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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 04/12/2018

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			11.03765	77.73026	11.03375	77.75287			0.00	0	494
ES33 On 02/05/2019 Bond Future			11.13489	75.30516	11.13078	75.32864			0.00	0	0
ES33 On 01/08/2019 Bond Future			11.23252	76.79824	11.22806	76.82333			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			11.26828	79.90545	11.25918	79.96550			0.00	0	5,169
ES42 On 02/05/2019 Bond Future			11.36558	77.04942	11.35611	77.11096			0.00	0	0
ES42 On 01/08/2019 Bond Future			11.46164	78.57748	11.45165	78.64146			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			132.38406	132.38406	132.30444	132.30444			0.00	0	355
I2025 On 02/05/2019 Bond Future			134.74083	134.74083	134.66049	134.66049			0.00	0	0
I2025 On 01/08/2019 Bond Future			137.39599	137.39599	137.31609	137.31609			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			100.29670	100.29670	100.29364	100.29364			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			101.00925	101.00925	101.00656	101.00656			0.00	0	0
I2029	On	01/08/2019	Bond Future			103.03479	103.03479	103.03358	103.03358			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			102.48189	102.48189	102.47847	102.47847			0.00	0	6,770
I2033	On	02/05/2019	Bond Future			103.16088	103.16088	103.15795	103.15795			0.00	0	0
I2033	On	01/08/2019	Bond Future			105.22948	105.22948	105.22813	105.22813			0.00	0	0
Total I2033 Future												0.00	0	6,770
Total For I2033												0.00	0	6,770
I2038	On	07/02/2019	Bond Future			120.04748	120.04748	119.86239	119.86239			0.00	0	9,912
I2038	On	02/05/2019	Bond Future			122.18468	122.18468	121.99674	121.99674			0.00	0	0
I2038	On	01/08/2019	Bond Future			124.58227	124.58227	124.39246	124.39246			0.00	0	0
Total I2038 Future												0.00	0	9,912
Total For I2038												0.00	0	9,912
I2046	On	07/02/2019	Bond Future			114.49998	114.49998	113.53151	113.53151			0.00	0	12,458
I2046	On	02/05/2019	Bond Future			114.85231	114.85231	113.86738	113.86738			0.00	0	0
I2046	On	01/08/2019	Bond Future			117.15559	117.15559	116.15249	116.15249			0.00	0	0
Total I2046 Future												0.00	0	12,458
Total For I2046												0.00	0	12,458
I2050	On	07/02/2019	Bond Future			117.06347	117.06347	117.05937	117.05937			0.00	0	10,349
I2050	On	02/05/2019	Bond Future			119.14747	119.14747	119.14408	119.14408			0.00	0	0
I2050	On	01/08/2019	Bond Future			119.71825	119.71825	119.71644	119.71644			0.00	0	0
Total I2050 Future												0.00	0	10,349
Total For I2050												0.00	0	10,349
R186	On	07/02/2019	Bond Future			8.94115	110.16900	8.94701	110.13461		6.51	15,423,660.00	140	70,116
R186	On	02/05/2019	Bond Future			8.99520	112.10567	9.00122	112.07125		6.66	0.00	0	3,050
R186	On	01/08/2019	Bond Future			9.04151	109.02563	9.04752	108.99221		6.70	0.00	0	0
Total R186 Future												15,423,660.00	140	73,166
R186	On	07/02/2019	Bond Future	9.50	Put			278.03000	0.27803	266,630	7.01	0.00	0	5,000
R186	On	07/02/2019	Bond Future	9.27	Call			2,401.77000	2.40177	2,419,080	6.73	0.00	0	1,170
R186	On	07/02/2019	Bond Future	8.77	Put			1,787.44000	1.78744	1,757,230	6.35	0.00	0	0
R186	On	07/02/2019	Bond Future	8.77	Call			742.32000	0.74232	746,500	6.35	0.00	0	1,170
R186	On	07/02/2019	Bond Future	9.38	Put			390.82000	0.39082	376,600	6.87	0.00	0	0
R186	On	07/02/2019	Bond Future	9.38	Call			2,893.08000	2.89308	2,913,250	6.87	0.00	0	6,000
R186	On	07/02/2019	Bond Future	9.50	Call			3,460.40000	3.46040	3,483,390	7.01	0.00	0	0
R186	On	07/02/2019	Bond Future	9.10	Put			831.16000	0.83116	809,240	6.59	0.00	0	1,000
R186	On	07/02/2019	Bond Future	9.90	Call			5,493.36000	5.49336	5,522,900	7.52	0.00	0	0
R186	On	07/02/2019	Bond Future	9.90	Put			84.80000	0.08480	79,950	7.52	0.00	0	1,000
R186	On	07/02/2019	Bond Future	9.92	Call			5,598.02000	5.59802	5,627,780	7.55	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	07/02/2019	Bond Future	9.92	Put			79.78000	0.07978	75,150	7.55	0.00	0	1,170
R186	On	07/02/2019	Bond Future	9.27	Put			528.01000	0.52801	510,930	6.73	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Put			4,569.76000	4.56976	4,534,900	5.95	0.00	0	0
R186	On	07/02/2019	Bond Future	8.30	Put			3,997.97000	3.99797	3,963,210	5.98	0.00	0	0
R186	On	07/02/2019	Bond Future	8.30	Call			113.57000	0.11357	113,200	5.98	0.00	0	210
R186	On	07/02/2019	Bond Future	8.50	Put			2,946.13000	2.94613	2,912,260	6.12	0.00	0	0
R186	On	07/02/2019	Bond Future	8.50	Call			281.49000	0.28149	282,010	6.12	0.00	0	1,000
R186	On	07/02/2019	Bond Future	9.10	Call			1,724.01000	1.72401	1,736,480	6.59	0.00	0	0
R186	On	07/02/2019	Bond Future	9.30	Put			486.97000	0.48697	470,700	6.77	0.00	0	5,000
R186	On	07/02/2019	Bond Future	8.21	Call			72.42000	0.07242	71,960	5.95	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Put			4,511.37000	4.51137	4,476,520	5.95	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Call			76.01000	0.07601	75,550	5.95	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Put			4,453.17000	4.45317	4,418,320	5.95	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Call			68.98000	0.06898	68,510	5.95	0.00	0	0
R186	On	07/02/2019	Bond Future	9.23	Put			588.62000	0.58862	570,430	6.69	0.00	0	0
R186	On	07/02/2019	Bond Future	9.23	Call			2,232.64000	2.23264	2,248,840	6.69	0.00	0	3,000
R186	On	07/02/2019	Bond Future	9.20	Put			638.78000	0.63878	619,740	6.67	0.00	0	0
R186	On	07/02/2019	Bond Future	9.20	Call			2,110.06000	2.11006	2,125,410	6.67	0.00	0	3,000
R186	On	07/02/2019	Bond Future	9.30	Call			2,532.62000	2.53262	2,550,740	6.77	0.00	0	0
R186	On	02/05/2019	Bond Future	10.07	Call			6,281.53000	6.28153	6,307,330	7.80	0.00	0	0
R186	On	02/05/2019	Bond Future	10.07	Put			389.14000	0.38914	380,520	7.80	0.00	0	200
R186	On	02/05/2019	Bond Future	8.62	Put			3,153.42000	3.15342	3,124,680	6.37	0.00	0	0
R186	On	02/05/2019	Bond Future	9.30	Put			1,236.72000	1.23672	1,218,280	6.92	0.00	0	0
R186	On	02/05/2019	Bond Future	9.30	Call			2,927.63000	2.92763	2,943,610	6.92	0.00	0	200
R186	On	02/05/2019	Bond Future	9.75	Call			4,814.51000	4.81451	4,836,740	7.47	0.00	0	0
R186	On	02/05/2019	Bond Future	9.75	Put			641.38000	0.64138	629,190	7.47	0.00	0	7,000
R186	On	02/05/2019	Bond Future	9.96	Call			5,778.70000	5.77870	5,803,240	7.75	0.00	0	0
R186	On	02/05/2019	Bond Future	9.20	Put			1,432.21000	1.43221	1,412,180	6.82	0.00	0	0
R186	On	02/05/2019	Bond Future	9.20	Call			2,561.04000	2.56104	2,575,430	6.82	0.00	0	90
R186	On	02/05/2019	Bond Future	8.65	Put			3,039.87000	3.03987	3,011,510	6.39	0.00	0	0
R186	On	02/05/2019	Bond Future	8.65	Call			1,007.25000	1.00725	1,013,310	6.39	0.00	0	3,250
R186	On	02/05/2019	Bond Future	8.50	Put			3,635.34000	3.63534	3,605,210	6.26	0.00	0	0
R186	On	02/05/2019	Bond Future	8.70	Call			1,116.87000	1.11687	1,123,580	6.44	0.00	0	200
R186	On	02/05/2019	Bond Future	9.00	Put			1,912.29000	1.91229	1,889,030	6.66	0.00	0	0
R186	On	02/05/2019	Bond Future	9.00	Call			1,905.32000	1.90532	1,916,480	6.66	0.00	0	7,000
R186	On	02/05/2019	Bond Future	8.80	Put			2,512.96000	2.51296	2,486,640	6.52	0.00	0	0
R186	On	02/05/2019	Bond Future	8.80	Call			1,354.46000	1.35446	1,362,560	6.52	0.00	0	7,500
R186	On	02/05/2019	Bond Future	10.02	Call			6,055.69000	6.05569	6,080,880	7.80	0.00	0	0
R186	On	02/05/2019	Bond Future	9.96	Put			473.08000	0.47308	463,200	7.75	0.00	0	90
R186	On	02/05/2019	Bond Future	9.25	Put			1,328.93000	1.32893	1,309,710	6.86	0.00	0	0
R186	On	02/05/2019	Bond Future	9.25	Call			2,739.28000	2.73928	2,754,480	6.86	0.00	0	3,250

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R186	On	02/05/2019	Bond Future	9.02	Call			1,966.54000	1.96654	1,978,020	6.68	0.00	0	0
R186	On	02/05/2019	Bond Future	9.02	Put			1,859.23000	1.85923	1,836,290	6.68	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Call			1,997.53000	1.99753	2,009,170	6.68	0.00	0	0
R186	On	02/05/2019	Bond Future	8.50	Call			719.51000	0.71951	723,800	6.26	0.00	0	7,000
R186	On	02/05/2019	Bond Future	8.62	Call			944.89000	0.94489	950,570	6.37	0.00	0	90
R186	On	02/05/2019	Bond Future	8.70	Put			2,857.11000	2.85711	2,829,400	6.44	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Put			1,833.13000	1.83313	1,810,350	6.68	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Call			1,935.80000	1.93580	1,947,120	6.67	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Put			1,885.61000	1.88561	1,862,510	6.67	0.00	0	0
R186	On	02/05/2019	Bond Future	10.02	Put			429.47000	0.42947	420,240	7.80	0.00	0	3,250
R186	On	01/08/2019	Bond Future	9.52	Call			4,040.18000	4.04018	4,057,700	7.28	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Put			1,454.07000	1.45407	1,438,170	7.28	0.00	0	0
R186	On	01/08/2019	Bond Future	9.05	Put			2,376.17000	2.37617	2,354,940	6.75	0.00	0	0
R186	On	01/08/2019	Bond Future	9.05	Call			2,389.96000	2.38996	2,402,150	6.75	0.00	0	6,000
R186	On	01/08/2019	Bond Future	9.53	Call			4,079.58000	4.07958	4,097,210	7.29	0.00	0	0
R186	On	01/08/2019	Bond Future	9.53	Put			1,439.61000	1.43961	1,423,820	7.29	0.00	0	0
R186	On	01/08/2019	Bond Future	10.08	Call			6,364.37000	6.36437	6,387,000	7.97	0.00	0	0
R186	On	01/08/2019	Bond Future	10.08	Put			816.71000	0.81671	805,920	7.97	0.00	0	6,000
R186	On	01/08/2019	Bond Future	9.54	Call			4,119.09000	4.11909	4,136,820	7.31	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Put			1,425.30000	1.42530	1,409,610	7.31	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Put			4,925.50000	4.92550	4,896,250	5.99	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Call			663.08000	0.66308	667,250	5.99	0.00	0	6,000
Total R186 Option												0.00	0	85,840
Total For R186												15,423,660.00	140	159,006
R197	On	07/02/2019	Bond Future			299.01629	299.01629	299.00971	299.00971			0.00	0	2,355
R197	On	02/05/2019	Bond Future			304.33942	304.33942	304.33418	304.33418			0.00	0	0
R197	On	01/08/2019	Bond Future			302.88211	302.88211	302.88130	302.88130			0.00	0	0
Total R197 Future												0.00	0	2,355
Total For R197												0.00	0	2,355
R202	On	07/02/2019	Bond Future			231.02250	231.02250	231.28539	231.28539			0.00	0	8,990
R202	On	02/05/2019	Bond Future			235.13543	235.13543	235.40396	235.40396			0.00	0	0
R202	On	01/08/2019	Bond Future			235.83469	235.83469	236.11227	236.11227			0.00	0	0
Total R202 Future												0.00	0	8,990
Total For R202												0.00	0	8,990
R2023	On	07/02/2019	Bond Future			8.23981	101.87003	8.24567	101.85042		3.04	5,500,981.62	54	62,183
