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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 24/12/2018

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			11.19217	76.84228	11.21148	76.73241			0.00	0	494
ES33 On 02/05/2019 Bond Future			11.29588	74.39399	11.31575	74.28266			0.00	0	0
ES33 On 01/08/2019 Bond Future			11.40351	75.84568	11.42405	75.73246			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			11.43434	78.82345	11.45345	78.70060			0.00	0	5,169
ES42 On 02/05/2019 Bond Future			11.53851	75.94031	11.55819	75.81582			0.00	0	0
ES42 On 01/08/2019 Bond Future			11.64448	77.42247	11.66482	77.29558			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			132.31252	132.31252	132.30018	132.30018			0.00	0	355
I2025 On 02/05/2019 Bond Future			134.65469	134.65469	134.64294	134.64294			0.00	0	0
I2025 On 01/08/2019 Bond Future			137.26678	137.26678	137.25528	137.25528			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			100.31896	100.31896	100.30878	100.30878			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			101.02176	101.02176	101.01193	101.01193			0.00	0	0
I2029	On	01/08/2019	Bond Future			103.01655	103.01655	103.00689	103.00689			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			102.43076	102.43076	102.41990	102.41990			0.00	0	5,890
I2033	On	02/05/2019	Bond Future			103.09862	103.09862	103.08815	103.08815			0.00	0	0
I2033	On	01/08/2019	Bond Future			105.13439	105.13439	105.12410	105.12410			0.00	0	0
Total I2033 Future												0.00	0	5,890
Total For I2033												0.00	0	5,890
I2038	On	07/02/2019	Bond Future			120.22340	120.22340	120.21065	120.21065			0.00	0	9,955
I2038	On	02/05/2019	Bond Future			122.35156	122.35156	122.33934	122.33934			0.00	0	0
I2038	On	01/08/2019	Bond Future			124.71493	124.71493	124.70287	124.70287			0.00	0	0
Total I2038 Future												0.00	0	9,955
Total For I2038												0.00	0	9,955
I2046	On	07/02/2019	Bond Future			114.36953	114.36953	114.35697	114.35697			0.00	0	12,458
I2046	On	02/05/2019	Bond Future			114.70817	114.70817	114.69597	114.69597			0.00	0	0
I2046	On	01/08/2019	Bond Future			116.97318	116.97318	116.96125	116.96125			0.00	0	0
Total I2046 Future												0.00	0	12,458
Total For I2046												0.00	0	12,458
I2050	On	07/02/2019	Bond Future			118.13029	118.13029	117.87213	117.87213			0.00	0	10,568
I2050	On	02/05/2019	Bond Future			120.22140	120.22140	119.95931	119.95931			0.00	0	0
I2050	On	01/08/2019	Bond Future			120.77690	120.77690	120.51005	120.51005			0.00	0	0
Total I2050 Future												0.00	0	10,568
Total For I2050												0.00	0	10,568
R186	On	07/02/2019	Bond Future			9.02305	109.68964	9.04076	109.58634		6.82	1,864,723.88	17	74,967
R186	On	02/05/2019	Bond Future			9.08274	111.60645	9.10112	111.50201		6.83	0.00	0	3,050
R186	On	01/08/2019	Bond Future			9.13949	108.48239	9.15869	108.37635		6.89	0.00	0	0
Total R186 Future												1,864,723.88	17	78,017
R186	On	07/02/2019	Bond Future	9.23	Put			613.51000	0.61351	548,590	6.81	0.00	0	0
R186	On	07/02/2019	Bond Future	9.23	Call			1,709.26000	1.70926	1,747,640	6.81	0.00	0	3,000
R186	On	07/02/2019	Bond Future	9.20	Put			672.46000	0.67246	604,350	6.79	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Call			26.04000	0.02604	23,900	6.28	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Put			4,951.47000	4.95147	4,846,030	6.28	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Call			22.99000	0.02299	20,990	6.28	0.00	0	0
R186	On	07/02/2019	Bond Future	8.50	Put			3,335.31000	3.33531	3,228,450	6.27	0.00	0	0
R186	On	07/02/2019	Bond Future	8.50	Call			122.40000	0.12240	118,840	6.27	0.00	0	1,000
R186	On	07/02/2019	Bond Future	9.10	Call			1,244.54000	1.24454	1,269,490	6.72	0.00	0	0
R186	On	07/02/2019	Bond Future	9.30	Put			492.53000	0.49253	435,010	6.86	0.00	0	7,500
R186	On	07/02/2019	Bond Future	8.21	Call			24.47000	0.02447	22,400	6.28	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
R186	On	07/02/2019	Bond Future	8.21	Put			5,011.69000	5.01169	4,906,320	6.28	0.00	0	0
R186	On	07/02/2019	Bond Future	9.92	Call			5,023.99000	5.02399	5,115,040	7.54	0.00	0	0
R186	On	07/02/2019	Bond Future	9.92	Put			54.02000	0.05402	41,770	7.54	0.00	0	1,170
R186	On	07/02/2019	Bond Future	9.27	Put			541.69000	0.54169	481,010	6.84	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Put			5,072.04000	5.07204	4,966,740	6.28	0.00	0	0
R186	On	07/02/2019	Bond Future	8.30	Put			4,474.68000	4.47468	4,368,640	6.28	0.00	0	0
R186	On	07/02/2019	Bond Future	8.30	Call			42.01000	0.04201	39,270	6.28	0.00	0	210
R186	On	07/02/2019	Bond Future	9.38	Put			378.82000	0.37882	329,570	6.92	0.00	0	0
R186	On	07/02/2019	Bond Future	9.38	Call			2,332.81000	2.33281	2,386,860	6.92	0.00	0	6,000
R186	On	07/02/2019	Bond Future	9.50	Call			2,883.73000	2.88373	2,949,310	7.02	0.00	0	0
R186	On	07/02/2019	Bond Future	9.10	Put			899.96000	0.89996	821,610	6.72	0.00	0	1,000
R186	On	07/02/2019	Bond Future	9.90	Call			4,918.57000	4.91857	5,008,870	7.52	0.00	0	0
R186	On	07/02/2019	Bond Future	9.90	Put			58.28000	0.05828	45,280	7.52	0.00	0	1,000
R186	On	07/02/2019	Bond Future	9.20	Call			1,595.47000	1.59547	1,630,660	6.79	0.00	0	3,000
R186	On	07/02/2019	Bond Future	9.30	Call			1,989.91000	1.98991	2,035,690	6.86	0.00	0	0
R186	On	07/02/2019	Bond Future	9.50	Put			249.63000	0.24963	211,910	7.02	0.00	0	5,000
R186	On	07/02/2019	Bond Future	9.27	Call			1,867.18000	1.86718	1,909,800	6.84	0.00	0	1,170
R186	On	07/02/2019	Bond Future	8.77	Put			2,017.76000	2.01776	1,915,730	6.46	0.00	0	0
R186	On	07/02/2019	Bond Future	8.77	Call			424.37000	0.42437	425,640	6.46	0.00	0	1,170
R186	On	02/05/2019	Bond Future	9.02	Call			1,562.36000	1.56236	1,591,270	6.66	0.00	0	0
R186	On	02/05/2019	Bond Future	9.02	Put			2,024.29000	2.02429	1,948,760	6.66	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Call			1,590.38000	1.59038	1,619,790	6.66	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Put			1,995.22000	1.99522	1,920,190	6.66	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Call			1,534.62000	1.53462	1,563,040	6.65	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Put			2,053.67000	2.05367	1,977,650	6.65	0.00	0	0
R186	On	02/05/2019	Bond Future	8.80	Put			2,740.86000	2.74086	2,655,220	6.46	0.00	0	0
R186	On	02/05/2019	Bond Future	8.80	Call			1,013.12000	1.01312	1,031,920	6.46	0.00	0	7,500
R186	On	02/05/2019	Bond Future	10.02	Call			5,475.02000	5.47502	5,550,230	7.70	0.00	0	0
R186	On	02/05/2019	Bond Future	10.02	Put			418.04000	0.41804	388,810	7.70	0.00	0	3,250
R186	On	02/05/2019	Bond Future	9.25	Put			1,430.32000	1.43032	1,366,680	6.83	0.00	0	0
R186	On	02/05/2019	Bond Future	9.25	Call			2,271.43000	2.27143	2,312,230	6.83	0.00	0	3,250
R186	On	02/05/2019	Bond Future	8.65	Put			3,316.79000	3.31679	3,225,380	6.32	0.00	0	0
R186	On	02/05/2019	Bond Future	8.65	Call			714.93000	0.71493	727,960	6.32	0.00	0	3,250
R186	On	02/05/2019	Bond Future	8.50	Put			3,964.35000	3.96435	3,868,270	6.17	0.00	0	0
R186	On	02/05/2019	Bond Future	8.50	Call			479.28000	0.47928	487,640	6.17	0.00	0	7,000
R186	On	02/05/2019	Bond Future	9.00	Put			2,083.62000	2.08362	2,007,110	6.64	0.00	0	0
R186	On	02/05/2019	Bond Future	9.00	Call			1,507.41000	1.50741	1,535,340	6.64	0.00	0	7,000
R186	On	02/05/2019	Bond Future	9.75	Call			4,244.89000	4.24489	4,310,100	7.34	0.00	0	0
R186	On	02/05/2019	Bond Future	9.75	Put			641.00000	0.64100	601,770	7.34	0.00	0	7,000
R186	On	02/05/2019	Bond Future	9.96	Call			5,195.93000	5.19593	5,269,120	7.62	0.00	0	0
R186	On	02/05/2019	Bond Future	9.96	Put			459.55000	0.45955	428,300	7.62	0.00	0	90

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R186	On	02/05/2019	Bond Future	9.20	Put			1,546.15000	1.54615	1,479,860	6.79	0.00	0	0
R186	On	02/05/2019	Bond Future	9.20	Call			2,105.74000	2.10574	2,143,890	6.79	0.00	0	90
R186	On	02/05/2019	Bond Future	8.62	Put			3,440.54000	3.44054	3,348,110	6.29	0.00	0	0
R186	On	02/05/2019	Bond Future	8.62	Call			662.77000	0.66277	674,780	6.29	0.00	0	90
R186	On	02/05/2019	Bond Future	8.70	Put			3,117.07000	3.11707	3,027,470	6.37	0.00	0	0
R186	On	02/05/2019	Bond Future	8.70	Call			807.59000	0.80759	822,430	6.37	0.00	0	200
R186	On	02/05/2019	Bond Future	9.30	Put			1,322.54000	1.32254	1,261,540	6.87	0.00	0	0
R186	On	02/05/2019	Bond Future	9.30	Call			2,444.21000	2.44421	2,487,650	6.87	0.00	0	200
R186	On	02/05/2019	Bond Future	10.07	Call			5,709.87000	5.70987	5,786,670	7.77	0.00	0	0
R186	On	02/05/2019	Bond Future	10.07	Put			386.72000	0.38672	359,080	7.77	0.00	0	200
R186	On	01/08/2019	Bond Future	9.53	Put			1,526.08000	1.52608	1,473,230	7.18	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Call			3,588.11000	3.58811	3,641,650	7.20	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Put			1,510.18000	1.51018	1,457,680	7.20	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Put			1,542.15000	1.54215	1,488,940	7.17	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Put			5,328.79000	5.32879	5,232,700	5.84	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Call			450.51000	0.45051	460,460	5.84	0.00	0	6,000
R186	On	01/08/2019	Bond Future	9.05	Put			2,583.33000	2.58333	2,512,080	6.70	0.00	0	0
R186	On	01/08/2019	Bond Future	9.05	Call			1,981.26000	1.98126	2,016,050	6.70	0.00	0	6,000
R186	On	01/08/2019	Bond Future	9.53	Call			3,550.19000	3.55019	3,603,380	7.18	0.00	0	0
R186	On	01/08/2019	Bond Future	10.08	Call			5,803.05000	5.80305	5,872,910	7.98	0.00	0	0
R186	On	01/08/2019	Bond Future	10.08	Put			871.25000	0.87125	835,070	7.98	0.00	0	6,000
R186	On	01/08/2019	Bond Future	9.52	Call			3,512.40000	3.51240	3,565,230	7.17	0.00	0	0
Total R186 Option												0.00	0	88,340
Total For R186												1,864,723.88	17	166,357
R197	On	07/02/2019	Bond Future			299.41771	299.41771	299.39542	299.39542			0.00	0	2,355
R197	On	02/05/2019	Bond Future			304.71785	304.71785	304.69676	304.69676			0.00	0	0
R197	On	01/08/2019	Bond Future			303.17564	303.17564	303.15533	303.15533			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			230.91575	230.91575	230.89160	230.89160			0.00	0	8,805
R202	On	02/05/2019	Bond Future			235.00329	235.00329	234.98000	234.98000			0.00	0	0
R202	On	01/08/2019	Bond Future			235.62861	235.62861	235.60556	235.60556			0.00	0	0
Total R202 Future												0.00	0	8,805
Total For R202												0.00	0	8,805
R2023	On	07/02/2019	Bond Future			8.24342	101.85795	8.26105	101.79897		3.20	0.00	0	62,040
R2023	On	02/05/2019	Bond Future			8.28044	99.70837	8.29910	99.64899		3.63	0.00	0	0
R2023	On	01/08/2019	Bond Future			8.30547	101.65386	8.32551	101.59369		3.49	0.00	0	0
Total R2023 Future												0.00	0	62,040
R2023	On	07/02/2019	Bond Future	10.57	Call			7,363.93000	7.36393	7,422,910	4.53	0.00	0	0

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R2023	On	07/02/2019	Bond Future	10.57	Put			0.00000	0.00000	0,000	4.53	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Call			7,394.32000	7.39432	7,453,300	4.53	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Put			0.00000	0.00000	0,000	4.53	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Call			7,424.70000	7.42470	7,483,680	4.53	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Put			0.00000	0.00000	0,000	4.53	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Call			1,138.25000	1.13825	1,164,590	3.60	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Put			628.03000	0.62803	594,990	3.60	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Call			1,098.07000	1.09807	1,123,710	3.59	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Put			651.09000	0.65109	617,350	3.59	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Call			1,118.08000	1.11808	1,144,060	3.60	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Put			639.48000	0.63948	606,080	3.60	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Call			2,349.85000	2.34985	2,386,970	3.92	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Put			526.60000	0.52660	503,550	3.92	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Call			2,373.83000	2.37383	2,411,130	3.93	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Put			521.25000	0.52125	498,380	3.93	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Call			2,326.19000	2.32619	2,363,140	3.91	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Put			532.27000	0.53227	509,050	3.91	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	62,040
R2030	On	07/02/2019	Bond Future			9.54387	89.90177	9.56153	89.79178		9.62	0.00	0	56,795
R2030	On	02/05/2019	Bond Future			9.60809	91.47307	9.62627	91.36172		9.48	0.00	0	0
R2030	On	01/08/2019	Bond Future			9.67363	89.25265	9.69246	89.13945		9.63	0.00	0	0
Total R2030 Future												0.00	0	56,795
R2030	On	07/02/2019	Bond Future	10.20	Put			189.58000	0.18958	158,020	10.24	0.00	0	3,960
R2030	On	07/02/2019	Bond Future	8.90	Put			4,338.94000	4.33894	4,224,510	8.69	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.90	Call			91.72000	0.09172	87,280	8.69	0.00	0	1,320
R2030	On	07/02/2019	Bond Future	9.18	Put			2,759.21000	2.75921	2,645,770	8.93	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.18	Call			341.96000	0.34196	338,510	8.93	0.00	0	3,960
R2030	On	07/02/2019	Bond Future	9.68	Call			1,636.49000	1.63649	1,665,480	9.55	0.00	0	3,960
R2030	On	07/02/2019	Bond Future	9.40	Put			1,779.21000	1.77921	1,674,660	9.23	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.40	Call			766.36000	0.76636	771,800	9.23	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.70	Put			5,614.87000	5.61487	5,502,210	8.67	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.70	Call			30.61000	0.03061	27,940	8.67	0.00	0	0
R2030	On	07/02/2019	Bond Future	10.20	Call			4,046.64000	4.04664	4,125,070	10.24	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Put			6,011.71000	6.01171	5,899,570	8.67	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Call			18.91000	0.01891	16,930	8.67	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Put			6,145.10000	6.14510	6,033,130	8.67	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.60	Put			1,112.70000	1.11270	1,023,870	9.47	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.60	Call			1,351.66000	1.35166	1,372,820	9.47	0.00	0	1,320
R2030	On	07/02/2019	Bond Future	9.68	Put			903.33000	0.90333	822,330	9.55	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
R2030	On	07/02/2019	Bond Future	8.63	Call			20.12000	0.02012	18,050	8.67	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Put			6,078.35000	6.07835	5,966,290	8.67	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Call			21.39000	0.02139	19,240	8.67	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Call			1,416.87000	1.41687	1,440,230	9.13	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Put			2,753.61000	2.75361	2,665,620	9.13	0.00	0	0
R2030	On	02/05/2019	Bond Future	8.90	Put			5,029.28000	5.02928	4,923,750	8.52	0.00	0	0
R2030	On	02/05/2019	Bond Future	8.90	Call			432.55000	0.43255	438,370	8.52	0.00	0	3,000
R2030	On	02/05/2019	Bond Future	10.20	Call			4,288.77000	4.28877	4,352,230	10.05	0.00	0	0
R2030	On	02/05/2019	Bond Future	10.20	Put			868.63000	0.86863	820,740	10.05	0.00	0	3,000
R2030	On	02/05/2019	Bond Future	9.40	Call			1,390.41000	1.39041	1,413,310	9.12	0.00	0	3,000
R2030	On	02/05/2019	Bond Future	9.40	Put			2,789.61000	2.78961	2,701,160	9.12	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Call			1,364.03000	1.36403	1,386,480	9.10	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Put			2,825.74000	2.82574	2,736,840	9.10	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.91	Call			3,400.42000	3.40042	3,449,780	9.80	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.91	Put			2,106.55000	2.10655	2,042,710	9.80	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Call			3,436.50000	3.43650	3,486,250	9.81	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Put			2,083.76000	2.08376	2,020,310	9.81	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Call			3,364.50000	3.36450	3,413,470	9.79	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Put			2,129.56000	2.12956	2,065,330	9.79	0.00	0	0
Total R2030 Option												0.00	0	23,520
Total For R2030												0.00	0	80,315
R2032	On	07/02/2019	Bond Future			9.76032	91.99504	9.77809	91.87542		10.41	0.00	0	43,478
R2032	On	02/05/2019	Bond Future			9.82404	89.44610	9.84231	89.32489		10.73	0.00	0	0
R2032	On	01/08/2019	Bond Future			9.88698	91.19154	9.90583	91.06836		10.37	0.00	0	0
Total R2032 Future												0.00	0	43,478
R2032	On	07/02/2019	Bond Future	8.81	Call			16.54000	0.01654	14,690	9.13	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Put			6,876.76000	6.87676	6,755,290	9.13	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Call			17.63000	0.01763	15,700	9.13	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Put			6,803.27000	6.80327	6,681,720	9.13	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Call			15.51000	0.01551	13,730	9.13	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Put			6,950.39000	6.95039	6,828,990	9.13	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Call			1,536.21000	1.53621	1,561,470	10.19	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Put			3,026.99000	3.02699	2,931,040	10.19	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Call			1,566.02000	1.56602	1,591,760	10.21	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Put			2,988.99000	2.98899	2,893,520	10.21	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Call			1,506.92000	1.50692	1,531,690	10.17	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Put			3,065.59000	3.06559	2,969,150	10.17	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Call			3,622.80000	3.62280	3,675,470	10.47	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Put			2,367.88000	2.36788	2,297,370	10.47	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Call			3,660.93000	3.66093	3,714,020	10.48	0.00	0	0

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			2,342.06000	2.34206	2,271,970	10.48	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Call			3,584.85000	3.58485	3,637,080	10.46	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Put			2,393.95000	2.39395	2,323,000	10.46	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	43,478
R2035	On	07/02/2019	Bond Future			9.92135	95.72054	9.93918	95.58783		10.81	0.00	0	71,443
R2035	On	02/05/2019	Bond Future			9.98305	92.89332	10.00135	92.75881		11.35	0.00	0	0
R2035	On	01/08/2019	Bond Future			10.04514	94.70588	10.06400	94.56912		10.88	0.00	0	0
Total R2035 Future												0.00	0	71,443
R2035	On	07/02/2019	Bond Future	8.97	Put			7,664.94000	7.66494	7,530,460	9.52	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Call			16.44000	0.01644	14,590	9.52	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Put			7,582.33000	7.58233	7,447,770	9.52	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Call			14.38000	0.01438	12,680	9.52	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Put			7,747.72000	7.74772	7,613,310	9.52	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Call			15.38000	0.01538	13,610	9.52	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Call			1,631.73000	1.63173	1,657,510	11.06	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Put			3,580.98000	3.58098	3,472,250	11.06	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Call			1,662.51000	1.66251	1,688,820	11.07	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Put			3,536.04000	3.53604	3,427,840	11.07	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Call			1,601.27000	1.60127	1,626,530	11.04	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Put			3,626.33000	3.62633	3,517,080	11.04	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Call			3,812.40000	3.81240	3,870,450	10.86	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Put			2,621.73000	2.62173	2,543,020	10.86	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Call			3,853.64000	3.85364	3,912,180	10.87	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Put			2,591.99000	2.59199	2,513,770	10.87	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Call			3,771.07000	3.77107	3,828,630	10.85	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Put			2,651.47000	2.65147	2,572,270	10.85	0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												0.00	0	71,443
R2037	On	07/02/2019	Bond Future			9.98871	87.95808	10.00633	87.82636		12.22	0.00	0	57,970
R2037	On	02/05/2019	Bond Future			10.05265	89.49541	10.07072	89.36194		12.04	0.00	0	0
R2037	On	01/08/2019	Bond Future			10.11870	86.98610	10.13732	86.85037		12.22	0.00	0	0
Total R2037 Future												0.00	0	57,970
R2037	On	07/02/2019	Bond Future	9.06	Call			21.56000	0.02156	19,230	10.68	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Put			7,548.10000	7.54810	7,414,050	10.68	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Call			23.02000	0.02302	20,590	10.69	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Put			7,464.97000	7.46497	7,330,820	10.69	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Call			20.18000	0.02018	17,950	10.68	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Put			7,631.43000	7.63143	7,497,480	10.68	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Put			3,595.29000	3.59529	3,486,860	11.28	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
R2037	On	02/05/2019	Bond Future	9.81	Call			1,594.32000	1.59432	1,619,880	11.30	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Put			3,550.71000	3.55071	3,442,800	11.30	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Call			1,531.29000	1.53129	1,555,820	11.26	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Put			3,640.52000	3.64052	3,531,580	11.26	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Call			1,562.53000	1.56253	1,587,570	11.28	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Call			3,921.61000	3.92161	3,978,100	12.28	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Put			2,749.48000	2.74948	2,670,240	12.28	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Call			3,963.20000	3.96320	4,020,160	12.29	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Put			2,719.81000	2.71981	2,641,040	12.29	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Call			3,880.21000	3.88021	3,936,220	12.27	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Put			2,779.42000	2.77942	2,699,700	12.27	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	57,970
R2040	On	07/02/2019	Bond Future			10.05849	91.11263	10.08118	90.93077		12.61	0.00	0	31,965
R2040	On	02/05/2019	Bond Future			10.12199	92.70509	10.14527	92.52065		12.43	0.00	0	0
R2040	On	01/08/2019	Bond Future			10.18768	90.00810	10.21167	89.82044		12.63	0.00	0	0
Total R2040 Future												0.00	0	31,965
R2040	On	07/02/2019	Bond Future	9.11	Put			8,358.84000	8.35884	8,175,400	10.99	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Call			19.64000	0.01964	18,010	10.99	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Put			8,268.07000	8.26807	8,084,580	10.99	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Call			20.97000	0.02097	19,270	10.99	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Put			8,177.53000	8.17753	7,993,970	10.99	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Call			18.40000	0.01840	16,820	10.99	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Call			1,752.33000	1.75233	1,796,510	11.83	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Put			3,808.32000	3.80832	3,668,060	11.83	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Call			1,786.95000	1.78695	1,831,900	11.85	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Put			3,760.99000	3.76099	3,621,500	11.85	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Call			1,718.28000	1.71828	1,761,700	11.81	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Put			3,856.34000	3.85634	3,715,320	11.81	0.00	0	0
R2040	On	02/05/2019	Bond Future	10.20	Put			2,525.40000	2.52540	2,410,350	12.36	0.00	0	0
R2040	On	02/05/2019	Bond Future	10.20	Call			2,956.62000	2.95662	3,026,010	12.36	0.00	0	1,150
R2040	On	02/05/2019	Bond Future	9.60	Put			5,385.90000	5.38590	5,225,590	11.17	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.60	Call			901.75000	0.90175	925,880	11.17	0.00	0	1,150
R2040	On	01/08/2019	Bond Future	10.37	Call			4,199.59000	4.19959	4,284,420	12.78	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.37	Put			2,976.67000	2.97667	2,873,840	12.78	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Call			4,243.83000	4.24383	4,329,310	12.80	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Put			2,944.58000	2.94458	2,842,400	12.80	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Call			4,155.25000	4.15525	4,239,440	12.77	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Put			3,008.78000	3.00878	2,905,310	12.77	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	34,265
R2044 On 07/02/2019 Bond Future			10.08737	88.16161	10.10489	88.01932		13.19	0.00	0	37,400
R2044 On 02/05/2019 Bond Future			10.14867	89.70255	10.16663	89.55828		13.00	0.00	0	0
R2044 On 01/08/2019 Bond Future			10.21204	87.07212	10.23052	86.92542		13.23	0.00	0	0
Total R2044 Future									0.00	0	37,400
R2044 On 07/02/2019 Bond Future	9.18	Put			8,103.23000	8.10323	7,958,350	11.50	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.16	Call			21.45000	0.02145	19,070	11.50	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.16	Put			8,288.53000	8.28853	8,143,860	11.50	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.17	Call			22.89000	0.02289	20,410	11.50	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.17	Put			8,195.76000	8.19576	8,050,990	11.50	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.18	Call			24.42000	0.02442	21,830	11.50	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.90	Put			3,928.39000	3.92839	3,811,180	12.40	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.91	Call			1,779.18000	1.77918	1,806,800	12.43	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.91	Put			3,879.59000	3.87959	3,762,940	12.43	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.92	Call			1,814.11000	1.81411	1,842,300	12.45	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.92	Put			3,831.09000	3.83109	3,715,010	12.45	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.90	Call			1,744.41000	1.74441	1,771,470	12.40	0.00	0	0
R2044 On 01/08/2019 Bond Future	10.39	Call			4,267.13000	4.26713	4,327,950	13.42	0.00	0	0
R2044 On 01/08/2019 Bond Future	10.39	Put			3,018.36000	3.01836	2,932,480	13.42	0.00	0	0
R2044 On 01/08/2019 Bond Future	10.40	Call			4,311.99000	4.31199	4,373,320	13.43	0.00	0	0
R2044 On 01/08/2019 Bond Future	10.40	Put			2,985.94000	2.98594	2,900,570	13.43	0.00	0	0
R2044 On 01/08/2019 Bond Future	10.38	Call			4,222.45000	4.22245	4,282,770	13.40	0.00	0	0
R2044 On 01/08/2019 Bond Future	10.38	Put			3,051.09000	3.05109	2,964,710	13.40	0.00	0	0
Total R2044 Option									0.00	0	0
Total For R2044									0.00	0	37,400
R2048 On 07/02/2019 Bond Future			10.06285	91.68656	10.08041	91.54013		12.58	0.00	0	107,561
R2048 On 02/05/2019 Bond Future			10.11869	88.85224	10.13668	88.70374		13.26	0.00	0	0
R2048 On 01/08/2019 Bond Future			10.17488	90.58595	10.19337	90.43492		12.74	0.00	0	0
Total R2048 Future									0.00	0	107,561
R2048 On 07/02/2019 Bond Future	9.06	Call			10.32000	0.01032	8,920	11.07	0.00	0	0
R2048 On 07/02/2019 Bond Future	9.06	Put			9,289.91000	9.28991	9,142,080	11.07	0.00	0	0
R2048 On 07/02/2019 Bond Future	9.07	Call			11.11000	0.01111	9,630	11.07	0.00	0	0
R2048 On 07/02/2019 Bond Future	9.07	Put			9,191.58000	9.19158	9,043,670	11.07	0.00	0	0
R2048 On 07/02/2019 Bond Future	9.05	Call			9.59000	0.00959	8,260	11.07	0.00	0	0
R2048 On 07/02/2019 Bond Future	9.05	Put			9,388.47000	9.38847	9,240,710	11.07	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.90	Call			1,866.65000	1.86665	1,896,540	12.77	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.90	Put			3,856.55000	3.85655	3,737,940	12.77	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.91	Call			1,902.21000	1.90221	1,932,710	12.79	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.91	Put			3,806.43000	3.80643	3,688,430	12.79	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.89	Call			1,831.45000	1.83145	1,860,740	12.76	0.00	0	0

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			3,907.18000	3.90718	3,787,970	12.76	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.35	Call			4,264.16000	4.26416	4,327,550	12.86	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.35	Put			3,003.18000	3.00318	2,915,540	12.86	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.36	Call			4,310.15000	4.31015	4,374,080	12.87	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.36	Put			2,969.76000	2.96976	2,882,660	12.87	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.34	Call			4,218.37000	4.21837	4,281,220	12.84	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.34	Put			3,036.92000	3.03692	2,948,740	12.84	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	107,561
R207	On	07/02/2019	Bond Future			5.83858	101.80409	5.83640	101.80604		0.31	0.00	0	15,739
R207	On	02/05/2019	Bond Future			5.23241	103.58325	5.22859	103.58585		0.35	0.00	0	0
R207	On	01/08/2019	Bond Future			3.67453	101.96212	3.66762	101.96519		0.20	0.00	0	0
Total R207 Future												0.00	0	15,739
R207	On	07/02/2019	Bond Future	6.52	Call			609.32000	0.60932	607,360	0.51	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Put			0.03000	0.00003	0,020	0.51	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Call			618.18000	0.61818	616,230	0.51	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Put			0.02000	0.00002	0,020	0.51	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Call			600.45000	0.60045	598,490	0.51	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Put			0.03000	0.00003	0,020	0.51	0.00	0	0
R207	On	02/05/2019	Bond Future	7.62	Call			1,603.18000	1.60318	1,600,580	0.56	0.00	0	0
R207	On	02/05/2019	Bond Future	7.62	Put			0.00000	0.00000	0,000	0.56	0.00	0	0
R207	On	02/05/2019	Bond Future	7.63	Call			1,609.79000	1.60979	1,607,190	0.56	0.00	0	0
R207	On	02/05/2019	Bond Future	7.63	Put			0.00000	0.00000	0,000	0.56	0.00	0	0
R207	On	02/05/2019	Bond Future	7.61	Call			1,596.56000	1.59656	1,593,960	0.56	0.00	0	0
R207	On	02/05/2019	Bond Future	7.61	Put			0.00000	0.00000	0,000	0.56	0.00	0	0
R207	On	01/08/2019	Bond Future	7.34	Call			1,609.53000	1.60953	1,606,460	0.27	0.00	0	0
R207	On	01/08/2019	Bond Future	7.34	Put			0.00000	0.00000	0,000	0.27	0.00	0	0
R207	On	01/08/2019	Bond Future	7.35	Call			1,613.84000	1.61384	1,610,770	0.27	0.00	0	0
R207	On	01/08/2019	Bond Future	7.35	Put			0.00000	0.00000	0,000	0.27	0.00	0	0
R207	On	01/08/2019	Bond Future	7.33	Call			1,605.21000	1.60521	1,602,140	0.27	0.00	0	0
R207	On	01/08/2019	Bond Future	7.33	Put			0.00000	0.00000	0,000	0.27	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												0.00	0	15,739
R208	On	07/02/2019	Bond Future			7.07966	101.85107	7.08902	101.83293		1.13	0.00	0	17,335
R208	On	02/05/2019	Bond Future			7.00318	100.23008	7.01341	100.21223		1.45	0.00	0	0
R208	On	01/08/2019	Bond Future			6.85605	102.18582	6.86764	102.16802		1.34	0.00	0	0
Total R208 Future												0.00	0	17,335
R208	On	07/02/2019	Bond Future	7.07	Call			147.70000	0.14770	151,050	1.12	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Put			184.56000	0.18456	169,770	1.12	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Call			156.87000	0.15687	160,550	1.12	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
R208	On	07/02/2019	Bond Future	7.08	Put		174.35000	0.17435	159,890	1.12	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Call		138.74000	0.13874	141,770	1.12	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Put		194.99000	0.19499	179,880	1.12	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Call		1,789.42000	1.78942	1,804,370	1.97	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Put		35.40000	0.03540	32,500	1.97	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Call		1,805.85000	1.80585	1,820,840	1.98	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Put		34.78000	0.03478	31,920	1.98	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Call		1,772.99000	1.77299	1,787,900	1.97	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Put		36.03000	0.03603	33,090	1.97	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Call		2,000.84000	2.00084	2,015,620	1.81	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Put		57.63000	0.05763	54,610	1.81	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Call		2,014.48000	2.01448	2,029,310	1.81	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Put		56.32000	0.05632	53,350	1.81	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Call		2,028.14000	2.02814	2,043,030	1.81	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Put		55.03000	0.05503	52,120	1.81	0.00	0	0
Total R208 Option											0.00	0	0
Total For R208											0.00	0	17,335
R209	On	07/02/2019	Bond Future			9.85595	72.75781	9.87337	72.64738	12.12	0.00	0	117,749
R209	On	02/05/2019	Bond Future			9.91167	70.88038	9.92951	70.76843	12.78	0.00	0	0
R209	On	01/08/2019	Bond Future			9.96653	72.26352	9.98486	72.14966	12.37	0.00	0	0
