	98.26991				0.00	0	0
Total IVA878 SPOT										0.00	0	0
Total For IVA878										0.00	0	0
IVA880 On 07/03/2019 Spot Bond			7.65000	7.65000	7.65000	97.98737				0.00	0	0
Total IVA880 SPOT										0.00	0	0
Total For IVA880										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	102.00200	10.00000	101.97500				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC027 On 03/04/2019 Spot Bond					0.00000	101.49024				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC033 On 30/06/2019 Spot Bond					0.00000	101.50692				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond					0.00000	101.54177				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond					0.00000	100.20093				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			7.89500	104.38940	7.89500	104.36744				0.00	0	0
Total IVC036 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 IVC036									0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	67.83078	100.00000	67.68148			0.00	0	0
Total IVC037 SPOT									0.00	0	0
Total For IVC037									0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC038 SPOT									0.00	0	0
Total For IVC038									0.00	0	0
IVC040 On 24/07/2021 Spot Bond			8.72000	104.84036	8.72000	104.81605			0.00	0	0
Total IVC040 SPOT									0.00	0	0
Total For IVC040									0.00	0	0
IVC049 On 21/11/2019 Spot Bond					0.00000	100.29321			0.00	0	0
Total IVC049 SPOT									0.00	0	0
Total For IVC049									0.00	0	0
IVC055 On 26/03/2020 Spot Bond					0.00000	101.88568			0.00	0	0
Total IVC055 SPOT									0.00	0	0
Total For IVC055									0.00	0	0
IVC063 On 07/08/2020 Spot Bond					0.00000	100.67624			0.00	0	0
Total IVC063 SPOT									0.00	0	0
Total For IVC063									0.00	0	0
IVC070 On 20/01/2019 Spot Bond					0.00000	101.15370			0.00	0	0
Total IVC070 SPOT									0.00	0	0
Total For IVC070									0.00	0	0
IVC075 On 21/04/2019 Spot Bond					0.00000	101.08081			0.00	0	0
Total IVC075 SPOT									0.00	0	0
Total For IVC075									0.00	0	0
IVC081 On 14/07/2019 Spot Bond					0.00000	101.24340			0.00	0	0
Total IVC081 SPOT									0.00	0	0
Total For IVC081									0.00	0	0
IVC092 On 24/11/2019 Spot Bond					0.00000	100.20710			0.00	0	0
Total IVC092 SPOT									0.00	0	0
Total For IVC092									0.00	0	0
IVC094 On 06/12/2021 Spot Bond			9.57000	103.11679	9.57000	103.09045			0.00	0	0
Total IVC094 SPOT									0.00	0	0
Total For IVC094									0.00	0	0
IVC097 On 29/06/2021 Spot Bond					0.00000	101.62898			0.00	0	0
Total IVC097 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 IVC097										0.00	0	0
IVC102 On 31/01/2020 Spot Bond					0.00000	100.90785				0.00	0	0
Total IVC102 SPOT										0.00	0	0
Total For IVC102										0.00	0	0
IVC103 On 29/06/2021 Spot Bond					0.00000	101.65511				0.00	0	0
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC105 On 08/03/2020 Spot Bond					0.00000	99.85712				0.00	0	0
Total IVC105 SPOT										0.00	0	0
Total For IVC105										0.00	0	0
IVC106 On 13/03/2020 Spot Bond					0.00000	99.78653				0.00	0	0
Total IVC106 SPOT										0.00	0	0
Total For IVC106										0.00	0	0
IVC107 On 29/06/2021 Spot Bond					0.00000	101.63769				0.00	0	0
Total IVC107 SPOT										0.00	0	0
Total For IVC107										0.00	0	0
IVC108 On 29/07/2019 Spot Bond					0.00000	100.93207				0.00	0	0
Total IVC108 SPOT										0.00	0	0
Total For IVC108										0.00	0	0
IVC109 On 19/05/2021 Spot Bond					0.00000	101.45410				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			9.22000	101.60755	9.22000	101.58226				0.00	0	0
Total IVC110 SPOT										0.00	0	0
Total For IVC110										0.00	0	0
IVC111 On 19/05/2020 Spot Bond					0.00000	100.32755				0.00	0	0
Total IVC111 SPOT										0.00	0	0
Total For IVC111										0.00	0	0
IVC114 On 14/09/2021 Spot Bond					0.00000	102.06443				0.00	0	0
Total IVC114 SPOT										0.00	0	0
Total For IVC114										0.00	0	0
IVC116 On 16/08/2020 Spot Bond					0.00000	100.44356				0.00	0	0
Total IVC116 SPOT										0.00	0	0
Total For IVC116										0.00	0	0
IVC119 On 21/02/2019 Spot Bond					0.00000	100.28789				0.00	0	0
Total IVC119 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 IVC119										0.00	0	0
IVC122 On 20/01/2020 Spot Bond					0.00000	101.15231				0.00	0	0
Total IVC122 SPOT										0.00	0	0
Total For IVC122										0.00	0	0
IVC126 On 30/04/2019 Spot Bond					0.00000	100.85327				0.00	0	0
Total IVC126 SPOT										0.00	0	0
Total For IVC126										0.00	0	0
IVC127 On 27/12/2018 Spot Bond					0.00000	101.54077				0.00	0	0
Total IVC127 SPOT										0.00	0	0
Total For IVC127										0.00	0	0
IVC128 On 23/03/2019 Spot Bond					0.00000	101.57392				0.00	0	0
Total IVC128 SPOT										0.00	0	0
Total For IVC128										0.00	0	0
IVC129 On 26/03/2019 Spot Bond					0.00000	101.52378				0.00	0	0
Total IVC129 SPOT										0.00	0	0
Total For IVC129										0.00	0	0
IVC130 On 23/04/2019 Spot Bond					0.00000	100.99730				0.00	0	0
Total IVC130 SPOT										0.00	0	0
Total For IVC130										0.00	0	0
IVC131 On 08/05/2019 Spot Bond					0.00000	100.88319				0.00	0	0
Total IVC131 SPOT										0.00	0	0
Total For IVC131										0.00	0	0
IVC132 On 31/05/2019 Spot Bond					0.00000	100.08243				0.00	0	0
Total IVC132 SPOT										0.00	0	0
Total For IVC132										0.00	0	0
IVC133 On 06/12/2019 Spot Bond			8.02000	8.02000	8.02000	99.95704				0.00	0	0
Total IVC133 SPOT										0.00	0	0
Total For IVC133										0.00	0	0
IVC134 On 25/07/2020 Spot Bond					0.00000	100.84529				0.00	0	0
Total IVC134 SPOT										0.00	0	0
Total For IVC134										0.00	0	0
IVC135 On 31/07/2020 Spot Bond					0.00000	100.80694				0.00	0	0
Total IVC135 SPOT										0.00	0	0
Total For IVC135										0.00	0	0
IVC136 On 22/08/2021 Spot Bond					0.00000	100.63362				0.00	0	0
Total IVC136 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 IVC136									0.00	0	0
IVC137 On 29/08/2021 Spot Bond					0.00000	100.03194			0.00	0	0
Total IVC137 SPOT									0.00	0	0
Total For IVC137									0.00	0	0
IVC138 On 17/09/2019 Spot Bond					0.00000	101.52524			0.00	0	0
Total IVC138 SPOT									0.00	0	0
Total For IVC138									0.00	0	0
IVC140 On 18/10/2021 Spot Bond					0.00000	101.09997			0.00	0	0
Total IVC140 SPOT									0.00	0	0
Total For IVC140									0.00	0	0
IVC144 On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		300,000,000,000,000.00	13,000,000,000	13,000,000,000	
Total IVC144 SPOT								10,000,000,000,000.00	13,000,000,000	13,000,000,000	
Total For IVC144								10,000,000,000,000.00	13,000,000,000	13,000,000,000	
IVC146 On 03/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IVC146 SPOT								0.00	0	0	
Total For IVC146								0.00	0	0	
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IVC68U SPOT								0.00	0	0	
Total For IVC68U								0.00	0	0	
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IVC80U SPOT								0.00	0	0	
Total For IVC80U								0.00	0	0	
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IVC84U SPOT								0.00	0	0	
Total For IVC84U								0.00	0	0	
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IVC85U SPOT								0.00	0	0	
Total For IVC85U								0.00	0	0	
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IVC91U SPOT								0.00	0	0	
Total For IVC91U								0.00	0	0	
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IVC95U SPOT								0.00	0	0	
Total For IVC95U								0.00	0	0	
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IVC96U SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
IVS01U On 23/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVS01U SPOT										0.00	0	0
Total For IVS01U										0.00	0	0
JAS01 On 31/01/2019 Spot Bond					0.00000	100.94452				0.00	0	0
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
JPM002 On 05/07/2023 Spot Bond					0.00000	101.30193				0.00	0	0
Total JPM002 SPOT										0.00	0	0
Total For JPM002										0.00	0	0
KAP002 On 13/06/2019 Spot Bond					0.00000	99.78560				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP003 On 06/06/2019 Spot Bond					0.00000	99.95275				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KAP006 On 29/06/2021 Spot Bond					0.00000	101.62027				0.00	0	0
Total KAP006 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 KAP006									0.00	0	0
KAP006 On 26/10/2021 Spot Bond			8.77000	104.75752	8.77000	104.73281			0.00	0	0
Total KAP007 SPOT									0.00	0	0
Total For KAP007									0.00	0	0
KAP007 On 28/11/2019 Spot Bond					0.00000	100.57031			0.00	0	0
Total KAP008 SPOT									0.00	0	0
Total For KAP008									0.00	0	0
KAP008 On 24/05/2020 Spot Bond					0.00000	100.20177			0.00	0	0
Total KAP009 SPOT									0.00	0	0
Total For KAP009									0.00	0	0
KAP009 On 15/09/2020 Spot Bond					0.00000	102.38310			0.00	0	0
Total KAP010 SPOT									0.00	0	0
Total For KAP010									0.00	0	0
KAP010 On 01/12/2022 Spot Bond					0.00000	100.02356			0.00	0	90,000,000
Total KAP012 SPOT									0.00	0	90,000,000
Total For KAP012									0.00	0	90,000,000
KAP012 On 01/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total KAP04U SPOT									0.00	0	0
Total For KAP04U									0.00	0	0
KAP04U On 24/10/2022 Spot Bond					0.00000	101.32916			0.00	0	0
Total KAP11 SPOT									0.00	0	0
Total For KAP11									0.00	0	0
KAP11 On 05/08/2020 Spot Bond					0.00000	102.13628			0.00	0	0
Total KSB009 SPOT									0.00	0	0
Total For KSB009									0.00	0	0
KSB009 On 12/07/2020 Spot Bond					0.00000	101.33060			0.00	0	0
Total KST01 SPOT									0.00	0	0
Total For KST01									0.00	0	0
KST01 On 31/10/2027 Spot Bond			10.23000	120.09480	10.23000	120.06171			0.00	0	0
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0
KW01 On 28/02/2019 Spot Bond					0.00000	100.27714			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK05 On 30/10/2019 Spot Bond					0.00000	100.88672			0.00	0	0
Total LBK08 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 LBK08										0.00	0	0
LBK08/ On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LBK08/JIBAR SPOT										0.00	0	0
Total For LBK08/JIBAR										0.00	0	0
LBK11 On 28/11/2019 Spot Bond			8.34500	101.35953	8.34500	101.33665				0.00	0	0
Total LBK11 SPOT										0.00	0	0
Total For LBK11										0.00	0	0
LBK11/ On 28/11/2019 Spot Bond			9.62000	100.18185	9.62000	100.15586				0.00	0	0
Total LBK11/R207 SPOT										0.00	0	0
Total For LBK11/R207										0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	102.66291	9.71000	102.63646				0.00	0	0
Total LBK12U SPOT										0.00	0	0
Total For LBK12U										0.00	0	0
LBK15 On 12/10/2021 Spot Bond					0.00000	105.45228				0.00	0	0
Total LBK15 SPOT										0.00	0	0
Total For LBK15										0.00	0	0
LBK16 On 30/11/2019 Spot Bond					0.00000	100.09336				0.00	0	0
Total LBK16 SPOT										0.00	0	0
Total For LBK16										0.00	0	0
LBK17 On 22/03/2020 Spot Bond					0.00000	102.56194				0.00	0	0
Total LBK17 SPOT										0.00	0	0
Total For LBK17										0.00	0	0
LBK18 On 22/03/2022 Spot Bond					0.00000	105.47754				0.00	5,000,000,000	5,000,000,000
Total LBK18 SPOT										0.00	5,000,000,000	5,000,000,000
Total For LBK18										0.00	5,000,000,000	5,000,000,000
LBK20 On 08/06/2022 Spot Bond			10.00500	100.48367	10.00500	100.45688				0.00	0	2,500,000,000
Total LBK20 SPOT										0.00	0	2,500,000,000
Total For LBK20										0.00	0	2,500,000,000
LBK22 On 04/09/2020 Spot Bond					0.00000	100.16080				0.00	0	0
Total LBK22 SPOT										0.00	0	0
Total For LBK22										0.00	0	0
LBK23 On 05/09/2022 Spot Bond					0.00000	99.97564				0.00	0	0
Total LBK23 SPOT										0.00	0	0
Total For LBK23										0.00	0	0
LBK24 On 10/10/2024 Spot Bond			10.15500	102.14042	10.15500	102.11263				0.00	0	4,000,000,000
Total LBK24 SPOT										0.00	0	4,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LBK24										0.00	0	4,000,000,000
LBK25 On 25/03/2019 Spot Bond					0.00000	101.73223				0.00	0	0
Total LBK25 SPOT										0.00	0	0
Total For LBK25										0.00	0	0
LBK26 On 23/03/2021 Spot Bond					0.00000	101.81511				0.00	0	0
Total LBK26 SPOT										0.00	0	0
Total For LBK26										0.00	0	0
LBK27 On 23/03/2023 Spot Bond					0.00000	101.75538				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			11.14000	97.26216	11.14000	97.23305				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			9.90500	99.27087	9.90500	99.24465				0.00	0	0
Total LBK29 SPOT										0.00	0	0
Total For LBK29										0.00	0	0
LBK30 On 20/09/2021 Spot Bond					0.00000	101.72795				0.00	0	0
Total LBK30 SPOT										0.00	0	0
Total For LBK30										0.00	0	0
LBK31 On 20/09/2023 Spot Bond					0.00000	101.85073				0.00	0	0
Total LBK31 SPOT										0.00	0	0
Total For LBK31										0.00	0	0
LBK32 On 08/11/2023 Spot Bond					0.00000	100.62108				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			7.49500	105.40385	7.49500	105.38278				0.00	0	580,000,000
Total LGL04 SPOT										0.00	0	580,000,000
Total For LGL04										0.00	0	580,000,000
LGL05 On 12/12/2021 Spot Bond					0.00000	100.84054				0.00	0	40,000,000
Total LGL05 SPOT										0.00	0	40,000,000
Total For LGL05										0.00	0	40,000,000
LGL06 On 04/10/2022 Spot Bond			10.00500	102.31746	10.00500	102.29003				0.00	0	2,500,000,000
Total LGL06 SPOT										0.00	0	2,500,000,000
Total For LGL06										0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond					0.00000	102.44358				0.00	0	0
Total LGL07 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 LGL07										0.00	0	0
LGL08 On 28/02/2023 Spot Bond					0.00000	102.24451				0.00	0	0
Total LGL08 SPOT										0.00	0	0
Total For LGL08										0.00	0	0
LGL09 On 28/08/2024 Spot Bond					0.00000	103.14582				0.00	0	0
Total LGL09 SPOT										0.00	0	0
Total For LGL09										0.00	0	0
LGL10 On 08/10/2025 Spot Bond					0.00000	101.38865				0.00	0	0
Total LGL10 SPOT										0.00	0	0
Total For LGL10										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
LHC07U On 26/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC07U SPOT										0.00	0	0