R2023	On	02/05/2019	Bond Future			8.27340	99.73079	8.27949	99.71140		3.56	0.00	0	0
R2023	On	01/08/2019	Bond Future			8.28751	101.70783	8.29359	101.68955		3.48	0.00	0	0
Total R2023 Future												5,500,981.62	54	62,183
R2023	On	07/02/2019	Bond Future	10.57	Call			7,415.39000	7.41539	7,435,000	4.33	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	07/02/2019	Bond Future	10.57	Put			0.01000	0.00001	0,010	4.33	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Call			7,445.78000	7.44578	7,465,390	4.33	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Put			0.01000	0.00001	0,010	4.33	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Call			7,476.16000	7.47616	7,495,770	4.33	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Put			0.01000	0.00001	0,010	4.33	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Call			1,241.05000	1.24105	1,249,540	3.72	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Put			700.04000	0.70004	689,140	3.72	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Call			1,261.62000	1.26162	1,270,220	3.73	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Put			688.99000	0.68899	678,200	3.73	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Call			1,220.63000	1.22063	1,229,020	3.71	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Put			711.24000	0.71124	700,240	3.71	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Put			618.14000	0.61814	610,560	4.16	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Call			2,531.70000	2.53170	2,542,450	4.17	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Put			612.59000	0.61259	605,060	4.17	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Call			2,555.54000	2.55554	2,566,330	4.18	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Put			607.10000	0.60710	599,610	4.18	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Call			2,507.92000	2.50792	2,518,620	4.16	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												5,500,981.62	54	62,183
R2030	On	07/02/2019	Bond Future			9.41184	90.72987	9.40225	90.79042		9.07	0.00	0	55,285
R2030	On	02/05/2019	Bond Future			9.47000	92.32493	9.46000	92.38705		9.20	0.00	0	0
R2030	On	01/08/2019	Bond Future			9.52550	90.14986	9.51489	90.21459		9.22	0.00	0	0
Total R2030 Future												0.00	0	55,285
R2030	On	07/02/2019	Bond Future	8.63	Call			81.36000	0.08136	74,990	8.15	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Put			5,140.95000	5.14095	5,195,130	8.15	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Put			5,205.13000	5.20513	5,259,550	8.15	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.60	Put			872.13000	0.87213	883,750	9.19	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.60	Call			2,109.73000	2.10973	2,060,800	9.19	0.00	0	1,320
R2030	On	07/02/2019	Bond Future	9.68	Put			714.83000	0.71483	723,910	9.28	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.68	Call			2,446.63000	2.44663	2,395,160	9.28	0.00	0	4,000
R2030	On	07/02/2019	Bond Future	9.40	Put			1,388.09000	1.38809	1,407,720	8.97	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.40	Call			1,373.88000	1.37388	1,332,960	8.97	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.70	Put			4,697.84000	4.69784	4,750,220	8.14	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.70	Call			112.22000	0.11222	104,050	8.14	0.00	0	0
R2030	On	07/02/2019	Bond Future	10.20	Call			5,039.18000	5.03918	4,979,420	10.15	0.00	0	0
R2030	On	07/02/2019	Bond Future	10.20	Put			183.48000	0.18348	184,270	10.15	0.00	0	4,000
R2030	On	07/02/2019	Bond Future	8.90	Put			3,524.21000	3.52421	3,569,020	8.32	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Call			85.24000	0.08524	78,630	8.14	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Put			5,076.92000	5.07692	5,130,860	8.14	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Call			77.58000	0.07758	71,450	8.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	07/02/2019	Bond Future	8.90	Call			275.63000	0.27563	259,890	8.32	0.00	0	1,320
R2030	On	07/02/2019	Bond Future	9.18	Put			2,177.38000	2.17738	2,207,950	8.71	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.18	Call			758.77000	0.75877	728,790	8.71	0.00	0	4,000
R2030	On	02/05/2019	Bond Future	10.20	Call			5,202.20000	5.20220	5,147,600	10.14	0.00	0	0
R2030	On	02/05/2019	Bond Future	10.20	Put			756.73000	0.75673	764,250	10.14	0.00	0	3,000
R2030	On	02/05/2019	Bond Future	9.40	Call			1,973.33000	1.97333	1,936,230	9.10	0.00	0	3,000
R2030	On	02/05/2019	Bond Future	9.40	Put			2,347.20000	2.34720	2,372,220	9.10	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Call			2,004.62000	2.00462	1,967,220	9.11	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Put			2,316.03000	2.31603	2,340,750	9.11	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Call			1,942.30000	1.94230	1,905,510	9.09	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Put			2,378.68000	2.37868	2,404,010	9.09	0.00	0	0
R2030	On	02/05/2019	Bond Future	8.90	Put			4,315.63000	4.31563	4,356,830	8.53	0.00	0	0
R2030	On	02/05/2019	Bond Future	8.90	Call			744.23000	0.74423	723,310	8.53	0.00	0	3,000
R2030	On	01/08/2019	Bond Future	9.90	Put			1,792.11000	1.79211	1,809,760	9.69	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.91	Call			4,142.29000	4.14229	4,095,020	9.70	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.91	Put			1,773.28000	1.77328	1,790,740	9.70	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Call			4,182.52000	4.18252	4,135,070	9.72	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Put			1,754.64000	1.75464	1,771,920	9.72	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Call			4,102.19000	4.10219	4,055,110	9.69	0.00	0	0
Total R2030 Option												0.00	0	23,640
Total For R2030												0.00	0	78,925
R2032	On	07/02/2019	Bond Future			9.62969	92.88140	9.62017	92.94648		9.92	2,229,153.60	24	42,380
R2032	On	02/05/2019	Bond Future			9.68781	90.35724	9.67791	90.42397		10.37	0.00	0	0
R2032	On	01/08/2019	Bond Future			9.74173	92.14878	9.73128	92.21821		9.92	0.00	0	0
Total R2032 Future												2,229,153.60	24	42,380
R2032	On	07/02/2019	Bond Future	8.81	Call			82.37000	0.08237	75,900	8.84	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Put			5,871.53000	5.87153	5,930,140	8.84	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Call			87.07000	0.08707	80,320	8.86	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Put			5,801.65000	5.80165	5,859,980	8.86	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Call			77.88000	0.07788	71,680	8.83	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Put			5,941.70000	5.94170	6,000,580	8.83	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Call			2,180.90000	2.18090	2,140,670	10.24	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Put			2,572.60000	2.57260	2,599,100	10.24	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Call			2,214.60000	2.21460	2,174,060	10.25	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Put			2,538.49000	2.53849	2,564,680	10.25	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Call			2,147.23000	2.14723	2,107,330	10.22	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Put			2,606.82000	2.60682	2,633,650	10.22	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Call			4,380.43000	4.38043	4,330,120	10.26	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Put			1,975.66000	1.97566	1,994,780	10.26	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Call			4,423.08000	4.42308	4,372,570	10.28	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	01/08/2019	Bond Future	10.11	Put			1,954.36000	1.95436	1,973,280	10.28	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Call			4,338.21000	4.33821	4,288,110	10.25	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Put			1,997.46000	1.99746	2,016,790	10.25	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												2,229,153.60	24	42,380
R2035	On	07/02/2019	Bond Future			9.75051	97.00681	9.74614	97.04006		10.56	0.00	0	71,612
R2035	On	02/05/2019	Bond Future			9.80579	94.21159	9.80122	94.24595		11.09	0.00	0	0
R2035	On	01/08/2019	Bond Future			9.85804	96.07936	9.85313	96.11582		10.61	0.00	0	0
Total R2035 Future												0.00	0	71,612
R2035	On	07/02/2019	Bond Future	8.97	Put			6,297.58000	6.29758	6,325,350	9.31	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Call			105.09000	0.10509	99,410	9.31	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Put			6,218.75000	6.21875	6,246,320	9.31	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Call			95.60000	0.09560	90,310	9.31	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Put			6,376.71000	6.37671	6,404,670	9.31	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Call			100.25000	0.10025	94,770	9.31	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Call			2,451.65000	2.45165	2,426,050	11.08	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Put			2,913.76000	2.91376	2,922,520	11.08	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Call			2,489.18000	2.48918	2,463,420	11.09	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Put			2,875.57000	2.87557	2,884,170	11.09	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Call			2,414.41000	2.41441	2,388,990	11.07	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Put			2,952.33000	2.95233	2,961,270	11.07	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Call			5,012.83000	5.01283	4,982,590	11.17	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Put			2,204.48000	2.20448	2,210,700	11.17	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Call			4,918.62000	4.91862	4,888,580	11.14	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Put			2,252.32000	2.25232	2,258,740	11.14	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Call			4,965.50000	4.96550	4,935,360	11.15	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Put			2,228.13000	2.22813	2,234,450	11.15	0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												0.00	0	71,612
R2037	On	07/02/2019	Bond Future			9.81662	89.26065	9.81219	89.29457		11.62	1,338,909.75	15	57,016
R2037	On	02/05/2019	Bond Future			9.87426	90.82995	9.86964	90.86492		11.65	0.00	0	0
R2037	On	01/08/2019	Bond Future			9.93069	88.37495	9.92573	88.41204		11.70	0.00	0	0
Total R2037 Future												1,338,909.75	15	57,016