Total R209 Future											0.00	0	117,749
R209	On	07/02/2019	Bond Future	10.20	Call		2,545.37000	2.54537	2,595,230	12.43	0.00	0	0
R209	On	07/02/2019	Bond Future	10.20	Put		521.27000	0.52127	460,700	12.43	0.00	0	4,000
R209	On	07/02/2019	Bond Future	9.54	Put		2,586.55000	2.58655	2,473,340	11.39	0.00	0	0
R209	On	07/02/2019	Bond Future	9.54	Call		428.11000	0.42811	425,330	11.39	0.00	0	4,000
R209	On	07/02/2019	Bond Future	9.04	Put		5,617.54000	5.61754	5,504,120	10.92	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Put		6,243.63000	6.24363	6,131,040	10.92	0.00	0	0
R209	On	07/02/2019	Bond Future	9.04	Call		35.72000	0.03572	32,730	10.92	0.00	0	4,000
R209	On	07/02/2019	Bond Future	8.96	Call		22.07000	0.02207	19,830	10.92	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Put		6,173.34000	6.17334	6,060,670	10.92	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Call		23.48000	0.02348	21,150	10.92	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Put		6,103.23000	6.10323	5,990,470	10.92	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Call		20.74000	0.02074	18,580	10.92	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Call		1,417.08000	1.41708	1,438,650	12.34	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Put		3,006.91000	3.00691	2,916,530	12.34	0.00	0	0
R209	On	02/05/2019	Bond Future	9.95	Put		2,092.61000	2.09261	2,015,230	12.71	0.00	0	0
R209	On	02/05/2019	Bond Future	9.95	Call		2,220.86000	2.22086	2,255,430	12.71	0.00	0	760
R209	On	02/05/2019	Bond Future	9.69	Call		1,443.69000	1.44369	1,465,710	12.35	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Put		2,968.79000	2.96879	2,878,860	12.35	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Call		1,470.59000	1.47059	1,493,040	12.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/05/2019	Bond Future	9.70	Put			2,931.05000	2.93105	2,841,550	12.37	0.00	0	0
R209	On	02/05/2019	Bond Future	10.50	Call			4,386.85000	4.38685	4,449,110	13.64	0.00	0	0
R209	On	02/05/2019	Bond Future	10.50	Put			941.50000	0.94150	891,810	13.64	0.00	0	11,560
R209	On	02/05/2019	Bond Future	9.35	Put			4,467.15000	4.46715	4,364,580	11.77	0.00	0	0
R209	On	02/05/2019	Bond Future	9.35	Call			692.45000	0.69245	701,830	11.77	0.00	0	760
R209	On	02/05/2019	Bond Future	10.71	Call			5,347.60000	5.34760	5,418,640	14.12	0.00	0	0
R209	On	02/05/2019	Bond Future	10.71	Put			697.10000	0.69710	656,190	14.12	0.00	0	760
R209	On	01/08/2019	Bond Future	10.15	Call			3,343.76000	3.34376	3,391,060	12.57	0.00	0	0
R209	On	01/08/2019	Bond Future	10.15	Put			2,330.14000	2.33014	2,263,580	12.57	0.00	0	0
R209	On	01/08/2019	Bond Future	10.16	Call			3,379.59000	3.37959	3,427,280	12.59	0.00	0	0
R209	On	01/08/2019	Bond Future	10.16	Put			2,305.29000	2.30529	2,239,120	12.59	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Call			3,415.35000	3.41535	3,463,440	12.60	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Put			2,280.44000	2.28044	2,214,670	12.60	0.00	0	0
Total R209 Option												0.00	0	25,840
Total For R209												0.00	0	143,589
R210	On	07/02/2019	Bond Future			185.94004	185.94004	185.92128	185.92128			0.00	0	2,448
R210	On	02/05/2019	Bond Future			186.67566	186.67566	186.65755	186.65755			0.00	0	0
R210	On	01/08/2019	Bond Future			190.36182	190.36182	190.34405	190.34405			0.00	0	0
Total R210 Future												0.00	0	2,448
Total For R210												0.00	0	2,448
R212	On	07/02/2019	Bond Future			155.79128	155.79128	155.78005	155.78005			0.00	0	4,976
R212	On	02/05/2019	Bond Future			158.54912	158.54912	158.53854	158.53854			0.00	0	0
R212	On	01/08/2019	Bond Future			161.60857	161.60857	161.59842	161.59842			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			9.64482	84.58023	9.66255	84.47184		9.86	0.00	0	32,702
R213	On	02/05/2019	Bond Future			9.70329	82.50903	9.72151	82.39918		10.38	0.00	0	0
R213	On	01/08/2019	Bond Future			9.76136	84.11894	9.78016	84.00729		10.04	0.00	0	0
Total R213 Future												0.00	0	32,702
R213	On	07/02/2019	Bond Future	8.69	Call			14.31000	0.01431	12,680	8.98	0.00	0	0
R213	On	07/02/2019	Bond Future	8.69	Put			6,260.35000	6.26035	6,150,330	8.98	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Call			15.26000	0.01526	13,560	8.98	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Put			6,193.85000	6.19385	6,083,760	8.98	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Call			13.41000	0.01341	11,860	8.98	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Put			6,326.97000	6.32697	6,217,030	8.98	0.00	0	0
R213	On	02/05/2019	Bond Future	9.49	Call			1,385.34000	1.38534	1,407,670	10.10	0.00	0	0
R213	On	02/05/2019	Bond Future	9.49	Put			2,796.16000	2.79616	2,708,640	10.10	0.00	0	0
R213	On	02/05/2019	Bond Future	9.50	Call			1,411.29000	1.41129	1,434,060	10.11	0.00	0	0
R213	On	02/05/2019	Bond Future	9.50	Put			2,760.49000	2.76049	2,673,410	10.11	0.00	0	0

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	02/05/2019	Bond Future	9.48	Call			1,359.47000	1.35947	1,381,360	10.08	0.00	0	0
R213	On	02/05/2019	Bond Future	9.48	Put			2,831.98000	2.83198	2,744,020	10.08	0.00	0	0
R213	On	01/08/2019	Bond Future	9.99	Call			3,269.26000	3.26926	3,318,280	10.03	0.00	0	0
R213	On	01/08/2019	Bond Future	9.99	Put			2,037.04000	2.03704	1,974,410	10.03	0.00	0	0
R213	On	01/08/2019	Bond Future	10.00	Call			3,304.91000	3.30491	3,354,330	10.04	0.00	0	0
R213	On	01/08/2019	Bond Future	10.00	Put			2,014.60000	2.01460	1,952,370	10.04	0.00	0	0
R213	On	01/08/2019	Bond Future	9.98	Call			3,234.02000	3.23402	3,282,640	10.02	0.00	0	0
R213	On	01/08/2019	Bond Future	9.98	Put			2,059.95000	2.05995	1,996,920	10.02	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	32,702
R214	On	07/02/2019	Bond Future			10.04251	71.74920	10.06004	71.63442		12.93	0.00	0	31,531
R214	On	02/05/2019	Bond Future			10.09778	69.70729	10.11572	69.59091		13.65	0.00	0	0
R214	On	01/08/2019	Bond Future			10.15331	71.06745	10.17173	70.94911		13.16	0.00	0	0
Total R214 Future												0.00	0	31,531
R214	On	07/02/2019	Bond Future	9.04	Call			11.71000	0.01171	10,210	11.55	0.00	0	0
R214	On	07/02/2019	Bond Future	9.04	Put			7,238.07000	7.23807	7,121,790	11.55	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Call			12.52000	0.01252	10,950	11.55	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Put			7,162.28000	7.16228	7,045,930	11.55	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Call			10.94000	0.01094	9,520	11.55	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Put			7,314.02000	7.31402	7,197,820	11.55	0.00	0	0
R214	On	02/05/2019	Bond Future	9.86	Call			1,463.54000	1.46354	1,485,780	13.06	0.00	0	0
R214	On	02/05/2019	Bond Future	9.86	Put			3,152.92000	3.15292	3,058,780	13.06	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Call			1,491.18000	1.49118	1,513,880	13.08	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Put			3,113.25000	3.11325	3,019,570	13.08	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Call			1,436.34000	1.43634	1,458,130	13.04	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Put			3,193.14000	3.19314	3,098,550	13.04	0.00	0	0
R214	On	01/08/2019	Bond Future	10.33	Call			3,442.02000	3.44202	3,491,010	13.27	0.00	0	0
R214	On	01/08/2019	Bond Future	10.33	Put			2,438.61000	2.43861	2,369,260	13.27	0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Call			3,478.38000	3.47838	3,527,790	13.28	0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Put			2,412.37000	2.41237	2,343,440	13.28	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Call			3,405.60000	3.40560	3,454,180	13.25	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Put			2,464.88000	2.46488	2,395,120	13.25	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	31,531
Total for Bond												1,864,723.88	17	968,152
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

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

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 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R212									0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future									0.00	0	0
Total For R213									0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future									0.00	0	0
Total For R213/R186									0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future									0.00	0	0
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 07/02/2019 GOVI			625.50400	625.50400	624.71000	624.71000			6,255,040.00	1	449
GOVI On 02/05/2019 GOVI			636.43700	636.43700	635.63300	635.63300			0.00	0	0
GOVI On 01/08/2019 GOVI			648.85500	648.85500	648.03700	648.03700			0.00	0	0
Total GOVI Future									6,255,040.00	1	449
GOVI On 07/02/2019 GOVI	666.52	Put			418,100.00000	41.81000	410,160,000		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			418,200.00000	41.82000	410,260,000		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			418,000.00000	41.80000	410,060,000		0.00	0	0
GOVI On 07/02/2019 GOVI	666.52	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 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			122,370.00000	12.23700	114,330,000		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			122,470.00000	12.24700	114,430,000		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			122,270.00000	12.22700	114,230,000		0.00	0	0
GOVI On 01/08/2019 GOVI	638.68	Call			93,570.00000	9.35700	101,750,000		0.00	0	0
GOVI On 01/08/2019 GOVI	638.68	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 01/08/2019 GOVI	638.69	Call			93,470.00000	9.34700	101,650,000		0.00	0	0
GOVI On 01/08/2019 GOVI	638.69	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 01/08/2019 GOVI	638.67	Call			93,670.00000	9.36700	101,850,000		0.00	0	0
GOVI On 01/08/2019 GOVI	638.67	Put			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									6,255,040.00	1	449

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for GOVI									6,255,040.00	1	449
AL37 On 07/02/2019 Index Future			609.50500	609.50500	609.13000	609.13000			0.00	0	0
AL37 On 02/05/2019 Index Future			620.15900	620.15900	619.78100	619.78100			0.00	0	0
AL37 On 01/08/2019 Index Future			632.25900	632.25900	631.87600	631.87600			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			700.42100	700.42100	699.70900	699.70900			0.00	0	0
AL7T On 02/05/2019 Index Future			712.66400	712.66400	711.94400	711.94400			0.00	0	0
AL7T On 01/08/2019 Index Future			726.56900	726.56900	725.83700	725.83700			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			632.13100	632.13100	631.33200	631.33200			0.00	0	908
ALBI On 02/05/2019 Index Future			643.18000	643.18000	642.37100	642.37100			0.00	0	0
ALBI On 01/08/2019 Index Future			655.72900	655.72900	654.90700	654.90700			0.00	0	0
Total ALBI Future									0.00	0	908
Total For ALBI									0.00	0	908
IGOV On 07/02/2019 Index Future			253.73400	253.73400	253.65000	253.65000			0.00	0	518
IGOV On 02/05/2019 Index Future			258.22600	258.22600	258.14200	258.14200			0.00	0	215
IGOV On 01/08/2019 Index Future			263.32600	263.32600	263.24100	263.24100			0.00	0	0
Total IGOV Future									0.00	0	733
Total For IGOV									0.00	0	733
Total for Index									0.00	0	1,641
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	0
Total For JIBAR FUTURE									0.00	0	0
Total for Jibar									0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			97.28000	97.28000	97.30000	97.30000			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 :									8,119,763.88	18	970,293
AA05 On 22/03/2019 Spot Bond			7.75000	102.86585	7.76000	102.79914			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				101.07067		100.99778			0.00	0	0
Total AA06 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AA06										0.00	0	0
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AA06/JIBAR SPOT										0.00	0	0
Total For AA06/JIBAR										0.00	0	0
AA07 On 15/04/2021 Spot Bond			8.90000	103.18003	8.91000	103.08546				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	102.28500	10.00000	102.20500				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	101.22764	10.84000	101.13911				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	103.66143	11.37000	103.56647				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	103.84403	11.81000	103.74534				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB023U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	27.16450	100.00000	26.98255				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	26.12530	100.00000	25.95316				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	102.69600	10.00000	102.61600				0.00	0	0
Total ABC1234/R2022 SPOT										0.00	0	0
Total For ABC1234/R2022										0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			4.90000	272.28728	4.90000	272.05771				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABF19U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABF19U										0.00	0	0
ABFN0: On 17/03/2020 Spot Bond				101.20414		101.13520				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN0: On 17/03/2026 Spot Bond				100.42921		100.35304				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN1: On 28/10/2019 Spot Bond				101.50338		101.43822				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN1: On 09/04/2019 Spot Bond				99.92886		101.89621				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN1: On 14/05/2020 Spot Bond				101.76909		101.70178				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1: On 14/05/2022 Spot Bond				101.11402		101.04120				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1: On 11/11/2020 Spot Bond				101.88601		101.81830				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1: On 11/11/2022 Spot Bond				102.46018		102.38998				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN1: On 17/05/2019 Spot Bond				101.01872		100.94924				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABFN1: On 26/09/2023 Spot Bond				101.93172		101.86541				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN2: On 30/05/2020 Spot Bond				101.12265		101.05458				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				101.98285		101.91266				0.00	0	200,000,000
Total ABFN21 SPOT										0.00	0	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABFN21										0.00	0	200,000,000
ABFN2: On 30/05/2024 Spot Bond				102.25678		102.18362				0.00	0	200,000,000
Total ABFN22 SPOT										0.00	0	200,000,000
Total For ABFN22										0.00	0	200,000,000
ABFN2: On 25/05/2027 Spot Bond				103.30823		103.23344				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABFN2: On 17/10/2020 Spot Bond				101.92279		101.85610				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				101.78646		101.71412				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				102.85650		102.78121				0.00	0	0
Total ABFN26 SPOT										0.00	0	0
Total For ABFN26										0.00	0	0
ABFN2: On 29/08/2021 Spot Bond				100.73226		100.66363				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				100.75392		100.68325				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				100.76683		100.69493				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				100.78405		100.71051				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				101.01749		100.94940				0.00	0	0
Total ABFN31 SPOT										0.00	0	0
Total For ABFN31										0.00	0	0
ABFN3: On 15/11/2023 Spot Bond				101.04866		100.97852				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				101.05484		100.98429				0.00	0	0
Total ABFN33 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABFN33										0.00	0	0
ABK10 On 14/02/2020 Spot Bond				102.46810		102.39497				0.00	0	1,000,000,000
Total ABK10 SPOT										0.00	0	1,000,000,000
Total For ABK10										0.00	0	1,000,000,000
ABK11 On 20/05/2019 Spot Bond				101.23092		101.15102				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				98.49681		98.39951				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				100.69362		100.61341				0.00	0	33,228,600
Total ABK6 SPOT										0.00	0	33,228,600
Total For ABK6										0.00	0	33,228,600
ABK7 On 03/06/2019 Spot Bond				100.34104		100.25796				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				96.48016		96.38625				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				101.01397		100.93833				0.00	0	500,000,000
Total ABK9 SPOT										0.00	0	500,000,000
Total For ABK9										0.00	0	500,000,000
ABKI02 On 05/06/2020 Spot Bond			6.45000	142.09410	6.45000	141.95665				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	39.93456	100.00000	39.65092				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			7.63000	122.28518	7.63000	122.15543				0.00	0	0
Total ABKI03 SPOT										0.00	0	0
Total For ABKI03										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	16.20345	100.00000	16.08836				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			9.25000	115.67801	9.25000	115.53999				0.00	0	0
Total ABKI04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABKI04									0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	10.14212	100.00000	10.06971			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				90.04257		89.90150			0.00	0	840,000,000
Total ABKS1 SPOT									0.00	0	840,000,000
Total For ABKS1									0.00	0	840,000,000
ABN05 On 18/04/2021 Spot Bond			4.16000	195.95942	4.16000	195.80587			0.00	0	0
Total ABN05 SPOT									0.00	0	0
Total For ABN05									0.00	0	0
ABN61 On 31/01/2025 Spot Bond			4.10000	125.70836	4.10000	125.61093			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			3.97000	173.69109	3.97000	173.55766			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			3.88000	213.60095	3.88000	213.43841			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			9.82500	95.63884	9.84000	95.51468			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			10.39500	100.84142	10.41000	100.67695			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			8.27500	98.61906	8.28500	98.53336			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			10.94000	97.97977	10.95500	97.81653			0.00	0	0
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABN92 On 31/01/2019 Spot Bond				101.50743		101.43252			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			8.30000	104.42326	8.31000	104.33258			0.00	0	620,000,000
Total ABS11 SPOT									0.00	0	620,000,000

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 ABS11										0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			7.47500	103.47035	7.48500	103.39435				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABS12										0.00	0	0
ABS12/ On 14/05/2020 Spot Bond			9.20000	101.25794	9.20000	101.18249				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			8.98000	103.21898	8.99000	103.11490				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			7.90500	103.63855	7.91500	103.55463				0.00	0	0
Total ABS14 SPOT										0.00	0	0
Total For ABS14										0.00	0	0
ABS15 On 11/11/2022 Spot Bond			9.10500	103.43626	9.12000	103.31129				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			9.68000	104.93646	9.69500	104.77859				0.00	0	6,000,000,000
Total ABS16 SPOT										0.00	0	6,000,000,000
Total For ABS16										0.00	0	6,000,000,000
ABS17 On 11/11/2027 Spot Bond			9.99000	105.17807	10.00500	105.00408				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			9.67500	103.19566	9.69000	103.05866				0.00	0	0
Total ABS18 SPOT										0.00	0	0
Total For ABS18										0.00	0	0
ABS6 On 01/06/2020 Spot Bond			8.30500	100.52665	8.31500	100.44607				0.00	0	0
Total ABS6 SPOT										0.00	0	0
Total For ABS6										0.00	0	0
ABS7 On 11/09/2026 Spot Bond			10.05000	96.08440	10.06500	95.93066				0.00	0	4,100,000,000
Total ABS7 SPOT										0.00	0	4,100,000,000
Total For ABS7										0.00	0	4,100,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	11.46228	100.00000	11.38551				0.00	0	0
Total ABS7/R186 SPOT										0.00	0	0
Total For ABS7/R186										0.00	0	0
ABS12 On 07/12/2023 Spot Bond			3.88000	284.48006	3.88000	284.26361				0.00	0	0
Total ABS12 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABSI2										0.00	0	0
ABS14 On 31/01/2022 Spot Bond			3.39000	154.31557	3.39000	154.20473				0.00	0	0
Total ABSI4 SPOT										0.00	0	0
Total For ABSI4										0.00	0	0
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABT01U SPOT										0.00	0	0
Total For ABT01U										0.00	0	0
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABT02U SPOT										0.00	0	0
Total For ABT02U										0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ACIF1U SPOT										0.00	0	0
Total For ACIF1U										0.00	0	0
ACL08E On 25/11/2020 Spot Bond			10.00000	102.69600	10.00000	102.61600				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				89.52534		89.43621				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL09E On 20/12/2025 Spot Bond				88.60287		88.51474				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL10A On 20/12/2019 Spot Bond			7.62500	102.50229	7.63500	102.42832				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				237.82973		237.82973				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12E On 20/09/2021 Spot Bond				237.87682		237.87682				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12G On 20/09/2021 Spot Bond				100.28261		100.20432				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL14A On 25/11/2020 Spot Bond			10.00000	102.69600	10.00000	102.61600				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL142/JIBAR										0.00	0	0
ACL142 On 20/12/2021 Spot Bond				100.28352		100.20498				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			8.26000	100.99186	8.27000	100.92126				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.28283		100.20453				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond				100.26805		100.19378				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL183 On 20/06/2019 Spot Bond				100.71647		100.64511				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL185 On 20/09/2022 Spot Bond				100.28114		100.20325				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.94828		100.87231				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond				100.28839		100.20848				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.28938		100.20923				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond				100.28938		100.20923				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				100.29441		100.21289				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				100.29441		100.21289				0.00	0	0
Total ACL202 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL202										0.00	0	0
ACL202 On 30/01/2023 Spot Bond				160.91826		160.91826				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL203 On 14/02/2023 Spot Bond				163.14750		163.14750				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				95.89427		95.79938				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				100.27999		100.20242				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				101.22580		101.14926				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				101.64736		101.57169				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				100.27878		100.20154				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				100.27437		100.19833				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
AECI01 On 11/09/2021 Spot Bond				100.57705		100.50458				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				100.87087		100.79702				0.00	0	0
Total AECI02 SPOT										0.00	0	0
Total For AECI02										0.00	0	0
AECI03 On 21/11/2022 Spot Bond				100.92757		100.85587				0.00	0	0
Total AECI03 SPOT										0.00	0	0
Total For AECI03										0.00	0	0
AECI04 On 21/11/2023 Spot Bond				100.93298		100.86088				0.00	0	0
Total AECI04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For AECI04									0.00	0	0
AGL01 On 29/11/2023 Spot Bond				100.88095		100.80127			0.00	0	0
Total AGL01 SPOT									0.00	0	0
Total For AGL01									0.00	0	0
AGT01 On 10/10/2023 Spot Bond				99.86783		102.75981			0.00	0	0
Total AGT01 SPOT									0.00	0	0
Total For AGT01									0.00	0	0
AHF2A: On 18/07/2021 Spot Bond				101.76245		101.68994			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				101.39371		101.32147			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				101.57932		101.49960			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				101.94425		101.88022			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				101.73232		101.66106			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				102.23693		102.14483			0.00	0	0
Total AHF3B2 SPOT									0.00	0	0
Total For AHF3B2									0.00	0	0
AHF3B: On 18/04/2019 Spot Bond				102.13605		102.04812			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				102.96257		102.84034			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				102.66036		102.55070			0.00	0	0
Total AHF3C3 SPOT									0.00	0	0
Total For AHF3C3									0.00	0	0
AHF5A: On 21/08/2021 Spot Bond				100.92100		100.84979			0.00	0	0
Total AHF5A1 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AHF5A1										0.00	0	0
AHF5A: On 21/08/2023 Spot Bond				100.94818		100.87493				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	101.06813	9.86200	101.01933				0.00	0	0
Total AHF5A3 SPOT										0.00	0	0
Total For AHF5A3										0.00	0	0
AHF5B On 21/08/2023 Spot Bond				100.98064		100.90493				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				101.02391		100.94492				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				101.32604		101.22414				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
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			7.55000	102.71771	7.56000	102.65284				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			9.74000	108.68099	9.75500	108.54157				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			9.61500	99.28947	9.63000	99.15059				0.00	0	0
Total AIR04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AIR04										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			11.17000	93.41991	11.18500	93.24546				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			4.28000	174.57580	4.28000	174.43732				0.00	0	0
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0
APF01L On 31/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total APF01U SPOT										0.00	0	0
Total For APF01U										0.00	0	0
APF02 On 26/09/2019 Spot Bond				100.66197		100.59558				0.00	0	0
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
APF04 On 21/10/2021 Spot Bond				101.79034		101.71192				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				100.87772		100.80275				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				101.48267		101.40674				0.00	0	55,000,000
Total APF06 SPOT										0.00	0	55,000,000
Total For APF06										0.00	0	55,000,000
APF07 On 25/06/2023 Spot Bond				100.09453		100.02369				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				101.65387		101.58047				0.00	0	50,000,000
Total APF08 SPOT										0.00	0	50,000,000
Total For APF08										0.00	0	50,000,000
APF09 On 24/07/2023 Spot Bond				101.69662		101.62131				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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				100.26812		100.19385				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01 On 20/03/2019 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN02 On 07/12/2033 Spot Bond			4.13000	231.51504	4.13000	231.33422				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				100.50709		100.43346				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				101.18267		101.10742				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			4.14500	207.23696	4.14500	207.07483				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04 On 21/11/2019 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN05 On 22/04/2020 Spot Bond				101.77065		101.69343				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				101.58144		101.50541				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				101.53041		101.45553				0.00	0	0
Total ASN061 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN061										0.00	0	0
ASN06: On 22/05/2020 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06: On 07/02/2020 Spot Bond				101.30114		101.22761				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				100.31505		100.22781				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				100.27075		100.19568				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				101.52442		101.45006				0.00	0	7,000,000
Total ASN083 SPOT										0.00	0	7,000,000
Total For ASN083										0.00	0	7,000,000
ASN08: On 03/09/2020 Spot Bond				100.78405		100.69979				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				100.01883		100.19710				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				100.00000		100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN09: On 21/10/2020 Spot Bond				101.73310		101.65719				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				101.20580		101.13049				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				83.88016		83.83123				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				100.71636		100.63943				0.00	0	0
Total ASN111 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN111										0.00	0	0
ASN11: On 07/03/2021 Spot Bond				100.60782		100.53161				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN11: On 10/12/2020 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN12: On 20/12/2020 Spot Bond				100.35291		100.25530				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN12: On 20/03/2019 Spot Bond				100.27330		100.19762				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN12: On 24/02/2019 Spot Bond				100.88799		100.81212				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN12: On 24/02/2019 Spot Bond				100.88165		100.80644				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN13: On 24/02/2019 Spot Bond				100.87380		100.79917				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN13: On 03/03/2019 Spot Bond				100.70884		100.63272				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN13: On 03/03/2019 Spot Bond				100.70317		100.62766				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				100.34999		100.25318				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				100.00000		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				99.79000		99.79000				0.00	0	0
Total ASN136 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN136										0.00	0	0
ASN13: On 31/01/2022 Spot Bond			4.12000	151.09634	4.12000	150.97900				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				100.00000		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				99.79000		99.79000				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				101.80095		101.72803				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				100.00000		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				79.66506		79.66506				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				101.38882		101.31166				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				101.38882		101.31166				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN14: On 31/01/2022 Spot Bond			4.16500	150.90056	4.16500	150.78282				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				113.83786		113.86776				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				100.73151		100.65295				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			4.87000	161.69849	4.87000	161.56255				0.00	0	0
Total ASN154 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN154										0.00	0	0
ASN154 On 29/06/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN156 On 06/07/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN157 On 27/07/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN159 On 08/08/2021 Spot Bond				101.33540		101.25845				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN160 On 19/08/2021 Spot Bond				101.03109		100.95546				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN161 On 29/08/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN163 On 06/09/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN164 On 20/06/2021 Spot Bond				101.25420		101.17551				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN165 On 22/11/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN172 On 02/12/2019 Spot Bond				100.68624		100.61257				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN174 On 21/12/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN176 On 23/12/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN177										0.00	0	0
ASN17: On 25/02/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN179 SPOT										0.00	0	0
Total For ASN179										0.00	0	0
ASN18: On 20/06/2022 Spot Bond				100.30977		100.22406				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				100.00000		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				100.46290		100.38934				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				100.00000		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				100.00000		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				100.00006		99.92735				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			4.45500	102.09452	4.45500	102.01250				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN19: On 20/06/2022 Spot Bond				100.26499		100.19153				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN19: On 09/04/2018 Spot Bond				100.00000						0.00	0	0