Total For LHC07U										0.00	0	0
LHC08U On 28/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC08U SPOT										0.00	0	0
Total For LHC08U										0.00	0	0
LHL19 On 14/11/2019 Spot Bond			12.34500	102.49762	12.34500	102.46371				0.00	0	0
Total LHL19 SPOT										0.00	0	0
Total For LHL19										0.00	0	0
LHL26 On 13/11/2020 Spot Bond					0.00000	100.72361				0.00	0	0
Total LHL26 SPOT										0.00	0	0
Total For LHL26										0.00	0	0
LHL27 On 13/02/2021 Spot Bond					0.00000	100.63868				0.00	0	0
Total LHL27 SPOT										0.00	0	0
Total For LHL27										0.00	0	0
LHL28 On 13/02/2022 Spot Bond					0.00000	100.71734				0.00	0	0
Total LHL28 SPOT										0.00	0	0
Total For LHL28										0.00	0	0
LOM01 On 25/11/2019 Spot Bond					0.00000	101.86721				0.00	0	0
Total LOM01 SPOT										0.00	0	0
Total For LOM01										0.00	0	0
LRFA2 On 20/11/2019 Spot Bond					0.00000	100.30593				0.00	0	0
Total LRFA2 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 LRFA2										0.00	0	0
LRFB2 On 20/11/2019 Spot Bond					0.00000	100.88249				0.00	0	0
Total LRFB2 SPOT										0.00	0	0
Total For LRFB2										0.00	0	0
LRFC2 On 20/11/2019 Spot Bond					0.00000	100.34837				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					0.00000	99.88711				0.00	0	0
Total MAQ114 SPOT										0.00	0	0
Total For MAQ114										0.00	0	0
MAQ11 On 31/01/2019 Spot Bond					0.00000	100.80732				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					0.00000	99.88007				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					0.00000	98.62444				0.00	0	0
Total MAQ128 SPOT										0.00	0	0
Total For MAQ128										0.00	0	0
MAQ12 On 04/11/2019 Spot Bond					0.00000	100.52723				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					0.00000	100.27885				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBF04 On 14/03/2019 Spot Bond					0.00000	102.14862				0.00	0	0
Total MBF049 SPOT										0.00	0	0
Total For MBF049										0.00	0	0
MBF05 On 17/05/2019 Spot Bond					0.00000	100.67809				0.00	0	0
Total MBF051 SPOT										0.00	0	0
Total For MBF051										0.00	0	0
MBF05 On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBF051/JIBAR SPOT										0.00	0	0
Total For MBF051/JIBAR										0.00	0	0
MBF05 On 28/09/2019 Spot Bond					0.00000	101.85788				0.00	0	500,000,000
Total MBF053 SPOT										0.00	0	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 MBF053										0.00	0	500,000,000
MBF05: On 27/03/2020 Spot Bond					0.00000	101.95813				0.00	0	0
Total MBF055 SPOT										0.00	0	0
Total For MBF055										0.00	0	0
MBF05: On 28/08/2020 Spot Bond					0.00000	100.48947				0.00	0	0
Total MBF057 SPOT										0.00	0	0
Total For MBF057										0.00	0	0
MBF05: On 21/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBF058 SPOT										0.00	0	0
Total For MBF058										0.00	0	0
MBF05: On 21/05/2021 Spot Bond					0.00000	100.26450				0.00	0	0
Total MBF059 SPOT										0.00	0	0
Total For MBF059										0.00	0	0
MBF06: On 17/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBF060 SPOT										0.00	0	0
Total For MBF060										0.00	0	0
MBF06: On 17/08/2021 Spot Bond					0.00000	100.31092				0.00	0	0
Total MBF061 SPOT										0.00	0	0
Total For MBF061										0.00	0	0
MBP03: On 12/09/2019 Spot Bond					0.00000	99.82220				0.00	0	0
Total MBP035 SPOT										0.00	0	0
Total For MBP035										0.00	0	0
MBP03: On 11/04/2020 Spot Bond					0.00000	101.21339				0.00	0	0
Total MBP036 SPOT										0.00	0	0
Total For MBP036										0.00	0	0
MBP03: On 26/05/2020 Spot Bond					0.00000	100.18466				0.00	0	0
Total MBP037 SPOT										0.00	0	0
Total For MBP037										0.00	0	0
MBP03: On 02/11/2022 Spot Bond					0.00000	100.71678				0.00	0	0
Total MBP038 SPOT										0.00	0	0
Total For MBP038										0.00	0	0
MBP03: On 23/02/2021 Spot Bond					0.00000	100.25583				0.00	0	0
Total MBP039 SPOT										0.00	0	0
Total For MBP039										0.00	0	0
MBP04: On 23/02/2023 Spot Bond					0.00000	100.26025				0.00	0	0
Total MBP040 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 MBP040										0.00	0	0
MBP04 On 13/04/2021 Spot Bond					0.00000	101.11520				0.00	0	0
Total MBP041 SPOT										0.00	0	0
Total For MBP041										0.00	0	0
MBP04 On 26/04/2021 Spot Bond					0.00000	100.85972				0.00	0	0
Total MBP042 SPOT										0.00	0	0
Total For MBP042										0.00	0	0
MBP04 On 27/07/2023 Spot Bond					0.00000	100.79946				0.00	0	0
Total MBP043 SPOT										0.00	0	0
Total For MBP043										0.00	0	0
MBP04 On 27/09/2021 Spot Bond					0.00000	101.49966				0.00	0	0
Total MBP044 SPOT										0.00	0	0
Total For MBP044										0.00	0	0
MBP04 On 27/09/2023 Spot Bond					0.00000	101.51819				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			7.52500	101.74854	7.52500	101.72813				0.00	0	0
Total MBSA01 SPOT										0.00	0	0
Total For MBSA01										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.00000	101.57867	8.00000	101.55704				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			7.43500	101.73768	7.43500	101.71749				0.00	0	0
Total MBSA02 SPOT										0.00	0	0
Total For MBSA02										0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.91000	101.21579	8.91000	101.19185				0.00	0	0
Total MBSA02/R204 SPOT										0.00	0	0
Total For MBSA02/R204										0.00	0	0
MEFSA On 05/01/2019 Spot Bond					0.00000	103.55847				0.00	0	0
Total MEFSA4 SPOT										0.00	0	0
Total For MEFSA4										0.00	0	0
MEFSA On 05/07/2026 Spot Bond					0.00000	103.70183				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			7.54500	104.00353	7.54500	103.98218				0.00	0	0
Total MEFSB4 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 MEFSB4										0.00	0	0
MEFSB On 05/01/2022 Spot Bond			8.97500	106.88187	8.97500	106.85638				0.00	0	0
Total MEFSB5 SPOT										0.00	0	0
Total For MEFSB5										0.00	0	0
MFS1A On 20/12/2018 Spot Bond					0.00000	101.70558				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			8.14500	8.14500	8.14500	103.71084				0.00	0	0
Total MFS1B SPOT										0.00	0	0
Total For MFS1B										0.00	0	0
MIL03 On 28/08/2023 Spot Bond					0.00000	103.10110				0.00	0	0
Total MIL03 SPOT										0.00	0	0
Total For MIL03										0.00	0	0
MMF10 On 15/12/2024 Spot Bond					0.00000	104.70380				0.00	0	0
Total MMF101 SPOT										0.00	0	0
Total For MMF101										0.00	0	0
MMF20 On 15/12/2024 Spot Bond					0.00000	105.09419				0.00	0	0
Total MMF201 SPOT										0.00	0	0
Total For MMF201										0.00	0	0
MMF30 On 15/12/2024 Spot Bond					0.00000	102.38704				0.00	0	0
Total MMF301 SPOT										0.00	0	0
Total For MMF301										0.00	0	0
MMF40 On 15/12/2024 Spot Bond					0.00000	102.68017				0.00	0	0
Total MMF401 SPOT										0.00	0	0
Total For MMF401										0.00	0	0
MMIG0 On 17/03/2019 Spot Bond					0.00000	101.80929				0.00	0	0
Total MMIG01 SPOT										0.00	0	0
Total For MMIG01										0.00	0	0
MMIG0 On 17/03/2021 Spot Bond			8.80000	8.80000	8.80000	104.70949				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMIG0 On 01/06/2020 Spot Bond					0.00000	100.09325				0.00	0	10,000,000
Total MMIG03 SPOT										0.00	0	10,000,000
Total For MMIG03										0.00	0	10,000,000
MMIG0 On 12/08/2025 Spot Bond			11.69000	11.69000	11.69000	101.68655				0.00	0	0
Total MMIG04 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 MMIG04									0.00	0	0
MMIG0 On 12/08/2022 Spot Bond			10.20500	10.20500	10.20500	105.30531			0.00	0	1,050,000,000
Total MMIG05 SPOT									0.00	0	1,050,000,000
Total For MMIG05									0.00	0	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.92809			0.00	0	0
Total MMIG06 SPOT									0.00	0	0
Total For MMIG06									0.00	0	0
MQB00 On 28/08/2023 Spot Bond					0.00000	103.12123			0.00	0	0
Total MQB003 SPOT									0.00	0	0
Total For MQB003									0.00	0	0
MTN06 On 13/07/2020 Spot Bond					0.00000	102.06964			0.00	0	90,000,000
Total MTN06 SPOT									0.00	0	90,000,000
Total For MTN06									0.00	0	90,000,000
MTN07 On 13/07/2022 Spot Bond					0.00000	101.68851			0.00	0	80,000,000
Total MTN07 SPOT									0.00	0	80,000,000
Total For MTN07									0.00	0	80,000,000
MTN08 On 11/10/2020 Spot Bond					0.00000	101.99080			0.00	0	0
Total MTN08 SPOT									0.00	0	0
Total For MTN08									0.00	0	0
MTN08 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	200,000,000
Total MTN08U SPOT									0.00	0	200,000,000
Total For MTN08U									0.00	0	200,000,000
MTN09 On 11/10/2022 Spot Bond					0.00000	101.80482			0.00	0	0
Total MTN09 SPOT									0.00	0	0
Total For MTN09									0.00	0	0
MTN09 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MTN09U SPOT									0.00	0	0
Total For MTN09U									0.00	0	0
MTN10 On 11/10/2024 Spot Bond					0.00000	102.69421			0.00	0	90,000,000
Total MTN10 SPOT									0.00	0	90,000,000
Total For MTN10									0.00	0	90,000,000
MTN11 On 04/06/2021 Spot Bond					0.00000	100.20009			0.00	0	0
Total MTN11 SPOT									0.00	0	0
Total For MTN11									0.00	0	0
MTN12 On 04/06/2023 Spot Bond					0.00000	99.59966			0.00	0	0
Total MTN12 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 MTN12										0.00	0	0
MTN13 On 04/06/2025 Spot Bond					0.00000	99.99983				0.00	0	0
Total MTN13 SPOT										0.00	0	0
Total For MTN13										0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA2U SPOT										0.00	0	0
Total For MWA2U										0.00	0	0
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA3U SPOT										0.00	0	0
Total For MWA3U										0.00	0	0
MWAR(On 22/11/2019 Spot Bond					0.00000	100.50740				0.00	0	0
Total MWAR01 SPOT										0.00	0	0
Total For MWAR01										0.00	0	0
MWAR(On 22/02/2021 Spot Bond					0.00000	100.27098				0.00	0	0
Total MWAR02 SPOT										0.00	0	0
Total For MWAR02										0.00	0	0
MWAR(On 22/11/2021 Spot Bond					0.00000	100.26585				0.00	0	0
Total MWAR03 SPOT										0.00	0	0
Total For MWAR03										0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N6A19 On 20/12/2018 Spot Bond					0.00000	101.62778				0.00	0	0
Total N6A19 SPOT										0.00	0	0
Total For N6A19										0.00	0	0
N6B26 On 20/03/2020 Spot Bond					0.00000	101.96475				0.00	0	0
Total N6B26 SPOT										0.00	0	0
Total For N6B26										0.00	0	0
N6C26 On 21/09/2020 Spot Bond					0.00000	102.06829				0.00	0	0
Total N6C26 SPOT										0.00	0	0
Total For N6C26										0.00	0	0
N6D26 On 21/12/2020 Spot Bond					0.00000	101.77503				0.00	0	0
Total N6D26 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 N6D26									0.00	0	0
N6E26 On 22/03/2021 Spot Bond					0.00000	101.87928			0.00	0	0
Total N6E26 SPOT									0.00	0	0
Total For N6E26									0.00	0	0
N6F26 On 22/03/2021 Spot Bond					0.00000	102.22682			0.00	100,000,000	100,000,000
Total N6F26 SPOT									0.00	100,000,000	100,000,000
Total For N6F26									0.00	100,000,000	100,000,000
N6G26 On 22/03/2021 Spot Bond					0.00000	102.67615			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			9.45500	96.48851	9.45500	96.46389			0.00	0	0
Total NAM01 SPOT									0.00	0	0
Total For NAM01									0.00	0	0
NAM02 On 29/06/2020 Spot Bond			7.87000	106.65276	7.87000	106.63027			0.00	0	0
Total NAM02 SPOT									0.00	0	0
Total For NAM02									0.00	0	0
NAM03 On 01/08/2023 Spot Bond			9.80500	104.35391	9.80500	104.32677			0.00	0	0
Total NAM03 SPOT									0.00	0	0
Total For NAM03									0.00	0	0
NAM04 On 01/08/2026 Spot Bond			10.69000	102.64359	10.69000	102.61456			0.00	0	0
Total NAM04 SPOT									0.00	0	0
Total For NAM04									0.00	0	0
NBK11/ On 28/11/2020 Spot Bond			8.42000	101.06405	8.42000	101.04103			0.00	0	12,000,000,000
Total NBK11A SPOT									0.00	0	12,000,000,000
Total For NBK11A									0.00	0	12,000,000,000
NBK12/ On 19/03/2021 Spot Bond			7.94500	104.92113	7.94500	104.89856			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	101.96895	9.38000	101.94314			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			9.60500	102.55070	9.60500	102.52413			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			8.27000	106.43448	8.27000	106.41092			0.00	0	0
Total NBK14A 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 NBK14A										0.00	0	0
NBK15, On 11/02/2022 Spot Bond			8.90000	102.44909	8.90000	102.42485				0.00	0	0
Total NBK15A SPOT										0.00	0	0
Total For NBK15A										0.00	0	0
NBK16, On 12/02/2025 Spot Bond			9.82500	101.16952	9.82500	101.14315				0.00	0	0
Total NBK16A SPOT										0.00	0	0
Total For NBK16A										0.00	0	0
NBK17, On 22/04/2026 Spot Bond			10.00000	100.92395	10.00000	100.89690				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			7.19000	102.97434	7.19000	102.95436				0.00	0	27,500,000
Total NBK18A SPOT										0.00	0	27,500,000
Total For NBK18A										0.00	0	27,500,000
NBK19, On 01/06/2022 Spot Bond			9.05000	101.83576	9.05000	101.81100				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			10.05000	101.71567	10.05000	101.68828				0.00	0	0
Total NBK20A SPOT										0.00	0	0
Total For NBK20A										0.00	0	0
NBK20I, On 25/06/2021 Spot Bond					0.00000	101.81890				0.00	0	100,000,000
Total NBK20B SPOT										0.00	0	100,000,000
Total For NBK20B										0.00	0	100,000,000
NBK21, On 21/07/2027 Spot Bond			10.45000	104.93871	10.45000	104.90967				0.00	0	0
Total NBK21A SPOT										0.00	0	0
Total For NBK21A										0.00	0	0
NBK22, On 19/11/2022 Spot Bond			9.94500	100.83603	9.94500	100.80901				0.00	0	0
Total NBK22A SPOT										0.00	0	0
Total For NBK22A										0.00	0	0
NBK23, On 19/11/2025 Spot Bond			9.96000	104.03885	9.96000	104.01092				0.00	0	0
Total NBK23A SPOT										0.00	0	0
Total For NBK23A										0.00	0	0
NBK23I, On 12/02/2020 Spot Bond					0.00000	100.71571				0.00	0	20,000,000
Total NBK23B SPOT										0.00	0	20,000,000
Total For NBK23B										0.00	0	20,000,000
NBK24, On 19/11/2027 Spot Bond			10.04000	105.67950	10.04000	105.65091				0.00	0	1,000,000,000