R2037	On	07/02/2019	Bond Future	9.05	Put			6,258.15000	6.25815	6,285,970	10.33	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Call			121.47000	0.12147	115,120	10.35	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Put			6,179.80000	6.17980	6,207,370	10.35	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Call			128.05000	0.12805	121,450	10.37	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Put			6,101.79000	6.10179	6,129,110	10.37	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Call			115.11000	0.11511	109,010	10.33	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Call			2,471.79000	2.47179	2,445,820	11.71	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	02/05/2019	Bond Future	9.80	Put			3,001.57000	3.00157	3,010,570	11.71	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Call			2,509.43000	2.50943	2,483,300	11.72	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Put			2,962.84000	2.96284	2,971,680	11.72	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Call			2,434.43000	2.43443	2,408,640	11.70	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Put			3,040.68000	3.04068	3,049,860	11.70	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Call			4,887.45000	4.88745	4,856,990	12.02	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Put			2,224.99000	2.22499	2,231,620	12.02	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Call			4,934.68000	4.93468	4,904,120	12.03	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Put			2,200.88000	2.20088	2,207,410	12.03	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Call			4,982.08000	4.98208	4,951,410	12.05	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Put			2,177.02000	2.17702	2,183,440	12.05	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												1,338,909.75	15	57,016
R2040	On	07/02/2019	Bond Future			9.88640	92.51131	9.87685	92.58994		12.01	22,202,714.40	240	32,426
R2040	On	02/05/2019	Bond Future			9.94372	94.13777	9.93384	94.21823		12.05	0.00	0	0
R2040	On	01/08/2019	Bond Future			10.00004	91.49796	9.98966	91.58153		12.14	0.00	0	0
Total R2040 Future												22,202,714.40	240	32,426
R2040	On	07/02/2019	Bond Future	9.13	Put			6,635.45000	6.63545	6,704,010	10.84	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Call			124.10000	0.12410	114,810	10.80	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Put			6,805.37000	6.80537	6,874,710	10.80	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Call			130.91000	0.13091	121,240	10.82	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Put			6,720.17000	6.72017	6,789,130	10.82	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Call			138.06000	0.13806	127,990	10.84	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Call			2,701.83000	2.70183	2,652,560	11.92	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Put			3,060.24000	3.06024	3,091,430	11.92	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Call			2,743.02000	2.74302	2,693,370	11.93	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Put			3,019.48000	3.01948	3,050,290	11.93	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Call			2,661.20000	2.66120	2,612,320	11.91	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Put			3,101.68000	3.10168	3,133,260	11.91	0.00	0	0
R2040	On	02/05/2019	Bond Future	10.20	Put			1,986.83000	1.98683	2,007,440	12.30	0.00	0	0
R2040	On	02/05/2019	Bond Future	10.20	Call			4,115.63000	4.11563	4,055,780	12.30	0.00	0	1,150
R2040	On	02/05/2019	Bond Future	9.60	Put			4,428.68000	4.42868	4,471,660	11.53	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.60	Call			1,642.11000	1.64211	1,604,630	11.53	0.00	0	1,150
R2040	On	01/08/2019	Bond Future	10.37	Call			5,357.48000	5.35748	5,296,370	12.59	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.37	Put			2,373.47000	2.37347	2,395,930	12.59	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Call			5,407.83000	5.40783	5,346,480	12.60	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Put			2,347.49000	2.34749	2,369,710	12.60	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Call			5,307.00000	5.30700	5,246,130	12.57	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Put			2,399.44000	2.39944	2,422,140	12.57	0.00	0	0
Total R2040 Option												0.00	0	2,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2040									22,202,714.40	240	34,726
R2044 On 07/02/2019 Bond Future			9.90460	89.66959	9.88480	89.83558		12.61	0.00	0	37,155
R2044 On 02/05/2019 Bond Future			9.95960	91.24614	9.93920	91.41543		12.67	0.00	0	0
R2044 On 01/08/2019 Bond Future			10.01359	88.67417	9.99239	88.84825		12.77	0.00	0	0
Total R2044 Future									0.00	0	37,155
R2044 On 07/02/2019 Bond Future	9.18	Call			173.57000	0.17357	154,550	11.48	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.18	Put			6,436.12000	6.43612	6,583,090	11.48	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.16	Call			156.77000	0.15677	139,190	11.44	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.16	Put			6,607.59000	6.60759	6,756,000	11.44	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.17	Call			165.01000	0.16501	146,710	11.46	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.17	Put			6,521.62000	6.52162	6,669,310	11.46	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.90	Put			3,103.91000	3.10391	3,179,840	12.55	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.91	Call			2,819.05000	2.81905	2,724,900	12.56	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.91	Put			3,062.31000	3.06231	3,137,450	12.56	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.92	Call			2,861.55000	2.86155	2,766,630	12.57	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.92	Put			3,021.38000	3.02138	3,095,750	12.57	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.90	Call			2,777.08000	2.77708	2,683,720	12.55	0.00	0	0
R2044 On 01/08/2019 Bond Future	10.39	Put			2,379.27000	2.37927	2,433,030	13.28	0.00	0	0
R2044 On 01/08/2019 Bond Future	10.40	Call			5,602.50000	5.60250	5,481,680	13.29	0.00	0	0
R2044 On 01/08/2019 Bond Future	10.40	Put			2,353.62000	2.35362	2,406,880	13.29	0.00	0	0
R2044 On 01/08/2019 Bond Future	10.38	Call			5,499.65000	5.49965	5,379,840	13.26	0.00	0	0
R2044 On 01/08/2019 Bond Future	10.38	Put			2,405.46000	2.40546	2,459,730	13.26	0.00	0	0
R2044 On 01/08/2019 Bond Future	10.39	Call			5,550.87000	5.55087	5,430,550	13.28	0.00	0	0
Total R2044 Option									0.00	0	0
Total For R2044									0.00	0	37,155
R2048 On 07/02/2019 Bond Future			9.88555	93.18953	9.87088	93.31591		12.45	1,397,842.95	15	109,099
R2048 On 02/05/2019 Bond Future			9.93544	90.39063	9.92032	90.51968		13.13	0.00	0	0
R2048 On 01/08/2019 Bond Future			9.98279	92.18267	9.96707	92.31562		12.62	0.00	0	0
Total R2048 Future									1,397,842.95	15	109,099
R2048 On 07/02/2019 Bond Future	9.06	Call			96.64000	0.09664	86,730	11.09	0.00	0	0
R2048 On 07/02/2019 Bond Future	9.06	Put			7,600.45000	7.60045	7,716,920	11.09	0.00	0	0
R2048 On 07/02/2019 Bond Future	9.07	Call			102.40000	0.10240	92,030	11.11	0.00	0	0
R2048 On 07/02/2019 Bond Future	9.07	Put			7,507.09000	7.50709	7,623,100	11.11	0.00	0	0
R2048 On 07/02/2019 Bond Future	9.05	Call			91.15000	0.09115	81,690	11.07	0.00	0	0
R2048 On 07/02/2019 Bond Future	9.05	Put			7,694.25000	7.69425	7,811,170	11.07	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.90	Call			2,925.82000	2.92582	2,850,740	13.00	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.90	Put			3,099.78000	3.09978	3,153,750	13.00	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.91	Call			2,969.65000	2.96965	2,893,980	13.02	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.91	Put			3,057.93000	3.05793	3,111,310	13.02	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.89	Call			2,882.30000	2.88230	2,807,820	12.99	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	02/05/2019	Bond Future	9.89	Put			3,142.09000	3.14209	3,196,660	12.99	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.35	Call			5,612.13000	5.61213	5,518,760	13.06	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.35	Put			2,470.45000	2.47045	2,510,030	13.06	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.36	Call			5,664.95000	5.66495	5,571,200	13.07	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.36	Put			2,443.86000	2.44386	2,483,060	13.07	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.34	Call			5,559.45000	5.55945	5,466,470	13.04	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.34	Put			2,497.30000	2.49730	2,537,270	13.04	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												1,397,842.95	15	109,099
R207	On	07/02/2019	Bond Future			5.88213	101.76511	5.86560	101.77990		0.30	199,459,615.60	1,960	15,739
R207	On	02/05/2019	Bond Future			5.27530	103.55411	5.25234	103.56971		0.34	0.00	0	0
R207	On	01/08/2019	Bond Future			3.66935	101.96442	3.63010	101.98190		0.19	0.00	0	0
Total R207 Future												199,459,615.60	1,960	15,739
R207	On	07/02/2019	Bond Future	6.52	Call			583.34000	0.58334	568,590	0.49	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Put			0.19000	0.00019	0,230	0.49	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Call			592.20000	0.59220	577,430	0.49	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Put			0.18000	0.00018	0,200	0.49	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Call			574.50000	0.57450	559,740	0.49	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Put			0.22000	0.00022	0,250	0.49	0.00	0	0
R207	On	02/05/2019	Bond Future	7.61	Call			1,580.42000	1.58042	1,564,820	0.55	0.00	0	0
R207	On	02/05/2019	Bond Future	7.61	Put			0.00000	0.00000	0,000	0.55	0.00	0	0
R207	On	02/05/2019	Bond Future	7.62	Call			1,587.04000	1.58704	1,571,440	0.55	0.00	0	0
R207	On	02/05/2019	Bond Future	7.62	Put			0.00000	0.00000	0,000	0.55	0.00	0	0
R207	On	02/05/2019	Bond Future	7.63	Call			1,593.65000	1.59365	1,578,050	0.55	0.00	0	0
R207	On	02/05/2019	Bond Future	7.63	Put			0.00000	0.00000	0,000	0.55	0.00	0	0
R207	On	01/08/2019	Bond Future	7.34	Call			1,626.24000	1.62624	1,608,760	0.26	0.00	0	0
R207	On	01/08/2019	Bond Future	7.34	Put			0.00000	0.00000	0,000	0.26	0.00	0	0
R207	On	01/08/2019	Bond Future	7.35	Call			1,630.55000	1.63055	1,613,070	0.26	0.00	0	0
R207	On	01/08/2019	Bond Future	7.35	Put			0.00000	0.00000	0,000	0.26	0.00	0	0
R207	On	01/08/2019	Bond Future	7.33	Call			1,621.92000	1.62192	1,604,440	0.26	0.00	0	0
R207	On	01/08/2019	Bond Future	7.33	Put			0.00000	0.00000	0,000	0.26	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												199,459,615.60	1,960	15,739