Total ASN197 SPOT										0.00	0	0
Total For ASN197										0.00	0	0
ASN19: On 04/05/2018 Spot Bond				100.00000						0.00	0	0
Total ASN198 SPOT										0.00	0	0
Total For ASN198										0.00	0	0
ASN19: On 01/07/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN199 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ASN199									0.00	0	0
ASN20: On 25/07/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN200 SPOT									0.00	0	0
Total For ASN200									0.00	0	0
ASN20: On 21/07/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN201 SPOT									0.00	0	0
Total For ASN201									0.00	0	0
ASN20: On 18/07/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN202 SPOT									0.00	0	0
Total For ASN202									0.00	0	0
ASN20: On 20/06/2022 Spot Bond				100.26741		100.19329			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				100.28416		100.20546			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				100.00000		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				101.02519		100.93749			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				101.11441		101.01896			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				100.79681		100.72449			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				100.00000		100.00000			0.00	0	0
Total ASN212 SPOT									0.00	0	0
Total For ASN212									0.00	0	0
ASN21: On 01/09/2021 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN213 SPOT									0.00	0	0
Total For ASN213									0.00	0	0
ASN21: On 29/08/2022 Spot Bond				100.80955		100.73352			0.00	0	0
Total ASN214 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN214										0.00	0	0
ASN214 On 12/09/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN216 SPOT										0.00	0	0
Total For ASN216										0.00	0	0
ASN216 On 12/09/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN217 SPOT										0.00	0	0
Total For ASN217										0.00	0	0
ASN217 On 19/09/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN218 SPOT										0.00	0	0
Total For ASN218										0.00	0	0
ASN218 On 20/09/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN219 SPOT										0.00	0	0
Total For ASN219										0.00	0	0
ASN219 On 22/09/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN220 SPOT										0.00	0	0
Total For ASN220										0.00	0	0
ASN220 On 25/10/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN223 SPOT										0.00	0	0
Total For ASN223										0.00	0	0
ASN223 On 25/10/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN225 SPOT										0.00	0	0
Total For ASN225										0.00	0	0
ASN225 On 01/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN228 SPOT										0.00	0	0
Total For ASN228										0.00	0	0
ASN228 On 10/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN229 SPOT										0.00	0	0
Total For ASN229										0.00	0	0
ASN229 On 10/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN230 SPOT										0.00	0	0
Total For ASN230										0.00	0	0
ASN230 On 17/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN231 SPOT										0.00	0	0
Total For ASN231										0.00	0	0
ASN231 On 28/05/2019 Spot Bond			8.56000	100.78560	8.56000	100.71603				0.00	0	0
Total ASN232 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ASN232									0.00	0	0
ASN23: On 29/11/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN234 SPOT									0.00	0	0
Total For ASN234									0.00	0	0
ASN23: On 12/12/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN235 SPOT									0.00	0	0
Total For ASN235									0.00	0	0
ASN23: On 19/12/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN236 SPOT									0.00	0	0
Total For ASN236									0.00	0	0
ASN23: On 19/12/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN237 SPOT									0.00	0	0
Total For ASN237									0.00	0	0
ASN23: On 27/12/2019 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN239 SPOT									0.00	0	0
Total For ASN239									0.00	0	0
ASN24: On 02/02/2023 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN240 SPOT									0.00	0	0
Total For ASN240									0.00	0	0
ASN24: On 02/02/2023 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN241 SPOT									0.00	0	0
Total For ASN241									0.00	0	0
ASN24: On 10/02/2023 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN242 SPOT									0.00	0	0
Total For ASN242									0.00	0	0
ASN24: On 07/03/2019 Spot Bond				100.56920		100.49786			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				100.00000		100.00000			0.00	0	0
Total ASN244 SPOT									0.00	0	0
Total For ASN244									0.00	0	0
ASN24: On 30/03/2023 Spot Bond				100.00000		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				100.00000		100.00000			0.00	0	0
Total ASN246 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ASN246									0.00	0	0
ASN24: On 13/04/2023 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN247 SPOT									0.00	0	0
Total For ASN247									0.00	0	0
ASN25: On 09/05/2023 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN250 SPOT									0.00	0	0
Total For ASN250									0.00	0	0
ASN25: On 16/05/2023 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN251 SPOT									0.00	0	0
Total For ASN251									0.00	0	0
ASN25: On 16/05/2023 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN252 SPOT									0.00	0	0
Total For ASN252									0.00	0	0
ASN25: On 27/05/2020 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN253 SPOT									0.00	0	0
Total For ASN253									0.00	0	0
ASN25: On 25/05/2023 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN254 SPOT									0.00	0	0
Total For ASN254									0.00	0	0
ASN25: On 29/05/2021 Spot Bond				100.76681		100.69492			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				100.00000		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				100.00000		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				100.00000		100.00000			0.00	0	0
Total ASN261 SPOT									0.00	0	0
Total For ASN261									0.00	0	0
ASN26: On 22/06/2023 Spot Bond				100.00000		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				100.00000		100.00000			0.00	0	0
Total ASN263 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN263										0.00	0	0
ASN26: On 20/06/2023 Spot Bond				100.30919		100.22363				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				100.00000		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				100.00000		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				100.00000		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				100.00000		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				100.00000		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				100.00000		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				100.00000		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				100.26647		100.19260				0.00	0	0
Total ASN274 SPOT										0.00	0	0
Total For ASN274										0.00	0	0
ASN27: On 27/07/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN275 SPOT										0.00	0	0
Total For ASN275										0.00	0	0
ASN27: On 04/08/2023 Spot Bond				100.00000		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				101.15440		101.08783				0.00	0	0
Total ASN277 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN277										0.00	0	0
ASN27: On 15/08/2023 Spot Bond				101.12349		101.04842				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				101.01905		100.94240				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				100.97848		100.90293				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				100.00000		100.00000				0.00	0	0
Total ASN281 SPOT										0.00	0	0
Total For ASN281										0.00	0	0
ASN28: On 24/08/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN282 SPOT										0.00	0	0
Total For ASN282										0.00	0	0
ASN28: On 24/08/2023 Spot Bond				100.00000		100.00000				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				100.00000		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				100.00000		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				100.46650		100.38813				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				100.00000		100.00000				0.00	0	0
Total ASN287 SPOT										0.00	0	0
Total For ASN287										0.00	0	0
ASN28: On 21/09/2023 Spot Bond				100.00000		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				100.00000		100.00000				0.00	0	0
Total ASN290 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN290										0.00	0	0
ASN29 On 26/09/2023 Spot Bond				100.09362		100.02342				0.00	0	0
Total ASN291 SPOT										0.00	0	0
Total For ASN291										0.00	0	0
ASN29 On 02/10/2023 Spot Bond				100.00000		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				100.00000		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				100.00000		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				100.00000		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				100.00000		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				100.27822		100.20113				0.00	0	350,000,000
Total ASN300 SPOT										0.00	0	350,000,000
Total For ASN300										0.00	0	350,000,000
ASN30 On 15/11/2024 Spot Bond				100.00000		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
BAW18 On 05/12/2020 Spot Bond				101.16695		101.09531				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			8.60000	102.34380	8.61000	102.25509				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			8.55000	104.55636	8.56000	104.45570				0.00	0	0
Total BAW21 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAW21										0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.30000	102.47641	9.30000	102.39924				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				101.75472		101.68039				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				100.77668		100.71539				0.00	0	350,000,000
Total BAW24 SPOT										0.00	0	350,000,000
Total For BAW24										0.00	0	350,000,000
BAW25 On 08/05/2020 Spot Bond				102.06224		101.99319				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				101.95232		101.87837				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				100.93421		100.86010				0.00	0	0
Total BAW29 SPOT										0.00	0	0
Total For BAW29										0.00	0	0
BAW30 On 05/12/2021 Spot Bond				100.61575		100.54456				0.00	0	0
Total BAW30 SPOT										0.00	0	0
Total For BAW30										0.00	0	0
BAYA4 On 31/03/2019 Spot Bond				100.00006		99.91133				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA5 On 31/03/2019 Spot Bond				100.00000		102.91309				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA5 On 31/03/2019 Spot Bond				100.25473		100.16736				0.00	0	0
Total BAYA52 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA52										0.00	0	0
BAYA52 On 30/09/2019 Spot Bond				100.53030		100.44028				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYA54 On 31/03/2022 Spot Bond				103.34034		103.24835				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA57 On 30/06/2020 Spot Bond				101.49743		101.40935				0.00	0	0
Total BAYA58 SPOT										0.00	0	0
Total For BAYA58										0.00	0	0
BAYA58 On 30/06/2022 Spot Bond			12.15500	102.76960	12.17000	102.62823				0.00	0	0
Total BAYA59 SPOT										0.00	0	0
Total For BAYA59										0.00	0	0
BAYA59 On 30/06/2020 Spot Bond			11.90000	100.66887	11.91000	100.56055				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA60 On 30/06/2020 Spot Bond				100.00012		99.90459				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYA61 On 30/09/2020 Spot Bond				99.99995		99.91002				0.00	0	0
Total BAYA62 SPOT										0.00	0	0
Total For BAYA62										0.00	0	0
BAYA62 On 30/11/2020 Spot Bond				101.34060		101.25753				0.00	0	0
Total BAYA63 SPOT										0.00	0	0
Total For BAYA63										0.00	0	0
BAYA63 On 30/09/2022 Spot Bond				99.99995		99.90922				0.00	0	0
Total BAYA64 SPOT										0.00	0	0
Total For BAYA64										0.00	0	0
BAYA64 On 30/09/2020 Spot Bond				99.99995		99.91322				0.00	0	0
Total BAYA65 SPOT										0.00	0	0
Total For BAYA65										0.00	0	0
BAYA65 On 31/03/2021 Spot Bond				100.00006		99.91012				0.00	0	0
Total BAYA66 SPOT										0.00	0	0
Total For BAYA66										0.00	0	0
BAYA66 On 31/03/2023 Spot Bond			12.15500	96.76794	12.17000	96.62522				0.00	0	0
Total BAYA67 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA67										0.00	0	0
BAYA67 On 30/06/2021 Spot Bond				100.00009		99.91536				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				100.00009		99.91536				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				100.00009		99.91536				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				100.00014		99.88553				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				104.66065		104.56135				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				100.00027		99.88171				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				100.00016		99.89747				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				99.99933		99.89461				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				99.99933		99.89461				0.00	0	0
Total BAYB14 SPOT										0.00	0	0
Total For BAYB14										0.00	0	0
BAYB15 On 30/09/2023 Spot Bond				99.99933		99.89461				0.00	0	0
Total BAYB15 SPOT										0.00	0	0
Total For BAYB15										0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD2U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYD2U										0.00	0	0
BAYD3I 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
BAYD4I 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
BAYD5I 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
BAYD6I 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
BC124 On 30/05/2019 Spot Bond				100.65422		100.59054				0.00	0	0
Total BC124 SPOT										0.00	0	0
Total For BC124										0.00	0	0
BCJ10 On 12/07/2019 Spot Bond				101.87120		101.80060				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				101.15241		101.08446				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				101.18049		101.11089				0.00	0	0
Total BCJ15 SPOT										0.00	0	0
Total For BCJ15										0.00	0	0
BCJ16 On 08/12/2020 Spot Bond				100.49347		100.42294				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				100.02207		100.08437				0.00	0	0
Total BCJ17 SPOT										0.00	0	0
Total For BCJ17										0.00	0	0
BD0205 On 28/04/2028 Spot Bond			9.01000	197.36375	9.02500	196.95687				0.00	0	0
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD0206 On 02/03/2028 Spot Bond			9.01000	198.01300	9.02500	197.60844				0.00	0	0
Total BD0206 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BD0206										0.00	0	0
BD0302 On 18/04/2028 Spot Bond			9.39500	93.83730	9.41000	93.67937				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	9.62420	100.00000	9.56010				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BDX21 On 05/08/2033 Spot Bond				101.39747		101.32153				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				102.27249		102.19593				0.00	0	0
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0
BGL02 On 19/11/2019 Spot Bond			8.28500	103.36890	8.29500	103.29078				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				103.56796		103.49448				0.00	140,000,000	370,000,000
Total BGL03 SPOT										0.00	140,000,000	370,000,000
Total For BGL03										0.00	140,000,000	370,000,000
BGL04 On 05/02/2020 Spot Bond			8.02500	106.11440	8.03500	106.03580				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2020 Spot Bond			10.40000	105.12029	10.41000	105.01675				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				103.10146		103.02356				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			11.08500	105.98534	11.10000	105.84566				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				100.82890		100.73975				0.00	0	0
Total BGL08 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BGL08										0.00	0	0
BGL09 On 29/09/2020 Spot Bond			10.10000	104.92489	10.11000	104.82330				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				101.65884		101.56677				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			10.88000	105.02211	10.89000	104.90922				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				106.54825		106.47086				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			9.53000	109.26638	9.54000	109.15981				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				104.86548		104.78181				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				103.18224		103.09716				0.00	0	0
Total BGL15 SPOT										0.00	0	0
Total For BGL15										0.00	0	0
BGL16 On 25/05/2022 Spot Bond				101.06287		100.97191				0.00	0	0
Total BGL16 SPOT										0.00	0	0
Total For BGL16										0.00	0	0
BGL17 On 14/08/2024 Spot Bond				104.31596		104.22817				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				102.10773		102.03142				0.00	0	0
Total BGL18 SPOT										0.00	0	0
Total For BGL18										0.00	0	0
BGL19 On 29/09/2024 Spot Bond				102.78628		102.70655				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				103.91560		103.81519				0.00	0	0
Total BGT01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BGT01									0.00	0	0
BID05 On 30/06/2019 Spot Bond				100.21788		100.15670			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			8.38000	100.26109	8.39000	100.17814			0.00	0	2,200,000,000
Total BID06 SPOT									0.00	0	2,200,000,000
Total For BID06									0.00	0	2,200,000,000
BID07 On 30/06/2020 Spot Bond				100.23646		100.17019			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				100.00005		99.93095			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				101.03370		100.96454			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				101.05489		100.98434			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			9.25500	102.52839	9.27000	102.39320			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				101.63164		101.55051			0.00	0	0
Total BNPP01 SPOT									0.00	0	0
Total For BNPP01									0.00	0	0
BNPP0 On 12/10/2028 Spot Bond				100.28117		100.20050			0.00	0	0
Total BNPP02 SPOT									0.00	0	0
Total For BNPP02									0.00	0	0
BPPF0 On 22/03/2020 Spot Bond				100.03165		100.08980			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				100.62460		100.55440			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				100.02825		100.09307			0.00	0	0
Total BPPF07 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BPPF07										0.00	0	0
BPPF07 On 22/03/2021 Spot Bond				100.02494		100.08601				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BPPF08 On 23/01/2019 Spot Bond				101.43221		101.36771				0.00	0	0
Total BPPF09 SPOT										0.00	0	0
Total For BPPF09										0.00	0	0
BPPF09 On 23/07/2019 Spot Bond				101.49851		101.43260				0.00	0	0
Total BPPF10 SPOT										0.00	0	0
Total For BPPF10										0.00	0	0
BPPF10 On 23/07/2021 Spot Bond				101.56617		101.49728				0.00	0	0
Total BPPF11 SPOT										0.00	0	0
Total For BPPF11										0.00	0	0
BPPF11 On 09/10/2019 Spot Bond				99.81366		101.73348				0.00	0	0
Total BPPF12 SPOT										0.00	0	0
Total For BPPF12										0.00	0	0
BPPF12 On 09/10/2023 Spot Bond				99.79960		101.86019				0.00	0	0
Total BPPF13 SPOT										0.00	0	0
Total For BPPF13										0.00	0	0
BS2A11 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
BS2A21 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
BS2B11 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
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				100.09510		100.02388				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				100.09381		100.02339				0.00	0	0
Total BWZ21B SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BWZ21B										0.00	0	0
BWZJ1 On 10/11/2019 Spot Bond				101.58278		101.51045				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				101.24567		101.16789				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
CBL13 On 01/02/2019 Spot Bond				102.03341		101.95109				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			8.90000	104.95605	8.91000	104.87893				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				102.73272		102.65507				0.00	0	0
Total CBL17 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CBL17										0.00	0	0
CBL18 On 23/08/2019 Spot Bond			9.13000	105.06738	9.14000	104.98462				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				102.81061		102.73237				0.00	0	864,300,000
Total CBL20 SPOT										0.00	0	864,300,000
Total For CBL20										0.00	0	864,300,000
CBL22 On 06/05/2020 Spot Bond			9.20000	100.40243	9.21000	100.31520				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				101.55082		101.47076				0.00	0	55,000,000
Total CBL24 SPOT										0.00	0	55,000,000
Total For CBL24										0.00	0	55,000,000
CBL25 On 06/05/2019 Spot Bond				101.65543		101.58497				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			9.50000	104.97941	9.51000	104.87755				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				102.05316		101.98262				0.00	0	0
Total CBL27 SPOT										0.00	0	0
Total For CBL27										0.00	0	0
CBL28 On 21/05/2021 Spot Bond				100.92985		100.85799				0.00	0	67,500,000
Total CBL28 SPOT										0.00	0	67,500,000
Total For CBL28										0.00	0	67,500,000
CCT01 On 23/06/2023 Spot Bond			10.36500	108.01271	10.38000	107.86747				0.00	0	0
Total CCT01 SPOT										0.00	0	0
Total For CCT01										0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.24000	106.22714	10.25500	106.07601				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			10.60000	105.76344	10.61500	105.60483				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			10.54000	103.41078	10.55500	103.27456				0.00	0	0
Total CCT04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CCT04										0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	102.69640	10.00000	102.61600				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				104.12935		104.04047				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				101.59272		101.50101				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				103.68366		103.59051				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				100.60866		100.53059				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				101.54417		101.45602				0.00	0	0
Total CGR27 SPOT										0.00	0	0
Total For CGR27										0.00	0	0
CGR29 On 08/02/2021 Spot Bond				102.75813		102.66744				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				102.09556		102.00384				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				100.07455		100.11396				0.00	0	300,000,000
Total CGR33 SPOT										0.00	0	300,000,000
Total For CGR33										0.00	0	300,000,000
CGR37 On 08/02/2019 Spot Bond				101.26226		101.18951				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				101.43920		101.34736				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				100.11461		100.02891				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				101.76120		101.66549				0.00	0	0
Total CGR42 SPOT										0.00	0	0
Total For CGR42										0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CIG09U SPOT										0.00	0	0
Total For CIG09U										0.00	0	0
CLA1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	99.97320	10.11000	99.89286				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	149.17932	3.14000	149.07495				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			4.09000	144.96568	4.09000	144.85264				0.00	0	0
Total CLN198 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN198									0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	102.69600	10.00000	102.61600			0.00	0	0
Total CLN230/JIBAR SPOT									0.00	0	0
Total For CLN230/JIBAR									0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	102.69600	10.00000	102.61600			0.00	0	0
Total CLN231/JIBAR SPOT									0.00	0	0
Total For CLN231/JIBAR									0.00	0	0
CLN24 On 24/02/2019 Spot Bond			8.59000	103.33468	8.59000	103.26461			0.00	0	0
Total CLN242 SPOT									0.00	0	0
Total For CLN242									0.00	0	0
CLN24 On 24/02/2019 Spot Bond			9.35000	103.22072	9.35000	103.14255			0.00	0	0
Total CLN243 SPOT									0.00	0	0
Total For CLN243									0.00	0	0
CLN26 On 26/03/2019 Spot Bond			8.06000	102.89370	8.07000	102.82441			0.00	0	0
Total CLN262 SPOT									0.00	0	0
Total For CLN262									0.00	0	0
CLN29 On 25/11/2020 Spot Bond			10.00000	102.69600	10.00000	102.61600			0.00	0	0
Total CLN292/JIBAR SPOT									0.00	0	0
Total For CLN292/JIBAR									0.00	0	0
CLN31 On 14/11/2022 Spot Bond				101.24643		101.16506			0.00	0	0
Total CLN313 SPOT									0.00	0	0
Total For CLN313									0.00	0	0
CLN31 On 14/11/2022 Spot Bond			11.10500	96.39679	11.12000	96.26564			0.00	0	0
Total CLN314 SPOT									0.00	0	0
Total For CLN314									0.00	0	0
CLN31 On 20/03/2023 Spot Bond			11.62500	97.71319	11.64000	97.57430			0.00	0	0
Total CLN315 SPOT									0.00	0	0
Total For CLN315									0.00	0	0
CLN31 On 20/03/2023 Spot Bond				100.30987		100.22416			0.00	0	0
Total CLN317 SPOT									0.00	0	0
Total For CLN317									0.00	0	0
CLN31 On 14/11/2022 Spot Bond				101.22099		101.14126			0.00	0	0
Total CLN318 SPOT									0.00	0	0
Total For CLN318									0.00	0	0
CLN32 On 20/06/2023 Spot Bond				100.30919		100.22363			0.00	0	0
Total CLN327 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN327										0.00	0	0
CLN34: On 20/12/2023 Spot Bond				100.32968		100.23849				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN34: On 20/12/2023 Spot Bond				99.55415		99.47001				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN36: On 20/03/2019 Spot Bond				100.25567		100.18480				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN36: On 20/03/2024 Spot Bond			10.28500	103.98996	10.30000	103.84365				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN36: On 20/03/2024 Spot Bond				100.27544		100.19912				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN36: On 06/08/2023 Spot Bond				101.59401		101.50566				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN36: On 20/03/2024 Spot Bond			12.42500	105.69468	12.44000	105.53191				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN36: On 06/08/2023 Spot Bond				101.65361		101.56195				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN37: On 26/07/2022 Spot Bond				101.71037		101.63180				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN37: On 20/03/2024 Spot Bond				108.96237		108.88148				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN37: On 20/09/2023 Spot Bond				100.27172		100.19641				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN37: On 20/03/2021 Spot Bond			8.90000	104.69148	8.91000	104.59588				0.00	0	0
Total CLN376 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN376										0.00	0	0
CLN376 On 20/06/2019 Spot Bond				99.11401		99.01048				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.98000	101.26366	10.98000	101.17400				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	103.06319	11.00000	102.97177				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond				100.30593		100.22118				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 20/09/2024 Spot Bond			12.21500	102.62162	12.23000	102.46057				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				100.33185		100.24002				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				100.27659		100.19990				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond				101.80892		101.72579				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond				100.29307		100.21195				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 20/12/2019 Spot Bond				107.14677		107.14677				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond				100.27820		100.20111				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 20/03/2020 Spot Bond				100.29904		100.21630				0.00	0	0
Total CLN396 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN396										0.00	0	0
CLN397 On 20/06/2020 Spot Bond				100.63678		100.53569				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				101.18027		101.10317				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				101.17390		101.09722				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				100.27808		100.20099				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				102.39587		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				100.27955		100.20205				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				102.13549		102.04757				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				100.30601		100.22126				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				100.77756		100.69444				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				102.92626		102.84177				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				101.43258		101.35354				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN415 On 20/09/2020 Spot Bond				100.31773		100.22977				0.00	0	0
Total CLN415 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN415										0.00	0	0
CLN415 On 18/07/2020 Spot Bond				102.27658		102.18281				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				100.06491		100.10844				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond				100.33243		100.24044				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	53.26897	7.01000	53.23932				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.33536		100.24256				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN420 On 26/01/2021 Spot Bond				102.24640		102.14299				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN421 On 20/12/2020 Spot Bond				115.86915		115.86915				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN422 On 20/12/2020 Spot Bond				112.85313		112.85313				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN423 On 20/12/2020 Spot Bond				115.83546		115.83546				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN424 On 20/12/2020 Spot Bond				102.09689		102.01474				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN425 On 20/12/2020 Spot Bond				113.19431		113.19431				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN426 On 20/12/2020 Spot Bond				100.39377		100.28493				0.00	0	0
Total CLN429 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN429										0.00	0	0
CLN43 On 20/12/2020 Spot Bond				130.22416		130.22416				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN43 On 20/12/2020 Spot Bond				107.93160		107.93160				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				108.68740		108.68740				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				109.40650		109.40650				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				131.13193		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				100.30458		100.22023				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN43 On 20/12/2020 Spot Bond				100.29136		100.21064				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN43 On 03/02/2021 Spot Bond				101.45706		101.37789				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN44 On 20/03/2021 Spot Bond				132.34026		132.34026				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN44 On 20/03/2021 Spot Bond				100.53812		100.38945				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN44 On 23/05/2021 Spot Bond				101.04883		100.96637				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN44 On 24/05/2021 Spot Bond			9.00000	106.09762	9.01000	105.99834				0.00	0	0
Total CLN445 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN445										0.00	0	0
CLN445 On 31/01/2022 Spot Bond			4.39000	149.92620	4.39000	149.80653				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN452 On 31/01/2025 Spot Bond			6.65000	109.22219	6.65000	109.11546				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN453 On 31/01/2025 Spot Bond			6.59000	109.58061	6.59000	109.47403				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN454 On 04/05/2021 Spot Bond				100.95442		100.87284				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN455 On 20/12/2021 Spot Bond				100.34199		100.24744				0.00	0	500,000,000
Total CLN456 SPOT										0.00	0	500,000,000
Total For CLN456										0.00	0	500,000,000
CLN456 On 17/11/2021 Spot Bond				101.06030		100.98267				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN457 On 29/11/2021 Spot Bond				101.72395		101.64725				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN458 On 29/11/2021 Spot Bond				100.83159		100.75358				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN460 On 15/02/2022 Spot Bond				103.14290		103.06170				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN461 On 16/02/2022 Spot Bond			10.07000	106.66249	10.08000	106.55032				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN462 On 13/03/2022 Spot Bond			10.03500	103.02488	10.05000	102.90099				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN464 On 14/03/2020 Spot Bond				100.41603		100.34199				0.00	0	0
Total CLN465 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN465										0.00	0	0
CLN465 On 27/03/2020 Spot Bond				100.08865		100.02226				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN467 On 28/03/2020 Spot Bond				100.06880		99.99982				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN468 On 28/03/2022 Spot Bond				101.32059		101.25104				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN469 On 17/05/2019 Spot Bond				100.97518		100.90370				0.00	0	0