Total NBK24A 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 NBK24A									0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond					0.00000	100.49816			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25I On 17/02/2023 Spot Bond			9.50500	9.50500	9.50500	107.05479			0.00	0	0
Total NBK25A SPOT									0.00	0	0
Total For NBK25A									0.00	0	0
NBK25I On 12/02/2025 Spot Bond					0.00000	101.85123			0.00	0	590,000,000
Total NBK25B SPOT									0.00	0	590,000,000
Total For NBK25B									0.00	0	590,000,000
NBK26I On 10/05/2023 Spot Bond			100.00000	13.75244	100.00000	13.72166			0.00	0	0
Total NBK26A SPOT									0.00	0	0
Total For NBK26A									0.00	0	0
NBK26I On 22/04/2026 Spot Bond					0.00000	104.25156			0.00	0	40,000,000
Total NBK26B SPOT									0.00	0	40,000,000
Total For NBK26B									0.00	0	40,000,000
NBK27I On 10/05/2026 Spot Bond			10.25000	105.35643	10.25000	105.32734			0.00	0	0
Total NBK27A SPOT									0.00	0	0
Total For NBK27A									0.00	0	0
NBK28I On 02/08/2023 Spot Bond			9.85500	103.94209	9.85500	103.91493			0.00	0	0
Total NBK28A SPOT									0.00	0	0
Total For NBK28A									0.00	0	0
NBK28I On 19/11/2020 Spot Bond					0.00000	101.13534			0.00	0	20,000,000
Total NBK28B SPOT									0.00	0	20,000,000
Total For NBK28B									0.00	0	20,000,000
NBK29I On 31/07/2026 Spot Bond			10.19000	105.21628	10.19000	105.18787			0.00	0	0
Total NBK29A SPOT									0.00	0	0
Total For NBK29A									0.00	0	0
NBK29I On 18/02/2019 Spot Bond					0.00000	100.49054			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			9.62000	102.68337	9.62000	102.65716			0.00	0	130,000,000
Total NBK30A SPOT									0.00	0	130,000,000
Total For NBK30A									0.00	0	130,000,000
NBK30I On 18/02/2021 Spot Bond					0.00000	101.53777			0.00	0	0
Total NBK30B 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 NBK30B										0.00	0	0
NBK31 On 09/11/2023 Spot Bond			9.17500	106.92239	9.17500	101.55296				0.00	0	0
Total NBK31A SPOT										0.00	0	0
Total For NBK31A										0.00	0	0
NBK311 On 17/02/2023 Spot Bond					0.00000	100.33842				0.00	0	0
Total NBK31B SPOT										0.00	0	0
Total For NBK31B										0.00	0	0
NBK321 On 26/02/2019 Spot Bond					0.00000	100.18995				0.00	0	0
Total NBK32B SPOT										0.00	0	0
Total For NBK32B										0.00	0	0
NBK331 On 10/05/2019 Spot Bond					0.00000	100.82800				0.00	0	0
Total NBK33B SPOT										0.00	0	0
Total For NBK33B										0.00	0	0
NBK341 On 10/05/2021 Spot Bond					0.00000	102.20262				0.00	0	0
Total NBK34B SPOT										0.00	0	0
Total For NBK34B										0.00	0	0
NBK351 On 10/05/2023 Spot Bond					0.00000	102.48127				0.00	0	0
Total NBK35B SPOT										0.00	0	0
Total For NBK35B										0.00	0	0
NBK361 On 10/05/2026 Spot Bond					0.00000	103.39816				0.00	0	100,000,000
Total NBK36B SPOT										0.00	0	100,000,000
Total For NBK36B										0.00	0	100,000,000
NBK371 On 02/08/2019 Spot Bond					0.00000	100.85111				0.00	0	0
Total NBK37B SPOT										0.00	0	0
Total For NBK37B										0.00	0	0
NBK381 On 02/08/2021 Spot Bond					0.00000	102.28879				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			7.10500	105.82792	7.10500	105.80751				0.00	0	0
Total NBK3A SPOT										0.00	0	0
Total For NBK3A										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			100.00000	61.69738	100.00000	61.55932				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			11.46500	11.46500	11.46500	52.71659				0.00	0	0
Total NBK4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK4										0.00	0	0
NBK40I On 31/07/2026 Spot Bond					0.00000	100.84815				0.00	0	0
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0
NBK41I On 20/02/2020 Spot Bond					0.00000	100.77628				0.00	0	0
Total NBK41B SPOT										0.00	0	0
Total For NBK41B										0.00	0	0
NBK42I On 21/02/2022 Spot Bond					0.00000	101.32524				0.00	0	0
Total NBK42B SPOT										0.00	0	0
Total For NBK42B										0.00	0	0
NBK43I On 20/02/2024 Spot Bond					0.00000	100.70359				0.00	0	1,230,000,000
Total NBK43B SPOT										0.00	0	1,230,000,000
Total For NBK43B										0.00	0	1,230,000,000
NBK44I On 15/02/2021 Spot Bond					0.00000	100.70531				0.00	0	7,650,000,000
Total NBK44B SPOT										0.00	0	7,650,000,000
Total For NBK44B										0.00	0	7,650,000,000
NBK45I On 15/02/2023 Spot Bond					0.00000	100.94134				0.00	0	0
Total NBK45B SPOT										0.00	0	0
Total For NBK45B										0.00	0	0
NBK46I On 15/08/2025 Spot Bond					0.00000	100.42955				0.00	0	0
Total NBK46B SPOT										0.00	0	0
Total For NBK46B										0.00	0	0
NBK47I On 15/02/2028 Spot Bond					0.00000	101.04633				0.00	0	0
Total NBK47B SPOT										0.00	0	0
Total For NBK47B										0.00	0	0
NBK48I On 09/11/2021 Spot Bond					0.00000	100.53729				0.00	0	0
Total NBK48B SPOT										0.00	0	0
Total For NBK48B										0.00	0	0
NBK49I On 09/11/2023 Spot Bond					0.00000	100.55414				0.00	0	0
Total NBK49B SPOT										0.00	0	0
Total For NBK49B										0.00	0	0
NBK50I On 09/11/2025 Spot Bond					0.00000	100.56412				0.00	0	0
Total NBK50B SPOT										0.00	0	0
Total For NBK50B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond					0.00000	102.76403				0.00	0	0
Total NBK7B 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 NBK7B										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.85901				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NCLN82/JIBAR SPOT										0.00	0	0
Total For NCLN82/JIBAR										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.63500	102.30363	10.63500	102.27434				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.84878				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			10.67000	101.45558	10.67000	101.42645				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.85901				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.87526				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.89572				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond					0.00000	101.80354				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED05U SPOT										0.00	0	0
Total For NED05U										0.00	0	0
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED06U SPOT										0.00	0	0
Total For NED06U										0.00	0	0
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED07U SPOT										0.00	0	0
Total For NED07U										0.00	0	0
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	100,000,000,000	100,000,000,000	100,000,000,000
Total NED08U SPOT										10,000,000,000,000.00	100,000,000,000	100,000,000,000
Total For NED08U										10,000,000,000,000.00	100,000,000,000	100,000,000,000
NED15 On 08/04/2019 Spot Bond			7.82500	7.82500	7.82500	102.49825				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2019 Spot Bond					0.00000	101.85921				0.00	180,000,000	2,090,000,000
Total NED16 SPOT										0.00	180,000,000	2,090,000,000
Total For NED16										0.00	180,000,000	2,090,000,000
NED17 On 14/10/2019 Spot Bond					0.00000	101.33497				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2020 Spot Bond					0.00000	101.30708				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2020 Spot Bond					0.00000	104.08613				0.00	0	90,000,000
Total NED19 SPOT										0.00	0	90,000,000
Total For NED19										0.00	0	90,000,000
NED20 On 01/07/2020 Spot Bond			8.54500	108.76442	8.54500	108.73970				0.00	0	3,030,000,000
Total NED20 SPOT										0.00	0	3,030,000,000
Total For NED20										0.00	0	3,030,000,000
NEDT1 On 21/05/2021 Spot Bond					0.00000	104.76931				0.00	0	600,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NEDT1A SPOT										0.00	0	600,000,000
Total For NEDT1A										0.00	0	600,000,000
NEDT1 On 26/11/2021 Spot Bond					0.00000	103.74363				0.00	0	10,000,000
Total NEDT1B SPOT										0.00	0	10,000,000
Total For NEDT1B										0.00	0	10,000,000
NGL01 On 22/09/2021 Spot Bond					0.00000	106.98608				0.00	1,500,000,000	500,000,000
Total NGL01 SPOT										0.00	1,500,000,000	500,000,000
Total For NGL01										0.00	1,500,000,000	500,000,000
NGL02 On 15/03/2022 Spot Bond					0.00000	107.20118				0.00	0	26,000,000
Total NGL02 SPOT										0.00	0	26,000,000
Total For NGL02										0.00	0	26,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	100.23927				0.00	0	0
Total NGL03 SPOT										0.00	0	0
Total For NGL03										0.00	0	0
NGL04 On 20/03/2023 Spot Bond					0.00000	104.49945				0.00	0	100,000,000
Total NGL04 SPOT										0.00	0	100,000,000
Total For NGL04										0.00	0	100,000,000
NGL05 On 26/07/2023 Spot Bond					0.00000	102.23316				0.00	0	0
Total NGL05 SPOT										0.00	0	0
Total For NGL05										0.00	0	0
NGL06 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	200,000,000,000	100,000,000,000	
Total NGL06 SPOT										10,000,000,000,000.00	200,000,000,000	100,000,000,000
Total For NGL06										10,000,000,000,000.00	200,000,000,000	100,000,000,000
NGLT1 On 01/07/2022 Spot Bond					0.00000	102.21045				0.00	0	0
Total NGLT1A SPOT										0.00	0	0
Total For NGLT1A										0.00	0	0
NGLT1 On 20/10/2023 Spot Bond					0.00000	101.45903				0.00	0	0
Total NGLT1B SPOT										0.00	0	0
Total For NGLT1B										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	102.00200	10.00000	101.97500				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	100.83348	13.50000	100.79710				0.00	0	0
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0
NHM00 On 09/06/2019 Spot Bond					0.00000	99.81868				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NHM003 SPOT										0.00	0	0
Total For NHM003										0.00	0	0
NHM00 On 20/04/2019 Spot Bond					0.00000	106.87123				0.00	0	0
Total NHM004 SPOT										0.00	0	0
Total For NHM004										0.00	0	0
NHM00 On 18/05/2019 Spot Bond					0.00000	106.02740				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			4.51000	4.51000	4.51000	197.39542				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			3.88500	3.88500	3.88500	126.35715				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			4.47000	4.47000	4.47000	88.33661				0.00	0	0
Total NI29 SPOT										0.00	0	0
Total For NI29										0.00	0	0
NI38 On 31/01/2038 Spot Bond			4.56500	4.56500	4.56500	99.76740			13,080,551,000,000.00	2,865,400,000	1,432,700,000	
Total NI38 SPOT									13,080,551,000,000.00	2,865,400,000	1,432,700,000	
Total For NI38									13,080,551,000,000.00	2,865,400,000	1,432,700,000	
NILB11 On 31/01/2025 Spot Bond			3.99000	3.99000	3.99000	125.61033				0.00	0	0
Total NILB11 SPOT										0.00	0	0
Total For NILB11										0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	0
Total NILB12 SPOT										0.00	0	0
Total For NILB12										0.00	0	0
NILB13 On 31/01/2025 Spot Bond			4.38000	4.38000	4.38000	122.87990				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			4.35000	4.35000	4.35000	167.29804				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			4.73000	162.32716	4.73000	162.28218				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			4.78500	75.49311	4.78500	96.67704				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NILB17 SPOT										0.00	0	0
Total For NILB17										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			7.19500	106.65885	7.19500	106.63837				0.00	0	695,437,500
Total NMP20N SPOT										0.00	0	695,437,500
Total For NMP20N										0.00	0	695,437,500
NN01U On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NN01U SPOT										0.00	0	0
Total For NN01U										0.00	0	0
NN02 On 24/07/2023 Spot Bond					0.00000	93.74974				0.00	0	0
Total NN02 SPOT										0.00	0	0
Total For NN02										0.00	0	0
NN03 On 23/11/2023 Spot Bond					0.00000	100.27826				0.00	0	0
Total NN03 SPOT										0.00	0	0
Total For NN03										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			7.82500	7.82500	7.82500	103.92262				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond					0.00000	100.25040				0.00	0	0
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond					0.00000	100.80423				0.00	0	0
Total NQ1A24 SPOT										0.00	0	0
Total For NQ1A24										0.00	0	0
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.26593				0.00	0	0
Total NQ1A25 SPOT										0.00	0	0
Total For NQ1A25										0.00	0	0
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.26632				0.00	0	0
Total NQ1A27 SPOT										0.00	0	0
Total For NQ1A27										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			8.02500	8.02500	8.02500	103.92307				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2022 Spot Bond					0.00000	100.26540				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.27923				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1B20 SPOT										0.00	0	0
Total For NQ1B20										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			8.22500	8.22500	8.22500	103.92354				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond					0.00000	100.27929				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D On 22/05/2020 Spot Bond					0.00000	100.31154				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2019 Spot Bond					0.00000	100.29089				0.00	0	0
Total NQF1D8 SPOT										0.00	0	0
Total For NQF1D8										0.00	0	0
NRA01i On 30/11/2018 Spot Bond			7.31000	99.89996	7.31000	99.91995				0.00	0	0
Total NRA018 SPOT										0.00	0	0
Total For NRA018										0.00	0	0
NRA02i On 31/10/2022 Spot Bond			8.85000	112.18280	8.85000	112.15597				0.00	0	0
Total NRA022 SPOT										0.00	0	0
Total For NRA022										0.00	0	0
NRA02i On 31/05/2023 Spot Bond			4.12000	177.82706	4.12000	177.78070				0.00	0	0
Total NRA023 SPOT										0.00	0	0
Total For NRA023										0.00	0	0
NRA02i On 30/11/2028 Spot Bond			11.34000	105.52131	11.34000	105.48934				0.00	0	6,370,000,000
Total NRA028 SPOT										0.00	0	6,370,000,000
Total For NRA028										0.00	0	6,370,000,000
NRA02i On 30/11/2028 Spot Bond			100.00000	12.41390	100.00000	12.38628				0.00	0	0
Total NRA028/R186 SPOT										0.00	0	0
Total For NRA028/R186										0.00	0	0
NSN96i 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