R208	On	07/02/2019	Bond Future			7.14945	101.71591	7.14349	101.72744		1.11	0.00	0	17,015
R208	On	02/05/2019	Bond Future			7.07610	100.10288	7.06907	100.11514		1.43	0.00	0	0
R208	On	01/08/2019	Bond Future			6.92018	102.08740	6.91104	102.10142		1.31	0.00	0	0
Total R208 Future												0.00	0	17,015
R208	On	07/02/2019	Bond Future	7.07	Call			142.29000	0.14229	136,330	1.19	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Put			284.64000	0.28464	290,210	1.19	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Call			152.01000	0.15201	145,830	1.20	0.00	0	0

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			274.98000	0.27498	280,330	1.20	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Call			133.06000	0.13306	127,300	1.18	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Put			294.80000	0.29480	300,570	1.18	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Put			70.96000	0.07096	71,460	2.10	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Call			1,726.01000	1.72601	1,714,240	2.10	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Put			69.08000	0.06908	69,570	2.10	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Call			1,741.23000	1.74123	1,729,430	2.10	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Put			67.25000	0.06725	67,710	2.10	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Call			1,710.83000	1.71083	1,699,070	2.10	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Call			1,957.77000	1.95777	1,944,570	1.77	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Put			66.21000	0.06621	67,030	1.77	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Call			1,971.26000	1.97126	1,958,050	1.77	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Put			64.75000	0.06475	65,560	1.77	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Call			1,944.29000	1.94429	1,931,120	1.77	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Put			67.68000	0.06768	68,530	1.77	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	17,015
R209	On	07/02/2019	Bond Future			9.68788	73.83651	9.68340	73.86560		11.87	24,218,375.28	328	120,161
R209	On	02/05/2019	Bond Future			9.73780	71.98530	9.73314	72.01526		12.53	0.00	0	0
R209	On	01/08/2019	Bond Future			9.78395	73.41255	9.77898	73.44421		12.06	0.00	0	0
Total R209 Future												24,218,375.28	328	120,161
R209	On	07/02/2019	Bond Future	9.04	Put			4,530.28000	4.53028	4,551,740	10.63	0.00	0	0
R209	On	07/02/2019	Bond Future	9.04	Call			166.68000	0.16668	159,050	10.63	0.00	0	4,000
R209	On	07/02/2019	Bond Future	10.20	Call			3,685.87000	3.68587	3,654,100	12.70	0.00	0	0
R209	On	07/02/2019	Bond Future	10.20	Put			443.55000	0.44355	440,870	12.70	0.00	0	4,000
R209	On	07/02/2019	Bond Future	9.54	Put			1,976.57000	1.97657	1,983,130	11.57	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Put			5,114.73000	5.11473	5,138,140	10.56	0.00	0	0
R209	On	07/02/2019	Bond Future	9.54	Call			1,036.35000	1.03635	1,013,820	11.57	0.00	0	4,000
R209	On	07/02/2019	Bond Future	8.96	Call			115.11000	0.11511	109,240	10.56	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Put			5,048.16000	5.04816	5,071,380	10.56	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Call			120.30000	0.12030	114,240	10.56	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Put			4,981.83000	4.98183	5,004,860	10.56	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Call			110.06000	0.11006	104,380	10.56	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Call			2,129.13000	2.12913	2,106,770	12.44	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Put			2,472.13000	2.47213	2,479,730	12.44	0.00	0	0
R209	On	02/05/2019	Bond Future	9.95	Put			1,711.20000	1.71120	1,715,370	12.80	0.00	0	0
R209	On	02/05/2019	Bond Future	9.95	Call			3,086.28000	3.08628	3,060,490	12.80	0.00	0	760
R209	On	02/05/2019	Bond Future	9.69	Call			2,161.28000	2.16128	2,138,780	12.46	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Put			2,439.55000	2.43955	2,447,010	12.46	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Call			2,193.87000	2.19387	2,171,220	12.47	0.00	0	0

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			2,407.50000	2.40750	2,414,810	12.47	0.00	0	0
R209	On	02/05/2019	Bond Future	10.50	Call			0.00000	0.00000	5,463,170	13.87	0.00	0	0
R209	On	02/05/2019	Bond Future	10.50	Put			0.00000	0.00000	800,950	13.87	9,258,982.00	11,560	11,560
R209	On	02/05/2019	Bond Future	9.35	Put			3,731.15000	3.73115	3,744,190	11.98	0.00	0	0
R209	On	02/05/2019	Bond Future	9.35	Call			1,203.28000	1.20328	1,186,360	11.98	0.00	0	760
R209	On	02/05/2019	Bond Future	10.71	Call			6,499.37000	6.49937	6,468,870	14.33	0.00	0	0
R209	On	02/05/2019	Bond Future	10.71	Put			602.04000	0.60204	601,500	14.33	0.00	0	760
R209	On	01/08/2019	Bond Future	10.15	Call			4,244.20000	4.24420	4,218,070	12.58	0.00	0	0
R209	On	01/08/2019	Bond Future	10.15	Put			1,936.03000	1.93603	1,941,560	12.58	0.00	0	0
R209	On	01/08/2019	Bond Future	10.16	Call			4,284.44000	4.28444	4,258,230	12.60	0.00	0	0
R209	On	01/08/2019	Bond Future	10.16	Put			1,915.59000	1.91559	1,921,040	12.60	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Call			4,324.60000	4.32460	4,298,300	12.62	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Put			1,895.14000	1.89514	1,900,500	12.62	0.00	0	0
Total R209 Option												9,258,982.00	11,560	25,840
Total For R209												33,477,357.28	11,888	146,001
R210	On	07/02/2019	Bond Future			186.57159	186.57159	186.71787	186.71787			0.00	0	3,308
R210	On	02/05/2019	Bond Future			187.33720	187.33720	187.48697	187.48697			0.00	0	0
R210	On	01/08/2019	Bond Future			191.09397	191.09397	191.24963	191.24963			0.00	0	0
Total R210 Future												0.00	0	3,308
Total For R210												0.00	0	3,308
R212	On	07/02/2019	Bond Future			155.76984	155.76984	155.76654	155.76654			0.00	0	4,976
R212	On	02/05/2019	Bond Future			158.54294	158.54294	158.54043	158.54043			0.00	0	0
R212	On	01/08/2019	Bond Future			161.65102	161.65102	161.65082	161.65082			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			9.51386	85.38696	9.50432	85.44615		9.54	0.00	0	32,397
R213	On	02/05/2019	Bond Future			9.56680	83.33834	9.55689	83.39900		10.14	0.00	0	0
R213	On	01/08/2019	Bond Future			9.61579	84.99047	9.60533	85.05358		9.77	0.00	0	0
Total R213 Future												0.00	0	32,397
R213	On	07/02/2019	Bond Future	8.69	Call			68.33000	0.06833	62,820	8.60	0.00	0	0
R213	On	07/02/2019	Bond Future	8.69	Put			5,340.06000	5.34006	5,393,740	8.60	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Call			71.65000	0.07165	65,940	8.59	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Put			5,275.93000	5.27593	5,329,410	8.59	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Call			65.14000	0.06514	59,840	8.60	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Put			5,404.39000	5.40439	5,458,280	8.60	0.00	0	0
R213	On	02/05/2019	Bond Future	9.49	Call			1,966.27000	1.96627	1,929,920	10.13	0.00	0	0
R213	On	02/05/2019	Bond Future	9.49	Put			2,377.27000	2.37727	2,401,580	10.13	0.00	0	0
R213	On	02/05/2019	Bond Future	9.50	Call			1,996.70000	1.99670	1,960,060	10.14	0.00	0	0
R213	On	02/05/2019	Bond Future	9.50	Put			2,346.08000	2.34608	2,370,100	10.14	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/05/2019	Bond Future	9.48	Call			1,935.87000	1.93587	1,899,820	10.12	0.00	0	0
R213	On	02/05/2019	Bond Future	9.48	Put			2,408.56000	2.40856	2,433,170	10.12	0.00	0	0
R213	On	01/08/2019	Bond Future	9.99	Call			4,116.01000	4.11601	4,070,010	10.42	0.00	0	0
R213	On	01/08/2019	Bond Future	9.99	Put			1,837.50000	1.83750	1,854,610	10.42	0.00	0	0
R213	On	01/08/2019	Bond Future	10.00	Call			4,155.64000	4.15564	4,109,460	10.43	0.00	0	0
R213	On	01/08/2019	Bond Future	10.00	Put			1,819.04000	1.81904	1,835,970	10.43	0.00	0	0
R213	On	01/08/2019	Bond Future	9.98	Call			4,076.76000	4.07676	4,030,950	10.40	0.00	0	0
R213	On	01/08/2019	Bond Future	9.98	Put			1,856.40000	1.85640	1,873,700	10.40	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	32,397
R214	On	07/02/2019	Bond Future			9.86515	72.92804	9.85560	72.99244		12.78	0.00	0	29,921
R214	On	02/05/2019	Bond Future			9.91462	70.91388	9.90475	70.97986		13.43	0.00	0	0
R214	On	01/08/2019	Bond Future			9.96148	72.31974	9.95117	72.38808		12.90	0.00	0	0
Total R214 Future												0.00	0	29,921
R214	On	07/02/2019	Bond Future	9.04	Call			85.01000	0.08501	78,410	11.36	0.00	0	0
R214	On	07/02/2019	Bond Future	9.04	Put			5,953.35000	5.95335	6,011,150	11.36	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Call			89.82000	0.08982	82,930	11.38	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Put			5,881.56000	5.88156	5,939,070	11.38	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Call			80.40000	0.08040	74,080	11.34	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Put			6,025.46000	6.02546	6,083,540	11.34	0.00	0	0
R214	On	02/05/2019	Bond Future	9.86	Call			2,261.47000	2.26147	2,220,800	13.25	0.00	0	0
R214	On	02/05/2019	Bond Future	9.86	Put			2,561.90000	2.56190	2,587,210	13.25	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Call			2,295.17000	2.29517	2,254,190	13.26	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Put			2,528.29000	2.52829	2,553,290	13.26	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Call			2,228.03000	2.22803	2,187,660	13.23	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Put			2,595.88000	2.59588	2,621,490	13.23	0.00	0	0
R214	On	01/08/2019	Bond Future	10.33	Call			4,445.83000	4.44583	4,395,810	13.32	0.00	0	0
R214	On	01/08/2019	Bond Future	10.33	Put			2,003.45000	2.00345	2,021,770	13.32	0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Call			4,487.44000	4.48744	4,437,220	13.34	0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Put			1,982.46000	1.98246	2,000,580	13.34	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Call			4,404.57000	4.40457	4,354,740	13.31	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Put			2,024.88000	2.02488	2,043,390	13.31	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	29,921
Total for Bond												281,030,235.20	14,336	961,265
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
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204 Future									0.00	0	0
Total For R204									0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204/R203 Future									0.00	0	0