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0
CLN471 On 19/11/2022 Spot Bond				101.15334		101.06886				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN472 On 23/06/2021 Spot Bond				100.82359		100.72022				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN475 On 20/09/2020 Spot Bond				100.30747		100.22232				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN476 On 29/11/2021 Spot Bond			100.00000	18.62399	100.00000	18.49925				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN477 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN480 On 07/06/2022 Spot Bond				100.82038		100.71740				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN481 On 20/05/2021 Spot Bond				101.17882		101.10058				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN482 On 20/05/2021 Spot Bond				102.65432		102.57953				0.00	0	0
Total CLN483 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN483										0.00	0	0
CLN483 On 02/12/2021 Spot Bond				101.73934		101.66403				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN484 On 02/12/2021 Spot Bond			9.00000	102.41791	9.01000	102.31810				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN485 On 20/06/2022 Spot Bond				100.87275		100.79397				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN486 On 07/12/2021 Spot Bond			12.71500	100.60770	12.73000	100.46478				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN487 On 28/07/2022 Spot Bond			9.51500	102.78013	9.53000	102.65790				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN488 On 28/03/2020 Spot Bond				100.47743		100.41179				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN489 On 28/03/2022 Spot Bond				101.32121		101.25206				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN490 On 07/06/2022 Spot Bond				100.82038		100.71740				0.00	0	0
Total CLN491 SPOT										0.00	0	0
Total For CLN491										0.00	0	0
CLN491 On 30/09/2019 Spot Bond				100.00011		99.92379				0.00	0	0
Total CLN492 SPOT										0.00	0	0
Total For CLN492										0.00	0	0
CLN492 On 20/06/2022 Spot Bond				100.30742		100.22235				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN493 On 07/06/2022 Spot Bond			11.50000	101.87477	11.51000	101.75295				0.00	0	0
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0
CLN494 On 29/08/2020 Spot Bond				100.78402		100.71050				0.00	0	0
Total CLN495 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN495										0.00	0	0
CLN495 On 04/09/2024 Spot Bond			10.31500	102.22082	10.33000	102.07274				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN496 On 04/09/2024 Spot Bond				102.30979		102.23103				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN497 On 08/06/2022 Spot Bond				103.36358		103.28552				0.00	0	0
Total CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0
CLN498 On 20/05/2021 Spot Bond				101.01703		100.94055				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN500 On 10/10/2020 Spot Bond				99.76885		101.90357				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN500 On 11/10/2022 Spot Bond				102.08252		102.00538				0.00	0	0
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN501 On 11/10/2024 Spot Bond				102.15986		102.07979				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN502 On 20/12/2022 Spot Bond				100.31705		100.22933				0.00	0	0
Total CLN503 SPOT										0.00	0	0
Total For CLN503										0.00	0	0
CLN503 On 11/10/2024 Spot Bond				102.15986		102.07979				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN504 On 24/10/2020 Spot Bond				101.62604		101.55388				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN505 On 30/04/2019 Spot Bond				101.44616		101.37542				0.00	0	0
Total CLN506 SPOT										0.00	0	0
Total For CLN506										0.00	0	0
CLN506 On 20/12/2022 Spot Bond				100.31058		100.22463				0.00	0	0
Total CLN507 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN507										0.00	0	0
CLN507 On 24/02/2020 Spot Bond				100.98261		100.89858				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				102.04922		101.97334				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				97.88950		97.82072				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				100.76898		100.67248				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				101.06901		100.98491				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				101.27344		101.17299				0.00	0	0
Total CLN515 SPOT										0.00	0	0
Total For CLN515										0.00	0	0
CLN516 On 15/09/2022 Spot Bond			9.96000	102.91469	9.96000	102.83182				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	101.67762	10.01000	101.59580				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				100.93993		100.85958				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	101.59251	9.60000	101.54018				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				100.48072		100.40431				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				100.31255		100.23949				0.00	0	0
Total CLN521 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN521										0.00	0	0
CLN521 On 27/02/2023 Spot Bond				100.85010		100.77521				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN522 On 13/05/2021 Spot Bond				101.18007		101.10467				0.00	0	0
Total CLN523 SPOT										0.00	0	0
Total For CLN523										0.00	0	0
CLN523 On 09/09/2022 Spot Bond			9.20000	102.84752	9.20000	102.77088				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN524 On 24/04/2021 Spot Bond				101.63533		101.56276				0.00	0	0
Total CLN525 SPOT										0.00	0	0
Total For CLN525										0.00	0	0
CLN525 On 26/04/2023 Spot Bond				101.64747		101.57181				0.00	0	0
Total CLN526 SPOT										0.00	0	0
Total For CLN526										0.00	0	0
CLN526 On 21/02/2024 Spot Bond				104.78251		104.70427				0.00	0	0
Total CLN527 SPOT										0.00	0	0
Total For CLN527										0.00	0	0
CLN527 On 25/11/2022 Spot Bond				102.15849		102.07706				0.00	0	0
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN528 On 29/11/2021 Spot Bond				103.45908		103.38350				0.00	0	0
Total CLN529 SPOT										0.00	0	0
Total For CLN529										0.00	0	0
CLN529 On 12/03/2021 Spot Bond				100.46191		100.38851				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN530 On 12/03/2023 Spot Bond				100.48072		100.40431				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN531 On 20/06/2023 Spot Bond				100.29742		100.21508				0.00	0	0
Total CLN532 SPOT										0.00	0	0
Total For CLN532										0.00	0	0
CLN532 On 20/06/2023 Spot Bond				100.29300		100.21188				0.00	0	0
Total CLN533 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN533										0.00	0	0
CLN533 On 18/07/2025 Spot Bond				101.89360		101.81568				0.00	0	0
Total CLN534 SPOT										0.00	0	0
Total For CLN534										0.00	0	0
CLN534 On 18/07/2025 Spot Bond			10.62000	103.40551	10.63500	103.24931				0.00	0	0
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN535 On 18/07/2023 Spot Bond				99.62891		99.54940				0.00	0	0
Total CLN536 SPOT										0.00	0	0
Total For CLN536										0.00	0	0
CLN536 On 25/10/2023 Spot Bond				101.64575		101.57148				0.00	0	0
Total CLN537 SPOT										0.00	0	0
Total For CLN537										0.00	0	0
CLN537 On 16/08/2023 Spot Bond				101.16622		101.08648				0.00	0	0
Total CLN538 SPOT										0.00	0	0
Total For CLN538										0.00	0	0
CLN538 On 20/12/2023 Spot Bond				100.36484		100.26402				0.00	0	0
Total CLN539 SPOT										0.00	0	0
Total For CLN539										0.00	0	0
CLN539 On 17/01/2024 Spot Bond				103.09221		103.00654				0.00	0	0
Total CLN540 SPOT										0.00	0	0
Total For CLN540										0.00	0	0
CLN540 On 20/12/2023 Spot Bond				101.98380		102.57390				0.00	0	0
Total CLN541 SPOT										0.00	0	0
Total For CLN541										0.00	0	0
CLN541 On 30/05/2022 Spot Bond				100.79369		100.71692				0.00	0	0
Total CLN542 SPOT										0.00	0	0
Total For CLN542										0.00	0	0
CLN542 On 07/06/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total CLN543 SPOT										0.00	0	0
Total For CLN543										0.00	0	0
CLN543 On 20/12/2023 Spot Bond				100.30618		100.22144				0.00	0	0
Total CLN544 SPOT										0.00	0	0
Total For CLN544										0.00	0	0
CLN544 On 17/01/2024 Spot Bond				101.32295		101.23997				0.00	0	0
Total CLN545 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN545										0.00	0	0
CLN545 On 21/08/2026 Spot Bond			10.09000	103.20228	10.10500	103.04104				0.00	0	0
Total CLN546 SPOT										0.00	0	0
Total For CLN546										0.00	0	0
CLN546 On 29/03/2025 Spot Bond			10.14000	102.23788	10.15500	102.08601				0.00	0	0
Total CLN547 SPOT										0.00	0	0
Total For CLN547										0.00	0	0
CLN547 On 12/11/2025 Spot Bond			10.23000	101.01104	10.24500	100.85495				0.00	0	0
Total CLN548 SPOT										0.00	0	0
Total For CLN548										0.00	0	0
CLN548 On 07/12/2025 Spot Bond			4.38000	100.58228	4.38000	100.50208				0.00	0	0
Total CLN549 SPOT										0.00	0	0
Total For CLN549										0.00	0	0
CLN549 On 18/04/2028 Spot Bond				229.22711		229.07338				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN55 On 07/12/2025 Spot Bond			4.38000	100.58146	4.38000	100.50126				0.00	0	0
Total CLN550 SPOT										0.00	0	0
Total For CLN550										0.00	0	0
CLN550 On 03/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN551 SPOT										0.00	0	0
Total For CLN551										0.00	0	0
CLN551 On 20/12/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total CLN552 SPOT										0.00	0	0
Total For CLN552										0.00	0	0
CLN552 On 02/03/2028 Spot Bond				100.00000		100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN61 On 18/04/2028 Spot Bond			9.39500	93.83730	9.41000	93.67937				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN81 On 28/04/2028 Spot Bond			9.01000	197.36375	9.02500	196.95687				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN88 On 02/03/2028 Spot Bond			9.01000	198.01300	9.02500	197.60844				0.00	0	0
Total CLN89 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN89										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.27101		100.19594				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF1: On 20/09/2019 Spot Bond				100.27094		100.19586				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF1: On 20/06/2020 Spot Bond				100.28102		100.20312				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
CLNF1: On 17/08/2021 Spot Bond				101.05184		100.97483				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			8.57500	114.00172	8.58500	113.88363				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			9.11000	106.21654	9.12000	106.11789				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			10.65000	104.35491	10.66500	104.18764				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			9.96500	101.48852	9.98000	101.34496				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			10.36000	97.98321	10.37500	97.85234				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			11.78500	93.66855	11.80000	93.50206				0.00	0	100,000,000
Total COT02 SPOT										0.00	0	100,000,000
Total For COT02										0.00	0	100,000,000
COT03 On 05/06/2028 Spot Bond			11.74000	87.86252	11.75500	87.70326				0.00	0	0
Total COT03 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For COT03										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			12.33000	94.50443	12.34500	94.35234				0.00	0	0
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
CS002 On 17/12/2020 Spot Bond				100.31396		100.24058				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				100.36896		100.29342				0.00	0	0
Total CS003 SPOT										0.00	0	0
Total For CS003										0.00	0	0
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSA04U SPOT										0.00	0	0
Total For CSA04U										0.00	0	0
CSA05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSA05U SPOT										0.00	0	0
Total For CSA05U										0.00	0	0
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSD04U SPOT										0.00	0	0
Total For CSD04U										0.00	0	0
CSD05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSD05U SPOT										0.00	0	0
Total For CSD05U										0.00	0	0
DENG8 On 11/09/2019 Spot Bond				100.48472		100.41160				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				100.03069		100.08923				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				100.25564		100.04192				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				100.08915		100.02236				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				100.07164		99.99984				0.00	0	0
Total DENG87 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DENG87										0.00	0	0
DENG8 On 28/09/2023 Spot Bond				100.07643		99.99980				0.00	0	0
Total DENG88 SPOT										0.00	0	0
Total For DENG88										0.00	0	0
DENG8 On 11/12/2019 Spot Bond				100.48474		100.41162				0.00	0	0
Total DENG89 SPOT										0.00	0	0
Total For DENG89										0.00	0	0
DOL00 On 24/01/2019 Spot Bond				102.56012		102.44593				0.00	0	0
Total DOL004 SPOT										0.00	0	0
Total For DOL004										0.00	0	0
DOL00 On 20/12/2019 Spot Bond				87.58027		87.35444				0.00	0	0
Total DOL009 SPOT										0.00	0	0
Total For DOL009										0.00	0	0
DOL01 On 20/12/2021 Spot Bond				100.51174		100.37062				0.00	0	0
Total DOL012 SPOT										0.00	0	0
Total For DOL012										0.00	0	0
DSY01 On 21/11/2022 Spot Bond				100.93839		100.86588				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				101.14977		101.07497				0.00	0	0
Total DSY02 SPOT										0.00	0	0
Total For DSY02										0.00	0	0
DSY03 On 21/11/2024 Spot Bond			10.06000	102.87940	10.07500	102.72950				0.00	0	0
Total DSY03 SPOT										0.00	0	0
Total For DSY03										0.00	0	0
DSY04 On 21/08/2026 Spot Bond				100.95891		100.88484				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			8.39500	101.70391	8.40500	101.61289				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			7.37500	105.89572	7.38500	105.82254				0.00	0	0
Total DV22 SPOT										0.00	0	0
Total For DV22										0.00	0	0
DV22/R On 07/02/2020 Spot Bond			100.00000	50.04808	100.00000	49.71831				0.00	0	0
Total DV22/R207 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DV22/R207									0.00	0	0
DV23 On 27/02/2023 Spot Bond			9.28500	105.81979	9.30000	105.68987			349,520,826,000.00	37,643,600	3,562,000,000
Total DV23 SPOT									349,520,826,000.00	37,643,600	3,562,000,000
Total For DV23									349,520,826,000.00	37,643,600	3,562,000,000
DV23/R On 27/02/2023 Spot Bond			100.00000	16.29064	100.00000	16.18330			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	16.29064	100.00000	16.18330			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			9.51500	104.23057	9.53000	104.09145			0.00	0	0
Total DV24 SPOT									0.00	0	0
Total For DV24									0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	103.53228	9.69000	103.45245			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	103.53228	9.69000	103.45245			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			11.41000	95.92609	11.42500	95.75540			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	103.68077	10.10000	103.59751			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	103.68077	10.10000	103.59751			0.00	0	0
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVF19 On 31/05/2019 Spot Bond				100.99370		100.92669			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				100.79737		100.72618			0.00	0	0
Total DVF20 SPOT									0.00	0	0
Total For DVF20									0.00	0	0
DVF20f On 28/03/2020 Spot Bond				100.41637		100.35401			0.00	0	0
Total DVF20B SPOT									0.00	0	0
Total For DVF20B									0.00	0	0
DVF20c On 31/08/2020 Spot Bond				100.93519		100.86621			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				101.66416		101.59578			0.00	0	0
Total DVF20D SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DVF20D										0.00	0	0
DVF21 On 29/11/2021 Spot Bond				100.79016		100.71607				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				100.70952		100.64393				0.00	0	0
Total DVF22 SPOT										0.00	0	0
Total For DVF22										0.00	0	0
DVF22f On 29/08/2022 Spot Bond				100.77501		100.70224				0.00	0	0
Total DVF22B SPOT										0.00	0	0
Total For DVF22B										0.00	0	0
DVF22f On 24/10/2022 Spot Bond				101.58729		101.51688				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				101.66569		101.59239				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			7.82500	113.87481	7.83500	113.78799				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	42.75583	100.00000	42.47411				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			7.63500	105.12965	7.64500	105.05283				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			8.71000	105.73609	8.72000	105.63340				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			9.82500	103.43951	9.84000	103.29707				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			4.39000	102.54606	4.39000	102.46361				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			4.10500	94.69825	4.10500	94.62483				0.00	0	0
Total EL037 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EL037										0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	123.46589	2.25000	123.38852				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			4.01000	127.12353	4.01000	127.02522				0.00	0	0
Total EL28 SPOT										0.00	0	0
Total For EL28										0.00	0	0
EL29 On 19/11/2029 Spot Bond			4.02000	113.24319	4.02000	113.15554				0.00	0	0
Total EL29 SPOT										0.00	0	0
Total For EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			4.02000	112.42323	4.02000	112.33682				0.00	0	0
Total EL30 SPOT										0.00	0	0
Total For EL30										0.00	0	0
EL31 On 02/06/2031 Spot Bond			4.05000	102.80709	4.05000	102.72744				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			4.07500	96.18248	4.07500	96.10813				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	123.46589	2.25000	123.38852				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			8.37500	107.62707	8.38500	107.54022				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			8.40000	107.82160	8.41000	107.72778				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			10.91000	98.13997	10.92500	97.99529				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			11.21000	94.08485	11.22500	93.97993				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			11.38500	99.50761	11.40000	99.36431				0.00	0	1,333,333,200
Total EMM05 SPOT										0.00	0	1,333,333,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EMM05										0.00	0	1,333,333,200
EMM06 On 23/06/2025 Spot Bond			10.89000	98.48545	10.90500	98.35951				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			10.74000	98.97547	10.75500	104.12208				0.00	0	0
Total EMM07 SPOT										0.00	0	0
Total For EMM07										0.00	0	0
EMM07 On 17/07/2032 Spot Bond			11.47500	90.73441	11.49000	90.60774				0.00	0	0
Total EMM07P SPOT										0.00	0	0
Total For EMM07P										0.00	0	0
ENX01 On 23/04/2021 Spot Bond				101.92325		101.83857				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				101.79174		101.71288				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				100.56453		100.48328				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				100.68236		100.60909				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				100.94132		100.87188				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				101.68909		101.61937				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				101.08462		101.01184				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF012 On 06/11/2020 Spot Bond				101.93255		101.86067				0.00	0	0
Total EPF012 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EPF012										0.00	0	0
EPF012 On 28/05/2021 Spot Bond				100.81913		100.74477				0.00	0	0
Total EPF014 SPOT										0.00	0	0
Total For EPF014										0.00	0	0
EPF014 On 04/06/2023 Spot Bond				100.68385		100.60774				0.00	0	0
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF015 On 07/09/2021 Spot Bond				100.57224		100.50050				0.00	0	0
Total EPF016 SPOT										0.00	0	0
Total For EPF016										0.00	0	0
EPF016 On 07/09/2023 Spot Bond				100.58195		100.50898				0.00	0	0
Total EPF017 SPOT										0.00	0	0
Total For EPF017										0.00	0	0
EPF017 On 13/12/2025 Spot Bond				99.47465		99.40064				0.00	0	0
Total EPF018 SPOT										0.00	0	0
Total For EPF018										0.00	0	0
EPF018 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
EPF02U 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
EPF04U 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
EPF05U 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
EPF07U 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
EPF08U 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				100.64460		100.57541				0.00	0	0
Total EPFC37 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EPFC37										0.00	0	0
EPFC3 On 06/09/2019 Spot Bond				100.57599		100.50672				0.00	0	0
Total EPFC39 SPOT										0.00	0	0
Total For EPFC39										0.00	0	0
EPFC4 On 03/04/2019 Spot Bond				98.02685		97.96449				0.00	0	0
Total EPFC40 SPOT										0.00	0	0
Total For EPFC40										0.00	0	0
EPFC4 On 06/11/2019 Spot Bond				101.23057		101.16243				0.00	0	0
Total EPFC41 SPOT										0.00	0	0
Total For EPFC41										0.00	0	0
EQS05 On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	106,666,600
Total EQS05 SPOT										0.00	0	106,666,600
Total For EQS05										0.00	0	106,666,600
EQS06 On 09/04/2020 Spot Bond				98.09186		100.46938				0.00	0	220,000,000
Total EQS06 SPOT										0.00	0	220,000,000
Total For EQS06										0.00	0	220,000,000
EQS10 On 28/07/2022 Spot Bond				101.72712		101.64405				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
ERS3B On 17/08/2019 Spot Bond				101.01478		100.94043				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				101.02616		100.94995				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				101.07164		100.99319				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				101.13830		101.05392				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	102.69600	10.00000	102.61600				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ERSA12/JIBAR									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond				100.77419		100.69880			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				101.13181		101.06103			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				101.27815		101.20808			0.00	0	0
Total ERSA23 SPOT									0.00	0	0
Total For ERSA23									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond				100.97503		100.90355			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				101.00917		100.93523			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			9.37500	106.38132	9.39000	106.25138		651,832,500,000.00	69,528,800	2,536,564,400	
Total ES23 SPOT								651,832,500,000.00	69,528,800	2,536,564,400	
Total For ES23								651,832,500,000.00	69,528,800	2,536,564,400	
ES23/R On 25/01/2023 Spot Bond			10.00000	104.30624	10.00000	104.22330		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			10.24000	89.88865	10.25500	89.74507		1,132,392,448,000.00	110,585,200	3,667,992,600	
Total ES26 SPOT								1,132,392,448,000.00	110,585,200	3,667,992,600	
Total For ES26								1,132,392,448,000.00	110,585,200	3,667,992,600	
ES26/R On 02/04/2026 Spot Bond			7.85000	101.92205	7.85000	101.85739		0.00	0	0	
Total ES26/R186 SPOT								0.00	0	0	
Total For ES26/R186								0.00	0	0	
ES33 On 15/09/2033 Spot Bond			11.13500	76.18208	11.15000	76.02758		2,584,930,121,000.00	232,144,600	4,489,472,300	
Total ES33 SPOT								2,584,930,121,000.00	232,144,600	4,489,472,300	
Total For ES33								2,584,930,121,000.00	232,144,600	4,489,472,300	
ES33/R On 15/09/2033 Spot Bond			7.50000	102.20015	7.50000	102.13781		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			11.38000	78.14619	11.39500	77.97768		1,243,635,988,000.00	109,282,600	3,381,241,300	
Total ES42 SPOT								1,243,635,988,000.00	109,282,600	3,381,241,300	

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 ES42										1,243,635,988,000.00	109,282,600	3,381,241,300
ES42/R On 25/04/2042 Spot Bond			8.50000	101.54402	8.50000	101.47438				0.00	0	0
Total ES42/R214 SPOT										0.00	0	0
Total For ES42/R214										0.00	0	0
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ESF01U SPOT										0.00	0	0
Total For ESF01U										0.00	0	0
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ESF02U SPOT										0.00	0	0
Total For ESF02U										0.00	0	0
ESFR0: On 20/04/2021 Spot Bond				101.74108		101.66965				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				100.67175		100.58912				0.00	20,000,000	10,000,000
Total EXX02 SPOT										0.00	20,000,000	10,000,000
Total For EXX02										0.00	20,000,000	10,000,000
FBJ20Z On 20/03/2020 Spot Bond				100.27246		100.19698				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				100.28109		100.20320				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	21.52146	100.00000	21.04048				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	34.97754	100.00000	34.19582				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF07U SPOT										0.00	0	0
Total For FIF07U										0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF11U SPOT										0.00	0	0
Total For FIF11U										0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF12U SPOT										0.00	0	0
Total For FIF12U										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond				100.90488		100.83281				0.00	0	0
Total FIFB08 SPOT										0.00	0	0
Total For FIFB08										0.00	0	0
FIFB09 On 27/06/2019 Spot Bond				100.09179		100.02307				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				100.70808		100.63556				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				101.54395		101.47261				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				101.15401		101.08024				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				101.27324		101.20127				0.00	0	0
Total FIFB14 SPOT										0.00	0	0
Total For FIFB14										0.00	0	0
FIFB15 On 20/11/2022 Spot Bond				100.97243		100.89922				0.00	0	0
Total FIFB15 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FIFB15									0.00	0	0
FMLA11 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
FNT002 On 04/01/2019 Spot Bond				101.16329		101.09984			0.00	0	0
Total FNT002 SPOT									0.00	0	0
Total For FNT002									0.00	0	0
FNT003 On 01/02/2019 Spot Bond				100.77882		100.70345			0.00	0	2,827,358,500
Total FNT003 SPOT									0.00	0	2,827,358,500
Total For FNT003									0.00	0	2,827,358,500
FNT004 On 15/02/2019 Spot Bond				100.50038		100.43784			0.00	0	0
Total FNT004 SPOT									0.00	0	0
Total For FNT004									0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FPA1U SPOT									0.00	0	0
Total For FPA1U									0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FPB1U SPOT									0.00	0	0
Total For FPB1U									0.00	0	0
FRB12 On 02/06/2019 Spot Bond				100.89589		100.82093			0.00	20,000,000	10,000,000
Total FRB12 SPOT									0.00	20,000,000	10,000,000
Total For FRB12									0.00	20,000,000	10,000,000
FRB13 On 02/06/2021 Spot Bond				99.65651		99.57396			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			10.10000	100.57022	10.11000	100.46753			0.00	0	0
Total FRB14 SPOT									0.00	0	0
Total For FRB14									0.00	0	0
FRB15 On 06/03/2020 Spot Bond				103.12536		103.05272			0.00	0	800,000,000
Total FRB15 SPOT									0.00	0	800,000,000
Total For FRB15									0.00	0	800,000,000
FRB16 On 08/07/2020 Spot Bond				104.52815		104.45265			0.00	0	0
Total FRB16 SPOT									0.00	0	0
Total For FRB16									0.00	0	0
FRB17 On 08/01/2022 Spot Bond				107.03255		106.95580			0.00	0	0
Total FRB17 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				106.75695		106.68022				0.00	0	0
Total FRB18 SPOT										0.00	0	0
Total For FRB18										0.00	0	0
FRB19 On 14/04/2021 Spot Bond			10.80000	105.66282	10.81000	105.55098				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				104.65152		104.56750				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				103.67238		103.58767				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				106.32324		106.24081				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				103.09497		103.01390				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				101.65709		101.56167				0.00	0	0
Total FRB24 SPOT										0.00	0	0
Total For FRB24										0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			3.54000	153.64740	3.54000	153.53520				0.00	0	70,000,000
Total FRBI22 SPOT										0.00	0	70,000,000
Total For FRBI22										0.00	0	70,000,000
FRBI23 On 07/12/2023 Spot Bond			3.60000	287.93991	3.60000	287.72734				0.00	0	0
Total FRBI23 SPOT										0.00	0	0
Total For FRBI23										0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			3.94000	126.83372	3.94000	126.73704				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			4.26000	169.71844	4.26000	169.58409				0.00	0	0
Total FRBI28 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRBI28										0.00	0	0
FRBI29 On 31/03/2029 Spot Bond			4.31500	85.54168	4.31500	85.47358				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			4.41000	201.10190	4.41000	200.94025				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			4.71000	88.44730	4.71000	88.37407				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			4.74000	88.71182	4.75000	88.47124				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			8.63000	85.18721	8.71000	84.85371				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			9.84000	57.76605	10.01000	57.06864				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			9.89000	56.96021	10.07000	56.24835				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	0.00000				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			4.75000	121.25179	4.75000	121.15153				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				101.15150		101.06342				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				100.31099		100.22487				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				88.96012		88.96012				0.00	0	0
Total FRC181 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC181										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.28566		100.20563				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				100.28884		100.20893				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				100.10151		102.28373				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	102.69600	10.00000	102.61600				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				100.30260		100.21882				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				100.41564		100.33925				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				104.53962		104.45591				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				100.29753		100.21520				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC21: On 07/05/2020 Spot Bond				101.32325		101.24848				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC213 On 07/11/2019 Spot Bond				101.52632		101.45344				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC215 On 04/11/2019 Spot Bond				101.38111		101.30606				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC219 On 31/01/2022 Spot Bond			4.20000	150.74849	4.20000	150.63046				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC221 On 20/05/2020 Spot Bond				101.00597		100.93030				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC225 On 31/01/2022 Spot Bond			5.06000	147.06930	5.06000	146.94408				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC233 On 20/12/2020 Spot Bond				100.42200		100.30541				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC234 On 08/02/2020 Spot Bond				98.87806		98.87806				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC236 On 19/10/2020 Spot Bond				101.99057		101.99057				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC237 On 08/02/2020 Spot Bond				99.20563		99.20563				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC238 On 19/10/2020 Spot Bond				102.81641		102.81641				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC239 On 19/10/2020 Spot Bond				103.42973		103.42973				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC240 On 08/02/2020 Spot Bond				98.68001		98.68001				0.00	0	300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC241 SPOT										0.00	0	300,000,000
Total For FRC241										0.00	0	300,000,000
FRC241 On 08/02/2020 Spot Bond				98.52853		98.52853				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC242 On 19/10/2020 Spot Bond				103.91091		103.74610				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC243 On 08/02/2020 Spot Bond				100.50817		100.50817				0.00	0	800,000,000
Total FRC244 SPOT										0.00	0	800,000,000
Total For FRC244										0.00	0	800,000,000