NSN97i 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
NSN98i On 04/11/2019 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 NSN98U SPOT										0.00	0	0
Total For NSN98U										0.00	0	0
NSN99I On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NSN99U SPOT										0.00	0	0
Total For NSN99U										0.00	0	0
NTC18 On 27/02/2019 Spot Bond					0.00000	100.29252				0.00	0	20,000,000
Total NTC18 SPOT										0.00	0	20,000,000
Total For NTC18										0.00	0	20,000,000
NTC19 On 27/07/2020 Spot Bond					0.00000	101.66291				0.00	0	30,000,000
Total NTC19 SPOT										0.00	0	30,000,000
Total For NTC19										0.00	0	30,000,000
NTC20 On 27/07/2020 Spot Bond					0.00000	101.52561				0.00	0	0
Total NTC20 SPOT										0.00	0	0
Total For NTC20										0.00	0	0
NTC21 On 24/03/2022 Spot Bond					0.00000	102.25415				0.00	0	0
Total NTC21 SPOT										0.00	0	0
Total For NTC21										0.00	0	0
NTC22 On 15/02/2021 Spot Bond					0.00000	100.42441				0.00	0	0
Total NTC22 SPOT										0.00	0	0
Total For NTC22										0.00	0	0
NTC23 On 15/02/2023 Spot Bond					0.00000	100.43464				0.00	0	0
Total NTC23 SPOT										0.00	0	0
Total For NTC23										0.00	0	0
NTC24 On 29/03/2021 Spot Bond					0.00000	101.49832				0.00	0	0
Total NTC24 SPOT										0.00	0	0
Total For NTC24										0.00	0	0
OMI01 On 22/11/2022 Spot Bond					0.00000	100.27395				0.00	0	0
Total OMI01 SPOT										0.00	0	0
Total For OMI01										0.00	0	0
OML02 On 27/11/2019 Spot Bond					0.00000	101.06523				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			7.42000	101.90165	7.42000	101.88114				0.00	0	0
Total OML03 SPOT										0.00	0	0
Total For OML03										0.00	0	0
OML04 On 19/03/2020 Spot Bond					0.00000	102.92671				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total OML04 SPOT									0.00	0	0
Total For OML04									0.00	0	0
OML05 On 19/03/2020 Spot Bond			9.05000	9.05000	9.05000	102.86936			0.00	0	1,500,000,000
Total OML05 SPOT									0.00	0	1,500,000,000
Total For OML05									0.00	0	1,500,000,000
OML06 On 19/03/2022 Spot Bond			10.25500	102.34124	10.25500	102.31296			0.00	0	1,500,000,000
Total OML06 SPOT									0.00	0	1,500,000,000
Total For OML06									0.00	0	1,500,000,000
OML07 On 19/03/2025 Spot Bond			11.09000	101.69438	11.09000	101.66406			0.00	0	1,000,000,000
Total OML07 SPOT									0.00	0	1,000,000,000
Total For OML07									0.00	0	1,000,000,000
OML08 On 14/09/2020 Spot Bond					0.00000	100.60196			0.00	0	80,000,000
Total OML08 SPOT									0.00	0	80,000,000
Total For OML08									0.00	0	80,000,000
OML09 On 14/09/2022 Spot Bond			10.35500	104.10236	10.35500	104.07333			0.00	0	1,000,000,000
Total OML09 SPOT									0.00	0	1,000,000,000
Total For OML09									0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			11.14000	103.51347	11.14000	103.48248			0.00	0	930,000,000
Total OML10 SPOT									0.00	0	930,000,000
Total For OML10									0.00	0	930,000,000
PBAJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBAJ1U SPOT									0.00	0	0
Total For PBAJ1U									0.00	0	0
PBAV1L On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBAV1U SPOT									0.00	0	0
Total For PBAV1U									0.00	0	0
PBBJ1L On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBBJ1U SPOT									0.00	0	0
Total For PBBJ1U									0.00	0	0
PBDJ1L On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBDJ1U SPOT									0.00	0	0
Total For PBDJ1U									0.00	0	0
PBGJ1L On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBGJ1U SPOT									0.00	0	0
Total For PBGJ1U									0.00	0	0
PBJC1L On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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 PBL1U SPOT										0.00	0	0
Total For PBL1U										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
Total For PBVJ1U										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	102.00200	10.00000	101.97500				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM38 On 12/06/2020 Spot Bond					0.00000	99.81360				0.00	0	0
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0
PMM43 On 28/02/2019 Spot Bond					0.00000	100.14011				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PMM43 SPOT										0.00	0	0
Total For PMM43										0.00	0	0
PMM44 On 07/11/2019 Spot Bond					0.00000	100.61800				0.00	0	0
Total PMM44 SPOT										0.00	0	0
Total For PMM44										0.00	0	0
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PMM46U SPOT										0.00	0	0
Total For PMM46U										0.00	0	0
PMM47 On 30/09/2019 Spot Bond					0.00000	100.08664				0.00	0	0
Total PMM47 SPOT										0.00	0	0
Total For PMM47										0.00	0	0
PMM48 On 28/02/2020 Spot Bond					0.00000	100.14332				0.00	0	0
Total PMM48 SPOT										0.00	0	0
Total For PMM48										0.00	0	0
PMM49 On 28/05/2019 Spot Bond					0.00000	100.13509				0.00	0	0
Total PMM49 SPOT										0.00	0	0
Total For PMM49										0.00	0	0
PPC001 On 31/12/2018 Spot Bond					0.00000	101.37568				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC001 On 31/10/2019 Spot Bond					0.00000	99.48063				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	100.28623				0.00	0	0
Total PRE2A1 SPOT										0.00	0	0
Total For PRE2A1										0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	100.30126				0.00	0	0
Total PRE2A2 SPOT										0.00	0	0
Total For PRE2A2										0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	100.31440				0.00	0	0
Total PRE2A3 SPOT										0.00	0	0
Total For PRE2A3										0.00	0	0
PRE2B On 20/02/2022 Spot Bond					0.00000	100.34065				0.00	0	0
Total PRE2B1 SPOT										0.00	0	0
Total For PRE2B1										0.00	0	0
PRE2C On 20/02/2022 Spot Bond					0.00000	100.34440				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PRE2C1 SPOT									0.00	0	0
Total For PRE2C1									0.00	0	0
PRE2D On 20/02/2022 Spot Bond					0.00000	100.34814			0.00	0	0
Total PRE2D1 SPOT									0.00	0	0
Total For PRE2D1									0.00	0	0
R186 On 21/12/2026 Spot Bond			8.92500	113.68610	8.89000	113.86856			794,809,526,182,500.00	2,778,129,918,900	1,868,898,182,200
Total R186 SPOT									14,809,526,182,500.00	778,129,918,900	368,898,182,200
Total For R186									14,809,526,182,500.00	778,129,918,900	368,898,182,200
R197 On 07/12/2023 Spot Bond			2.92000	294.79962	2.92000	294.73241			35,547,204,000,000.00	12,173,700,000	20,465,700,000
Total R197 SPOT									15,547,204,000,000.00	12,173,700,000	20,465,700,000
Total For R197									15,547,204,000,000.00	12,173,700,000	20,465,700,000
R202 On 07/12/2033 Spot Bond			3.23000	228.82827	3.26000	227.97280			674,168,791,240,000.00	208,720,988,000	201,059,280,000
Total R202 SPOT									14,168,791,240,000.00	208,720,988,000	201,059,280,000
Total For R202									14,168,791,240,000.00	208,720,988,000	201,059,280,000
R2023 On 28/02/2023 Spot Bond			8.23000	100.34833	8.20500	100.41310			358,022,386,676,000.00	408,022,161,200	1,152,113,505,200
Total R2023 SPOT									18,022,386,676,000.00	408,022,161,200	152,113,505,200
Total For R2023									18,022,386,676,000.00	408,022,161,200	152,113,505,200
R2030 On 31/01/2030 Spot Bond			9.35000	93.51268	9.35000	93.48946			990,960,644,110,000.00	426,840,710,600	740,570,064,400
Total R2030 SPOT									30,960,644,110,000.00	426,840,710,600	740,570,064,400
Total For R2030									30,960,644,110,000.00	426,840,710,600	740,570,064,400
R2032 On 31/03/2032 Spot Bond			9.55500	91.75588	9.55500	91.73236			997,823,920,000,000.00	313,744,000,000	884,825,875,000
Total R2032 SPOT									17,823,920,000,000.00	313,744,000,000	384,825,875,000
Total For R2032									17,823,920,000,000.00	313,744,000,000	384,825,875,000
R2035 On 28/02/2035 Spot Bond			9.67500	95.84223	9.67500	95.81722			659,963,750,000,000.00	481,650,000,000	1,073,090,863,500
Total R2035 SPOT									19,963,750,000,000.00	481,650,000,000	1,073,090,863,500
Total For R2035									19,963,750,000,000.00	481,650,000,000	1,073,090,863,500
R2037 On 31/01/2037 Spot Bond			9.74500	92.40670	9.74500	92.38282			153,570,480,500,000.00	15,758,900,000	356,892,848,000
Total R2037 SPOT									13,570,480,500,000.00	15,758,900,000	356,892,848,000
Total For R2037									13,570,480,500,000.00	15,758,900,000	356,892,848,000
R204 On 21/12/2018 Spot Bond			6.12500	103.72151	6.12500	103.70416			980,000,000,000.00	160,000,000	1,167,877,600
Total R204 SPOT									980,000,000,000.00	160,000,000	1,167,877,600
Total For R204									980,000,000,000.00	160,000,000	1,167,877,600
R2040 On 31/01/2040 Spot Bond			9.81000	95.91476	9.81000	95.88980			756,818,937,000,000.00	77,147,700,000	857,564,675,400
Total R2040 SPOT									16,818,937,000,000.00	77,147,700,000	357,564,675,400
Total For R2040									16,818,937,000,000.00	77,147,700,000	357,564,675,400
R2044 On 31/01/2044 Spot Bond			9.82000	93.07827	9.82000	93.05403			745,553,344,744,000.00	75,921,929,200	896,579,345,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2044 SPOT									15,553,344,744,000.00	75,921,929,200	396,579,345,300
Total For R2044									15,553,344,744,000.00	75,921,929,200	396,579,345,300
R2048 On 28/02/2048 Spot Bond			9.80500	92.18987	9.80500	92.16550			215,466,722,553,000.00	531,919,094,600	2,511,692,014,300
Total R2048 SPOT									15,466,722,553,000.00	531,919,094,600	511,692,014,300
Total For R2048									15,466,722,553,000.00	531,919,094,600	511,692,014,300
R207 On 15/01/2020 Spot Bond			6.18500	103.93481	6.14500	103.96047			35,996,700,000,000.00	5,820,000,000	264,641,793,000
Total R207 SPOT									15,996,700,000,000.00	5,820,000,000	264,641,793,000
Total For R207									15,996,700,000,000.00	5,820,000,000	264,641,793,000
R208 On 31/03/2021 Spot Bond			7.20000	100.26471	7.15000	100.34992			776,918,240,000,000.00	246,794,200,000	897,838,491,000
Total R208 SPOT									16,918,240,000,000.00	246,794,200,000	397,838,491,000
Total For R208									16,918,240,000,000.00	246,794,200,000	397,838,491,000
R209 On 31/03/2036 Spot Bond			9.66000	72.70590	9.62000	72.94898			696,528,079,460,000.00	486,183,031,000	1,457,144,195,300
Total R209 SPOT									16,528,079,460,000.00	486,183,031,000	457,144,195,300
Total For R209									16,528,079,460,000.00	486,183,031,000	457,144,195,300
R210 On 31/03/2028 Spot Bond			3.17000	184.08763	3.17000	184.04435			132,197,876,000,000.00	41,702,800,000	39,663,900,000
Total R210 SPOT									12,197,876,000,000.00	41,702,800,000	39,663,900,000
Total For R210									12,197,876,000,000.00	41,702,800,000	39,663,900,000
R212 On 31/01/2022 Spot Bond			2.88000	155.69560	2.88000	155.66035			259,344,000,000,000.00	90,050,000,000	62,656,800,000
Total R212 SPOT									19,344,000,000,000.00	90,050,000,000	62,656,800,000
Total For R212									19,344,000,000,000.00	90,050,000,000	62,656,800,000
R213 On 28/02/2031 Spot Bond			9.48000	84.09940	9.44000	84.32911			109,102,835,908,000.00	222,479,202,100	554,379,978,300
Total R213 SPOT									19,102,835,908,000.00	222,479,202,100	554,379,978,300
Total For R213									19,102,835,908,000.00	222,479,202,100	554,379,978,300
R214 On 28/02/2041 Spot Bond			9.79000	72.11156	9.79000	72.09252			625,445,463,705,000.00	472,466,339,500	828,490,309,300
Total R214 SPOT									15,445,463,705,000.00	472,466,339,500	328,490,309,300
Total For R214									15,445,463,705,000.00	472,466,339,500	328,490,309,300
RCG01 On 24/10/2019 Spot Bond					0.00000	101.47652			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF05 On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF05U SPOT									0.00	0	0
Total For RDF05U									0.00	0	0
RDF06 On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	90,000,000
Total RDF14U SPOT										0.00	0	90,000,000
Total For RDF14U										0.00	0	90,000,000
RDF15I On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF15U SPOT										0.00	0	0
Total For RDF15U										0.00	0	0
RDF16I On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF16U SPOT										0.00	0	0
Total For RDF16U										0.00	0	0
RDF17I On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF17U SPOT										0.00	0	0
Total For RDF17U										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond					0.00000	100.78156				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
Total RDFB05 SPOT										0.00	0	30,000,000
Total For RDFB05										0.00	0	30,000,000
RDFB0 On 22/03/2019 Spot Bond					0.00000	102.00728				0.00	0	0
Total RDFB06 SPOT										0.00	0	0
Total For RDFB06										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDFB06/JIBAR SPOT										0.00	0	0
Total For RDFB06/JIBAR										0.00	0	0
RDFB0 On 30/09/2019 Spot Bond					0.00000	101.74282				0.00	0	50,000,000
Total RDFB07 SPOT										0.00	0	50,000,000
Total For RDFB07										0.00	0	50,000,000
RDFB0 On 30/09/2021 Spot Bond					0.00000	102.16785				0.00	0	0
Total RDFB08 SPOT										0.00	0	0
Total For RDFB08										0.00	0	0
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.02308				0.00	0	0
Total RDFB09 SPOT										0.00	0	0
Total For RDFB09										0.00	0	0
RDFB1 On 27/03/2020 Spot Bond					0.00000	101.92651				0.00	0	0
Total RDFB10 SPOT										0.00	0	0
Total For RDFB10										0.00	0	0
RDFB1 On 27/03/2022 Spot Bond					0.00000	101.63334				0.00	0	0
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.16944				0.00	0	0
Total RDFB12 SPOT										0.00	0	0
Total For RDFB12										0.00	0	0
RDFB1 On 12/03/2021 Spot Bond					0.00000	99.78252				0.00	0	0
Total RDFB13 SPOT										0.00	0	0
Total For RDFB13										0.00	0	0
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.81892				0.00	0	0
Total RDFB14 SPOT										0.00	0	0
Total For RDFB14										0.00	0	0
RDFC4 On 04/06/2019 Spot Bond					0.00000	100.00002				0.00	0	0
Total RDFC43 SPOT										0.00	0	0
Total For RDFC43										0.00	0	0
RDFC4 On 28/01/2019 Spot Bond					0.00000	100.73235				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFC44 SPOT										0.00	0	0
Total For RDFC44										0.00	0	0
RDFC4 On 16/10/2019 Spot Bond					0.00000	101.06401				0.00	0	0