Total For R204/R203									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2040 Future									0.00	0	0
Total For R2040									0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2044 Future									0.00	0	0
Total For R2044									0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2048 Future									0.00	0	0
Total For R2048									0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207 Future									0.00	0	0
Total For R207									0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207/R203 Future									0.00	0	0
Total For R207/R203									0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208 Future									0.00	0	0
Total For R208									0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208/R204 Future									0.00	0	0
Total For R208/R204									0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208/R207 Future									0.00	0	0
Total For R208/R207									0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0
Total R209 Future									0.00	0	0
Total For R209									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R186 Future									0.00	0	0
Total For R209/R186									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 07/02/2019 GOVI			632.14600	632.14600	632.50300	632.50300				0.00	0	452
GOVI On 02/05/2019 GOVI			643.25600	643.25600	643.62300	643.62300				0.00	0	0
GOVI On 01/08/2019 GOVI			656.00100	656.00100	656.38500	656.38500				0.00	0	0
Total GOVI Future										0.00	0	452
GOVI On 07/02/2019 GOVI	666.52	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/02/2019 GOVI	666.52	Put			340,170.00000	34.01700	343,740,000			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			340,270.00000	34.02700	343,840,000			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			340,070.00000	34.00700	343,640,000			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			42,470.00000	4.24700	46,140,000			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			42,570.00000	4.25700	46,240,000			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			42,370.00000	4.23700	46,040,000			0.00	0	0
GOVI On 01/08/2019 GOVI	638.68	Call			177,050.00000	17.70500	173,210,000			0.00	0	0
GOVI On 01/08/2019 GOVI	638.68	Put			0.00000	0.00000	0,000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI On 01/08/2019 GOVI	638.69	Call			176,950.00000	17.69500	173,110,000		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			177,150.00000	17.71500	173,310,000		0.00	0	0
GOVI On 01/08/2019 GOVI	638.67	Put			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	452
Total for GOVI									0.00	0	452
AL37 On 07/02/2019 Index Future			609.64700	609.64700	609.52300	609.52300			0.00	0	0
AL37 On 02/05/2019 Index Future			620.36300	620.36300	620.23900	620.23900			0.00	0	0
AL37 On 01/08/2019 Index Future			632.65400	632.65400	632.53800	632.53800			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			704.24300	704.24300	704.22700	704.22700			0.00	0	0
AL7T On 02/05/2019 Index Future			716.62100	716.62100	716.60900	716.60900			0.00	0	0
AL7T On 01/08/2019 Index Future			730.82000	730.82000	730.81800	730.81800			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			638.64300	638.64300	638.98600	638.98600			0.00	0	910
ALBI On 02/05/2019 Index Future			649.86800	649.86800	650.22000	650.22000			0.00	0	0
ALBI On 01/08/2019 Index Future			662.74500	662.74500	663.11300	663.11300			0.00	0	0
Total ALBI Future									0.00	0	910
Total For ALBI									0.00	0	910
IGOV On 07/02/2019 Index Future			253.55800	253.55800	253.40900	253.40900			0.00	0	528
IGOV On 02/05/2019 Index Future			258.07100	258.07100	257.92100	257.92100			0.00	0	215
IGOV On 01/08/2019 Index Future			263.24500	263.24500	263.09500	263.09500			0.00	0	0
Total IGOV Future									0.00	0	743
Total For IGOV									0.00	0	743
Total for Index									0.00	0	1,653
JIBAR f On 19/12/2018 Jibar Future			7.01000	92.99000	7.01000	92.99000			0.00	0	20,000
JIBAR f On 20/03/2019 Jibar Future			7.01000	92.99000	7.01000	92.99000			0.00	0	0
JIBAR f On 19/06/2019 Jibar Future			7.03000	92.97000	7.03000	92.97000			0.00	0	0
Total Jibar Future									0.00	0	20,000
Total For JIBAR FUTURE									0.00	0	20,000
Total for Jibar									0.00	0	20,000
5Y STN On 21/12/2021 Interest Rate Swap			97.34000	97.34000	97.38000	97.38000			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total for Derivatives :										281,030,235.20	14,336	983,421
AA05 On 22/03/2019 Spot Bond			7.73500	102.35741	7.73500	102.33619				0.00	0	0
Total AA05 SPOT										0.00	0	0
Total For AA05										0.00	0	0
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.46285				0.00	0	0
Total AA06 SPOT										0.00	0	0
Total For AA06										0.00	0	0
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AA06/JIBAR SPOT										0.00	0	0
Total For AA06/JIBAR										0.00	0	0
AA07 On 15/04/2021 Spot Bond			8.97500	102.43189	8.97500	102.40719				0.00	0	0
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	101.64600	10.00000	101.62000				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB014L On 19/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 19/11/2019 Spot Bond			10.84000	100.52164	10.84000	100.49233				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0
AB016L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB016U SPOT										0.00	0	0
Total For AB016U										0.00	0	0
AB017L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB017U SPOT										0.00	0	0
Total For AB017U										0.00	0	0
AB018L On 04/09/2020 Spot Bond			11.37000	102.90421	11.37000	102.87278				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	103.05705	11.81000	103.02439				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	25.74260	100.00000	25.68501				0.00	0	0
Total AB024U SPOT										0.00	0	0
Total For AB024U										0.00	0	0
AB025L On 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB025U SPOT										0.00	0	0
Total For AB025U										0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	24.77952	100.00000	24.72497				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	102.05500	10.00000	102.02800				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABC1234/R2022 SPOT										0.00	0	0
Total For ABC1234/R2022										0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			4.97000	4.97000	4.97000	269.55802				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
Total For ABF19U										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond					0.00000	102.82674				0.00	4,000,000,000	5,000,000,000
Total ABFN08 SPOT										0.00	4,000,000,000	5,000,000,000
Total For ABFN08										0.00	4,000,000,000	5,000,000,000
ABFN09 On 17/03/2026 Spot Bond					0.00000	102.07799				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 28/10/2019 Spot Bond					0.00000	100.86816				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN11 On 09/04/2019 Spot Bond					0.00000	101.43116				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN13 On 14/05/2020 Spot Bond					0.00000	101.20648				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.50586				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN15 On 11/11/2020 Spot Bond					0.00000	101.31988				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.87389				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN17 On 17/05/2019 Spot Bond					0.00000	100.43844				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABFN18 On 26/09/2023 Spot Bond					0.00000	103.58139				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN21 On 30/05/2020 Spot Bond					0.00000	100.54075				0.00	6,000,000,000	6,000,000,000
Total ABFN20 SPOT										0.00	6,000,000,000	6,000,000,000
Total For ABFN20										0.00	6,000,000,000	6,000,000,000
ABFN2 On 30/05/2022 Spot Bond					0.00000	101.39727				0.00	0	0
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN21 On 30/05/2024 Spot Bond					0.00000	101.43172				0.00	5,000,000,000	2,500,000,000
Total ABFN22 SPOT										0.00	5,000,000,000	2,500,000,000
Total For ABFN22										0.00	5,000,000,000	2,500,000,000
ABFN22 On 25/05/2027 Spot Bond					0.00000	102.68361				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABFN23 On 17/10/2020 Spot Bond					0.00000	101.36859				0.00	0	0
Total ABFN24 SPOT										0.00	0	0
Total For ABFN24										0.00	0	0
ABFN24 On 17/10/2024 Spot Bond					0.00000	101.18551				0.00	0	0
Total ABFN25 SPOT										0.00	0	0
Total For ABFN25										0.00	0	0
ABFN25 On 17/10/2029 Spot Bond					0.00000	101.23964				0.00	0	0
Total ABFN26 SPOT										0.00	0	0
Total For ABFN26										0.00	0	0
ABFN26 On 29/08/2021 Spot Bond					0.00000	100.15967				0.00	0	0
Total ABFN27 SPOT										0.00	0	0
Total For ABFN27										0.00	0	0
ABFN27 On 29/08/2023 Spot Bond					0.00000	100.16441				0.00	0	0
Total ABFN28 SPOT										0.00	0	0
Total For ABFN28										0.00	0	0
ABFN28 On 29/08/2025 Spot Bond					0.00000	100.16717				0.00	0	0
Total ABFN29 SPOT										0.00	0	0
Total For ABFN29										0.00	0	0
ABFN29 On 29/08/2028 Spot Bond					0.00000	100.17086				0.00	0	0
Total ABFN30 SPOT										0.00	0	0
Total For ABFN30										0.00	0	0
ABFN30 On 15/11/2021 Spot Bond					0.00000	100.44855				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN31 SPOT										0.00	0	0
Total For ABFN31										0.00	0	0
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.46269				0.00	0	0
Total ABFN32 SPOT										0.00	0	0
Total For ABFN32										0.00	0	0
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.46547				0.00	0	0
Total ABFN33 SPOT										0.00	0	0
Total For ABFN33										0.00	0	0
ABK10 On 14/02/2020 Spot Bond					0.00000	101.85720				0.00	0	0
Total ABK10 SPOT										0.00	0	0
Total For ABK10										0.00	0	0
ABK11 On 20/05/2019 Spot Bond					0.00000	100.56440				0.00	0	0
Total ABK11 SPOT										0.00	0	0
Total For ABK11										0.00	0	0
ABK12 On 20/05/2022 Spot Bond					0.00000	95.00425				0.00	0	0
Total ABK12 SPOT										0.00	0	0
Total For ABK12										0.00	0	0
ABK6 On 05/06/2020 Spot Bond					0.00000	100.02469				0.00	0	0
Total ABK6 SPOT										0.00	0	0
Total For ABK6										0.00	0	0
ABK7 On 03/06/2019 Spot Bond					0.00000	99.59107				0.00	0	0
Total ABK7 SPOT										0.00	0	0
Total For ABK7										0.00	0	0
ABK8 On 03/06/2021 Spot Bond					0.00000	95.64265				0.00	0	0
Total ABK8 SPOT										0.00	0	0
Total For ABK8										0.00	0	0
ABK9 On 18/11/2019 Spot Bond					0.00000	100.38259				0.00	0	1,220,000,000
Total ABK9 SPOT										0.00	0	1,220,000,000