FRC244 On 19/10/2020 Spot Bond				103.87133		103.70820				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC245 On 19/10/2020 Spot Bond				103.09856		102.96826				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC246 On 08/02/2020 Spot Bond				99.28509		99.28509				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC247 On 08/02/2020 Spot Bond				101.82145		101.71655				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC248 On 19/10/2020 Spot Bond				101.97013		101.97013				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC249 On 19/10/2020 Spot Bond				103.08865		102.95876				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC250 On 13/02/2022 Spot Bond				101.36156		101.27465				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC251 On 14/03/2022 Spot Bond				100.42991		100.35344				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC252 On 27/03/2020 Spot Bond				100.32077		100.25624				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC254 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC255 On 17/07/2027 Spot Bond				103.91790		103.84218				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC256 On 27/03/2020 Spot Bond				100.08703		100.02186				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC257 On 08/05/2020 Spot Bond				101.62086		101.54745				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC258 On 06/11/2023 Spot Bond			3.33700	106.22875	3.33700	106.15242				0.00	0	0
Total FRC259 SPOT										0.00	0	0
Total For FRC259										0.00	0	0
FRC259 On 27/02/2023 Spot Bond			3.45500	106.87263	3.45500	106.79532				0.00	0	0
Total FRC260 SPOT										0.00	0	0
Total For FRC260										0.00	0	0
FRC260 On 10/10/2020 Spot Bond				101.94192		101.87122				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC261 On 13/07/2020 Spot Bond				101.86636		101.79331				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC262 On 15/03/2019 Spot Bond				100.29818		100.22921				0.00	0	0
Total FRC263 SPOT										0.00	0	0
Total For FRC263										0.00	0	0
FRC263 On 13/07/2020 Spot Bond				101.86215		101.78927				0.00	0	0
Total FRC264 SPOT										0.00	0	0
Total For FRC264										0.00	0	0
FRC264 On 20/06/2021 Spot Bond				100.33544		100.24266				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				100.87953		100.81056				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC266 SPOT										0.00	0	0
Total For FRC266										0.00	0	0
FRC267: On 06/08/2023 Spot Bond				104.67275		104.58929				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC269: On 21/10/2019 Spot Bond				101.54231		101.47470				0.00	0	0
Total FRC269 SPOT										0.00	0	0
Total For FRC269										0.00	0	0
FRC270: On 16/11/2019 Spot Bond				100.98940		100.92157				0.00	0	0
Total FRC270 SPOT										0.00	0	0
Total For FRC270										0.00	0	0
FRC271: On 30/01/2023 Spot Bond				101.54713		101.47143				0.00	0	0
Total FRC271 SPOT										0.00	0	0
Total For FRC271										0.00	0	0
FRC272: On 30/01/2023 Spot Bond			9.58400	103.99531	9.58400	103.91598				0.00	0	0
Total FRC272 SPOT										0.00	0	0
Total For FRC272										0.00	0	0
FRC273: On 07/12/2023 Spot Bond			8.82000	100.57071	8.82000	100.49919				0.00	0	0
Total FRC273 SPOT										0.00	0	0
Total For FRC273										0.00	0	0
FRC274: On 02/05/2028 Spot Bond			9.80000	101.57156	9.80000	101.49106				0.00	0	0
Total FRC274 SPOT										0.00	0	0
Total For FRC274										0.00	0	0
FRC275: On 12/12/2020 Spot Bond				100.46447		100.39067				0.00	0	0
Total FRC275 SPOT										0.00	0	0
Total For FRC275										0.00	0	0
FRC276: On 12/12/2020 Spot Bond				100.46549		100.39153				0.00	0	0
Total FRC276 SPOT										0.00	0	0
Total For FRC276										0.00	0	0
FRC277: On 04/03/2021 Spot Bond				100.64762		100.57559				0.00	0	0
Total FRC277 SPOT										0.00	0	0
Total For FRC277										0.00	0	0
FRC278: On 27/03/2020 Spot Bond				100.08305		100.02086				0.00	0	0
Total FRC278 SPOT										0.00	0	0
Total For FRC278										0.00	0	0
FRC279: On 21/11/2022 Spot Bond				100.95354		100.87988				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC279 SPOT										0.00	0	0
Total For FRC279										0.00	0	0
FRC28(On 20/12/2023 Spot Bond				100.29736		100.21503				0.00	0	0
Total FRC280 SPOT										0.00	0	0
Total For FRC280										0.00	0	0
FRC28(On 03/09/2019 Spot Bond				100.97219		100.86763				0.00	0	0
Total FRC281 SPOT										0.00	0	0
Total For FRC281										0.00	0	0
FRC28(On 27/02/2023 Spot Bond			3.54000	102.65802	3.54000	102.58305				0.00	0	0
Total FRC282 SPOT										0.00	0	0
Total For FRC282										0.00	0	0
FRC28(On 26/01/2021 Spot Bond				102.93546		102.83948				0.00	0	0
Total FRC283 SPOT										0.00	0	0
Total For FRC283										0.00	0	0
FRC28(On 11/11/2024 Spot Bond				102.36269		102.27135				0.00	0	0
Total FRC284 SPOT										0.00	0	0
Total For FRC284										0.00	0	0
FRC28(On 20/12/2022 Spot Bond				100.27468		100.19856				0.00	0	0
Total FRC285 SPOT										0.00	0	0
Total For FRC285										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.84000	148.00010	4.84000	147.87667				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			4.78000	148.25519	4.78000	148.13224				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			4.76000	148.34033	4.76000	148.21757				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD01(On 22/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD16(On 28/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD16U SPOT										0.00	0	0
Total For FRD16U										0.00	0	0
FRD17(On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total 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			4.77000	84.97816	4.77000	84.90723				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			4.68000	98.86617	4.68000	98.78497				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				100.04101		102.03605				0.00	0	0
Total FRJ19 SPOT										0.00	0	0
Total For FRJ19										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				100.34282		100.27463				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				100.81893		100.75032				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRJ21 SPOT									0.00	0	0
Total For FRJ21									0.00	0	0
FRJ22 On 07/03/2022 Spot Bond				101.89194		101.82228			0.00	0	0
Total FRJ22 SPOT									0.00	0	0
Total For FRJ22									0.00	0	0
FRJ23 On 31/07/2023 Spot Bond				102.35246		102.28337			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				103.20838		103.13449			0.00	0	0
Total FRJ25 SPOT									0.00	0	0
Total For FRJ25									0.00	0	0
FRJ27 On 25/01/2027 Spot Bond				102.89928		102.82602			0.00	0	0
Total FRJ27 SPOT									0.00	0	0
Total For FRJ27									0.00	0	0
FRS011 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRS01U SPOT									0.00	0	0
Total For FRS01U									0.00	0	0
FRS021 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRS02U SPOT									0.00	0	0
Total For FRS02U									0.00	0	0
FRS100 On 15/01/2024 Spot Bond			3.52800	96.75300	3.53800	96.47869			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			3.92500	110.22335	3.92500	110.13947			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS102 On 23/01/2024 Spot Bond				101.55668		101.48820			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS103 On 23/01/2024 Spot Bond				101.55668		101.48820			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS108 On 31/01/2038 Spot Bond			4.06500	108.00177	4.06500	107.91838			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS109 On 07/12/2033 Spot Bond			4.08000	208.77639	4.08000	208.61415			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS110 On 31/01/2038 Spot Bond			4.85500	96.44173	4.85500	96.36118				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS111 On 07/12/2033 Spot Bond			4.11000	208.06417	4.11000	207.90198				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				101.82959		101.74149				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			4.30000	124.31758	4.30000	124.21923				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	113.82746	3.70500	113.74283				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			4.59500	100.07082	4.59500	99.98931				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			4.23000	205.24461	4.23000	205.08262				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			4.28000	204.08352	4.28000	203.92162				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			3.83000	111.72300	3.83000	111.63883				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			4.31000	203.39069	4.31000	203.22886				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS123 On 31/01/2038 Spot Bond			5.42500	89.03893	5.42500	88.96054				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			5.05000	159.41602	5.05000	159.27969				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS127 On 31/01/2038 Spot Bond			4.95500	95.08925	4.95500	95.00908				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS128 On 31/03/2028 Spot Bond			4.57000	165.58686	4.57000	165.45166				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS130 On 31/03/2028 Spot Bond			4.63000	164.80065	4.63000	164.66528				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS132 On 07/12/2033 Spot Bond			4.82000	192.04046	4.82000	191.87977				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS133 On 24/03/2020 Spot Bond				92.55715		92.55715				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			4.88500	96.03350	4.88500	95.95307				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			5.14000	92.64854	5.14000	92.56906				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS136 On 31/01/2038 Spot Bond			4.66500	99.07745	4.66500	98.99621				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS137 On 31/03/2028 Spot Bond			4.44000	167.30520	4.44000	167.17036				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS138 On 07/12/2033 Spot Bond			4.59000	197.06072	4.59000	196.89946				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			4.57000	165.58686	4.57000	165.45166				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS143 On 31/03/2028 Spot Bond			4.57000	165.58686	4.57000	165.45166				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS143 On 31/03/2028 Spot Bond			4.86000	161.82638	4.86000	161.69046				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS145 On 31/01/2025 Spot Bond			4.60000	122.26406	4.60000	122.16443				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS146 On 31/01/2022 Spot Bond			3.90000	152.05795	3.90000	151.94252				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS147 On 31/03/2028 Spot Bond			4.92000	161.06070	4.92000	160.92466				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS149 On 31/03/2028 Spot Bond			4.96000	160.55257	4.96000	160.41643				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS150 On 31/01/2025 Spot Bond			4.57000	122.46767	4.57000	122.36816				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS151 On 31/03/2028 Spot Bond			4.93000	160.93350	4.93000	160.79742				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS152 On 31/03/2028 Spot Bond			4.97000	160.42581	4.97000	160.28967				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS153 On 20/06/2022 Spot Bond				53.08806		53.08806				0.00	0	0
Total FRS158 SPOT										0.00	0	0
Total For FRS158										0.00	0	0
FRS158 On 06/06/2023 Spot Bond				62.31366		62.31366				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS159 On 06/06/2024 Spot Bond				67.86703		67.86703				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS160 On 06/06/2025 Spot Bond				71.27522		71.27522				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS161 On 20/06/2022 Spot Bond				42.96383		42.96383				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS162 On 06/06/2023 Spot Bond				50.96753		50.96753				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS163 On 06/06/2024 Spot Bond				57.32438		57.32438				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS164 On 06/06/2025 Spot Bond				61.11397		61.11397				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS165 On 01/08/2021 Spot Bond				21.68521		21.68521				0.00	0	0
Total FRS166 SPOT										0.00	0	0
Total For FRS166										0.00	0	0
FRS166 On 01/08/2022 Spot Bond				33.23247		33.23247				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS167 On 01/08/2022 Spot Bond				32.28269		32.28269				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS168 On 01/08/2021 Spot Bond				22.29911		22.29911				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS169 On 01/08/2022 Spot Bond				175.50579		175.50579				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS170 On 16/10/2022 Spot Bond				101.80629		101.73429				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS171 On 16/10/2024 Spot Bond				101.92033		101.84375				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS172 On 13/11/2020 Spot Bond				107.55479		107.55479				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS173 SPOT										0.00	0	0
Total For FRS173										0.00	0	0
FRS174 On 13/05/2021 Spot Bond				94.08889		94.08889				0.00	0	0
Total FRS174 SPOT										0.00	0	0
Total For FRS174										0.00	0	0
FRS175 On 26/01/2024 Spot Bond				50.66294		50.66294				0.00	0	0
Total FRS175 SPOT										0.00	0	0
Total For FRS175										0.00	0	0
FRS176 On 26/01/2024 Spot Bond				50.66287		50.66287				0.00	0	0
Total FRS176 SPOT										0.00	0	0
Total For FRS176										0.00	0	0
FRS177 On 19/07/2024 Spot Bond				70.62975		70.62975				0.00	0	0
Total FRS177 SPOT										0.00	0	0
Total For FRS177										0.00	0	0
FRS178 On 02/08/2019 Spot Bond				98.38081		98.38081				0.00	0	0
Total FRS178 SPOT										0.00	0	0
Total For FRS178										0.00	0	0
FRS179 On 15/08/2019 Spot Bond				99.04248		99.04248				0.00	0	0
Total FRS179 SPOT										0.00	0	0
Total For FRS179										0.00	0	0
FRS180 On 18/09/2023 Spot Bond				100.32605		100.24982				0.00	0	0
Total FRS180 SPOT										0.00	0	0
Total For FRS180										0.00	0	0
FRS181 On 19/09/2019 Spot Bond				85.84590		85.84590				0.00	0	0
Total FRS181 SPOT										0.00	0	0
Total For FRS181										0.00	0	0
FRS182 On 27/09/2025 Spot Bond				100.09735		100.02410				0.00	0	0
Total FRS182 SPOT										0.00	0	0
Total For FRS182										0.00	0	0
FRS183 On 04/10/2021 Spot Bond				91.35787		91.35787				0.00	0	0
Total FRS183 SPOT										0.00	0	0
Total For FRS183										0.00	0	0
FRS184 On 16/11/2023 Spot Bond				91.14795		91.14795				0.00	0	0
Total FRS184 SPOT										0.00	0	0
Total For FRS184										0.00	0	0
FRS185 On 20/11/2019 Spot Bond				94.02034		94.02034				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS185 SPOT									0.00	0	0
Total For FRS185									0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.51000	289.06262	3.51000	288.85131			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			3.40000	290.44187	3.40000	290.23215			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			4.12000	281.55370	4.12000	281.33403			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			3.69000	152.98271	3.69000	152.86915		5,060,466,000,000.00	1,371,400,000	685,700,000	
Total FRS46 SPOT								5,060,466,000,000.00	1,371,400,000	685,700,000	
Total For FRS46								5,060,466,000,000.00	1,371,400,000	685,700,000	
FRS49 On 27/10/2020 Spot Bond				101.50433		101.43203			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			3.39000	154.31557	3.39000	154.20473			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				101.35048		101.27708			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			3.90500	103.92857	3.90500	103.84965			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			3.60000	109.58006	3.60000	109.49917			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			3.76000	128.11346	3.76000	128.01765			0.00	0	0
Total FRS85 SPOT									0.00	0	0
Total For FRS85									0.00	0	0
FRS87 On 31/01/2025 Spot Bond			3.79000	127.89915	3.79000	127.80320			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			4.31000	279.26239	4.31000	279.04021			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRX19 On 15/11/2019 Spot Bond			6.94500	102.84104	6.95500	102.77432			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			8.05000	103.28767	8.06000	103.20426			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			8.99500	98.34814	9.01000	98.22656			0.00	0	0
Total FRX23 SPOT									0.00	0	0
Total For FRX23									0.00	0	0
FRX24 On 10/12/2024 Spot Bond			9.52000	106.09316	9.53500	105.94260			0.00	0	0
Total FRX24 SPOT									0.00	0	0
Total For FRX24									0.00	0	0
FRX25 On 26/07/2025 Spot Bond			9.99000	103.03533	10.00500	102.88292			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			9.92000	100.11164	9.93500	99.95309			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			9.96000	104.47517	9.97500	104.30768			0.00	0	0
Total FRX27 SPOT									0.00	0	0
Total For FRX27									0.00	0	0
FRX28 On 26/07/2028 Spot Bond			9.72000	106.78639	9.73500	106.61016			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			10.50000	99.19067	10.51500	99.01434			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			10.63000	95.77519	10.64500	95.59888			0.00	0	0
Total FRX31 SPOT									0.00	0	0
Total For FRX31									0.00	0	0
FRX32 On 31/03/2032 Spot Bond			10.66500	101.60843	10.68000	101.41709			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			11.58000	72.37495	11.59500	72.21708			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRX45 SPOT										0.00	0	0
Total For FRX45										0.00	0	0
FS2A5 On 20/02/2019 Spot Bond				100.93644		100.86771				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/02/2019 Spot Bond				100.95592		100.88394				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/02/2019 Spot Bond				100.98366		100.90963				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				101.10561		101.02257				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
FS3A5 On 20/02/2020 Spot Bond				100.98914		100.92078				0.00	0	0
Total FS3A5 SPOT										0.00	0	0
Total For FS3A5										0.00	0	0
FS3A5L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1 On 20/02/2020 Spot Bond				101.48394		101.41648				0.00	0	0
Total FS3B1 SPOT										0.00	0	0
Total For FS3B1										0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
Total For FS5E1U										0.00	0	0
FS6A1 On 20/08/2021 Spot Bond				100.86042		100.79549				0.00	0	0
Total FS6A1 SPOT										0.00	0	0
Total For FS6A1										0.00	0	0
FS6A2 On 20/08/2023 Spot Bond				100.90036		100.83247				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS6A2 SPOT										0.00	0	0
Total For FS6A2										0.00	0	0
FS6A3 On 20/08/2023 Spot Bond				100.92145		100.85201				0.00	0	0
Total FS6A3 SPOT										0.00	0	0
Total For FS6A3										0.00	0	0
FS6B1 On 20/08/2023 Spot Bond				100.93699		100.86640				0.00	0	0
Total FS6B1 SPOT										0.00	0	0
Total For FS6B1										0.00	0	0
FS6C1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6C1U SPOT										0.00	0	0
Total For FS6C1U										0.00	0	0
FS6D1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6D1U SPOT										0.00	0	0
Total For FS6D1U										0.00	0	0
FS6E1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6E1U SPOT										0.00	0	0
Total For FS6E1U										0.00	0	0
GBL03 On 16/11/2020 Spot Bond				102.50384		102.42511				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				100.83477		100.75081				0.00	0	0
Total GBL04 SPOT										0.00	0	0
Total For GBL04										0.00	0	0
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH2A1U SPOT										0.00	0	0
Total For GH2A1U										0.00	0	0
GH31A On 25/02/2020 Spot Bond				100.83596		100.76459				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				100.84543		100.77324				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2020 Spot Bond				100.90690		100.82940				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				100.98247		100.89844				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2020 Spot Bond				101.02966		100.94155				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB01U SPOT										0.00	0	0
Total For GRB01U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0
GRB05 On 10/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB05U SPOT										0.00	0	0
Total For GRB05U										0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB06U SPOT										0.00	0	0
Total For GRB06U										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB13 On 31/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB13U SPOT										0.00	0	0
Total For GRB13U										0.00	0	0
GRB14 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB14U SPOT										0.00	0	0
Total For GRB14U										0.00	0	0
GRB15 On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB15U SPOT										0.00	0	0
Total For GRB15U										0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRB16U SPOT										0.00	0	0
Total For GRB16U										0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB17U SPOT										0.00	0	0
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB18U SPOT										0.00	0	0
Total For GRB18U										0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRB20 On 17/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB20U SPOT										0.00	0	0
Total For GRB20U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB21U SPOT										0.00	0	0
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB24U SPOT										0.00	0	0
Total For GRB24U										0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB25U SPOT										0.00	0	0
Total For GRB25U										0.00	0	0
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB27U SPOT										0.00	0	0
Total For GRB27U										0.00	0	0
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB28U SPOT										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRB29U SPOT										0.00	0	0
Total For GRB29U										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				102.39447		102.32120				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				100.24887		100.31249				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				101.35314		101.28656				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				102.48976		102.42042				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				100.72197		100.78339				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				101.79877		101.72820				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				101.10920		101.03701				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				101.86340		101.79303				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				103.48506		103.41634				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			9.75500	103.54643	9.77000	103.40818				0.00	0	0
Total GRT17 SPOT										0.00	0	0
Total For GRT17										0.00	0	0
GRT18 On 13/03/2020 Spot Bond				100.90153		100.83308				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				101.21769		101.14539				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT19 SPOT										0.00	0	0
Total For GRT19										0.00	0	0
GRT20 On 03/04/2024 Spot Bond				101.17247		101.10382				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			10.54000	99.35197	10.55500	99.20958				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				101.76689		101.69648				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				102.04309		101.97073				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				100.49660		100.42517				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				100.60675		100.53297				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				100.53098		100.45458				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				100.06446		99.99991				0.00	0	0
Total GRT27 SPOT										0.00	0	0
Total For GRT27										0.00	0	0
GRT28 On 10/12/2021 Spot Bond				100.47949		100.41050				0.00	0	0
Total GRT28 SPOT										0.00	0	0
Total For GRT28										0.00	0	0
GRT29 On 10/12/2023 Spot Bond				100.49075		100.42012				0.00	0	0
Total GRT29 SPOT										0.00	0	0
Total For GRT29										0.00	0	0
GRT30 On 10/12/2025 Spot Bond				100.50487		100.43221				0.00	0	0
Total GRT30 SPOT										0.00	0	0
Total For GRT30										0.00	0	0
GRX01 On 03/07/2032 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 GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX02U SPOT										0.00	0	0
Total For GRX02U										0.00	0	0
HC2T3 On 05/10/2019 Spot Bond				99.85116		101.87244				0.00	0	0
Total HC2T3 SPOT										0.00	0	0
Total For HC2T3										0.00	0	0
HC5T2 On 29/05/2020 Spot Bond				100.73791		100.66865				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				101.51131		101.44115				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILB05 On 11/07/2019 Spot Bond				102.05374		101.98392				0.00	0	0
Total HILB05 SPOT										0.00	0	0
Total For HILB05										0.00	0	0
HILB06 On 11/07/2020 Spot Bond				101.95849		101.88603				0.00	0	0
Total HILB06 SPOT										0.00	0	0
Total For HILB06										0.00	0	0
HILB07 On 11/07/2021 Spot Bond				101.98292		101.90954				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				100.17473		100.10750				0.00	0	400,000,000
Total HILB08 SPOT										0.00	0	400,000,000
Total For HILB08										0.00	0	400,000,000
HILB09 On 29/03/2025 Spot Bond				99.99997		99.93006				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				100.30845		100.23636				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	102.69600	10.00000	102.61600				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				101.09453		101.01231				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				102.11840		102.03515				0.00	0	0
Total HPF08 SPOT										0.00	0	0
Total For HPF08										0.00	0	0
HPF09 On 15/04/2019 Spot Bond				101.95860		101.88310				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				100.00000		99.92969				0.00	0	0
Total HPF11 SPOT										0.00	0	0
Total For HPF11										0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			7.32000	107.61491	7.33000	107.53670				0.00	0	0
Total HWAY20 SPOT										0.00	0	0
Total For HWAY20										0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			100.00000	38.63432	100.00000	38.37976				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			3.86000	284.72553	3.86000	284.50936				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			4.04000	285.60123	4.04000	285.38023				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			3.90000	97.63714	3.90000	97.56252				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			10.94500	91.28456	10.96000	91.10500				0.00	0	1,990,000,000

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 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	12.95912	100.00000	12.87373			0.00	0	0
Total HWAY34/R208 SPOT									0.00	0	0
Total For HWAY34/R208									0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			10.96500	90.85088	10.98000	90.66987			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	12.95895	100.00000	12.87356			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				102.01948		101.95269			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				100.51178		100.44224			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	102.69600	10.00000	102.61600			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			3.15000	132.56060	3.15000	132.46793			0.00	0	99,801,255,000
Total I2025 SPOT									0.00	0	99,801,255,000
Total For I2025									0.00	0	99,801,255,000
I2029 On 31/03/2029 Spot Bond			3.24000	99.44541	3.24000	99.37489		16,200,000,000,000.00	5,000,000,000	58,674,640,000	
Total I2029 SPOT								16,200,000,000,000.00	5,000,000,000	58,674,640,000	
Total For I2029								16,200,000,000,000.00	5,000,000,000	58,674,640,000	
I2033 On 28/02/2033 Spot Bond			3.27000	101.53885	3.27000	101.46646		0.00	0	73,265,090,000	
Total I2033 SPOT								0.00	0	73,265,090,000	
Total For I2033								0.00	0	73,265,090,000	
I2038 On 31/01/2038 Spot Bond			3.30500	120.75175	3.30500	120.66585		0.00	0	179,673,600,000	
Total I2038 SPOT								0.00	0	179,673,600,000	
Total For I2038								0.00	0	179,673,600,000	
I2046 On 31/03/2046 Spot Bond			3.33500	113.37368	3.33500	113.29240		0.00	0	132,368,750,000	

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 I2046 SPOT									0.00	0	132,368,750,000
Total For I2046									0.00	0	132,368,750,000
I2050 On 31/12/2050 Spot Bond			3.34000	117.10173	3.35000	116.77483			29,726,000,000,000.00	8,900,000,000	118,079,906,190
Total I2050 SPOT									29,726,000,000,000.00	8,900,000,000	118,079,906,190
Total For I2050									29,726,000,000,000.00	8,900,000,000	118,079,906,190
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
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	60,000,000,000	60,000,000,000
Total IB121U SPOT									10,000,000,000,000.00	60,000,000,000	60,000,000,000
Total For IB121U									10,000,000,000,000.00	60,000,000,000	60,000,000,000
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				100.83131		100.76035			0.00	0	0
Total IBL100 SPOT									0.00	0	0
Total For IBL100									0.00	0	0
IBL101 On 24/05/2022 Spot Bond			9.23000	100.46756	9.24500	100.34956			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				101.28612		101.21441			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	101.77058	8.70500	101.69916			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	101.23240	8.28000	101.16479			0.00	0	0
Total IBL106 SPOT									0.00	0	0
Total For IBL106									0.00	0	0
IBL108 On 22/11/2019 Spot Bond				100.87633		100.80672			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			3.97000	283.37846	3.97000	283.16078			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL109 SPOT										0.00	0	0
Total For IBL109										0.00	0	0
IBL110 On 07/03/2019 Spot Bond			8.12000	100.54237	8.12000	100.47505				0.00	0	0
Total IBL110 SPOT										0.00	0	0
Total For IBL110										0.00	0	0
IBL112 On 21/05/2020 Spot Bond				100.89411		100.82496				0.00	0	0
Total IBL112 SPOT										0.00	0	0
Total For IBL112										0.00	0	0
IBL113 On 21/05/2021 Spot Bond				100.89410		100.82494				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				100.93185		100.85983				0.00	0	0
Total IBL114 SPOT										0.00	0	0
Total For IBL114										0.00	0	0
IBL115 On 21/05/2023 Spot Bond				100.91894		100.84790				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				100.25160		100.18178				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				101.70853		101.64173				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				101.52436		101.45677				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				101.03218		100.96148				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				101.85248		101.78435				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			3.49000	153.86973	3.49000	153.75799				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	102.69600	10.00000	102.61600				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL43/JIBAR SPOT										0.00	0	0
Total For IBL43/JIBAR										0.00	0	0
IBL46 On 15/01/2020 Spot Bond			8.02500	102.56480	8.03500	102.48921				0.00	0	0
Total IBL46 SPOT										0.00	0	0
Total For IBL46										0.00	0	0
IBL50 On 02/08/2020 Spot Bond			7.64500	105.86109	7.65500	105.78135				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				101.49085		101.41676				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			7.30000	103.61034	7.31000	103.54737				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			9.91500	105.10780	9.93000	104.96512				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				100.01223		99.94917				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				101.66916		101.60446				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond				101.44392		101.37447				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			4.19000	150.79193	4.19000	150.67398				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				101.74803		101.67881				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				101.37646		101.30552				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			9.96500	101.20036	9.98000	101.07115				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL78 SPOT										0.00	0	0
Total For IBL78										0.00	0	0
IBL79 On 27/01/2019 Spot Bond			7.13000	104.44911	7.14000	104.38741				0.00	0	0
Total IBL79 SPOT										0.00	0	0
Total For IBL79										0.00	0	0
IBL80U On 02/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL80U SPOT										0.00	0	0
Total For IBL80U										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL82 On 29/01/2019 Spot Bond				101.51307		101.44684				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				100.02991		100.08889				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				101.20898		101.14232				0.00	0	0
Total IBL85 SPOT										0.00	0	0
Total For IBL85										0.00	0	0
IBL86 On 20/05/2021 Spot Bond				101.92775		101.85626				0.00	0	0
Total IBL86 SPOT										0.00	0	0
Total For IBL86										0.00	0	0
IBL87 On 20/05/2019 Spot Bond			7.43000	101.96903	7.44000	101.90463				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			8.60000	104.79113	8.61000	104.69628				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	24.25849	100.00000	24.09601				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				100.90436		100.82639				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL89 SPOT										0.00	0	0
Total For IBL89										0.00	0	0
IBL90U On 20/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL90U SPOT										0.00	0	0