Total RDFC45 SPOT										0.00	0	0
Total For RDFC45										0.00	0	0
RDFC4 On 15/11/2019 Spot Bond					0.00000	100.52137				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					0.00000	100.27932				0.00	0	0
Total REBC09 SPOT										0.00	0	0
Total For REBC09										0.00	0	0
RED20 On 05/04/2019 Spot Bond					0.00000	101.99337				0.00	0	0
Total RED202 SPOT										0.00	0	0
Total For RED202										0.00	0	0
RED20 On 05/04/2019 Spot Bond					0.00000	102.40788				0.00	0	0
Total RED203 SPOT										0.00	0	0
Total For RED203										0.00	0	0
RED20 On 05/01/2020 Spot Bond					0.00000	101.96826				0.00	0	0
Total RED204 SPOT										0.00	0	0
Total For RED204										0.00	0	0
RED20 On 05/07/2020 Spot Bond					0.00000	102.21215				0.00	0	0
Total RED205 SPOT										0.00	0	0
Total For RED205										0.00	0	0
RED30 On 16/09/2021 Spot Bond					0.00000	102.46770				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RED40 On 26/11/2019 Spot Bond					0.00000	100.27664				0.00	0	0
Total RED401 SPOT										0.00	0	0
Total For RED401										0.00	0	0
RED50 On 05/12/2022 Spot Bond					0.00000	99.96809				0.00	0	0
Total RED501 SPOT										0.00	0	0
Total For RED501										0.00	0	0
RED60 On 09/03/2022 Spot Bond					0.00000	100.47881				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RED601 SPOT										0.00	0	0
Total For RED601										0.00	0	0
RED60 On 09/03/2022 Spot Bond					0.00000	100.61090				0.00	0	0
Total RED602 SPOT										0.00	0	0
Total For RED602										0.00	0	0
RED70 On 17/08/2021 Spot Bond					0.00000	100.42975				0.00	0	0
Total RED701 SPOT										0.00	0	0
Total For RED701										0.00	0	0
RED80 On 06/04/2021 Spot Bond					0.00000	101.94789				0.00	0	0
Total RED801 SPOT										0.00	0	0
Total For RED801										0.00	0	0
RED90 On 28/07/2022 Spot Bond					0.00000	100.86339				0.00	0	0
Total RED901 SPOT										0.00	0	0
Total For RED901										0.00	0	0
REDX0 On 07/02/2019 Spot Bond					0.00000	101.62860				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					0.00000	100.19806				0.00	300,000,000	100,000,000
Total RES34 SPOT										0.00	300,000,000	100,000,000
Total For RES34										0.00	300,000,000	100,000,000
RES35 On 25/08/2021 Spot Bond					0.00000	100.05773				0.00	0	0
Total RES35 SPOT										0.00	0	0
Total For RES35										0.00	0	0
RES36 On 21/10/2019 Spot Bond					0.00000	101.03194				0.00	0	160,000,000
Total RES36 SPOT										0.00	0	160,000,000
Total For RES36										0.00	0	160,000,000
RES38 On 01/08/2020 Spot Bond					0.00000	100.66430				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 RES38 SPOT										0.00	0	110,000,000
Total For RES38										0.00	0	110,000,000
RES40 On 13/10/2022 Spot Bond					0.00000	101.19255				0.00	0	0
Total RES40 SPOT										0.00	0	0
Total For RES40										0.00	0	0
RES41 On 30/11/2022 Spot Bond					0.00000	100.08971				0.00	0	0
Total RES41 SPOT										0.00	0	0
Total For RES41										0.00	0	0
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES42U SPOT										0.00	0	0
Total For RES42U										0.00	0	0
RES43I On 03/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES43U SPOT										0.00	0	0
Total For RES43U										0.00	0	0
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES44U SPOT										0.00	0	0
Total For RES44U										0.00	0	0
RMBI0€ On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RW21 On 21/04/2021 Spot Bond			8.68000	103.93022	8.68000	103.90596				0.00	0	0
Total RW21 SPOT										0.00	0	0
Total For RW21										0.00	0	0
RW23 On 10/12/2023 Spot Bond			9.75000	98.93899	9.75000	98.91325				0.00	0	0
Total RW23 SPOT										0.00	0	0
Total For RW23										0.00	0	0
RW28 On 10/12/2028 Spot Bond			10.98500	95.43608	10.98500	95.40820				0.00	0	0
Total RW28 SPOT										0.00	0	0
Total For RW28										0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	102.00200	10.00000	101.97500				0.00	0	0
Total SBK12/R157 SPOT										0.00	0	0
Total For SBK12/R157										0.00	0	0
SBK17 On 30/07/2019 Spot Bond					0.00000	101.24882				0.00	2,340,000,000	1,181,000,000
Total SBK17 SPOT										0.00	2,340,000,000	1,181,000,000
Total For SBK17										0.00	2,340,000,000	1,181,000,000
SBK18 On 24/10/2020 Spot Bond					0.00000	101.99298				0.00	0	70,000,000

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 SBK18 SPOT										0.00	0	70,000,000
Total For SBK18										0.00	0	70,000,000
SBK19 On 24/10/2019 Spot Bond					0.00000	101.02870				0.00	0	0
Total SBK19 SPOT										0.00	0	0
Total For SBK19										0.00	0	0
SBK20 On 02/12/2019 Spot Bond					0.00000	101.62734				0.00	300,000,000	250,000,000
Total SBK20 SPOT										0.00	300,000,000	250,000,000
Total For SBK20										0.00	300,000,000	250,000,000
SBK21 On 28/01/2020 Spot Bond					0.00000	102.57389				0.00	0	0
Total SBK21 SPOT										0.00	0	0
Total For SBK21										0.00	0	0
SBK22 On 28/05/2020 Spot Bond					0.00000	102.61213				0.00	0	7,000,000
Total SBK22 SPOT										0.00	0	7,000,000
Total For SBK22										0.00	0	7,000,000
SBK23 On 28/05/2022 Spot Bond			10.50500	103.22875	10.50500	103.19956				0.00	0	2,070,000,000
Total SBK23 SPOT										0.00	0	2,070,000,000
Total For SBK23										0.00	0	2,070,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	103.85676				0.00	0	0
Total SBK24 SPOT										0.00	0	0
Total For SBK24										0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SBK24/JIBAR SPOT										0.00	0	0
Total For SBK24/JIBAR										0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	105.76877				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			9.75000	106.56720	9.75000	106.53933				0.00	0	0
Total SBK26 SPOT										0.00	0	0
Total For SBK26										0.00	0	0
SBN01 On 31/07/2021 Spot Bond					0.00000	100.77830				0.00	0	0
Total SBN01 SPOT										0.00	0	0
Total For SBN01										0.00	0	0
SBS18 On 23/06/2021 Spot Bond					0.00000	102.97391				0.00	0	40,000,000
Total SBS18 SPOT										0.00	0	40,000,000
Total For SBS18										0.00	0	40,000,000
SBS19 On 23/06/2021 Spot Bond			8.34000	108.72840	8.34000	108.70413				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS19 SPOT										0.00	0	0
Total For SBS19										0.00	0	0
SBS20 On 15/05/2026 Spot Bond			9.78000	101.94812	9.78000	101.92124				0.00	0	0
Total SBS20 SPOT										0.00	0	0
Total For SBS20										0.00	0	0
SBS21 On 15/05/2026 Spot Bond					0.00000	103.32369				0.00	0	60,000,000
Total SBS21 SPOT										0.00	0	60,000,000
Total For SBS21										0.00	0	60,000,000
SBS24 On 24/05/2019 Spot Bond					0.00000	100.63196				0.00	0	500,000,000
Total SBS24 SPOT										0.00	0	500,000,000
Total For SBS24										0.00	0	500,000,000
SBS25 On 24/05/2019 Spot Bond			7.95500	100.70386	7.95500	100.68269				0.00	0	1,300,000
Total SBS25 SPOT										0.00	0	1,300,000
Total For SBS25										0.00	0	1,300,000
SBS27 On 20/02/2024 Spot Bond			9.25500	106.47049	9.25500	106.44431				0.00	0	0
Total SBS27 SPOT										0.00	0	0
Total For SBS27										0.00	0	0
SBS29 On 12/06/2019 Spot Bond			8.25000	100.05646	8.25000	100.03436				0.00	0	0
Total SBS29 SPOT										0.00	0	0
Total For SBS29										0.00	0	0
SBS3 On 25/05/2026 Spot Bond			9.91000	91.34207	9.91000	91.31766				0.00	0	0
Total SBS3 SPOT										0.00	0	0
Total For SBS3										0.00	0	0
SBS30 On 12/06/2019 Spot Bond					0.00000	100.01260				0.00	0	0
Total SBS30 SPOT										0.00	0	0
Total For SBS30										0.00	0	0
SBS31 On 12/06/2027 Spot Bond			9.99000	98.65985	9.99000	98.63358				0.00	0	1,300,000
Total SBS31 SPOT										0.00	0	1,300,000
Total For SBS31										0.00	0	1,300,000
SBS33 On 19/09/2019 Spot Bond					0.00000	101.74067				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			9.74000	103.68348	9.74000	103.65625				0.00	0	3,500,000,000
Total SBS34 SPOT										0.00	0	3,500,000,000
Total For SBS34										0.00	0	3,500,000,000
SBS36 On 29/01/2020 Spot Bond					0.00000	101.12498				0.00	0	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS36 SPOT									0.00	0	10,000,000
Total For SBS36									0.00	0	10,000,000
SBS37 On 29/01/2020 Spot Bond			8.50500	102.20919	8.50500	102.18606			2,806,650,000,000.00	330,000,000	370,000,000
Total SBS37 SPOT									2,806,650,000,000.00	330,000,000	370,000,000
Total For SBS37									2,806,650,000,000.00	330,000,000	370,000,000
SBS38 On 29/01/2025 Spot Bond			9.61500	100.76862	9.61500	100.74291			0.00	0	10,000,000
Total SBS38 SPOT									0.00	0	10,000,000
Total For SBS38									0.00	0	10,000,000
SBS39 On 29/01/2030 Spot Bond			10.48500	98.35153	10.48500	98.32422			0.00	0	15,010,000,000
Total SBS39 SPOT									0.00	0	15,010,000,000
Total For SBS39									0.00	0	15,010,000,000
SBS4 On 16/11/2021 Spot Bond			8.50500	100.68617	8.50500	100.66301			0.00	0	580,000,000
Total SBS4 SPOT									0.00	0	580,000,000
Total For SBS4									0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond					0.00000	101.47434			0.00	0	10,000,000
Total SBS40 SPOT									0.00	0	10,000,000
Total For SBS40									0.00	0	10,000,000
SBS41 On 12/11/2022 Spot Bond			8.97000	103.91066	8.97000	103.88547			0.00	0	0
Total SBS41 SPOT									0.00	0	0
Total For SBS41									0.00	0	0
SBS42 On 12/11/2025 Spot Bond			9.69000	105.38046	9.69000	105.35292			0.00	0	0
Total SBS42 SPOT									0.00	0	0
Total For SBS42									0.00	0	0
SBS43 On 12/11/2027 Spot Bond			9.99500	105.47448	9.99500	105.44606			0.00	0	0
Total SBS43 SPOT									0.00	0	0
Total For SBS43									0.00	0	0
SBS44 On 15/02/2019 Spot Bond					0.00000	100.58924			0.00	0	0
Total SBS44 SPOT									0.00	0	0
Total For SBS44									0.00	0	0
SBS45 On 15/02/2021 Spot Bond					0.00000	101.42436			0.00	0	0
Total SBS45 SPOT									0.00	0	0
Total For SBS45									0.00	0	0
SBS46 On 15/02/2023 Spot Bond			9.00000	108.87510	9.00000	108.84906			0.00	0	0
Total SBS46 SPOT									0.00	0	0
Total For SBS46									0.00	0	0
SBS47 On 15/02/2023 Spot Bond					0.00000	102.07261			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS47 SPOT										0.00	0	0
Total For SBS47										0.00	0	0
SBS48 On 31/01/2020 Spot Bond					0.00000	101.09406				0.00	0	0
Total SBS48 SPOT										0.00	0	0
Total For SBS48										0.00	0	0
SBS49 On 31/01/2022 Spot Bond					0.00000	101.63847				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			9.36500	103.48083	9.36500	103.45510				0.00	0	0
Total SBS50 SPOT										0.00	0	0
Total For SBS50										0.00	0	0
SBS51 On 31/01/2024 Spot Bond			9.93000	9.93000	9.93000	102.70721				0.00	0	0
Total SBS51 SPOT										0.00	0	0
Total For SBS51										0.00	0	0
SBS52 On 29/01/2030 Spot Bond					0.00000	101.88787				0.00	0	140,000,000
Total SBS52 SPOT										0.00	0	140,000,000
Total For SBS52										0.00	0	140,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	102.74400				0.00	0	0
Total SBS53 SPOT										0.00	0	0
Total For SBS53										0.00	0	0
SBS54 On 12/06/2020 Spot Bond					0.00000	100.23628				0.00	0	0
Total SBS54 SPOT										0.00	0	0
Total For SBS54										0.00	0	0
SBS55 On 12/06/2022 Spot Bond					0.00000	100.74965				0.00	0	470,000,000
Total SBS55 SPOT										0.00	0	470,000,000
Total For SBS55										0.00	0	470,000,000
SBS56 On 12/06/2022 Spot Bond			8.96500	8.96500	8.96500	99.76436				0.00	0	500,000,000
Total SBS56 SPOT										0.00	0	500,000,000
Total For SBS56										0.00	0	500,000,000
SBS57 On 12/06/2024 Spot Bond					0.00000	100.80606				0.00	0	0
Total SBS57 SPOT										0.00	0	0
Total For SBS57										0.00	0	0
SBS58 On 12/06/2027 Spot Bond					0.00000	101.84456				0.00	0	5,000,000,000
Total SBS58 SPOT										0.00	0	5,000,000,000
Total For SBS58										0.00	0	5,000,000,000
SBS59 On 09/10/2020 Spot Bond					0.00000	101.25150				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS59 SPOT										0.00	0	0
Total For SBS59										0.00	0	0
SBS60 On 18/01/2023 Spot Bond					0.00000	101.10119				0.00	0	0
Total SBS60 SPOT										0.00	0	0
Total For SBS60										0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.93000	281.98948	3.93000	281.91757				0.00	0	0
Total SBSI11 SPOT										0.00	0	0
Total For SBSI11										0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			4.46000	4.46000	4.46000	198.51929		24,397,984,000,000.00		5,470,400,000	2,735,200,000	
Total SBSI14 SPOT								24,397,984,000,000.00		5,470,400,000	2,735,200,000	
Total For SBSI14								24,397,984,000,000.00		5,470,400,000	2,735,200,000	
SBT101 On 31/03/2022 Spot Bond					0.00000	104.44337				0.00	200,000,000	200,000,000
Total SBT101 SPOT										0.00	200,000,000	200,000,000
Total For SBT101										0.00	200,000,000	200,000,000
SBT102 On 30/09/2022 Spot Bond					0.00000	103.63037				0.00	0	0
Total SBT102 SPOT										0.00	0	0
Total For SBT102										0.00	0	0
SBT201 On 13/02/2023 Spot Bond					0.00000	102.69949				0.00	4,000,000,000	0
Total SBT201 SPOT										0.00	4,000,000,000	0
Total For SBT201										0.00	4,000,000,000	0
SBT202 On 04/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		400,000,000,000,000.00		214,000,000,000	172,000,000,000	
Total SBT202 SPOT								400,000,000,000,000.00		214,000,000,000	172,000,000,000	
Total For SBT202								400,000,000,000,000.00		214,000,000,000	172,000,000,000	
SBT203 On 04/12/2023 Spot Bond			100.00000	2.22660	100.00000	2.21814		715,000,000,000,000.00		77,150,000,000	52,100,000,000	
Total SBT203 SPOT								715,000,000,000,000.00		77,150,000,000	52,100,000,000	
Total For SBT203								715,000,000,000,000.00		77,150,000,000	52,100,000,000	
SGI004 On 20/01/2021 Spot Bond					0.00000	101.87885				0.00	0	0
Total SGI004 SPOT										0.00	0	0
Total For SGI004										0.00	0	0
SGI005 On 10/07/2021 Spot Bond					0.00000	101.87899				0.00	0	0
Total SGI005 SPOT										0.00	0	0
Total For SGI005										0.00	0	0
SGI006 On 11/07/2022 Spot Bond					0.00000	101.69674				0.00	0	0
Total SGI006 SPOT										0.00	0	0
Total For SGI006										0.00	0	0