Total For ABK9										0.00	0	1,220,000,000
ABKI02 On 05/06/2020 Spot Bond			6.44000	6.44000	6.44000	140.97204				0.00	0	0
Total ABKI02 SPOT										0.00	0	0
Total For ABKI02										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			100.00000	37.72084	100.00000	37.63131				0.00	0	0
Total ABKI02/R212 SPOT										0.00	0	0
Total For ABKI02/R212										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			7.62000	7.62000	7.62000	121.23921				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABKI03 SPOT										0.00	0	0
Total For ABKI03										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	15.30523	100.00000	15.26890				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	9.25000	9.25000	114.53217				0.00	0	0
Total ABKI04 SPOT										0.00	0	0
Total For ABKI04										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	9.57708	100.00000	9.55423				0.00	0	0
Total ABKI04/I2025 SPOT										0.00	0	0
Total For ABKI04/I2025										0.00	0	0
ABKS1 On 05/04/2021 Spot Bond					0.00000	92.40616				0.00	0	0
Total ABKS1 SPOT										0.00	0	0
Total For ABKS1										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			4.18000	194.64607	4.18000	194.59500				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			4.09000	4.09000	4.09000	124.96837				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			3.91000	3.91000	3.91000	173.41815				0.00	0	0
Total ABN62 SPOT										0.00	0	0
Total For ABN62										0.00	0	0
ABN63 On 07/12/2033 Spot Bond			3.86000	3.86000	3.86000	212.73874				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			9.81500	9.81500	9.81500	95.03993				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			10.30500	10.30500	10.30500	105.85847				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			8.35000	8.35000	8.35000	97.91934				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			10.85000	10.85000	10.85000	102.96266				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABN91 On 11/12/2018 Spot Bond					0.00000	99.88415			0.00	0	0
Total ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0
ABN92 On 31/01/2019 Spot Bond					0.00000	100.88112			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			8.37500	103.70600	8.37500	103.68264			0.00	0	620,000,000
Total ABS11 SPOT									0.00	0	620,000,000
Total For ABS11									0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			7.60500	102.79134	7.60500	102.77015			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	100.65591	9.20000	100.63090			0.00	0	0
Total ABS12/R207 SPOT									0.00	0	0
Total For ABS12/R207									0.00	0	0
ABS13 On 14/05/2022 Spot Bond			9.05500	102.39946	9.05500	102.37441			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			7.98000	102.97340	7.98000	102.95114		11,970,000,000,000.00	1,500,000,000	500,000,000	
Total ABS14 SPOT								11,970,000,000,000.00	1,500,000,000	500,000,000	
Total For ABS14								11,970,000,000,000.00	1,500,000,000	500,000,000	
ABS15 On 11/11/2022 Spot Bond			9.09500	102.86033	9.09500	102.83507		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			9.59000	104.73925	9.59000	104.71215		0.00	0	0	
Total ABS16 SPOT								0.00	0	0	
Total For ABS16								0.00	0	0	
ABS17 On 11/11/2027 Spot Bond			9.90000	105.03921	9.90000	105.01118		0.00	0	1,500,000,000	
Total ABS17 SPOT								0.00	0	1,500,000,000	
Total For ABS17								0.00	0	1,500,000,000	
ABS18 On 26/09/2023 Spot Bond			9.66500	102.58914	9.66500	102.56239		0.00	0	0	
Total ABS18 SPOT								0.00	0	0	
Total For ABS18								0.00	0	0	
ABS6 On 01/06/2020 Spot Bond			7.03500	101.74730	7.03500	101.72798		21,105,000,000,000.00	3,000,000,000	1,500,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABS6 SPOT									1,105,000,000,000.00	3,000,000,000	1,500,000,000
Total For ABS6									1,105,000,000,000.00	3,000,000,000	1,500,000,000
ABS7 On 11/09/2026 Spot Bond			9.96000	95.91986	9.96000	95.89410			0.00	0	4,090,000,000
Total ABS7 SPOT									0.00	0	4,090,000,000
Total For ABS7									0.00	0	4,090,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	10.86230	100.00000	10.83800			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			3.90000	3.90000	3.90000	282.43216			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS14 On 31/01/2022 Spot Bond			3.38000	153.47561	3.38000	153.43881			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT01U SPOT									0.00	0	0
Total For ABT01U									0.00	0	0
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
ACL08€ On 25/11/2020 Spot Bond			10.00000	102.05500	10.00000	102.02800			0.00	0	0
Total ACL089/JIBAR SPOT									0.00	0	0
Total For ACL089/JIBAR									0.00	0	0
ACL097 On 20/12/2025 Spot Bond					0.00000	91.21349			0.00	0	0
Total ACL097 SPOT									0.00	0	0
Total For ACL097									0.00	0	0
ACL09€ On 20/12/2025 Spot Bond					0.00000	90.24963			0.00	0	0
Total ACL098 SPOT									0.00	0	0
Total For ACL098									0.00	0	0
ACL104 On 20/12/2019 Spot Bond			7.75500	7.75500	7.75500	104.33160			0.00	0	0
Total ACL104 SPOT									0.00	0	0
Total For ACL104									0.00	0	0
ACL127 On 20/09/2021 Spot Bond					0.00000	224.80369			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12£ On 20/09/2021 Spot Bond					0.00000	224.83597				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12£ On 20/09/2021 Spot Bond					0.00000	101.95117				0.00	310,000,000	310,000,000
Total ACL129 SPOT										0.00	310,000,000	310,000,000
Total For ACL129										0.00	310,000,000	310,000,000
ACL14£ On 25/11/2020 Spot Bond			10.00000	102.05500	10.00000	102.02800				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL14£ On 20/12/2021 Spot Bond					0.00000	101.95750				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL16£ On 20/06/2019 Spot Bond			8.24500	8.24500	8.24500	105.32071				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL17£ On 20/06/2019 Spot Bond					0.00000	101.95139				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL17£ On 20/06/2019 Spot Bond					0.00000	101.84626				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL18£ On 20/06/2019 Spot Bond					0.00000	102.45586				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL18£ On 20/09/2022 Spot Bond					0.00000	101.94067				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL18£ On 20/09/2020 Spot Bond					0.00000	102.65377				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL18£ On 20/09/2020 Spot Bond					0.00000	101.99309				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL19£ On 20/09/2022 Spot Bond					0.00000	101.99950				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond					0.00000	101.99950				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL201 On 20/12/2022 Spot Bond					0.00000	102.03525				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond					0.00000	102.03525				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond					0.00000	152.44888				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond					0.00000	154.13505				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL214 On 20/09/2020 Spot Bond					0.00000	97.36160				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL216 On 20/12/2018 Spot Bond					0.00000	101.80416				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond					0.00000	101.93229				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond					0.00000	100.58654				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL220 On 26/01/2021 Spot Bond					0.00000	101.01469				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond					0.00000	101.92385				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond					0.00000	101.89233				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
AECI01 On 11/09/2021 Spot Bond					0.00000	99.98526				0.00	0	0
Total AECI01 SPOT										0.00	0	0
Total For AECI01										0.00	0	0
AECI02 On 11/09/2023 Spot Bond					0.00000	100.26774				0.00	500,000,000	500,000,000
Total AECI02 SPOT										0.00	500,000,000	500,000,000
Total For AECI02										0.00	500,000,000	500,000,000
AECI03 On 21/11/2022 Spot Bond					0.00000	100.32910				0.00	0	0
Total AECI03 SPOT										0.00	0	0
Total For AECI03										0.00	0	0
AECI04 On 21/11/2023 Spot Bond					0.00000	100.33111				0.00	0	0
Total AECI04 SPOT										0.00	0	0
Total For AECI04										0.00	0	0
AGL01 On 29/11/2023 Spot Bond					0.00000	100.21686				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					0.00000	102.77095				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					0.00000	101.16146				0.00	0	0
Total AHF2A3 SPOT										0.00	0	0
Total For AHF2A3										0.00	0	0
AHF2B: On 18/07/2021 Spot Bond					0.00000	100.79500				0.00	0	0
Total AHF2B3 SPOT										0.00	0	0
Total For AHF2B3										0.00	0	0
AHF2C: On 18/07/2021 Spot Bond					0.00000	100.91868				0.00	0	0
Total AHF2C3 SPOT										0.00	0	0
Total For AHF2C3										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond					0.00000	101.28152				0.00	0	0
Total AHF3A3 SPOT										0.00	0	0
Total For AHF3A3										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond					0.00000	101.14167				0.00	0	0
Total AHF3A4 SPOT										0.00	0	0
Total For AHF3A4										0.00	0	0
AHF3B: On 18/04/2019 Spot Bond					0.00000	101.47363				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHF3B2 SPOT										0.00	0	0
Total For AHF3B2										0.00	0	0
AHF3B: On 18/04/2019 Spot Bond					0.00000	101.40731				0.00	0	0
Total AHF3B3 SPOT										0.00	0	0
Total For AHF3B3										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond					0.00000	101.95003				0.00	0	0
Total AHF3C2 SPOT										0.00	0	0
Total For AHF3C2										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond					0.00000	101.75176				0.00	0	0
Total AHF3C3 SPOT										0.00	0	0
Total For AHF3C3										0.00	0	0
AHF5A: On 21/08/2021 Spot Bond					0.00000	100.32660				0.00	0	0
Total AHF5A1 SPOT										0.00	0	0
Total For AHF5A1										0.00	0	0
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.33681				0.00	0	0
Total AHF5A2 SPOT										0.00	0	0
Total For AHF5A2										0.00	0	0
AHF5A: On 21/08/2023 Spot Bond			9.86200	108.38338	9.86200	100.66220				0.00	0	0
Total AHF5A3 SPOT										0.00	0	0
Total For AHF5A3										0.00	0	0
AHF5B: On 21/08/2023 Spot Bond					0.00000	100.34891				0.00	0	0
Total AHF5B1 SPOT										0.00	0	0
Total For AHF5B1										0.00	0	0
AHF5C: On 21/08/2023 Spot Bond					0.00000	100.36504				0.00	0	0