Total For IBL90U										0.00	0	0
IBL92 On 12/01/2020 Spot Bond				101.90377		101.83193				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				100.68534		100.61155				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				101.63850		101.56724				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				100.63263		100.42854				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				99.93346		99.86635				0.00	0	0
Total IBL97 SPOT										0.00	0	0
Total For IBL97										0.00	0	0
IBL98 On 03/10/2023 Spot Bond				101.85077		101.78278				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			8.47000	102.13751	8.48000	102.05995				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	12.23733	100.00000	12.15670				0.00	0	0
Total IDC02U SPOT										0.00	0	0
Total For IDC02U										0.00	0	0
IDCC02 On 26/04/2019 Spot Bond				101.43907		101.37302				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			8.45000	101.40256	8.46000	101.31690				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG03 On 24/11/2019 Spot Bond				101.21510		101.14660				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			9.89000	99.46511	9.90500	99.32030				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				101.12141		101.04970				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			11.91000	97.48260	11.92500	97.29790				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				101.13690		101.06813				0.00	0	0
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG09 On 05/12/2021 Spot Bond				100.64095		100.56684				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			10.34000	103.20331	10.35500	103.03643				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				101.92484		101.85594				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				101.57561		101.50326				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				101.11206		101.04245				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				101.35967		101.28701				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				101.19167		101.11712				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCG16 SPOT										0.00	0	0
Total For IDCG16										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	100.81938	4.00000	100.78648				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				100.31874		100.24499				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	6.05811	100.00000	6.01776				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			9.24000	98.15555	9.25500	98.01601				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			7.25000	104.99827	7.26000	104.91543				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN289U SPOT										0.00	0	0
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
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN334U SPOT										0.00	0	0
Total For IN334U										0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN343U SPOT										0.00	0	0
Total For IN343U										0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN345U SPOT										0.00	0	0
Total For IN345U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN347U SPOT										0.00	0	0
Total For IN347U										0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN355U SPOT										0.00	0	0
Total For IN355U										0.00	0	0
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN395U SPOT										0.00	0	0
Total For IN395U										0.00	0	0
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN396U SPOT										0.00	0	0
Total For IN396U										0.00	0	0
ING196 On 30/06/2027 Spot Bond				75.78758		75.78758				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	102.69600	10.00000	102.61600				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				105.53471		105.45996				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				100.04978		100.10000				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				100.69896		100.62360				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				101.40789		101.34017				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				101.40707		101.33716				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ING371 SPOT										0.00	0	0
Total For ING371										0.00	0	0
ING375 On 24/02/2023 Spot Bond				101.50734		101.43243				0.00	0	0
Total ING375 SPOT										0.00	0	0
Total For ING375										0.00	0	0
ING383 On 30/06/2020 Spot Bond				100.00000		103.02283				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				80.94639		80.85693				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				100.71400		100.64777				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				101.62527		101.53150				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				102.78871		102.70171				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond				101.61009		101.51577				0.00	100,000,000	100,000,000
Total INLV03 SPOT										0.00	100,000,000	100,000,000
Total For INLV03										0.00	100,000,000	100,000,000
INLV04 On 11/02/2021 Spot Bond			10.90000	108.34571	10.91000	108.23308				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				100.58528		100.61503				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	102.69600	10.00000	102.61600				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				100.12381		100.05788				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPF13 On 04/12/2020 Spot Bond				100.66209		100.58843				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF15 On 17/12/2020 Spot Bond				100.58681		100.51323				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				100.32445		100.24864				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				100.03067		100.08924				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				100.03259		100.09032				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				100.03451		100.09140				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				100.30986		100.23745				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				100.32106		100.24605				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				100.42071		100.34585				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				101.33471		101.26208				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				101.83858		101.76643				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				101.23692		101.16402				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF26 SPOT										0.00	0	0
Total For IPF26										0.00	0	0
IPF27 On 07/11/2024 Spot Bond				101.25081		101.17709				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				101.35255		101.29107				0.00	0	0
Total IPFC20 SPOT										0.00	0	0
Total For IPFC20										0.00	0	0
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPL8/JIBAR SPOT										0.00	0	0
Total For IPL8/JIBAR										0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	101.14203	2.75000	101.11951				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			6.53000	141.99886	6.53000	141.86062				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.87478		100.79850				0.00	0	100,000,000
Total IV025 SPOT										0.00	0	100,000,000
Total For IV025										0.00	0	100,000,000
IV026 On 27/09/2019 Spot Bond				99.66896		99.59078				0.00	0	0
Total IV026 SPOT										0.00	0	0
Total For IV026										0.00	0	0
IV030 On 31/01/2025 Spot Bond			5.15000	118.59870	5.15000	118.49686				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			5.15000	118.59870	5.15000	118.49686				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				100.55739		100.47334				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV033 On 11/02/2021 Spot Bond				101.96923		101.87703				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			10.80000	107.86585	10.81000	107.75447				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				106.87432		106.79597				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				102.16146		102.06718				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				100.08107		100.11753				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			5.64000	144.64899	5.64000	144.51916				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				102.95547		102.87418				0.00	400,000,000	500,000,000
Total IV040 SPOT										0.00	400,000,000	500,000,000
Total For IV040										0.00	400,000,000	500,000,000
IV041 On 29/09/2021 Spot Bond			11.15000	104.92778	11.16000	104.81002				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				101.28722		101.19320				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			11.04000	104.88244	11.05000	104.76428				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				101.86341		101.77068				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			4.99000	147.36469	4.99000	147.24005				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 IV045 SPOT										0.00	0	70,000,000
Total For IV045										0.00	0	70,000,000
IV046 On 21/06/2022 Spot Bond				101.44451		101.21966				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				0.00	0	0
Total IV142U SPOT										0.00	0	0
Total For IV142U										0.00	0	0
IV19A On 31/03/2028 Spot Bond			5.23000	157.17067	5.23000	157.03399				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
IVA871 On 10/01/2019 Spot Bond			7.45000	99.65421	7.45000	99.59344				0.00	0	0
Total IVA871 SPOT										0.00	0	0
Total For IVA871										0.00	0	0
IVA873 On 24/01/2019 Spot Bond			7.55000	99.36285	7.55000	99.30162				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	99.28123	7.55000	99.22010				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVA874 SPOT										0.00	0	0
Total For IVA874										0.00	0	0
IVA876 On 05/02/2019 Spot Bond			7.55000	99.11839	7.55000	99.05746				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			7.55000	98.93583	7.55000	98.87513				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			7.55000	98.79430	7.55000	98.73377				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	98.49306	7.65000	98.43210				0.00	0	0
Total IVA880 SPOT										0.00	0	0
Total For IVA880										0.00	0	0
IVA881 On 14/03/2019 Spot Bond			7.65000	98.35094	7.65000	98.29016				0.00	0	0
Total IVA881 SPOT										0.00	0	0
Total For IVA881										0.00	0	0
IVA882 On 20/03/2019 Spot Bond			7.65000	98.22945	7.65000	98.16882				0.00	0	0
Total IVA882 SPOT										0.00	0	0
Total For IVA882										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	102.69600	10.00000	102.61600				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				99.93135		99.86207				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				100.00004		99.93256				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				100.00005		99.93096				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				98.82881		98.74116				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			7.90000	104.95942	7.91000	104.88780				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	71.83057	100.00000	71.35727				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			8.67000	105.58840	8.68000	105.49251				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.96989		100.89500				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				100.26703		100.19809				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				101.38180		101.30373				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				101.78946		101.71799				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				101.77131		101.69373				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				101.92409		101.84875				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				100.90697		100.82947				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			9.52000	103.93531	9.53000	103.83003				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				100.00016		99.92705				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC097 SPOT										0.00	0	0
Total For IVC097										0.00	0	0
IVC102 On 31/01/2020 Spot Bond				101.64835		101.56640				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				100.00017		99.92586				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				100.53708		100.46030				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				100.45541		100.37897				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				100.00016		99.92665				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				101.64975		101.57036				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				102.14556		102.06913				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			9.17000	102.37330	9.18000	102.27603				0.00	0	0
Total IVC110 SPOT										0.00	0	0
Total For IVC110										0.00	0	0
IVC111 On 19/05/2020 Spot Bond				100.97430		100.90276				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				100.44118		100.36268				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				101.16003		101.08071				0.00	0	0
Total IVC116 SPOT										0.00	0	0
Total For IVC116										0.00	0	0
IVC119 On 21/02/2019 Spot Bond				100.95359		100.87993				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC119 SPOT										0.00	0	0
Total For IVC119										0.00	0	0
IVC122 On 20/01/2020 Spot Bond				101.80280		101.72969				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				101.53051		101.45564				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	0.00000				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				100.02299		100.08488				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				100.08337		100.02102				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				101.65349		101.58053				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				101.52089		101.45041				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				100.73111		100.65997				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	100.54153	8.02000	100.47639				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				101.49581		101.42393				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				101.46601		101.39316				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				101.32426		101.24783				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC136 SPOT										0.00	0	0
Total For IVC136										0.00	0	0
IVC137 On 29/08/2021 Spot Bond				100.84019		100.76137				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				100.29827		100.22852				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				101.74228		101.67060				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				100.68985		100.61576				0.00	0	0
Total IVC144 SPOT										0.00	0	0
Total For IVC144										0.00	0	0
IVC145 On 06/12/2020 Spot Bond				100.59406		100.52260				0.00	0	0
Total IVC145 SPOT										0.00	0	0
Total For IVC145										0.00	0	0
IVC146 On 03/12/2020 Spot Bond				100.66493		100.59353				0.00	0	0
Total IVC146 SPOT										0.00	0	0
Total For IVC146										0.00	0	0
IVC147 On 21/12/2021 Spot Bond				100.60897		100.53596				0.00	0	0
Total IVC147 SPOT										0.00	0	0
Total For IVC147										0.00	0	0
IVC148 On 13/12/2021 Spot Bond				100.46735		100.38889				0.00	0	0
Total IVC148 SPOT										0.00	0	0
Total For IVC148										0.00	0	0
IVC149 On 13/12/2021 Spot Bond				100.46493		100.38688				0.00	0	0
Total IVC149 SPOT										0.00	0	0
Total For IVC149										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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC91U SPOT										0.00	0	0
Total For IVC91U										0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC95U SPOT										0.00	0	0
Total For IVC95U										0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC96U SPOT										0.00	0	0
Total For IVC96U										0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
IVF51U On 04/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF51U SPOT										0.00	0	0
Total For IVF51U										0.00	0	0
IVF56U On 12/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF56U SPOT										0.00	0	0
Total For IVF56U										0.00	0	0
IVF58U On 01/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF58U SPOT										0.00	0	0
Total For IVF58U										0.00	0	0
IVF60U On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF60U SPOT										0.00	0	0
Total For IVF60U										0.00	0	0
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				101.71463		101.62936				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
JPM002 On 05/07/2023 Spot Bond				100.31360		100.22684				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				100.45737		100.38062				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				100.63604		100.55954				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				100.00016		99.92745				0.00	0	0
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP007 On 26/10/2021 Spot Bond			8.72000	105.52724	8.73000	105.42784				0.00	0	0
Total KAP007 SPOT										0.00	0	0
Total For KAP007										0.00	0	0
KAP008 On 28/11/2019 Spot Bond				101.22655		101.15393				0.00	0	0
Total KAP008 SPOT										0.00	0	0
Total For KAP008										0.00	0	0
KAP009 On 24/05/2020 Spot Bond				100.88337		100.80792				0.00	0	0
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP010 On 15/09/2020 Spot Bond				100.79487		100.72213				0.00	0	0
Total KAP010 SPOT										0.00	0	0
Total For KAP010										0.00	0	0
KAP012 On 01/12/2022 Spot Bond				100.71049		100.63453				0.00	0	0
Total KAP012 SPOT										0.00	0	0
Total For KAP012										0.00	0	0
KAP04U On 01/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total KAP04U SPOT										0.00	0	0
Total For KAP04U										0.00	0	0
KAP11 On 24/10/2022 Spot Bond				101.99959		101.92550				0.00	0	0
Total KAP11 SPOT										0.00	0	0
Total For KAP11										0.00	0	0
KSB009 On 05/08/2020 Spot Bond				102.89969		102.81521				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KST01 On 12/07/2020 Spot Bond				102.01961		101.94334				0.00	0	0
Total KST01 SPOT										0.00	0	0
Total For KST01										0.00	0	0
KW01 On 31/10/2027 Spot Bond			10.33000	120.31626	10.34500	120.11990				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.88761		100.82009				0.00	0	0
Total LBK05 SPOT										0.00	0	0
Total For LBK05										0.00	0	0
LBK08 On 30/10/2019 Spot Bond				101.55318		101.47951				0.00	0	0
Total LBK08 SPOT										0.00	0	0
Total For LBK08										0.00	0	0
LBK08/ On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LBK08/JIBAR SPOT										0.00	0	0
Total For LBK08/JIBAR										0.00	0	0
LBK11 On 28/11/2019 Spot Bond			8.39500	101.91312	8.40500	101.83494				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	100.86020	9.62000	100.78169				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	103.35295	9.71000	103.27309				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				106.11244		106.03954				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				100.78510		100.70915				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				100.84433		100.90567				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				103.80158		103.85813				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LBK18 SPOT										0.00	0	0
Total For LBK18										0.00	0	0
LBK20 On 08/06/2022 Spot Bond			9.96500	101.30089	9.98000	101.17669				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				100.80584		100.73410				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				100.67599		100.59782				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			10.16500	102.82260	10.18000	102.67397				0.00	0	4,000,000,000
Total LBK24 SPOT										0.00	0	4,000,000,000
Total For LBK24										0.00	0	4,000,000,000
LBK25 On 25/03/2019 Spot Bond				100.21956		100.16157				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				100.20896		100.26905				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				100.04125		100.09519				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			11.26000	97.35364	11.27500	97.18211				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			9.91500	99.92340	9.93000	99.79111				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				100.25756		100.18613				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				100.27526		100.19897				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				101.29670		101.22198				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LBK32 SPOT										0.00	0	0
Total For LBK32										0.00	0	0
LBK33 On 07/12/2025 Spot Bond				100.62054		100.54270				0.00	0	0
Total LBK33 SPOT										0.00	0	0
Total For LBK33										0.00	0	0
LGL04 On 14/08/2020 Spot Bond			7.37500	106.13688	7.38500	106.05884				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				101.52598		101.44793				0.00	0	0
Total LGL05 SPOT										0.00	0	0
Total For LGL05										0.00	0	0
LGL06 On 04/10/2022 Spot Bond			10.01500	103.00262	10.03000	102.87338				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				100.78011		100.70801				0.00	0	0
Total LGL07 SPOT										0.00	0	0
Total For LGL07										0.00	0	0
LGL08 On 28/02/2023 Spot Bond				103.08753		103.01376				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				103.83811		103.76143				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				99.81257		101.98065				0.00	0	0
Total LGL10 SPOT										0.00	0	0
Total For LGL10										0.00	0	0
LHC06L On 21/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC06U SPOT										0.00	0	0
Total For LHC06U										0.00	0	0
LHC07L 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
LHC08L 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			12.22500	103.48117	12.23500	103.37123				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LHL19 SPOT										0.00	0	0
Total For LHL19										0.00	0	0
LHL26 On 13/11/2020 Spot Bond				101.69900		101.59071				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				101.50398		101.40803				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				101.68543		101.57796				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				102.63798		102.55259				0.00	0	0
Total LOM01 SPOT										0.00	0	0
Total For LOM01										0.00	0	0
LRFA2 On 20/11/2019 Spot Bond				100.96181		100.88851				0.00	0	0
Total LRFA2 SPOT										0.00	0	0
Total For LRFA2										0.00	0	0
LRFB2 On 20/11/2019 Spot Bond				101.55168		101.47765				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				101.08766		101.00498				0.00	0	0
Total LRFC2 SPOT										0.00	0	0
Total For LRFC2										0.00	0	0
MAQ11 On 31/01/2019 Spot Bond				101.36716		101.30539				0.00	0	0
Total MAQ117 SPOT										0.00	0	0
Total For MAQ117										0.00	0	0
MAQ12 On 11/02/2019 Spot Bond				99.16270		99.10289				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				101.12045		101.05495				0.00	0	0
Total MAQ129 SPOT										0.00	0	0
Total For MAQ129										0.00	0	0
MAQ13 On 11/03/2019 Spot Bond				98.93117		98.88536				0.00	0	0
Total MAQ130 SPOT										0.00	0	0
Total For MAQ130										0.00	0	0
MAQ13 On 09/12/2019 Spot Bond				100.43503		100.36777				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MAQ131 SPOT										0.00	0	0
Total For MAQ131										0.00	0	0
MBF04 On 07/06/2019 Spot Bond				100.86266		100.79705				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				100.59034		100.52532				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				101.26643		101.20142				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				100.35256		100.29025				0.00	0	0
Total MBF053 SPOT										0.00	0	0
Total For MBF053										0.00	0	0
MBF05 On 27/03/2020 Spot Bond				100.48196		100.42056				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				101.10202		101.03429				0.00	0	0
Total MBF057 SPOT										0.00	0	0
Total For MBF057										0.00	0	0
MBF05 On 21/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBF058 SPOT										0.00	0	0
Total For MBF058										0.00	0	0
MBF05 On 21/05/2021 Spot Bond				100.88110		100.81292				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				100.92492		100.85705				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				100.45269		100.38075				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MBP035 SPOT									0.00	0	0
Total For MBP035									0.00	0	0
MBP03 On 11/04/2020 Spot Bond				101.82793		101.76040			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				100.81189		100.74250			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				101.34564		101.27616			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				100.87938		100.81041			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				100.89479		100.82459			0.00	0	0
Total MBP040 SPOT									0.00	0	0
Total For MBP040									0.00	0	0
MBP04 On 13/04/2021 Spot Bond				101.72540		101.65793			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				101.47137		101.40383			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				101.41515		101.34716			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				100.08318		100.02083			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				100.08425		100.02109			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			7.53000	102.28083	7.54000	102.21593		2,409,600,000,000.00		320,000,000	160,000,000
Total MBSA01 SPOT								2,409,600,000,000.00		320,000,000	160,000,000
Total For MBSA01								2,409,600,000,000.00		320,000,000	160,000,000
MBSA0 On 16/04/2019 Spot Bond			8.00000	102.14439	8.00000	102.07880		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBSA01/R204 SPOT										0.00	0	0
Total For MBSA01/R204										0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			7.44000	102.26378	7.45000	102.19963				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	101.84213	8.91000	101.76947				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				99.83056		99.75813				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				99.82387		99.74858				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			7.55000	99.89668	7.56000	99.83458				0.00	0	0
Total MEFSB4 SPOT										0.00	0	0
Total For MEFSB4										0.00	0	0
MEFSB On 05/01/2022 Spot Bond			8.92500	102.67965	8.93500	102.58015				0.00	0	0
Total MEFSB5 SPOT										0.00	0	0
Total For MEFSB5										0.00	0	0
MFS1A On 20/03/2020 Spot Bond				100.25472		100.18408				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			8.02500	101.85094	8.03500	101.77645				0.00	0	0
Total MFS1B SPOT										0.00	0	0
Total For MFS1B										0.00	0	0
MIIL03 On 28/08/2023 Spot Bond				103.95548		103.86055				0.00	0	0
Total MIIL03 SPOT										0.00	0	0
Total For MIIL03										0.00	0	0
MMF10 On 15/12/2024 Spot Bond				103.96382		103.88769				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				104.29114		104.20870				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				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 MMF301 SPOT										0.00	0	0
Total For MMF301										0.00	0	0
MMF40 On 15/12/2024 Spot Bond				100.45202		100.34736				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				100.30087		100.22831				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			8.75000	105.48448	8.76000	105.38951				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				100.79888		100.72084				0.00	0	0
Total MMIG03 SPOT										0.00	0	0
Total For MMIG03										0.00	0	0
MMIG0 On 12/08/2025 Spot Bond			11.79000	102.09198	11.80500	101.93000				0.00	0	0
Total MMIG04 SPOT										0.00	0	0
Total For MMIG04										0.00	0	0
MMIG0 On 12/08/2022 Spot Bond			10.21500	106.04713	10.23000	105.91596				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				102.61034		102.53366				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				103.98116		103.88562				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				102.69256		102.62370				0.00	0	0
Total MTN06 SPOT										0.00	0	0
Total For MTN06										0.00	0	0
MTN07 On 13/07/2022 Spot Bond				102.35593		102.28209				0.00	0	0
Total MTN07 SPOT										0.00	0	0
Total For MTN07										0.00	0	0
MTN08 On 11/10/2020 Spot Bond				102.62074		102.55152				0.00	0	0
Total MTN08 SPOT										0.00	0	0
Total For MTN08										0.00	0	0
MTN08 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MTN08U SPOT										0.00	0	0
Total For MTN08U										0.00	0	0
MTN09 On 11/10/2022 Spot Bond				102.46793		102.39497				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				103.37161		103.29705				0.00	0	0
Total MTN10 SPOT										0.00	0	0
Total For MTN10										0.00	0	0
MTN11 On 04/06/2021 Spot Bond				100.84178		100.77043				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				100.26974		100.19519				0.00	0	0
Total MTN12 SPOT										0.00	0	0
Total For MTN12										0.00	0	0
MTN13 On 04/06/2025 Spot Bond				100.68531		100.60903				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				101.16065		101.08765				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				100.95528		100.87954				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				100.94282		100.86790				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				100.24351						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				100.47683		100.40645				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				100.56344		100.49219				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				100.26459		100.19121				0.00	0	0
Total N6D26 SPOT										0.00	0	0
Total For N6D26										0.00	0	0
N6E26 On 22/03/2021 Spot Bond				100.27952		100.20203				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				100.32935		100.23817				0.00	0	0
Total N6F26 SPOT										0.00	0	0
Total For N6F26										0.00	0	0
N6G26 On 22/03/2021 Spot Bond				100.39353		100.28469				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			9.46500	97.09973	9.48000	96.97857				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			8.13000	102.07494	8.14000	101.99396				0.00	0	500,000,000
Total NAM02 SPOT										0.00	0	500,000,000
Total For NAM02										0.00	0	500,000,000
NAM03 On 01/08/2023 Spot Bond			9.81500	105.02558	9.83000	104.88883				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			10.79000	102.89529	10.80500	102.73146				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NAM04 SPOT										0.00	0	0
Total For NAM04										0.00	0	0
NBK11/On 28/11/2020 Spot Bond			8.30000	101.87375	8.31000	101.78759				0.00	0	0
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0
NBK12/On 19/03/2021 Spot Bond			7.89500	105.61171	7.90500	105.52352				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	102.64251	9.38000	102.56456				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			9.61500	103.20361	9.63000	103.06263				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			8.22000	102.51041	8.23000	102.41992				0.00	0	0
Total NBK14A SPOT										0.00	0	0
Total For NBK14A										0.00	0	0
NBK15/On 11/02/2022 Spot Bond			8.85000	103.21471	8.86000	103.11511				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			9.92500	101.41175	9.94000	101.26501				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			10.10000	101.12223	10.11500	100.96423				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			7.07000	103.65762	7.08000	103.58466				0.00	0	0
Total NBK18A SPOT										0.00	0	0
Total For NBK18A										0.00	0	0
NBK19/On 01/06/2022 Spot Bond			9.00000	102.62759	9.01000	102.52389				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			10.15000	101.91259	10.16500	101.75200				0.00	0	0
Total NBK20A SPOT										0.00	0	0
Total For NBK20A										0.00	0	0
NBK20/On 25/06/2021 Spot Bond				100.30772		100.24400				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK21/On 21/07/2027 Spot Bond			10.55000	105.13819	10.56500	104.96664				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			9.95500	101.50974	9.97000	101.38048				0.00	0	0
Total NBK22A SPOT										0.00	0	0
Total For NBK22A										0.00	0	0
NBK23/On 19/11/2025 Spot Bond			10.06000	104.26805	10.07500	104.10852				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				101.34329		101.27393				0.00	0	0
Total NBK23B SPOT										0.00	0	0
Total For NBK23B										0.00	0	0
NBK24/On 19/11/2027 Spot Bond			10.14000	105.82886	10.15500	105.65297				0.00	0	1,000,000,000
Total NBK24A SPOT										0.00	0	1,000,000,000
Total For NBK24A										0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond				101.14585		101.07424				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25/On 17/02/2023 Spot Bond			9.51500	107.75232	9.53000	107.61913				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				102.82498		102.75115				0.00	0	0
Total NBK25B SPOT										0.00	0	0
Total For NBK25B										0.00	0	0
NBK26/On 10/05/2023 Spot Bond			100.00000	14.57721	100.00000	14.47957				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				104.91444		104.84041				0.00	0	0
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0
NBK27/On 10/05/2026 Spot Bond			10.35000	105.59377	10.36500	105.42746				0.00	0	0
Total NBK27A SPOT										0.00	0	0
Total For NBK27A										0.00	0	0
NBK28/On 02/08/2023 Spot Bond			9.86500	104.61460	9.88000	104.47793				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK28A SPOT										0.00	0	0
Total For NBK28A										0.00	0	0
NBK28I On 19/11/2020 Spot Bond				101.75804		101.68922				0.00	0	0
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0
NBK29J On 31/07/2026 Spot Bond			10.29000	105.43429	10.30500	105.26982				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				101.06361		100.99825				0.00	0	0