SHI02 On 01/10/2021 Spot Bond					0.00000	82.63494				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHS11L On 25/11/2020 Spot Bond			10.00000	102.00200	10.00000	101.97500				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SLI4 On 15/08/2021 Spot Bond					0.00000	101.83459				0.00	0	0
Total SLI4 SPOT										0.00	0	0
Total For SLI4										0.00	0	0
SLRA1 On 15/08/2019 Spot Bond					0.00000	100.43386				0.00	0	0
Total SLRA1 SPOT										0.00	0	0
Total For SLRA1										0.00	0	0
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.44643				0.00	0	0
Total SLRA2 SPOT										0.00	0	0
Total For SLRA2										0.00	0	0
SLRA3 On 15/11/2020 Spot Bond					0.00000	100.42184				0.00	0	0
Total SLRA3 SPOT										0.00	0	0
Total For SLRA3										0.00	0	0
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.43469				0.00	0	0
Total SLRA4 SPOT										0.00	0	0
Total For SLRA4										0.00	0	0
SLRB1 On 15/08/2019 Spot Bond					0.00000	100.45435				0.00	0	0
Total SLRB1 SPOT										0.00	0	0
Total For SLRB1										0.00	0	0
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.45920				0.00	0	0
Total SLRB2 SPOT										0.00	0	0
Total For SLRB2										0.00	0	0
SLRB3 On 15/11/2020 Spot Bond					0.00000	100.46014				0.00	0	0
Total SLRB3 SPOT										0.00	0	0
Total For SLRB3										0.00	0	0
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.46280				0.00	0	0
Total SLRB4 SPOT										0.00	0	0
Total For SLRB4										0.00	0	0
SLRC1 On 15/08/2019 Spot Bond					0.00000	100.49579				0.00	0	0
Total SLRC1 SPOT										0.00	0	0
Total For SLRC1										0.00	0	0
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.50613				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0
SLRC3 On 15/11/2020 Spot Bond					0.00000	100.48207				0.00	0	0
Total SLRC3 SPOT										0.00	0	0
Total For SLRC3										0.00	0	0
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.49342				0.00	0	0
Total SLRC4 SPOT										0.00	0	0
Total For SLRC4										0.00	0	0
SNT02 On 12/04/2021 Spot Bond					0.00000	103.15718				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			10.45500	10.45500	10.45500	106.19047				0.00	0	1,550,000,000
Total SNT03 SPOT										0.00	0	1,550,000,000
Total For SNT03										0.00	0	1,550,000,000
SNT04 On 27/06/2022 Spot Bond					0.00000	103.20662				0.00	0	0
Total SNT04 SPOT										0.00	0	0
Total For SNT04										0.00	0	0
SPDA10 On 21/08/2021 Spot Bond					0.00000	100.86299				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA11 On 21/08/2020 Spot Bond					0.00000	100.43692				0.00	0	0
Total SPDA11 SPOT										0.00	0	0
Total For SPDA11										0.00	0	0
SPDA12 On 21/08/2022 Spot Bond					0.00000	100.81731				0.00	0	0
Total SPDA12 SPOT										0.00	0	0
Total For SPDA12										0.00	0	0
SPDA6 On 21/08/2019 Spot Bond					0.00000	100.62027				0.00	0	0
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPDA7 On 21/08/2019 Spot Bond					0.00000	100.61088				0.00	0	0
Total SPDA7 SPOT										0.00	0	0
Total For SPDA7										0.00	0	0
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.28352				0.00	0	0
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0
SPDA9 On 21/08/2019 Spot Bond					0.00000	100.64689				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SPDA9 SPOT										0.00	0	0
Total For SPDA9										0.00	0	0
SPG00: On 09/09/2019 Spot Bond					0.00000	99.85340				0.00	0	0
Total SPG002 SPOT										0.00	0	0
Total For SPG002										0.00	0	0
SPG00: On 31/10/2019 Spot Bond					0.00000	101.41387				0.00	0	0
Total SPG003 SPOT										0.00	0	0
Total For SPG003										0.00	0	0
SPG00: On 27/09/2023 Spot Bond					0.00000	101.67564				0.00	0	0
Total SPG004 SPOT										0.00	0	0
Total For SPG004										0.00	0	0
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS039U SPOT										0.00	0	0
Total For SS039U										0.00	0	0
SS040L On 18/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS040U SPOT										0.00	0	0
Total For SS040U										0.00	0	0
SS041L On 29/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS041U SPOT										0.00	0	0
Total For SS041U										0.00	0	0
SS042L On 02/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS042U SPOT										0.00	0	0
Total For SS042U										0.00	0	0
SS043L On 04/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS043U SPOT										0.00	0	0
Total For SS043U										0.00	0	0
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS044U SPOT										0.00	0	0
Total For SS044U										0.00	0	0
SS045L On 09/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS045U SPOT										0.00	0	0
Total For SS045U										0.00	0	0
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS046U SPOT										0.00	0	0
Total For SS046U										0.00	0	0
SS047L On 15/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			8.10000	101.04061	8.10000	101.01857				0.00	0	0
Total SSA06 SPOT										0.00	0	0
Total For SSA06										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			8.72000	97.15089	8.72000	97.12810				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			8.72000	97.15089	8.72000	97.12810				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			4.54500	4.54500	4.54500	121.74504				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			10.39000	105.37027	10.39000	105.34111				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			11.31000	73.64273	11.31000	73.62035				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02 On 21/01/2019 Spot Bond					0.00000	101.02721				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02 On 16/01/2019 Spot Bond					0.00000	101.12114				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN02 On 25/09/2019 Spot Bond					0.00000	101.72496				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN02 On 07/12/2023 Spot Bond					0.00000	99.91905				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03 On 17/03/2020 Spot Bond					0.00000	101.91920				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN033 On 02/06/2020 Spot Bond					0.00000	100.02352				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN034 On 17/11/2020 Spot Bond					0.00000	100.34892				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN035 On 01/06/2021 Spot Bond					0.00000	100.02507				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN037 On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	103.37668				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN038 On 13/10/2023 Spot Bond					0.00000	101.20612				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN040 On 13/10/2023 Spot Bond			9.60500	102.12620	9.60500	102.09988				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN041 On 31/01/2038 Spot Bond			4.35500	102.85832	4.35500	102.83097				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN043 On 09/02/2027 Spot Bond					0.00000	98.94155				0.00	0	100,000,000
Total SSN044 SPOT										0.00	0	100,000,000
Total For SSN044										0.00	0	100,000,000
SSN044 On 30/04/2027 Spot Bond					0.00000	100.84887				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN046 On 05/04/2027 Spot Bond					0.00000	101.33624				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN047 On 08/12/2023 Spot Bond			3.95000	3.95000	3.95000	281.67053				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN050 On 26/09/2020 Spot Bond					0.00000	109.38986				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0
SSN05: On 26/10/2020 Spot Bond					0.00000	100.86814				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			7.20200	102.95935	7.20200	102.93934				0.00	0	0
Total SSN053 SPOT										0.00	0	0
Total For SSN053										0.00	0	0
SSN05: On 26/10/2022 Spot Bond					0.00000	100.93144				0.00	0	0
Total SSN054 SPOT										0.00	0	0
Total For SSN054										0.00	0	0
SSN05: On 03/11/2022 Spot Bond					0.00000	100.68285				0.00	0	0
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0
SSN05: On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN057 SPOT										0.00	0	0
Total For SSN057										0.00	0	0
SSN05: On 19/01/2023 Spot Bond					0.00000	101.05741				0.00	0	0
Total SSN058 SPOT										0.00	0	0
Total For SSN058										0.00	0	0
SSN06: On 05/10/2022 Spot Bond					0.00000	101.31683				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			3.97000	3.97000	3.97000	172.49270				0.00	0	0
Total SSN061 SPOT										0.00	0	0
Total For SSN061										0.00	0	0
SSN06: On 31/01/2025 Spot Bond			3.93000	3.93000	3.93000	126.03647				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			4.31500	4.31500	4.31500	103.42748				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			4.02000	4.02000	4.02000	92.01664				0.00	0	0
Total SSN064 SPOT										0.00	0	0
Total For SSN064										0.00	0	0
SSN06: On 31/03/2028 Spot Bond			3.97000	3.97000	3.97000	172.49270				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN065 SPOT										0.00	0	0
Total For SSN065										0.00	0	0
SSN065 On 14/05/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN066 SPOT										0.00	0	0
Total For SSN066										0.00	0	0
SSN066 On 28/05/2023 Spot Bond					0.00000	100.14940				0.00	0	0
Total SSN068 SPOT										0.00	0	0
Total For SSN068										0.00	0	0
SSN068 On 28/05/2023 Spot Bond					0.00000	100.14764				0.00	0	0
Total SSN069 SPOT										0.00	0	0
Total For SSN069										0.00	0	0
SSN069 On 28/02/2022 Spot Bond					0.00000	100.14322				0.00	0	0
Total SSN070 SPOT										0.00	0	0
Total For SSN070										0.00	0	0
SSN070 On 28/05/2028 Spot Bond			9.65000	9.65000	9.65000	100.15559				0.00	0	0
Total SSN071 SPOT										0.00	0	0
Total For SSN071										0.00	0	0
SSN071 On 04/06/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN072 SPOT										0.00	0	0
Total For SSN072										0.00	0	0
SSN072 On 15/06/2023 Spot Bond					0.00000	101.92279				0.00	0	0
Total SSN073 SPOT										0.00	0	0
Total For SSN073										0.00	0	0
SSN073 On 15/06/2023 Spot Bond					0.00000	101.89296				0.00	0	0
Total SSN074 SPOT										0.00	0	0
Total For SSN074										0.00	0	0
SSN074 On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN075 SPOT										0.00	0	0
Total For SSN075										0.00	0	0
SSN075 On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN076 SPOT										0.00	0	0
Total For SSN076										0.00	0	0
SSN076 On 19/06/2023 Spot Bond					0.00000	101.86924				0.00	0	0
Total SSN077 SPOT										0.00	0	0
Total For SSN077										0.00	0	0
SSN077 On 13/07/2023 Spot Bond					0.00000	101.22382				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN078 SPOT										0.00	0	0
Total For SSN078										0.00	0	0
SSN078 On 31/07/2021 Spot Bond					0.00000	98.50680				0.00	0	0
Total SSN079 SPOT										0.00	0	0
Total For SSN079										0.00	0	0
SSN079 On 16/08/2020 Spot Bond					0.00000	100.36355				0.00	0	0
Total SSN080 SPOT										0.00	0	0
Total For SSN080										0.00	0	0
SSN080 On 27/08/2024 Spot Bond					0.00000	100.17734				0.00	0	0
Total SSN081 SPOT										0.00	0	0
Total For SSN081										0.00	0	0
SSN081 On 12/09/2025 Spot Bond					0.00000	99.80333				0.00	0	0
Total SSN082 SPOT										0.00	0	0
Total For SSN082										0.00	0	0
SSN082 On 05/11/2023 Spot Bond					0.00000	100.69342				0.00	0	0
Total SSN083 SPOT										0.00	0	0
Total For SSN083										0.00	0	0
SSN083 On 07/12/2033 Spot Bond			4.13500	4.13500	4.13500	206.00352				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			9.86000	97.40965	9.86000	97.38390				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A11 On 21/08/2019 Spot Bond					0.00000	100.49320				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			7.79500	103.41944	7.79500	103.39795				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T13A11 On 21/08/2020 Spot Bond					0.00000	100.28764				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			7.69500	107.29006	7.69500	107.26804				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A15 On 21/08/2020 Spot Bond					0.00000	100.28695				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total T13A15 SPOT										0.00	0	0
Total For T13A15										0.00	0	0
T13A1€ On 21/08/2020 Spot Bond			7.79500	106.90463	7.79500	106.88242				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A19 On 21/08/2020 Spot Bond					0.00000	100.11099				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			7.74500	105.92501	7.74500	105.90314				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
T13A21 On 21/08/2020 Spot Bond					0.00000	100.23673				0.00	0	0
Total T13A21 SPOT										0.00	0	0
Total For T13A21										0.00	0	0
T14A10 On 21/11/2019 Spot Bond					0.00000	100.28096				0.00	0	0
Total T14A10 SPOT										0.00	0	0
Total For T14A10										0.00	0	0
T14A11 On 21/11/2021 Spot Bond					0.00000	100.28776				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	101.88803	8.55000	101.86447				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
T15OM On 21/11/2019 Spot Bond					0.00000	100.25620				0.00	0	0
Total T15OM3 SPOT										0.00	0	0
Total For T15OM3										0.00	0	0
TFS123 On 20/03/2019 Spot Bond					0.00000	101.68063				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS136 On 06/07/2020 Spot Bond					0.00000	101.32895				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS139 On 27/05/2019 Spot Bond					0.00000	100.50438				0.00	0	0
Total TFS139 SPOT										0.00	0	0
Total For TFS139										0.00	0	0
TFS141 On 28/10/2019 Spot Bond					0.00000	101.20246				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS142 On 28/10/2021 Spot Bond					0.00000	100.84515				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS144 On 20/03/2020 Spot Bond					0.00000	102.11692				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS14€ On 20/03/2022 Spot Bond					0.00000	101.75663				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS147 On 12/10/2020 Spot Bond					0.00000	101.43120				0.00	0	0
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.27178				0.00	0	0