Total AHF5C1 SPOT										0.00	0	0
Total For AHF5C1										0.00	0	0
AHF5D: On 21/08/2023 Spot Bond					0.00000	100.47751				0.00	0	0
Total AHF5D1 SPOT										0.00	0	0
Total For AHF5D1										0.00	0	0
AHL01L: On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1A: On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AHY2U: On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	1,050,579,946

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			7.49500	102.23272	7.49500	102.21214			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			9.60000	108.51548	9.60000	108.48753			0.00	0	0
Total AIR02 SPOT									0.00	0	0
Total For AIR02									0.00	0	0
AIR04 On 29/05/2024 Spot Bond			9.62500	98.63179	9.62500	98.60618			0.00	0	0
Total AIR04 SPOT									0.00	0	0
Total For AIR04									0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIR04U SPOT									0.00	0	0
Total For AIR04U									0.00	0	0
AIR05 On 29/05/2030 Spot Bond			11.01500	93.69217	11.01500	93.66442			0.00	0	0
Total AIR05 SPOT									0.00	0	0
Total For AIR05									0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			4.22000	174.28432	4.22000	174.23843			0.00	0	336,900,000
Total AIRL01 SPOT									0.00	0	336,900,000
Total For AIRL01									0.00	0	336,900,000
APF01L On 31/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total APF01U SPOT									0.00	0	0
Total For APF01U									0.00	0	0
APF02 On 26/09/2019 Spot Bond					0.00000	102.04198			0.00	0	0
Total APF02 SPOT									0.00	0	0
Total For APF02									0.00	0	0
APF04 On 21/10/2021 Spot Bond					0.00000	101.14484			0.00	0	0
Total APF04 SPOT									0.00	0	0
Total For APF04									0.00	0	0
APF05 On 24/08/2020 Spot Bond					0.00000	100.25241			0.00	0	0
Total APF05 SPOT									0.00	0	0
Total For APF05									0.00	0	0
APF06 On 24/08/2022 Spot Bond					0.00000	100.84933			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total APF06 SPOT										0.00	0	0
Total For APF06										0.00	0	0
APF07 On 25/06/2023 Spot Bond					0.00000	101.79544				0.00	0	0
Total APF07 SPOT										0.00	0	0
Total For APF07										0.00	0	0
APF08 On 24/07/2021 Spot Bond					0.00000	101.03979				0.00	0	0
Total APF08 SPOT										0.00	0	0
Total For APF08										0.00	0	0
APF09 On 24/07/2023 Spot Bond					0.00000	101.06671				0.00	0	0
Total APF09 SPOT										0.00	0	0
Total For APF09										0.00	0	0
AS126L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS126U SPOT										0.00	0	0
Total For AS126U										0.00	0	0
AS127L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS127U SPOT										0.00	0	0
Total For AS127U										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	723,200,000
Total AS133U SPOT										0.00	0	723,200,000
Total For AS133U										0.00	0	723,200,000
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
AS180L On 09/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS180U SPOT										0.00	0	0
Total For AS180U										0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS221U SPOT										0.00	0	0
Total For AS221U										0.00	0	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
Total For AS288U										0.00	0	0
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS294U SPOT										0.00	0	0
Total For AS294U										0.00	0	0
ASN01 On 20/03/2019 Spot Bond					0.00000	101.84633				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01 On 20/03/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN02 On 07/12/2033 Spot Bond			4.11000	230.57652	4.11000	230.51663				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02 On 20/06/2019 Spot Bond					0.00000	102.19004				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03 On 20/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03 On 10/11/2019 Spot Bond					0.00000	100.55902				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN03 On 07/12/2033 Spot Bond			4.12500	206.41428	4.12500	206.36059				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04 On 21/11/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN05 On 22/04/2020 Spot Bond					0.00000	101.13204				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05 On 28/04/2020 Spot Bond					0.00000	100.94580				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06 On 30/04/2020 Spot Bond					0.00000	100.90438				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06 On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06 On 07/02/2020 Spot Bond					0.00000	100.68665				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07 On 20/06/2020 Spot Bond					0.00000	102.18418				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08 On 20/09/2020 Spot Bond					0.00000	101.86703				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08 On 20/06/2020 Spot Bond					0.00000	103.30063				0.00	0	150,000,000
Total ASN083 SPOT										0.00	0	150,000,000
Total For ASN083										0.00	0	150,000,000
ASN08 On 03/09/2020 Spot Bond					0.00000	100.02437				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08 On 01/10/2020 Spot Bond					0.00000	105.11423				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN09 On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN091 On 21/10/2020 Spot Bond					0.00000	101.10828				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN092 On 10/11/2020 Spot Bond					0.00000	100.57676				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN096 On 20/12/2020 Spot Bond					0.00000	83.42472				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111 On 02/12/2020 Spot Bond					0.00000	100.01722				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN111 On 07/03/2021 Spot Bond					0.00000	99.97644				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN113 On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN115 On 20/12/2020 Spot Bond					0.00000	102.45511				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN121 On 20/03/2019 Spot Bond					0.00000	101.88313				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN125 On 24/02/2019 Spot Bond					0.00000	100.25523				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN128 On 24/02/2019 Spot Bond					0.00000	100.25430				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN129 On 24/02/2019 Spot Bond					0.00000	100.25120				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN130 On 03/03/2019 Spot Bond					0.00000	100.01642				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN13: On 03/03/2019 Spot Bond					0.00000	100.01581				0.00	0	0
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN13: On 20/12/2020 Spot Bond					0.00000	102.43412				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN13: On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN13: On 31/12/2018 Spot Bond					0.00000	99.26000				0.00	0	0
Total ASN136 SPOT										0.00	0	0
Total For ASN136										0.00	0	0
ASN13: On 31/01/2022 Spot Bond			4.11000	150.20353	4.11000	150.16458				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN14: On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14: On 31/12/2018 Spot Bond					0.00000	99.26000				0.00	0	0
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0
ASN14: On 20/06/2020 Spot Bond					0.00000	103.58924				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14: On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14: On 20/06/2021 Spot Bond					0.00000	78.69545				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	100.74936				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	100.74936				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN147 On 31/01/2022 Spot Bond			4.15500	150.00457	4.15500	149.96550				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN149 On 31/05/2021 Spot Bond					0.00000	114.69993				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN150 On 02/06/2021 Spot Bond					0.00000	100.01891				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN152 On 31/03/2028 Spot Bond			4.81000	161.38352	4.81000	161.33847				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN154 On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN156 On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN157 On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN159 On 08/08/2021 Spot Bond					0.00000	100.69264				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					0.00000	100.39986				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					0.00000	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					0.00000	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					0.00000	103.01852				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17: On 02/12/2019 Spot Bond					0.00000	100.01403				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN17: On 25/02/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN179 SPOT										0.00	0	0
Total For ASN179										0.00	0	0
ASN18: On 20/06/2022 Spot Bond					0.00000	102.14457				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN18: On 25/04/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN185 SPOT										0.00	0	0
Total For ASN185										0.00	0	0
ASN19: On 12/06/2020 Spot Bond					0.00000	99.86400				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN19: On 27/06/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN192 SPOT										0.00	0	0
Total For ASN192										0.00	0	0
ASN19: On 12/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN193 SPOT										0.00	0	0
Total For ASN193										0.00	0	0
ASN19: On 30/06/2022 Spot Bond					0.00000	101.67303				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			4.47000	101.22087	4.47000	101.19366				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN195 On 20/06/2022 Spot Bond					0.00000	101.82512				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN196 On 01/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN199 SPOT										0.00	0	0
Total For ASN199										0.00	0	0
ASN200 On 25/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN200 SPOT										0.00	0	0
Total For ASN200										0.00	0	0
ASN200 On 21/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN201 SPOT										0.00	0	0
Total For ASN201										0.00	0	0
ASN201 On 18/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN202 SPOT										0.00	0	0
Total For ASN202										0.00	0	0
ASN202 On 20/06/2022 Spot Bond					0.00000	101.84236				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN203 On 20/06/2022 Spot Bond					0.00000	101.96175				0.00	0	150,000,000