Total NBK29B SPOT										0.00	0	0
Total For NBK29B										0.00	0	0
NBK30J On 20/02/2024 Spot Bond			9.63000	103.32748	9.64500	103.18855				0.00	0	0
Total NBK30A SPOT										0.00	0	0
Total For NBK30A										0.00	0	0
NBK30I On 18/02/2021 Spot Bond				102.17013		102.10030				0.00	0	0
Total NBK30B SPOT										0.00	0	0
Total For NBK30B										0.00	0	0
NBK31J On 09/11/2023 Spot Bond			9.18500	102.19600	9.20000	102.06185				0.00	0	0
Total NBK31A SPOT										0.00	0	0
Total For NBK31A										0.00	0	0
NBK31I On 17/02/2023 Spot Bond				101.00931		100.93433				0.00	0	0
Total NBK31B SPOT										0.00	0	0
Total For NBK31B										0.00	0	0
NBK32I On 26/02/2019 Spot Bond				100.83546		100.76404				0.00	0	0
Total NBK32B SPOT										0.00	0	0
Total For NBK32B										0.00	0	0
NBK33I On 10/05/2019 Spot Bond				101.41166		101.34720				0.00	0	0
Total NBK33B SPOT										0.00	0	0
Total For NBK33B										0.00	0	0
NBK34I On 10/05/2021 Spot Bond				102.82304		102.75463				0.00	0	0
Total NBK34B SPOT										0.00	0	0
Total For NBK34B										0.00	0	0
NBK35I On 10/05/2023 Spot Bond				103.13675		103.06426				0.00	0	0
Total NBK35B SPOT										0.00	0	0
Total For NBK35B										0.00	0	0
NBK36I On 10/05/2026 Spot Bond				104.07977		104.00446				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK36B SPOT										0.00	0	0
Total For NBK36B										0.00	0	0
NBK37I On 02/08/2019 Spot Bond				101.47199		101.40340				0.00	0	0
Total NBK37B SPOT										0.00	0	0
Total For NBK37B										0.00	0	0
NBK38I On 02/08/2021 Spot Bond				102.91200		102.84325				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			7.11000	106.35653	7.12000	106.28809				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	65.39757	100.00000	64.95954				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			11.56500	52.86471	11.58000	52.77578				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK40I On 31/07/2026 Spot Bond				101.54053		101.46395				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				101.38016		101.31342				0.00	0	0
Total NBK41B SPOT										0.00	0	0
Total For NBK41B										0.00	0	0
NBK42I On 21/02/2022 Spot Bond				101.95610		101.88637				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				101.36864		101.29505				0.00	0	0
Total NBK43B SPOT										0.00	0	0
Total For NBK43B										0.00	0	0
NBK44I On 15/02/2021 Spot Bond				101.31968		101.25180				0.00	0	0
Total NBK44B SPOT										0.00	0	0
Total For NBK44B										0.00	0	0
NBK45I On 15/02/2023 Spot Bond				101.57586		101.50570				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				101.08601		101.01341				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK46B SPOT										0.00	0	0
Total For NBK46B										0.00	0	0
NBK47I On 15/02/2028 Spot Bond				101.71859		101.64425				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				101.15226		101.08431				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				101.18754		101.11752				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				101.20858		101.13732				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				103.36908		103.30109				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.27677		100.20008				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			10.73500	102.67553	10.75000	102.52784				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				100.27530		100.19901				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			10.77000	101.82594	10.78500	101.67906				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				100.27677		100.20008				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN9 On 20/09/2024 Spot Bond				100.27901		100.20168				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				100.28195		100.20381				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				100.22841		100.15176				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED05U SPOT										0.00	0	0
Total For NED05U										0.00	0	0
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED06U SPOT										0.00	0	0
Total For NED06U										0.00	0	0
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED07U SPOT										0.00	0	0
Total For NED07U										0.00	0	0
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED08U SPOT										0.00	0	0
Total For NED08U										0.00	0	0
NED15 On 08/04/2019 Spot Bond			7.83000	103.07799	7.84000	103.01027				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NED16 On 08/04/2019 Spot Bond				102.49444		102.42497				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2019 Spot Bond				102.06604		101.98506				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				102.03867		101.95734				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				101.67446		101.60010				0.00	0	0
Total NED19 SPOT										0.00	0	0
Total For NED19										0.00	0	0
NED20 On 01/07/2020 Spot Bond			8.42500	103.93603	8.43500	103.85184				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				106.63702		106.53582				0.00	0	0
Total NEDT1A SPOT										0.00	0	0
Total For NEDT1A										0.00	0	0
NEDT1 On 26/11/2021 Spot Bond				104.67036		104.56761				0.00	0	0
Total NEDT1B SPOT										0.00	0	0
Total For NEDT1B										0.00	0	0
NGL01 On 22/09/2021 Spot Bond				105.08761		103.19094				0.00	12,400,000,000	6,200,000,000
Total NGL01 SPOT										0.00	12,400,000,000	6,200,000,000
Total For NGL01										0.00	12,400,000,000	6,200,000,000
NGL02 On 15/03/2022 Spot Bond				105.29659		105.21611				0.00	880,000,000	440,000,000
Total NGL02 SPOT										0.00	880,000,000	440,000,000
Total For NGL02										0.00	880,000,000	440,000,000
NGL03 On 26/05/2022 Spot Bond				101.05274		100.96254				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				100.47651		100.39160				0.00	0	0
Total NGL04 SPOT										0.00	0	0
Total For NGL04										0.00	0	0
NGL05 On 26/07/2023 Spot Bond				102.93848		102.86045				0.00	0	0
Total NGL05 SPOT										0.00	0	0
Total For NGL05										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NGL06 On 01/12/2023 Spot Bond				100.84339		100.74445			0.00	520,000,000	260,000,000
Total NGL06 SPOT									0.00	520,000,000	260,000,000
Total For NGL06									0.00	520,000,000	260,000,000
NGLT1/ On 01/07/2022 Spot Bond				99.93374		99.83353			0.00	0	0
Total NGLT1A SPOT									0.00	0	0
Total For NGLT1A									0.00	0	0
NGLT1B On 20/10/2023 Spot Bond				102.33193		102.23395			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	102.69600	10.00000	102.61600			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	101.78405	13.50000	101.67391			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				100.62256		100.53315			0.00	0	0
Total NHM003 SPOT									0.00	0	0
Total For NHM003									0.00	0	0
NHM00 On 20/04/2019 Spot Bond				107.68493		107.59452			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				106.84110		106.75068			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			4.53000	198.39665	4.53000	198.23527			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			3.90500	127.08143	3.90500	126.98490			0.00	0	0
Total NI25 SPOT									0.00	0	0
Total For NI25									0.00	0	0
NI29 On 31/03/2029 Spot Bond			4.50000	88.74347	4.50000	88.67150			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			4.55500	100.64395	4.55500	100.56230			0.00	0	0
Total NI38 SPOT									0.00	0	0
Total For NI38									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NILB11 On 31/01/2025 Spot Bond			4.01000	126.33998	4.01000	126.24297				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			4.40000	123.62874	4.40000	123.52996				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			4.41000	167.70467	4.41000	167.56987				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			4.79000	162.72499	4.79000	162.58925				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			4.77500	97.54083	4.77500	97.46000				0.00	0	0
Total NILB17 SPOT										0.00	0	0
Total For NILB17										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			7.07500	107.37161	7.08500	107.29578				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NN01U On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NN01U SPOT										0.00	0	0
Total For NN01U										0.00	0	0
NN02 On 24/07/2023 Spot Bond				94.27144		94.27144				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				100.95747		100.88228				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			7.70500	104.67571	7.71500	104.59715				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond				100.88896		100.81761				0.00	0	0
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1A2 On 22/05/2020 Spot Bond				101.43351		101.36393				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				100.93852		100.86409				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				100.93965		100.86513				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			7.90500	104.69095	7.91500	104.61072				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				100.93652		100.86225				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				100.98183		100.90405				0.00	0	0
Total NQ1B20 SPOT										0.00	0	0
Total For NQ1B20										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			8.10500	104.70620	8.11500	104.62432				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond				100.98189		100.90410				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				101.08729		101.00132				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				101.02215		100.94036				0.00	0	0
Total NQF1D8 SPOT										0.00	0	0
Total For NQF1D8										0.00	0	0
NRA02 On 31/10/2022 Spot Bond			8.80000	113.05329	8.81000	112.93843				0.00	0	0
Total NRA022 SPOT										0.00	0	0
Total For NRA022										0.00	0	0
NRA02 On 31/05/2023 Spot Bond			4.10000	179.17607	4.10000	179.03654				0.00	0	0
Total NRA023 SPOT										0.00	0	0
Total For NRA023										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA02 On 30/11/2028 Spot Bond			11.41000	105.93125	11.42500	105.74368			0.00	0	6,340,000,000
Total NRA028 SPOT									0.00	0	6,340,000,000
Total For NRA028									0.00	0	6,340,000,000
NRA02 On 30/11/2028 Spot Bond			100.00000	13.15419	100.00000	13.06657			0.00	0	0
Total NRA028/R186 SPOT									0.00	0	0
Total For NRA028/R186									0.00	0	0
NSN96 On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN96U SPOT									0.00	0	0
Total For NSN96U									0.00	0	0
NSN97 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN97U SPOT									0.00	0	0
Total For NSN97U									0.00	0	0
NSN98 On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN98U SPOT									0.00	0	0
Total For NSN98U									0.00	0	0
NSN99 On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN99U SPOT									0.00	0	0
Total For NSN99U									0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.90262		100.83515			0.00	0	0
Total NTC18 SPOT									0.00	0	0
Total For NTC18									0.00	0	0
NTC19 On 27/07/2020 Spot Bond				102.29485		102.22507			0.00	0	0
Total NTC19 SPOT									0.00	0	0
Total For NTC19									0.00	0	0
NTC20 On 27/07/2020 Spot Bond				102.14371		102.07548			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				100.58944		100.64754			0.00	0	300,000,000
Total NTC21 SPOT									0.00	0	300,000,000
Total For NTC21									0.00	0	300,000,000
NTC22 On 15/02/2021 Spot Bond				101.55512		101.48504			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				101.09846		101.02503			0.00	0	0
Total NTC23 SPOT									0.00	0	0
Total For NTC23									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC24 On 29/03/2021 Spot Bond				100.00016		99.93308			0.00	0	0
Total NTC24 SPOT									0.00	0	0
Total For NTC24									0.00	0	0
NTC25 On 07/09/2021 Spot Bond				100.56449		100.49372			0.00	0	0
Total NTC25 SPOT									0.00	0	0
Total For NTC25									0.00	0	0
NTC26 On 07/12/2023 Spot Bond				100.57873		100.50617			0.00	0	0
Total NTC26 SPOT									0.00	0	0
Total For NTC26									0.00	0	0
OMI01 On 22/11/2022 Spot Bond				100.96484		100.88836			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				101.70215		101.63170			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			7.30000	102.54116	7.31000	102.47142			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				101.23750		101.16430			0.00	0	0
Total OML04 SPOT									0.00	0	0
Total For OML04									0.00	0	0
OML05 On 19/03/2020 Spot Bond			9.00000	103.60756	9.01000	103.52056			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			10.26500	103.05211	10.28000	102.92628			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			11.14000	102.26646	11.15500	102.10888			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				101.25546		101.18057			0.00	0	0
Total OML08 SPOT									0.00	0	0
Total For OML08									0.00	0	0
OML09 On 14/09/2022 Spot Bond			10.36500	104.82952	10.38000	104.69603			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML10 On 14/09/2025 Spot Bond			11.19000	104.08953	11.20500	103.92580			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
Total PBJC1U SPOT									0.00	0	0
Total For PBJC1U									0.00	0	0
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBJJ1U SPOT									0.00	0	0
Total For PBJJ1U									0.00	0	0
PBKJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKJ1U SPOT									0.00	0	0
Total For PBKJ1U									0.00	0	0
PBKS1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKS1U SPOT									0.00	0	0
Total For PBKS1U									0.00	0	0
PBKX1L On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKX1U SPOT									0.00	0	0
Total For PBKX1U									0.00	0	0
PBLS1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBLS1U SPOT									0.00	0	0
Total For PBLS1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.69600	10.00000	102.61600				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				100.47312		100.39794				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				100.77894		100.70826				0.00	0	0
Total PMM43 SPOT										0.00	0	0
Total For PMM43										0.00	0	0
PMM44 On 07/11/2019 Spot Bond				101.26455		101.19308				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				100.73097		100.66031				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				100.79677		100.72445				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				100.73814		100.67078				0.00	0	0
Total PMM49 SPOT										0.00	0	0
Total For PMM49										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PPC00: On 31/12/2018 Spot Bond				100.00000		99.91327			0.00	0	0
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0
PPC00: On 31/10/2019 Spot Bond				100.22135		100.13935			0.00	0	0
Total PPC003 SPOT									0.00	0	0
Total For PPC003									0.00	0	0
PRE2A On 20/02/2022 Spot Bond				100.90030		100.83241			0.00	0	0
Total PRE2A1 SPOT									0.00	0	0
Total For PRE2A1									0.00	0	0
PRE2A: On 20/02/2022 Spot Bond				100.94467		100.87351			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				100.98347		100.90944			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				101.06101		100.98125			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				101.07208		100.99150			0.00	0	0
Total PRE2C1 SPOT									0.00	0	0
Total For PRE2C1									0.00	0	0
PRE2D On 20/02/2022 Spot Bond				101.08315		101.00175			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			8.99000	108.74716	9.00500	108.57967		755,609,598,168,000.00	1,196,397,063,200	363,849,878,000	
Total R186 SPOT								5,609,598,168,000.00	196,397,063,200	363,849,878,000	
Total For R186								5,609,598,168,000.00	196,397,063,200	363,849,878,000	
R197 On 07/12/2023 Spot Bond			2.90000	296.81044	2.90000	296.60817		28,420,000,000,000.00	9,800,000,000	23,426,670,000	
Total R197 SPOT								28,420,000,000,000.00	9,800,000,000	23,426,670,000	
Total For R197								28,420,000,000,000.00	9,800,000,000	23,426,670,000	
R202 On 07/12/2033 Spot Bond			3.28000	228.90510	3.28000	228.74203		0.00	0	243,465,470,800	
Total R202 SPOT								0.00	0	243,465,470,800	
Total For R202								0.00	0	243,465,470,800	
R203 On 28/02/2023 Spot Bond			8.21500	100.98279	8.23000	100.86386		636,405,358,219,000.00	1,173,025,606,600	207,444,990,100	
Total R203 SPOT								6,405,358,219,000.00	173,025,606,600	207,444,990,100	
Total For R203								6,405,358,219,000.00	173,025,606,600	207,444,990,100	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030 On 31/01/2030 Spot Bond			9.51000	93.10458	9.52500	92.93980			456,936,196,924,000.00	258,352,912,400	644,563,500,000
Total R2030 SPOT									6,936,196,924,000.00	258,352,912,400	644,563,500,000
Total For R2030									6,936,196,924,000.00	258,352,912,400	644,563,500,000
R2032 On 31/03/2032 Spot Bond			9.72500	91.20461	9.74000	91.03145			627,629,292,065,000.00	270,193,243,400	760,527,000,000
Total R2032 SPOT									7,629,292,065,000.00	270,193,243,400	760,527,000,000
Total For R2032									7,629,292,065,000.00	270,193,243,400	760,527,000,000
R2035 On 28/02/2035 Spot Bond			9.88500	94.89812	9.90000	94.70975			730,966,789,218,000.00	377,437,206,800	1,048,565,000,000
Total R2035 SPOT									10,966,789,218,000.00	377,437,206,800	1,048,565,000,000
Total For R2035									10,966,789,218,000.00	377,437,206,800	1,048,565,000,000
R2037 On 31/01/2037 Spot Bond			9.95500	91.42599	9.97000	91.24072			269,428,503,607,000.00	127,516,675,400	366,072,670,000
Total R2037 SPOT									19,428,503,607,000.00	127,516,675,400	366,072,670,000
Total For R2037									19,428,503,607,000.00	127,516,675,400	366,072,670,000
R2040 On 31/01/2040 Spot Bond			10.02500	94.80189	10.04500	94.56496			751,630,596,100,000.00	174,726,244,000	899,728,000,000
Total R2040 SPOT									11,630,596,100,000.00	174,726,244,000	899,728,000,000
Total For R2040									11,630,596,100,000.00	174,726,244,000	899,728,000,000
R2044 On 31/01/2044 Spot Bond			10.05500	91.75205	10.07000	91.55610			634,127,716,468,000.00	162,518,917,600	787,965,400,000
Total R2044 SPOT									14,127,716,468,000.00	162,518,917,600	787,965,400,000
Total For R2044									14,127,716,468,000.00	162,518,917,600	787,965,400,000
R2048 On 28/02/2048 Spot Bond			10.03000	90.89880	10.04500	90.69921			884,380,330,213,000.00	287,575,307,100	1,445,050,492,300
Total R2048 SPOT									14,380,330,213,000.00	287,575,307,100	1,445,050,492,300
Total For R2048									14,380,330,213,000.00	287,575,307,100	1,445,050,492,300
R207 On 15/01/2020 Spot Bond			6.02500	104.54353	6.03500	104.48283			798,703,500,000,000.00	298,540,000,000	223,249,837,900
Total R207 SPOT									18,703,500,000,000.00	298,540,000,000	223,249,837,900
Total For R207									18,703,500,000,000.00	298,540,000,000	223,249,837,900
R208 On 31/03/2021 Spot Bond			7.10000	100.97597	7.11000	100.89749			775,930,009,120,000.00	250,130,987,200	901,043,245,700
Total R208 SPOT									15,930,009,120,000.00	250,130,987,200	901,043,245,700
Total For R208									15,930,009,120,000.00	250,130,987,200	901,043,245,700
R209 On 31/03/2036 Spot Bond			9.82500	72.13271	9.84000	71.98007			263,429,272,545,000.00	637,499,162,600	1,463,865,600,000
Total R209 SPOT									13,429,272,545,000.00	637,499,162,600	1,463,865,600,000
Total For R209									13,429,272,545,000.00	637,499,162,600	1,463,865,600,000
R210 On 31/03/2028 Spot Bond			3.23000	184.32094	3.23000	184.19038			0.00	0	34,484,716,000
Total R210 SPOT									0.00	0	34,484,716,000
Total For R210									0.00	0	34,484,716,000
R212 On 31/01/2022 Spot Bond			2.89000	156.56820	2.89000	156.46202			147,980,888,822,000.00	51,204,459,800	62,828,759,800
Total R212 SPOT									17,980,888,822,000.00	51,204,459,800	62,828,759,800
Total For R212									17,980,888,822,000.00	51,204,459,800	62,828,759,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213 On 28/02/2031 Spot Bond			9.61000	83.85354	9.62500	83.69586		091,399,948,574,000.00	113,569,193,400	606,093,905,100	
Total R213 SPOT								11,399,948,574,000.00	113,569,193,400	606,093,905,100	
Total For R213								11,399,948,574,000.00	113,569,193,400	606,093,905,100	
R214 On 28/02/2041 Spot Bond			10.01000	71.13276	10.02500	70.97642		228,500,154,882,000.00	122,727,288,200	743,689,473,000	
Total R214 SPOT								28,500,154,882,000.00	122,727,288,200	743,689,473,000	
Total For R214								28,500,154,882,000.00	122,727,288,200	743,689,473,000	
RCG01 On 24/10/2019 Spot Bond				102.08484		102.01770		0.00	0	0	
Total RCG01B SPOT								0.00	0	0	
Total For RCG01B								0.00	0	0	
RDF02I On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total RDF02U SPOT								0.00	0	0	
Total For RDF02U								0.00	0	0	
RDF05I On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total RDF05U SPOT								0.00	0	0	
Total For RDF05U								0.00	0	0	
RDF06I On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total RDF06U SPOT								0.00	0	0	
Total For RDF06U								0.00	0	0	
RDF07I On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total RDF07U SPOT								0.00	0	0	
Total For RDF07U								0.00	0	0	
RDF08I On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total RDF08U SPOT								0.00	0	0	
Total For RDF08U								0.00	0	0	
RDF09I On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total RDF09U SPOT								0.00	0	0	
Total For RDF09U								0.00	0	0	
RDF10I On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total RDF10U SPOT								0.00	0	0	
Total For RDF10U								0.00	0	0	
RDF11I On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total RDF11U SPOT								0.00	0	0	
Total For RDF11U								0.00	0	0	
RDF12I On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total RDF12U SPOT								0.00	0	0	
Total For RDF12U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDF13I On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF13U SPOT									0.00	0	0
Total For RDF13U									0.00	0	0
RDF14I On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF14U SPOT									0.00	0	0
Total For RDF14U									0.00	0	0
RDF15I On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF15U SPOT									0.00	0	0
Total For RDF15U									0.00	0	0
RDF16I On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF16U SPOT									0.00	0	0
Total For RDF16U									0.00	0	0
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				101.42403		101.35295			0.00	0	0
Total RDFB05 SPOT									0.00	0	0
Total For RDFB05									0.00	0	0
RDFB0 On 22/03/2019 Spot Bond				100.25519		100.31901			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				100.21524		100.15002			0.00	0	0
Total RDFB07 SPOT									0.00	0	0
Total For RDFB07									0.00	0	0
RDFB0 On 30/09/2021 Spot Bond				100.60332		100.53538			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				100.69749		100.62259			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				100.40269		100.33835			0.00	0	0
Total RDFB10 SPOT									0.00	0	0
Total For RDFB10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFB1: On 27/03/2022 Spot Bond				100.50819		100.44108			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				100.82990		100.75680			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				100.41056		100.33889			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				100.46029		100.38713			0.00	0	0
Total RDFB14 SPOT									0.00	0	0
Total For RDFB14									0.00	0	0
RDFB1: On 05/12/2023 Spot Bond				100.63052		100.55763			0.00	0	0
Total RDFB15 SPOT									0.00	0	0
Total For RDFB15									0.00	0	0
RDFC4 On 04/06/2019 Spot Bond				100.60755		100.54000			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				101.31378		101.24884			0.00	0	0
Total RDFC44 SPOT									0.00	0	0
Total For RDFC44									0.00	0	0
RDFC4 On 16/10/2019 Spot Bond				101.65914		101.59306			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				101.12569		101.05892			0.00	0	0
Total RDFC46 SPOT									0.00	0	0
Total For RDFC46									0.00	0	0
REB13U On 07/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total REB13U SPOT									0.00	0	0
Total For REB13U									0.00	0	0
REBC0 On 21/05/2019 Spot Bond				100.92670		100.85509			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				102.90289		102.80285			0.00	0	0
Total RED202 SPOT									0.00	0	0
Total For RED202									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RED20: On 05/04/2019 Spot Bond				103.50980		103.38820				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				102.86647		102.76770				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				103.22343		103.11200				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				100.41520		100.31842				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				101.21755		101.11307				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				100.86792		100.76741				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				101.10540		101.03538				0.00	0	0
Total RED601 SPOT										0.00	0	0
Total For RED601										0.00	0	0
RED60: On 09/03/2022 Spot Bond				101.38236		101.29606				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				101.25921		101.16725				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				102.88285		102.77995				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				101.72491		101.62846				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				102.25678		102.18698				0.00	0	0
Total REDX01 SPOT										0.00	0	0
Total For REDX01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				100.86723		100.79316			0.00	0	0
Total RES34 SPOT									0.00	0	0
Total For RES34									0.00	0	0
RES35 On 25/08/2021 Spot Bond				100.73901		100.66359			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				101.69122		101.61713			0.00	0	0
Total RES36 SPOT									0.00	0	0
Total For RES36									0.00	0	0
RES38 On 01/08/2020 Spot Bond				101.33242		101.25855			0.00	0	0
Total RES38 SPOT									0.00	0	0
Total For RES38									0.00	0	0
RES40 On 13/10/2022 Spot Bond				101.84526		101.77304			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				100.75593		100.68283			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RMBI06 SPOT									0.00	0	0
Total For RMBI06									0.00	0	0
RW21 On 21/04/2021 Spot Bond			8.63000	104.66731	8.64000	104.57349			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			9.76000	99.57506	9.77500	99.43945			0.00	0	0
Total RW23 SPOT									0.00	0	0
Total For RW23									0.00	0	0
RW28 On 10/12/2028 Spot Bond			11.36000	94.03354	11.42500	93.58469			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	102.69600	10.00000	102.61600			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				101.89925		101.82738			0.00	0	0
Total SBK17 SPOT									0.00	0	0
Total For SBK17									0.00	0	0
SBK18 On 24/10/2020 Spot Bond				102.81095		102.73785			0.00	0	0
Total SBK18 SPOT									0.00	0	0
Total For SBK18									0.00	0	0
SBK19 On 24/10/2019 Spot Bond				101.71892		101.64261			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				102.30892		102.23326			0.00	0	0
Total SBK20 SPOT									0.00	0	0
Total For SBK20									0.00	0	0
SBK21 On 28/01/2020 Spot Bond				103.25078		103.17598			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				103.31498		103.23955			0.00	100,000,000	100,000,000
Total SBK22 SPOT									0.00	100,000,000	100,000,000
Total For SBK22									0.00	100,000,000	100,000,000
SBK23 On 28/05/2022 Spot Bond			10.51500	103.96206	10.53000	103.83087			0.00	0	2,030,000,000
Total SBK23 SPOT									0.00	0	2,030,000,000
Total For SBK23									0.00	0	2,030,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK24 On 19/10/2020 Spot Bond				104.55277		104.47467			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				106.55244		106.47587			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			9.70000	107.39932	9.71000	107.29443			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				101.41442		101.34414			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				101.30611		101.36736			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			8.29000	104.37606	8.30000	104.28356			0.00	0	0
Total SBS19 SPOT									0.00	0	0
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			9.80000	102.54543	9.84000	102.25588			0.00	0	107,000,000
Total SBS20 SPOT									0.00	0	107,000,000
Total For SBS20									0.00	0	107,000,000
SBS21 On 15/05/2026 Spot Bond				104.00295		103.92789			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS24 On 24/05/2019 Spot Bond				101.22041		101.15537			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			7.67000	101.36764	7.72000	101.28587		3,068,000,000,000.00		400,000,000	400,000,000
Total SBS25 SPOT								3,068,000,000,000.00		400,000,000	400,000,000
Total For SBS25								3,068,000,000,000.00		400,000,000	400,000,000
SBS27 On 20/02/2024 Spot Bond			9.26500	107.11217	9.28000	106.97147			0.00	0	0
Total SBS27 SPOT									0.00	0	0
Total For SBS27									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS29 On 12/06/2019 Spot Bond			7.78500	100.83924	7.79500	100.77249			0.00	0	0
Total SBS29 SPOT									0.00	0	0
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			10.01000	91.49402	10.02500	91.34750			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				100.58888		100.52300			0.00	0	0
Total SBS30 SPOT									0.00	0	0
Total For SBS30									0.00	0	0
SBS31 On 12/06/2027 Spot Bond			10.01000	99.23681	10.05500	98.90671			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.27982		100.20882			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			9.84000	103.96029	9.85500	103.81261			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				101.73878		101.67101			0.00	0	0
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			8.37500	102.94356	8.38500	102.86457			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			9.64000	101.32809	9.67000	101.11680			0.00	0	0
Total SBS38 SPOT									0.00	0	0
Total For SBS38									0.00	0	0
SBS39 On 29/01/2030 Spot Bond			10.65500	98.01196	10.67000	97.83696			0.00	0	0
Total SBS39 SPOT									0.00	0	0
Total For SBS39									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			8.68500	100.83977	8.69500	100.74374			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				102.08842		102.02061			0.00	0	0
Total SBS40 SPOT									0.00	0	0
Total For SBS40									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS41 On 12/11/2022 Spot Bond			8.98000	104.53488	8.99500	104.40966			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			9.69500	106.07370	9.73500	105.78742			0.00	0	0
Total SBS42 SPOT									0.00	0	0
Total For SBS42									0.00	0	0
SBS43 On 12/11/2027 Spot Bond			10.01500	106.09648	10.06000	105.74231			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				101.16425		101.10075			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				102.05080		101.98163			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			9.03000	109.44937	9.04500	109.31804			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				102.73768		102.66607			0.00	0	0
Total SBS47 SPOT									0.00	0	0
Total For SBS47									0.00	0	0
SBS48 On 31/01/2020 Spot Bond				101.69980		101.63292			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				102.26660		102.19724			0.00	0	10,000,000
Total SBS49 SPOT									0.00	0	10,000,000
Total For SBS49									0.00	0	10,000,000
SBS50 On 31/01/2022 Spot Bond			9.37500	104.12583	9.39000	104.00855			0.00	0	0
Total SBS50 SPOT									0.00	0	0
Total For SBS50									0.00	0	0
SBS51 On 31/01/2024 Spot Bond			10.03000	103.05062	10.04500	102.91010			0.00	0	0
Total SBS51 SPOT									0.00	0	0
Total For SBS51									0.00	0	0
SBS52 On 29/01/2030 Spot Bond				101.56363		101.48839			0.00	0	0
Total SBS52 SPOT									0.00	0	0
Total For SBS52									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS53 On 03/05/2027 Spot Bond				103.41041		103.33683				0.00	0	920,000,000
Total SBS53 SPOT										0.00	0	920,000,000
Total For SBS53										0.00	0	920,000,000
SBS54 On 12/06/2020 Spot Bond				100.83734		100.76871				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				101.49529		101.42403				0.00	0	0
Total SBS55 SPOT										0.00	0	0
Total For SBS55										0.00	0	0
SBS56 On 12/06/2022 Spot Bond			8.85500	100.73522	8.87000	100.61939				0.00	0	0
Total SBS56 SPOT										0.00	0	0
Total For SBS56										0.00	0	0
SBS57 On 12/06/2024 Spot Bond				101.44673		101.37362				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				102.50144		102.42664				0.00	0	0
Total SBS58 SPOT										0.00	0	0
Total For SBS58										0.00	0	0
SBS59 On 09/10/2020 Spot Bond				99.80685		101.79465				0.00	0	0
Total SBS59 SPOT										0.00	0	0
Total For SBS59										0.00	0	0
SBS60 On 18/01/2023 Spot Bond				101.74425		101.67249				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			3.91000	284.11228	3.91000	283.89543				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			4.48000	199.51840	4.48000	199.35692				0.00	0	1,540,400,000
Total SBSI14 SPOT										0.00	0	1,540,400,000
Total For SBSI14										0.00	0	1,540,400,000
SBT101 On 31/03/2022 Spot Bond				103.19646		103.10297				0.00	0	0
Total SBT101 SPOT										0.00	0	0
Total For SBT101										0.00	0	0
SBT102 On 30/09/2022 Spot Bond				102.23213		102.13747				0.00	0	0
Total SBT102 SPOT										0.00	0	0
Total For SBT102										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBT201 On 13/02/2023 Spot Bond				101.79185		101.70777			0.00	0	0