Total TFS148 SPOT										0.00	0	0
Total For TFS148										0.00	0	0
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.75627				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS151 On 30/11/2020 Spot Bond					0.00000	100.08383				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TFS152 On 25/04/2019 Spot Bond					0.00000	100.90639				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					0.00000	101.20843				0.00	0	0
Total TFS153 SPOT										0.00	0	0
Total For TFS153										0.00	0	0
TFS154 On 06/07/2023 Spot Bond					0.00000	101.28242				0.00	0	0
Total TFS154 SPOT										0.00	0	0
Total For TFS154										0.00	0	0
TFS15€ On 03/09/2021 Spot Bond					0.00000	100.02073				0.00	0	0
Total TFS155 SPOT										0.00	0	0
Total For TFS155										0.00	0	0
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.02111				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS156 SPOT										0.00	0	0
Total For TFS156										0.00	0	0
TFS157 On 16/11/2023 Spot Bond					0.00000	100.37861				0.00	0	0
Total TFS157 SPOT										0.00	0	0
Total For TFS157										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond					0.00000	100.28102				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			7.74500	7.74500	7.74500	103.56763				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond					0.00000	100.28803				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond			7.65500	103.04237	7.65500	103.02133				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond					0.00000	100.28803				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond			7.76500	102.74484	7.76500	102.72357				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond					0.00000	100.30379				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond					0.00000	100.30379				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B3 On 21/08/2019 Spot Bond					0.00000	100.30379				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B4 On 21/08/2019 Spot Bond					0.00000	100.30379				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C On 21/08/2019 Spot Bond					0.00000	100.87704				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C On 21/08/2019 Spot Bond					0.00000	100.87704				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C On 21/08/2019 Spot Bond					0.00000	100.33178				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C On 21/08/2019 Spot Bond					0.00000	100.33143				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D On 21/08/2019 Spot Bond					0.00000	100.44503				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D On 21/08/2019 Spot Bond					0.00000	100.43834				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D On 21/08/2019 Spot Bond					0.00000	100.48518				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D On 21/08/2019 Spot Bond					0.00000	100.44295				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A On 21/08/2020 Spot Bond					0.00000	100.52410				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			7.89500	104.90333	7.89500	104.88127				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A On 21/08/2020 Spot Bond					0.00000	101.25380				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			7.78500	105.65600	7.78500	105.63407				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13B On 21/08/2020 Spot Bond					0.00000	100.30367				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B On 21/08/2020 Spot Bond					0.00000	100.30402				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B On 21/08/2020 Spot Bond					0.00000	100.30581				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B On 21/08/2020 Spot Bond					0.00000	100.29895				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B On 21/08/2020 Spot Bond					0.00000	100.30262				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C On 21/08/2020 Spot Bond					0.00000	100.32812				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C On 21/08/2020 Spot Bond					0.00000	100.33091				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C On 21/08/2020 Spot Bond					0.00000	100.32290				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C On 21/08/2020 Spot Bond					0.00000	100.32974				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C On 21/08/2020 Spot Bond					0.00000	100.34731				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D On 21/08/2020 Spot Bond					0.00000	100.44290				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D On 21/08/2020 Spot Bond					0.00000	100.44290				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	100.44161				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	100.43656				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	100.44983				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A: On 21/11/2019 Spot Bond					0.00000	100.69557				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A: On 21/11/2021 Spot Bond					0.00000	100.29264				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			8.45000	104.62240	8.45000	104.59848				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A: On 21/11/2019 Spot Bond					0.00000	100.64795				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A: On 21/11/2021 Spot Bond					0.00000	101.61159				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A: On 21/11/2021 Spot Bond			8.50000	103.88562	8.50000	102.51589				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	100.31390				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	100.81633				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	100.29927				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14C On 21/11/2021 Spot Bond					0.00000	100.33130				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C On 21/11/2021 Spot Bond					0.00000	101.85839				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C On 21/11/2021 Spot Bond					0.00000	100.32016				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14D On 21/11/2021 Spot Bond					0.00000	100.43528				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D On 21/11/2021 Spot Bond					0.00000	100.42803				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D On 21/11/2021 Spot Bond					0.00000	101.64425				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
TH15A On 21/11/2020 Spot Bond					0.00000	100.27724				0.00	0	0
Total TH15A1 SPOT										0.00	0	0
Total For TH15A1										0.00	0	0
TH15A On 21/11/2022 Spot Bond					0.00000	100.28434				0.00	0	0
Total TH15A2 SPOT										0.00	0	0
Total For TH15A2										0.00	0	0
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	100.34486				0.00	0	0
Total TH15A3 SPOT										0.00	0	0
Total For TH15A3										0.00	0	0
TH15A On 21/11/2020 Spot Bond					0.00000	100.27515				0.00	0	0
Total TH15A4 SPOT										0.00	0	0
Total For TH15A4										0.00	0	0
TH15A On 21/11/2022 Spot Bond					0.00000	100.57971				0.00	0	0
Total TH15A5 SPOT										0.00	0	0
Total For TH15A5										0.00	0	0
TH15A On 21/11/2020 Spot Bond					0.00000	100.27038				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH15A7 SPOT										0.00	0	0
Total For TH15A7										0.00	0	0
TH15A7 On 21/11/2022 Spot Bond					0.00000	100.27398				0.00	0	0
Total TH15A8 SPOT										0.00	0	0
Total For TH15A8										0.00	0	0
TH15A8 On 21/11/2022 Spot Bond					0.00000	100.29203				0.00	0	0
Total TH15B1 SPOT										0.00	0	0
Total For TH15B1										0.00	0	0
TH15B1 On 21/11/2022 Spot Bond					0.00000	100.28923				0.00	0	0
Total TH15B2 SPOT										0.00	0	0
Total For TH15B2										0.00	0	0
TH15B2 On 21/11/2022 Spot Bond					0.00000	100.28411				0.00	0	0
Total TH15B3 SPOT										0.00	0	0
Total For TH15B3										0.00	0	0
TH15B3 On 21/11/2022 Spot Bond					0.00000	100.30843				0.00	0	0
Total TH15C1 SPOT										0.00	0	0
Total For TH15C1										0.00	0	0
TH15C1 On 21/11/2022 Spot Bond					0.00000	100.30354				0.00	0	0
Total TH15C2 SPOT										0.00	0	0
Total For TH15C2										0.00	0	0
TH15C2 On 21/11/2022 Spot Bond					0.00000	100.29808				0.00	0	0
Total TH15C3 SPOT										0.00	0	0
Total For TH15C3										0.00	0	0
TH15C3 On 21/11/2022 Spot Bond					0.00000	100.40959				0.00	0	0
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH15D1 On 21/11/2022 Spot Bond					0.00000	100.39226				0.00	0	0
Total TH15D2 SPOT										0.00	0	0
Total For TH15D2										0.00	0	0
TH15D2 On 21/11/2022 Spot Bond					0.00000	100.37224				0.00	0	0
Total TH15D3 SPOT										0.00	0	0
Total For TH15D3										0.00	0	0
TH15D3 On 18/07/2019 Spot Bond					0.00000	101.50186				0.00	0	0
Total TH9A12 SPOT										0.00	0	0
Total For TH9A12										0.00	0	0
THE9A12 On 18/07/2019 Spot Bond					0.00000	101.18932				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total THE9B4 SPOT										0.00	0	0
Total For THE9B4										0.00	0	0
THE9C-On 18/07/2019 Spot Bond					0.00000	102.63349				0.00	0	0
Total THE9C4 SPOT										0.00	0	0
Total For THE9C4										0.00	0	0
THE9D-On 18/07/2019 Spot Bond					0.00000	102.20981				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			7.53500	7.53500	7.53500	102.88427				0.00	0	0
Total TL20 SPOT										0.00	0	0
Total For TL20										0.00	0	0
TL20/R-On 22/02/2020 Spot Bond			100.00000	50.78057	100.00000	50.68423				0.00	0	0
TL20/R-On 25/11/2020 Spot Bond			10.00000	102.00200	10.00000	101.97500				0.00	0	0
Total TL20/R207 SPOT										0.00	0	0
Total For TL20/R207										0.00	0	0
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TL21U SPOT										0.00	0	0
Total For TL21U										0.00	0	0
TL22 On 04/03/2021 Spot Bond					0.00000	100.00001				0.00	0	0
Total TL22 SPOT										0.00	0	0
Total For TL22										0.00	0	0
TL23 On 05/09/2022 Spot Bond					0.00000	99.97719				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			9.39500	101.14628	9.39500	101.12063				0.00	0	299,670,100
Total TL24 SPOT										0.00	0	299,670,100
Total For TL24										0.00	0	299,670,100
TL25 On 04/09/2024 Spot Bond			9.90500	100.96176	9.90500	100.93481				0.00	0	0
Total TL25 SPOT										0.00	0	0
Total For TL25										0.00	0	0
TL26 On 25/11/2024 Spot Bond					0.00000	100.20259				0.00	0	0
Total TL26 SPOT										0.00	0	0
Total For TL26										0.00	0	0
TL27 On 24/04/2023 Spot Bond					0.00000	100.95651				0.00	0	90,000,000
Total TL27 SPOT										0.00	0	90,000,000
Total For TL27										0.00	0	90,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL28 On 24/04/2025 Spot Bond			10.16000	96.98943	10.16000	96.96302			0.00	0	10,000,000
Total TL28 SPOT									0.00	0	10,000,000
Total For TL28									0.00	0	10,000,000
TL29 On 24/04/2025 Spot Bond					0.00000	100.98861			0.00	0	0
Total TL29 SPOT									0.00	0	0
Total For TL29									0.00	0	0
TLC05 On 22/09/2019 Spot Bond					0.00000	101.53211			0.00	0	0
Total TLC05 SPOT									0.00	0	0
Total For TLC05									0.00	0	0
TLC06 On 22/03/2019 Spot Bond					0.00000	101.52398			0.00	0	0
Total TLC06 SPOT									0.00	0	0
Total For TLC06									0.00	0	0
TN20 On 17/09/2020 Spot Bond			8.35000	105.75735	8.35000	105.73346			0.00	0	32,117,500,000
Total TN20 SPOT									0.00	0	32,117,500,000
Total For TN20									0.00	0	32,117,500,000
TN20/R On 17/09/2020 Spot Bond			100.00000	33.63437	100.00000	33.55911			0.00	0	0
Total TN20/R208 SPOT									0.00	0	0
Total For TN20/R208									0.00	0	0
TN20U On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TN20U SPOT									0.00	0	0
Total For TN20U									0.00	0	0
TN21U On 13/05/2021 Spot Bond			100.00000	22.49966	100.00000	22.44933			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			9.71500	105.01322	9.71500	104.98570			0.00	0	17,032,000,000
Total TN23 SPOT									0.00	0	17,032,000,000
Total For TN23									0.00	0	17,032,000,000
TN23/R On 06/11/2023 Spot Bond			100.00000	13.17559	100.00000	13.14611			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			10.59000	97.61755	10.59000	97.59018			0.00	0	25,206,330,800
Total TN25 SPOT									0.00	0	25,206,330,800
Total For TN25									0.00	0	25,206,330,800
TN25/R On 19/08/2025 Spot Bond			100.00000	12.44593	100.00000	12.41853			0.00	0	0
Total TN25/R186 SPOT									0.00	0	0
Total For TN25/R186									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TN27 On 14/11/2027 Spot Bond			10.69000	90.35842	10.69000	90.33243				0.00	0	4,000,000,000
Total TN27 SPOT										0.00	0	4,000,000,000
Total For TN27										0.00	0	4,000,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	9.39329	100.00000	9.37228				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			11.22500	96.92650	11.22500	96.89742				0.00	0	13,280,000,000
Total TN30 SPOT										0.00	0	13,280,000,000
Total For TN30										0.00	0	13,280,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	120.53017	8.00000	120.50420				0.00	0	0
Total TN30/R2030 SPOT										0.00	0	0
Total For TN30/R2030										0.00	0	0
TN40 On 09/10/2040 Spot Bond			11.79000	93.55178	11.79000	93.52234				0.00	0	8,580,000,000
Total TN40 SPOT										0.00	0	8,580,000,000
Total For TN40										0.00	0	8,580,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	101.65322	10.75000	101.62398				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	102.00200	10.00000	101.97500				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0 On 10/04/2019 Spot Bond					0.00000	101.34796				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TPDA0 On 30/11/2018 Spot Bond					0.00000	0.00000				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			8.76000	101.46020	8.76000	101.43616				0.00	0	0
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TRA2A On 14/12/2020 Spot Bond					0.00000	101.97593				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			8.04500	107.57388	8.04500	107.55071				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA2A: On 14/12/2020 Spot Bond					0.00000	101.97593				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			7.84500	7.84500	7.84500	107.97245				0.00	0	0
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2B: On 14/12/2020 Spot Bond					0.00000	102.11977				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B: On 14/12/2020 Spot Bond					0.00000	102.17509				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C: On 14/12/2020 Spot Bond					0.00000	102.40737				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C: On 14/12/2020 Spot Bond					0.00000	102.49584				0.00	0	0
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2D: On 14/12/2020 Spot Bond					0.00000	103.07064				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D: On 14/12/2020 Spot Bond					0.00000	103.07064				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRA3A: On 14/11/2020 Spot Bond					0.00000	100.44802				0.00	0	0
Total TRA3A2 SPOT										0.00	0	0
Total For TRA3A2										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.45999				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			9.30500	99.62292	9.30500	99.54787				0.00	0	0
Total TRA3A4 SPOT										0.00	0	0
Total For TRA3A4										0.00	0	0
TRA3A: On 14/05/2019 Spot Bond					0.00000	100.40838				0.00	0	0
Total TRA3A5 SPOT										0.00	0	0
Total For TRA3A5										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA3A On 14/11/2020 Spot Bond					0.00000	100.44534				0.00	0	0
Total TRA3A6 SPOT										0.00	0	0
Total For TRA3A6										0.00	0	0
TRA3A` On 14/11/2022 Spot Bond					0.00000	100.45569				0.00	0	0
Total TRA3A7 SPOT										0.00	0	0
Total For TRA3A7										0.00	0	0
TRA3B` On 14/11/2022 Spot Bond					0.00000	100.53739				0.00	0	0
Total TRA3B1 SPOT										0.00	0	0
Total For TRA3B1										0.00	0	0
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.52612				0.00	0	0
Total TRA3B2 SPOT										0.00	0	0
Total For TRA3B2										0.00	0	0
TRAA2 On 14/06/2019 Spot Bond					0.00000	101.94797				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA4 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2019 Spot Bond					0.00000	102.17635				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2019 Spot Bond					0.00000	102.00930				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2019 Spot Bond					0.00000	103.03064				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRAE1 On 14/06/2019 Spot Bond					0.00000	104.08818				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TRQ11 On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ11U SPOT										0.00	0	0
Total For TRQ11U										0.00	0	0
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ12U SPOT										0.00	0	0
Total For TRQ12U										0.00	0	0
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ13U SPOT										0.00	0	0
Total For TRQ13U										0.00	0	0
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ14U SPOT										0.00	0	0
Total For TRQ14U										0.00	0	0
TSE01 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TTO01 On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TUHF0 On 26/01/2020 Spot Bond					0.00000	101.08406				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC28 On 09/10/2019 Spot Bond					0.00000	101.12667				0.00	0	0
Total TWC281 SPOT										0.00	0	0
Total For TWC281										0.00	0	0
TWC28 On 14/01/2019 Spot Bond					0.00000	101.08570				0.00	0	0
Total TWC282 SPOT										0.00	0	0
Total For TWC282										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWC28 On 21/01/2019 Spot Bond					0.00000	100.96382				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					0.00000	100.84078				0.00	0	0
Total TWC284 SPOT										0.00	0	0
Total For TWC284										0.00	0	0
TWC28 On 30/01/2019 Spot Bond					0.00000	100.73746				0.00	0	0
Total TWC285 SPOT										0.00	0	0
Total For TWC285										0.00	0	0
TWC28 On 14/02/2019 Spot Bond					0.00000	100.40915				0.00	0	0
Total TWC286 SPOT										0.00	0	0
Total For TWC286										0.00	0	0
TWC28 On 27/02/2019 Spot Bond					0.00000	100.14591				0.00	0	0
Total TWC287 SPOT										0.00	0	0
Total For TWC287										0.00	0	0
UG21 On 02/03/2021 Spot Bond			8.92800	106.27672	8.92800	106.25108				0.00	0	10,000,000
Total UG21 SPOT										0.00	0	10,000,000
Total For UG21										0.00	0	10,000,000
UG26 On 09/03/2026 Spot Bond			10.79000	105.25311	10.79000	105.22256				0.00	0	0
Total UG26 SPOT										0.00	0	0
Total For UG26										0.00	0	0
VCJA1U On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA1U SPOT										0.00	0	0
Total For VCJA1U										0.00	0	0
VCJA2U On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA2U SPOT										0.00	0	0
Total For VCJA2U										0.00	0	0
VCJA3U On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA3U SPOT										0.00	0	0
Total For VCJA3U										0.00	0	0
VCJA4U On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA4U SPOT										0.00	0	0
Total For VCJA4U										0.00	0	0
VCJA5U On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA5U SPOT										0.00	0	0
Total For VCJA5U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VCJA6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA6U SPOT									0.00	0	0
Total For VCJA6U									0.00	0	0
VCJA7L On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA7U SPOT									0.00	0	0
Total For VCJA7U									0.00	0	0
VCJB1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB1U SPOT									0.00	0	0
Total For VCJB1U									0.00	0	0
VCJB2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB2U SPOT									0.00	0	0
Total For VCJB2U									0.00	0	0
VCJB3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB3U SPOT									0.00	0	0
Total For VCJB3U									0.00	0	0
VCJB4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB4U SPOT									0.00	0	0
Total For VCJB4U									0.00	0	0
VCJB5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB5U SPOT									0.00	0	0
Total For VCJB5U									0.00	0	0
VCJB6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB6U SPOT									0.00	0	0
Total For VCJB6U									0.00	0	0
VCJB7L On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB7U SPOT									0.00	0	0
Total For VCJB7U									0.00	0	0
VCPA1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPA1U SPOT									0.00	0	0
Total For VCPA1U									0.00	0	0
VCPA2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPA2U SPOT									0.00	0	0
Total For VCPA2U									0.00	0	0
VCPA3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPA3U SPOT									0.00	0	0
Total For VCPA3U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VCPA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPA4U SPOT									0.00	0	0
Total For VCPA4U									0.00	0	0
VCPA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPA5U SPOT									0.00	0	0
Total For VCPA5U									0.00	0	0
VCPA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPA6U SPOT									0.00	0	0
Total For VCPA6U									0.00	0	0
VCPA7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPA7U SPOT									0.00	0	0
Total For VCPA7U									0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB1U SPOT									0.00	0	0
Total For VCPB1U									0.00	0	0
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB2U SPOT									0.00	0	0
Total For VCPB2U									0.00	0	0
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB3U SPOT									0.00	0	0
Total For VCPB3U									0.00	0	0
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB4U SPOT									0.00	0	0
Total For VCPB4U									0.00	0	0
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB5U SPOT									0.00	0	0
Total For VCPB5U									0.00	0	0
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB6U SPOT									0.00	0	0
Total For VCPB6U									0.00	0	0
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB7U SPOT									0.00	0	0
Total For VCPB7U									0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA03U SPOT									0.00	0	0
Total For VJA03U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA06U SPOT										0.00	0	0
Total For VJA06U										0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA07U SPOT										0.00	0	0
Total For VJA07U										0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA08U SPOT										0.00	0	0
Total For VJA08U										0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA09U SPOT										0.00	0	0
Total For VJA09U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB09U SPOT									0.00	0	0
Total For VJB09U									0.00	0	0
VKC24 On 20/02/2019 Spot Bond					0.00000	100.28823			0.00	0	0
Total VKC24 SPOT									0.00	0	0
Total For VKC24									0.00	0	0
VKC27 On 05/12/2018 Spot Bond					0.00000	101.82663			0.00	0	0
Total VKC27 SPOT									0.00	0	0
Total For VKC27									0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	99.86386			0.00	0	0
Total VKE07 SPOT									0.00	0	0
Total For VKE07									0.00	0	0
VKE08 On 29/03/2019 Spot Bond					0.00000	101.69090			0.00	0	0
Total VKE08 SPOT									0.00	0	0
Total For VKE08									0.00	0	0
VKE09 On 08/07/2020 Spot Bond					0.00000	101.85189			0.00	0	0
Total VKE09 SPOT									0.00	0	0
Total For VKE09									0.00	0	0
VKE10 On 08/07/2022 Spot Bond					0.00000	101.37486			0.00	0	0
Total VKE10 SPOT									0.00	0	0
Total For VKE10									0.00	0	0
VKE11 On 20/04/2023 Spot Bond					0.00000	101.02848			0.00	0	0
Total VKE11 SPOT									0.00	0	0
Total For VKE11									0.00	0	0
VKE12 On 03/05/2021 Spot Bond					0.00000	100.88636			0.00	0	0
Total VKE12 SPOT									0.00	0	0
Total For VKE12									0.00	0	0
VKE13 On 27/08/2021 Spot Bond					0.00000	100.16775			0.00	0	0
Total VKE13 SPOT									0.00	0	0
Total For VKE13									0.00	0	0
VKE14 On 27/08/2023 Spot Bond					0.00000	100.20756			0.00	0	0
Total VKE14 SPOT									0.00	0	0
Total For VKE14									0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA03U SPOT									0.00	0	0
Total For VPA03U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA04U SPOT									0.00	0	0
Total For VPA04U									0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA05U SPOT									0.00	0	0
Total For VPA05U									0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA06U SPOT									0.00	0	0
Total For VPA06U									0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA07U SPOT									0.00	0	0
Total For VPA07U									0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA08U SPOT									0.00	0	0
Total For VPA08U									0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA09U SPOT									0.00	0	0
Total For VPA09U									0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB03U SPOT									0.00	0	0
Total For VPB03U									0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB04U SPOT									0.00	0	0
Total For VPB04U									0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB05U SPOT									0.00	0	0
Total For VPB05U									0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB06U SPOT									0.00	0	0
Total For VPB06U									0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB07U SPOT									0.00	0	0
Total For VPB07U									0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB08U SPOT									0.00	0	0
Total For VPB08U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB09U SPOT									0.00	0	0
Total For VPB09U									0.00	0	0
VR714L On 25/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR714U SPOT									0.00	0	0
Total For VR714U									0.00	0	0
VR837L On 18/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR837U SPOT									0.00	0	0
Total For VR837U									0.00	0	0
VR838L On 25/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR838U SPOT									0.00	0	0
Total For VR838U									0.00	0	0
VR839L On 28/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR839U SPOT									0.00	0	0
Total For VR839U									0.00	0	0
VR840L On 28/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR840U SPOT									0.00	0	0
Total For VR840U									0.00	0	0
VR1712 On 11/12/2018 Spot Bond					0.00000	101.79343			0.00	0	0
Total VR1712 SPOT									0.00	0	0
Total For VR1712									0.00	0	0
WHL01 On 10/10/2020 Spot Bond					0.00000	101.62692			0.00	0	0
Total WHL01 SPOT									0.00	0	0
Total For WHL01									0.00	0	0
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL01U SPOT									0.00	0	0
Total For WHL01U									0.00	0	0
WHL02 On 02/10/2021 Spot Bond					0.00000	101.44169			0.00	0	0
Total WHL02 SPOT									0.00	0	0
Total For WHL02									0.00	0	0
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL02U SPOT									0.00	0	0
Total For WHL02U									0.00	0	0
WHL03 On 02/10/2023 Spot Bond					0.00000	101.47437			0.00	0	0
Total WHL03 SPOT									0.00	0	0
Total For WHL03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL03U SPOT										0.00	0	0
Total For WHL03U										0.00	0	0
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL04U SPOT										0.00	0	0
Total For WHL04U										0.00	0	0
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL05U SPOT										0.00	0	0
Total For WHL05U										0.00	0	0
WRS2L On 25/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WRS2U SPOT										0.00	0	0
Total For WRS2U										0.00	0	0
WSP3 On 28/05/2019 Spot Bond			6.68500	101.27262	6.68500	101.25465				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			6.78500	103.24232	6.78500	103.22329				0.00	0	0
Total WSP4 SPOT										0.00	0	0
Total For WSP4										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			7.97500	102.43714	7.97500	102.41502				0.00	0	0
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
WSP5/R203 On 28/05/2021 Spot Bond			100.00000	21.31517	100.00000	21.26748				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			6.07000	95.22812	6.07000	95.21240				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										1.31e+017	242,674,033,600	497,894,317,356
Total for SPOT :										1.31e+017	242,674,033,600	497,894,317,356
Total Futures										1.31e+017	242,674,046,132	497,895,165,830
Total Options										9 750 825.00	7,500	126,060
Grand Total:										1.31e+017	242,674,053,632	497,895,291,890