Total SBT201 SPOT									0.00	0	0
Total For SBT201									0.00	0	0
SBT202 On 03/12/2023 Spot Bond				100.74073		100.66133			0.00	0	0
Total SBT202 SPOT									0.00	0	0
Total For SBT202									0.00	0	0
SBT203 On 03/12/2023 Spot Bond			10.26500	101.27554	10.28000	101.13492			0.00	0	0
Total SBT203 SPOT									0.00	0	0
Total For SBT203									0.00	0	0
SGI004 On 20/01/2021 Spot Bond				99.66858		102.71173			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				99.66872		102.71187			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				102.55823		102.46308			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	0.00000			0.00	0	0
Total SHI02 SPOT									0.00	0	0
Total For SHI02									0.00	0	0
SHS11U On 25/11/2020 Spot Bond			10.00000	102.69600	10.00000	102.61600			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				102.49882		102.42543			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				101.09621		101.02295			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				101.12715		101.05183			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				101.06729		100.99592			0.00	0	0
Total SLRA3 SPOT									0.00	0	0
Total For SLRA3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLRA4 On 15/11/2022 Spot Bond				101.09851		101.02509			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				101.14609		101.06954			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				101.15828		101.08091			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				101.16069		101.08316			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				101.16702		101.08908			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				101.24702		101.16382			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				101.27277		101.18784			0.00	0	0
Total SLRC2 SPOT									0.00	0	0
Total For SLRC2									0.00	0	0
SLRC3 On 15/11/2020 Spot Bond				101.21420		101.13314			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				101.24170		101.15883			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				103.81607		103.74332			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			10.46500	106.96145	10.48000	106.81933			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				101.57689		101.50896			0.00	0	0
Total SNT04 SPOT									0.00	0	0
Total For SNT04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA10 On 21/08/2021 Spot Bond				101.51814		101.44569			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				101.07803		101.00713			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				101.46858		101.39655			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				101.22951		101.16217			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				101.23108		101.16251			0.00	0	0
Total SPDA7 SPOT									0.00	0	0
Total For SPDA7									0.00	0	0
SPDA8 On 21/08/2021 Spot Bond				100.94270		100.86904			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				101.26731		101.19871			0.00	0	0
Total SPDA9 SPOT									0.00	0	0
Total For SPDA9									0.00	0	0
SPG002 On 09/09/2019 Spot Bond				100.54807		100.46926			0.00	0	0
Total SPG002 SPOT									0.00	0	0
Total For SPG002									0.00	0	0
SPG003 On 31/10/2019 Spot Bond				102.06589		101.99385			0.00	0	0
Total SPG003 SPOT									0.00	0	0
Total For SPG003									0.00	0	0
SPG004 On 27/09/2023 Spot Bond				100.09333		100.02331			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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			8.05000	101.67558	8.06000	101.59733			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			8.67000	97.84270	8.68000	97.75466			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			8.67000	97.84270	8.68000	97.75466			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			4.56500	122.50164	4.56500	122.40216			0.00	0	0
Total SSN011 SPOT									0.00	0	0
Total For SSN011									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN01: On 21/12/2026 Spot Bond			10.49000	100.33468	10.50500	100.17042			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			11.48000	73.35223	11.49500	73.20791			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				101.68352		101.60976			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				101.74832		101.67866			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				100.09364		100.02363			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				100.68844		100.60207			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				100.31972		100.24575			0.00	0	0
Total SSN033 SPOT									0.00	0	0
Total For SSN033									0.00	0	0
SSN03: On 02/06/2020 Spot Bond				100.70887		100.63274			0.00	0	0
Total SSN034 SPOT									0.00	0	0
Total For SSN034									0.00	0	0
SSN03: On 17/11/2020 Spot Bond				101.03187		100.95629			0.00	0	0
Total SSN035 SPOT									0.00	0	0
Total For SSN035									0.00	0	0
SSN03: On 01/06/2021 Spot Bond				100.75057		100.67030			0.00	0	0
Total SSN037 SPOT									0.00	0	0
Total For SSN037									0.00	0	0
SSN03: On 26/01/2021 Spot Bond			9.55000	104.08668	9.55000	104.00755			0.00	0	0
Total SSN038 SPOT									0.00	0	0
Total For SSN038									0.00	0	0
SSN04: On 13/10/2023 Spot Bond				101.86629		101.79324			0.00	0	0
Total SSN040 SPOT									0.00	0	0
Total For SSN040									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN04: On 13/10/2023 Spot Bond			9.61500	102.77502	9.63000	102.63872				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN04: On 31/01/2038 Spot Bond			4.34500	103.71982	4.34500	103.63742				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN04: On 09/02/2027 Spot Bond				99.63135		99.55496				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN04: On 30/04/2027 Spot Bond				101.55851		101.47917				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN04: On 05/04/2027 Spot Bond				99.70954		99.63837				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN05: On 08/12/2023 Spot Bond			3.93000	283.86742	3.93000	283.65028				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN05: On 26/09/2020 Spot Bond				109.97402		109.90911				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0
SSN05: On 26/10/2020 Spot Bond				101.48573		101.41752				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			7.15200	103.56608	7.16200	103.48903				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				101.59354		101.52036				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				101.34305		101.27006				0.00	0	0
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0
SSN05: On 19/12/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN057 SPOT										0.00	0	0
Total For SSN057										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN05(On 19/01/2023 Spot Bond				101.68961		101.61854			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				99.85309		99.78922			0.00	0	0
Total SSN060 SPOT									0.00	0	0
Total For SSN060									0.00	0	0
SSN06(On 31/03/2028 Spot Bond			4.03000	172.86047	4.03000	172.72685			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			3.95000	126.76306	3.95000	126.66632			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			4.30500	104.31868	4.30500	104.23613			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			4.04000	92.49229	4.04000	92.42071			0.00	0	0
Total SSN064 SPOT									0.00	0	0
Total For SSN064									0.00	0	0
SSN06(On 31/03/2028 Spot Bond			4.03000	172.86047	4.03000	172.72685			0.00	0	0
Total SSN065 SPOT									0.00	0	0
Total For SSN065									0.00	0	0
SSN06(On 14/05/2028 Spot Bond				100.00000		100.00000			0.00	0	0
Total SSN066 SPOT									0.00	0	0
Total For SSN066									0.00	0	0
SSN06(On 28/05/2023 Spot Bond				100.83061		100.75518			0.00	0	0
Total SSN068 SPOT									0.00	0	0
Total For SSN068									0.00	0	0
SSN06(On 28/05/2023 Spot Bond				100.82081		100.74629			0.00	0	0
Total SSN069 SPOT									0.00	0	0
Total For SSN069									0.00	0	0
SSN07(On 28/02/2022 Spot Bond				100.79668		100.72436			0.00	0	0
Total SSN070 SPOT									0.00	0	0
Total For SSN070									0.00	0	0
SSN07(On 28/05/2028 Spot Bond			9.65000	100.85875	9.65000	100.78037			0.00	0	0
Total SSN071 SPOT									0.00	0	0
Total For SSN071									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN07: On 04/06/2019 Spot Bond				100.00000		100.00000			0.00	0	0
Total SSN072 SPOT									0.00	0	0
Total For SSN072									0.00	0	0
SSN07: On 15/06/2023 Spot Bond				100.32841		100.25244			0.00	0	0
Total SSN073 SPOT									0.00	0	0
Total For SSN073									0.00	0	0
SSN07: On 15/06/2023 Spot Bond				100.32351		100.24866			0.00	0	0
Total SSN074 SPOT									0.00	0	0
Total For SSN074									0.00	0	0
SSN07: On 15/06/2028 Spot Bond				100.00000		100.00000			0.00	0	0
Total SSN075 SPOT									0.00	0	0
Total For SSN075									0.00	0	0
SSN07: On 15/06/2023 Spot Bond				100.00000		100.00000			0.00	0	0
Total SSN076 SPOT									0.00	0	0
Total For SSN076									0.00	0	0
SSN07: On 19/06/2023 Spot Bond				100.29973		100.22372			0.00	0	0
Total SSN077 SPOT									0.00	0	0
Total For SSN077									0.00	0	0
SSN07: On 13/07/2023 Spot Bond				101.89369		101.81955			0.00	0	0
Total SSN078 SPOT									0.00	0	0
Total For SSN078									0.00	0	0
SSN07: On 31/07/2021 Spot Bond				95.07020		96.14270			0.00	0	0
Total SSN079 SPOT									0.00	0	0
Total For SSN079									0.00	0	0
SSN08: On 16/08/2020 Spot Bond				100.96207		100.89522			0.00	0	0
Total SSN080 SPOT									0.00	0	0
Total For SSN080									0.00	0	0
SSN08: On 27/08/2024 Spot Bond				100.86848		100.79196			0.00	0	0
Total SSN081 SPOT									0.00	0	0
Total For SSN081									0.00	0	0
SSN08: On 12/09/2025 Spot Bond				100.49693		100.41793			0.00	0	0
Total SSN082 SPOT									0.00	0	0
Total For SSN082									0.00	0	0
SSN08: On 05/11/2023 Spot Bond				101.36516		101.29088			0.00	0	0
Total SSN083 SPOT									0.00	0	0
Total For SSN083									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN08 On 07/12/2033 Spot Bond			4.15500	206.92193	4.15500	206.76979			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			9.96000	97.61136	9.97500	97.46285			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				101.13830		101.06695			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			7.67500	104.05418	7.68500	103.98402			0.00	0	0
Total T12A12 SPOT									0.00	0	0
Total For T12A12									0.00	0	0
T13A11 On 21/08/2020 Spot Bond				100.95553		100.88088			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			7.57500	108.05130	7.58500	107.97012			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				100.95339		100.87890			0.00	0	0
Total T13A15 SPOT									0.00	0	0
Total For T13A15									0.00	0	0
T13A16 On 21/08/2020 Spot Bond			7.67500	107.67052	7.68500	107.58878			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				100.79115		100.71586			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			7.62500	106.68109	7.63500	106.60045			0.00	0	0
Total T13A20 SPOT									0.00	0	0
Total For T13A20									0.00	0	0
T13A21 On 21/08/2020 Spot Bond				100.86264		100.79343			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				100.93200		100.85998			0.00	0	0
Total T14A10 SPOT									0.00	0	0
Total For T14A10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
T14A11 On 21/11/2021 Spot Bond				100.95347		100.87980				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	102.50255	8.55000	102.43145				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				100.85958		100.79289				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				100.25458		100.18532				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				99.84374		99.77586				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				101.06737		101.00101				0.00	0	2,000,000,000
Total TFS139 SPOT										0.00	0	2,000,000,000
Total For TFS139										0.00	0	2,000,000,000
TFS141 On 28/10/2019 Spot Bond				101.83963		101.77405				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS142 On 28/10/2021 Spot Bond				101.49567		101.42379				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				100.64530		100.57723				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS145 On 20/03/2022 Spot Bond				100.26195		100.18931				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				102.03008		101.96389				0.00	0	0
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS148 On 12/10/2022 Spot Bond				101.89554		101.82656				0.00	0	0
Total TFS148 SPOT										0.00	0	0
Total For TFS148										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS14€ On 31/10/2021 Spot Bond				101.37463		101.30633				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				100.70991		100.64129				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				101.48227		101.41874				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				99.80780		99.74364				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				99.84934		99.78386				0.00	0	0
Total TFS154 SPOT										0.00	0	0
Total For TFS154										0.00	0	0
TFS155 On 03/09/2021 Spot Bond				100.63319		100.56521				0.00	0	0
Total TFS155 SPOT										0.00	0	0
Total For TFS155										0.00	0	0
TFS156 On 03/09/2023 Spot Bond				100.64598		100.57661				0.00	0	0
Total TFS156 SPOT										0.00	0	0
Total For TFS156										0.00	0	0
TFS157 On 16/11/2023 Spot Bond				100.99961		100.93096				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				100.93206		100.86004				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			7.62500	104.22123	7.63500	104.15137				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				100.95372		100.88006				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH12A6 On 21/08/2019 Spot Bond			7.53500	103.66511	7.54500	103.59634			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				100.95372		100.88006			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			7.64500	103.37353	7.65500	103.30406			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				101.00245		100.92510			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				101.00245		100.92510			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				101.00245		100.92510			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				101.00245		100.92510			0.00	0	0
Total TH12B4 SPOT									0.00	0	0
Total For TH12B4									0.00	0	0
TH12C1 On 21/08/2019 Spot Bond				101.57969		101.50191			0.00	0	0
Total TH12C1 SPOT									0.00	0	0
Total For TH12C1									0.00	0	0
TH12C2 On 21/08/2019 Spot Bond				101.57969		101.50191			0.00	0	0
Total TH12C2 SPOT									0.00	0	0
Total For TH12C2									0.00	0	0
TH12C3 On 21/08/2019 Spot Bond				101.08899		101.00510			0.00	0	0
Total TH12C3 SPOT									0.00	0	0
Total For TH12C3									0.00	0	0
TH12C4 On 21/08/2019 Spot Bond				101.08791		101.00410			0.00	0	0
Total TH12C4 SPOT									0.00	0	0
Total For TH12C4									0.00	0	0
TH12D1 On 21/08/2019 Spot Bond				101.43964		101.32916			0.00	0	0
Total TH12D1 SPOT									0.00	0	0
Total For TH12D1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12D: On 21/08/2019 Spot Bond				101.43361		101.32306				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				101.47583		101.36580				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				101.43318		101.32320				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				101.18043		101.10782				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			7.77500	105.66332	7.78500	105.58217				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				101.88479		101.81504				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			7.66500	106.41316	7.67500	106.33238				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				101.00233		100.92498				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				101.00341		100.92598				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				101.01212		100.93315				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				100.99077		100.91343				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				100.99908		100.92198				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH13C: On 21/08/2020 Spot Bond				101.07802		100.99494			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				101.08666		101.00293			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				101.06542		100.98237			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				101.08672		101.00205			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				101.13744		101.04986			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				101.43386		101.32379			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				101.43386		101.32379			0.00	0	0
Total TH13D2 SPOT									0.00	0	0
Total For TH13D2									0.00	0	0
TH13D: On 21/08/2020 Spot Bond				101.43645		101.32494			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				101.42062		101.31033			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				101.45537		101.34367			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				101.31997		101.25094			0.00	0	0
Total TH14A2 SPOT									0.00	0	0
Total For TH14A2									0.00	0	0
TH14A: On 21/11/2021 Spot Bond				100.96861		100.89379			0.00	0	0
Total TH14A3 SPOT									0.00	0	0
Total For TH14A3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH14A: On 21/11/2021 Spot Bond			8.40000	105.37549	8.41000	105.27771			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				101.27205		101.20305			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				102.25363		102.18266			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			8.45000	103.28201	8.46000	103.18558			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				101.03453		100.95473			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				101.50423		101.42810			0.00	0	0
Total TH14B2 SPOT									0.00	0	0
Total For TH14B2									0.00	0	0
TH14B: On 21/11/2021 Spot Bond				100.98915		100.91278			0.00	0	0
Total TH14B3 SPOT									0.00	0	0
Total For TH14B3									0.00	0	0
TH14C: On 21/11/2021 Spot Bond				101.08853		101.00463			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				102.56887		102.49026			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				101.05398		100.97270			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				101.41169		101.30325			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				101.38911		101.28239			0.00	0	0
Total TH14D2 SPOT									0.00	0	0
Total For TH14D2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH14D: On 21/11/2021 Spot Bond				102.55963		102.45807			0.00	0	0
Total TH14D3 SPOT									0.00	0	0
Total For TH14D3									0.00	0	0
TH15A: On 21/11/2020 Spot Bond				100.92095		100.84975			0.00	0	0
Total TH15A1 SPOT									0.00	0	0
Total For TH15A1									0.00	0	0
TH15A: On 21/11/2022 Spot Bond				100.94272		100.86988			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	101.06491	9.82000	100.98465			0.00	0	0
Total TH15A3 SPOT									0.00	0	0
Total For TH15A3									0.00	0	0
TH15A: On 21/11/2020 Spot Bond				100.91447		100.84375			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				100.74142		100.66874			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				100.90382		100.83376			0.00	0	0
Total TH15A7 SPOT									0.00	0	0
Total For TH15A7									0.00	0	0
TH15A: On 21/11/2022 Spot Bond				100.91476		100.84388			0.00	0	0
Total TH15A8 SPOT									0.00	0	0
Total For TH15A8									0.00	0	0
TH15B: On 21/11/2022 Spot Bond				100.96653		100.89188			0.00	0	0
Total TH15B1 SPOT									0.00	0	0
Total For TH15B1									0.00	0	0
TH15B: On 21/11/2022 Spot Bond				100.95787		100.88388			0.00	0	0
Total TH15B2 SPOT									0.00	0	0
Total For TH15B2									0.00	0	0
TH15B: On 21/11/2022 Spot Bond				101.76095		101.68907			0.00	0	0
Total TH15B3 SPOT									0.00	0	0
Total For TH15B3									0.00	0	0
TH15C: On 21/11/2022 Spot Bond				101.01735		100.93885			0.00	0	0
Total TH15C1 SPOT									0.00	0	0
Total For TH15C1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH15C: On 21/11/2022 Spot Bond				101.00221		100.92486				0.00	0	0
Total TH15C2 SPOT										0.00	0	0
Total For TH15C2										0.00	0	0
TH15C: On 21/11/2022 Spot Bond				100.98941		100.91288				0.00	0	0
Total TH15C3 SPOT										0.00	0	0
Total For TH15C3										0.00	0	0
TH15D: On 21/11/2022 Spot Bond				101.33127		101.22896				0.00	0	0
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH15D: On 21/11/2022 Spot Bond				101.27743		101.17921				0.00	0	0
Total TH15D2 SPOT										0.00	0	0
Total For TH15D2										0.00	0	0
TH15D: On 21/11/2022 Spot Bond				101.21940		101.12544				0.00	0	0
Total TH15D3 SPOT										0.00	0	0
Total For TH15D3										0.00	0	0
TH9A1: On 18/07/2019 Spot Bond				102.10607		102.03865				0.00	0	0
Total TH9A12 SPOT										0.00	0	0
Total For TH9A12										0.00	0	0
THE9B: On 18/07/2019 Spot Bond				101.88379		101.80628				0.00	0	0
Total THE9B4 SPOT										0.00	0	0
Total For THE9B4										0.00	0	0
THE9C: On 18/07/2019 Spot Bond				103.27071		103.19961				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				103.15241		103.04715				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			7.41500	103.56492	7.42500	103.49344				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	53.35079	100.00000	53.04770				0.00	0	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	102.69600	10.00000	102.61600				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TL21U									0.00	0	0
TL22 On 04/03/2021 Spot Bond				100.64252		100.57106			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				100.63680		100.56318			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			9.40500	101.78514	9.42000	101.66212			0.00	0	0
Total TL24 SPOT									0.00	0	0
Total For TL24									0.00	0	0
TL25 On 04/09/2024 Spot Bond			9.91500	101.62298	9.93000	101.47811			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				100.88784		100.81199			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				101.59844		101.52753			0.00	0	0
Total TL27 SPOT									0.00	0	0
Total For TL27									0.00	0	0
TL28 On 24/04/2025 Spot Bond			10.26000	97.23354	10.27500	97.08681			0.00	0	0
Total TL28 SPOT									0.00	0	0
Total For TL28									0.00	0	0
TL29 On 24/04/2025 Spot Bond				101.65208		101.57876			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				100.02269		100.08684			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				100.14612		100.08344			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			8.30000	106.46067	8.31000	106.37284		478,704,160,000.00	57,675,200	31,629,837,600	
Total TN20 SPOT								478,704,160,000.00	57,675,200	31,629,837,600	
Total For TN20								478,704,160,000.00	57,675,200	31,629,837,600	
TN20/R On 17/09/2020 Spot Bond			100.00000	35.65153	100.00000	35.41274		0.00	0	0	
Total TN20/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 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	23.84905	100.00000	23.68930			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			9.76500	105.53663	9.78000	105.39493		259,749,000,000.00		26,600,000	16,043,300,000
Total TN23 SPOT								259,749,000,000.00		26,600,000	16,043,300,000
Total For TN23								259,749,000,000.00		26,600,000	16,043,300,000
TN23/R On 06/11/2023 Spot Bond			100.00000	13.96578	100.00000	13.87223			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			10.69000	97.88032	10.70500	97.72971		297,985,888,000.00		27,875,200	23,296,737,600
Total TN25 SPOT								297,985,888,000.00		27,875,200	23,296,737,600
Total For TN25								297,985,888,000.00		27,875,200	23,296,737,600
TN25/R On 19/08/2025 Spot Bond			100.00000	13.17982	100.00000	13.09298			0.00	0	0
Total TN25/R186 SPOT									0.00	0	0
Total For TN25/R186									0.00	0	0
TN27 On 14/11/2027 Spot Bond			10.79000	90.51307	10.80500	90.35602			0.00	0	700,000,000
Total TN27 SPOT									0.00	0	700,000,000
Total For TN27									0.00	0	700,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	9.95665	100.00000	9.88996			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			11.38500	96.69596	11.40000	96.51571			0.00	0	11,880,000,000
Total TN30 SPOT									0.00	0	11,880,000,000
Total For TN30									0.00	0	11,880,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	121.20739	8.00000	121.12906			0.00	0	0
Total TN30/R2030 SPOT									0.00	0	0
Total For TN30/R2030									0.00	0	0
TN40 On 09/10/2040 Spot Bond			12.01000	92.74911	12.02500	92.55453			0.00	0	8,510,000,000
Total TN40 SPOT									0.00	0	8,510,000,000
Total For TN40									0.00	0	8,510,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	102.41636	10.75000	102.32801			0.00	0	0
Total TN40/R214 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TN40/R214										0.00	0	0
TPDA0: On 25/11/2020 Spot Bond			10.00000	102.69600	10.00000	102.61600				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				99.86290		101.87892				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TPDA0: On 30/11/2020 Spot Bond			8.71000	102.17414	8.72000	102.08445				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			7.92500	103.54505	7.93500	103.46053				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2A: On 14/12/2020 Spot Bond			7.72500	103.94527	7.73500	103.86205				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				100.45260		100.37209				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				100.46400		100.38146				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				100.51179		100.42077				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				100.52997		100.43572				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				100.64775		100.53258				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				100.64775		100.53258				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				101.09610		101.02443				0.00	0	0
Total TRA3A2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TRA3A2										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond				101.12425		101.05077				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			9.31500	100.24410	9.33000	100.12084				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				101.00203		100.93645				0.00	0	0
Total TRA3A5 SPOT										0.00	0	0
Total For TRA3A5										0.00	0	0
TRA3AI On 14/11/2020 Spot Bond				101.08973		101.01848				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				101.11406		101.04124				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				101.30746		101.22215				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				101.28077		101.19718				0.00	0	0
Total TRA3B2 SPOT										0.00	0	0
Total For TRA3B2										0.00	0	0
TRQ11I On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ11U SPOT										0.00	0	0
Total For TRQ11U										0.00	0	0
TRQ12I On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ12U SPOT										0.00	0	0
Total For TRQ12U										0.00	0	0
TRQ13I On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ13U SPOT										0.00	0	0
Total For TRQ13U										0.00	0	0
TRQ14I On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ14U SPOT										0.00	0	0
Total For TRQ14U										0.00	0	0
TSE01I 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TSE01U										0.00	0	0
TSE03L On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TTO01L On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TU1A11 On 31/01/2025 Spot Bond				100.37581		100.29904				0.00	0	0
Total TU1A11 SPOT										0.00	0	0
Total For TU1A11										0.00	0	0
TU1B11 On 31/01/2025 Spot Bond				100.42514		100.33402				0.00	1,200,000,000	600,000,000
Total TU1B11 SPOT										0.00	1,200,000,000	600,000,000
Total For TU1B11										0.00	1,200,000,000	600,000,000
TU1D11 On 31/01/2025 Spot Bond				100.44551		100.34836				0.00	0	0
Total TU1D11 SPOT										0.00	0	0
Total For TU1D11										0.00	0	0
TUHF0 On 26/01/2020 Spot Bond				101.85378		101.76857				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				101.67976		101.61831				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				101.63879		101.57734				0.00	0	0
Total TWC282 SPOT										0.00	0	0
Total For TWC282										0.00	0	0
TWC28 On 21/01/2019 Spot Bond				101.51751		101.45599				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				101.39447		101.33295				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				101.29055		101.22910				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				100.96150		100.90013				0.00	0	0
Total TWC286 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TWC286										0.00	0	0
TWC28 On 27/02/2019 Spot Bond				100.70869		100.64616				0.00	0	0
Total TWC287 SPOT										0.00	0	0
Total For TWC287										0.00	0	0
TWC28 On 07/03/2019 Spot Bond				100.54137		100.47890				0.00	0	0
Total TWC288 SPOT										0.00	0	0
Total For TWC288										0.00	0	0
UG21 On 02/03/2021 Spot Bond			8.87800	107.04451	8.88800	106.94759				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UG26 On 09/03/2026 Spot Bond			10.89000	105.55225	10.90500	105.38501				0.00	0	0
Total UG26 SPOT										0.00	0	0
Total For UG26										0.00	0	0
VCJA1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA1U SPOT										0.00	0	0
Total For VCJA1U										0.00	0	0
VCJA2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA2U SPOT										0.00	0	0
Total For VCJA2U										0.00	0	0
VCJA3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA3U SPOT										0.00	0	0
Total For VCJA3U										0.00	0	0
VCJA4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA4U SPOT										0.00	0	0
Total For VCJA4U										0.00	0	0
VCJA5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA5U SPOT										0.00	0	0
Total For VCJA5U										0.00	0	0
VCJA6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA6U SPOT										0.00	0	0
Total For VCJA6U										0.00	0	0
VCJA7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA7U SPOT										0.00	0	0
Total For VCJA7U										0.00	0	0
VCJB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB1U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For VCJB1U									0.00	0	0
VCJB2I 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
VCJB3I 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
VCJB4I 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
VCJB5I 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
VCJB6I 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
VCJB7I 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
VCPA1I 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
VCPA2I 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
VCPA3I 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
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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VKC24 On 20/02/2019 Spot Bond				100.90596		100.83767				0.00	0	0
Total VKC24 SPOT										0.00	0	0
Total For VKC24										0.00	0	0
VKC28 On 05/03/2019 Spot Bond				100.77882		100.70345				0.00	0	0
Total VKC28 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VKC28										0.00	0	0
VKE07 On 08/06/2020 Spot Bond				100.51333		100.43995				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				100.05929		99.99217				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				100.29785		102.40785				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				99.81464		101.96087				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				101.68553		101.61169				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				101.52963		101.45856				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				100.82089		100.74860				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				100.86756		100.79451				0.00	0	0
Total VKE14 SPOT										0.00	0	0
Total For VKE14										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA06U SPOT										0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
VR841L On 11/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR841U SPOT										0.00	0	0
Total For VR841U										0.00	0	0
WHL01 On 10/10/2020 Spot Bond				100.12207		102.17593				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				99.95627		99.89045				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				99.95536		99.88801				0.00	0	0
Total WHL03 SPOT										0.00	0	0
Total For WHL03										0.00	0	0
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL03U SPOT										0.00	0	0
Total For WHL03U										0.00	0	0
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL04U SPOT										0.00	0	0
Total For WHL04U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			6.69000	101.74014	6.70000	101.68161				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			6.66500	103.90055	6.67500	103.83050				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			7.92500	103.12342	7.93500	103.03509				0.00	0	0
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
WSP5/f On 28/05/2021 Spot Bond			100.00000	22.59351	100.00000	22.44219				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			6.07500	95.63453	6.08500	95.58012				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										55,144,940,971,856,000.00	603,657,002,900	043,851,816,622
Total for SPOT :										55,144,940,971,856,000.00	603,657,002,900	043,851,816,622
Total Futures										55 144 940 979 975 800.00	603,657,002,918	043,852,646,915
Total Options										0.00	0	140,000
Grand Total:										55,144,940,979,975,800.00	603,657,002,918	043,852,786,915