Total ASN204 SPOT										0.00	0	150,000,000
Total For ASN204										0.00	0	150,000,000
ASN204 On 25/08/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN207 SPOT										0.00	0	0
Total For ASN207										0.00	0	0
ASN207 On 24/08/2021 Spot Bond					0.00000	100.29434				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN208 On 24/08/2025 Spot Bond					0.00000	100.31939				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN209 On 28/08/2020 Spot Bond					0.00000	100.19361				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN210 On 02/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN212 SPOT										0.00	0	0
Total For ASN212										0.00	0	0
ASN21: On 01/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN213 SPOT										0.00	0	0
Total For ASN213										0.00	0	0
ASN21: On 29/08/2022 Spot Bond					0.00000	100.17568				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN21: On 12/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN216 SPOT										0.00	0	0
Total For ASN216										0.00	0	0
ASN21: On 12/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN217 SPOT										0.00	0	0
Total For ASN217										0.00	0	0
ASN21: On 19/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN218 SPOT										0.00	0	0
Total For ASN218										0.00	0	0
ASN21: On 20/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN219 SPOT										0.00	0	0
Total For ASN219										0.00	0	0
ASN22: On 22/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN220 SPOT										0.00	0	0
Total For ASN220										0.00	0	0
ASN22: On 25/10/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN223 SPOT										0.00	0	0
Total For ASN223										0.00	0	0
ASN22: On 25/10/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN225 SPOT										0.00	0	0
Total For ASN225										0.00	0	0
ASN22: On 01/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN228 SPOT										0.00	0	0
Total For ASN228										0.00	0	0
ASN22: On 10/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN229 SPOT										0.00	0	0
Total For ASN229										0.00	0	0
ASN23: On 10/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN230 SPOT										0.00	0	0
Total For ASN230										0.00	0	0
ASN23 On 17/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN231 SPOT										0.00	0	0
Total For ASN231										0.00	0	0
ASN23 On 28/05/2019 Spot Bond			8.56000	8.56000	8.56000	100.20736				0.00	0	0
Total ASN232 SPOT										0.00	0	0
Total For ASN232										0.00	0	0
ASN23 On 29/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN234 SPOT										0.00	0	0
Total For ASN234										0.00	0	0
ASN23 On 12/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN235 SPOT										0.00	0	0
Total For ASN235										0.00	0	0
ASN23 On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN236 SPOT										0.00	0	0
Total For ASN236										0.00	0	0
ASN23 On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN237 SPOT										0.00	0	0
Total For ASN237										0.00	0	0
ASN23 On 18/12/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN239 SPOT										0.00	0	0
Total For ASN239										0.00	0	0
ASN24 On 02/02/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN240 SPOT										0.00	0	0
Total For ASN240										0.00	0	0
ASN24 On 02/02/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN241 SPOT										0.00	0	0
Total For ASN241										0.00	0	0
ASN24 On 10/02/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN242 SPOT										0.00	0	0
Total For ASN242										0.00	0	0
ASN24 On 07/03/2019 Spot Bond					0.00000	99.97823				0.00	0	0
Total ASN243 SPOT										0.00	0	0
Total For ASN243										0.00	0	0
ASN24 On 10/03/2023 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN244 SPOT										0.00	0	0
Total For ASN244										0.00	0	0
ASN244 On 30/03/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN245 SPOT										0.00	0	0
Total For ASN245										0.00	0	0
ASN245 On 12/04/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN246 SPOT										0.00	0	0
Total For ASN246										0.00	0	0
ASN246 On 13/04/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN247 SPOT										0.00	0	0
Total For ASN247										0.00	0	0
ASN247 On 09/05/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN250 SPOT										0.00	0	0
Total For ASN250										0.00	0	0
ASN250 On 16/05/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN251 SPOT										0.00	0	0
Total For ASN251										0.00	0	0
ASN251 On 16/05/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN252 SPOT										0.00	0	0
Total For ASN252										0.00	0	0
ASN252 On 27/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN253 SPOT										0.00	0	0
Total For ASN253										0.00	0	0
ASN253 On 25/05/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN254 SPOT										0.00	0	0
Total For ASN254										0.00	0	0
ASN254 On 29/05/2021 Spot Bond					0.00000	100.16715				0.00	0	0
Total ASN255 SPOT										0.00	0	0
Total For ASN255										0.00	0	0
ASN255 On 05/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN256 SPOT										0.00	0	0
Total For ASN256										0.00	0	0
ASN256 On 02/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN257 SPOT										0.00	0	0
Total For ASN257										0.00	0	0
ASN257 On 22/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN261 SPOT										0.00	0	0
Total For ASN261										0.00	0	0
ASN261: On 22/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN262 SPOT										0.00	0	0
Total For ASN262										0.00	0	0
ASN262: On 22/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN263 SPOT										0.00	0	0
Total For ASN263										0.00	0	0
ASN263: On 20/06/2023 Spot Bond					0.00000	102.14037				0.00	0	0
Total ASN264 SPOT										0.00	0	0
Total For ASN264										0.00	0	0
ASN264: On 30/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN265 SPOT										0.00	0	0
Total For ASN265										0.00	0	0
ASN265: On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN268 SPOT										0.00	0	0
Total For ASN268										0.00	0	0
ASN268: On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN269 SPOT										0.00	0	0
Total For ASN269										0.00	0	0
ASN269: On 20/07/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN270 SPOT										0.00	0	0
Total For ASN270										0.00	0	0
ASN270: On 20/07/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN271 SPOT										0.00	0	0
Total For ASN271										0.00	0	0
ASN271: On 20/07/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN272 SPOT										0.00	0	0
Total For ASN272										0.00	0	0
ASN272: On 25/07/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN273 SPOT										0.00	0	0
Total For ASN273										0.00	0	0
ASN273: On 20/06/2023 Spot Bond					0.00000	101.83564				0.00	0	0
Total ASN274 SPOT										0.00	0	0
Total For ASN274										0.00	0	0
ASN274: On 27/07/2023 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN275 SPOT										0.00	0	0
Total For ASN275										0.00	0	0
ASN275 On 04/08/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN276 SPOT										0.00	0	0
Total For ASN276										0.00	0	0
ASN276 On 08/08/2019 Spot Bond					0.00000	100.59771				0.00	0	0
Total ASN277 SPOT										0.00	0	0
Total For ASN277										0.00	0	0
ASN277 On 15/08/2023 Spot Bond					0.00000	100.49668				0.00	0	0
Total ASN278 SPOT										0.00	0	0
Total For ASN278										0.00	0	0
ASN278 On 20/08/2048 Spot Bond					0.00000	100.37943				0.00	0	0
Total ASN279 SPOT										0.00	0	0
Total For ASN279										0.00	0	0
ASN279 On 21/08/2023 Spot Bond					0.00000	100.34811				0.00	0	0
Total ASN280 SPOT										0.00	0	0
Total For ASN280										0.00	0	0
ASN280 On 24/08/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN281 SPOT										0.00	0	0
Total For ASN281										0.00	0	0
ASN281 On 24/08/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN282 SPOT										0.00	0	0
Total For ASN282										0.00	0	0
ASN282 On 24/08/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN283 SPOT										0.00	0	0
Total For ASN283										0.00	0	0
ASN283 On 24/08/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN284 SPOT										0.00	0	0
Total For ASN284										0.00	0	0
ASN284 On 05/09/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN285 SPOT										0.00	0	0
Total For ASN285										0.00	0	0
ASN285 On 13/09/2025 Spot Bond					0.00000	99.82981				0.00	0	0
Total ASN286 SPOT										0.00	0	0
Total For ASN286										0.00	0	0
ASN286 On 14/09/2023 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN287 SPOT										0.00	0	0
Total For ASN287										0.00	0	0
ASN287 On 21/09/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN289 SPOT										0.00	0	0
Total For ASN289										0.00	0	0
ASN289 On 21/09/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN290 SPOT										0.00	0	0
Total For ASN290										0.00	0	0
ASN290 On 26/09/2023 Spot Bond					0.00000	101.77968				0.00	0	0
Total ASN291 SPOT										0.00	0	0
Total For ASN291										0.00	0	0
ASN291 On 02/10/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN293 SPOT										0.00	0	0
Total For ASN293										0.00	0	0
ASN293 On 09/10/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN295 SPOT										0.00	0	0
Total For ASN295										0.00	0	0
ASN295 On 26/10/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN297 SPOT										0.00	0	0
Total For ASN297										0.00	0	0
ASN297 On 26/10/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN298 SPOT										0.00	0	0
Total For ASN298										0.00	0	0
ASN298 On 26/10/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN299 SPOT										0.00	0	0
Total For ASN299										0.00	0	0
ASN300 On 20/12/2023 Spot Bond					0.00000	100.75407				0.00	0	0
Total ASN300 SPOT										0.00	0	0
Total For ASN300										0.00	0	0
ASN300 On 15/11/2024 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN301 SPOT										0.00	0	0
Total For ASN301										0.00	0	0
ASN75U On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
BAW17 On 05/12/2018 Spot Bond					0.00000	0.00000				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 BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW17 On 05/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW17/JIBAR SPOT										0.00	0	0
Total For BAW17/JIBAR										0.00	0	0
BAW18 On 05/12/2020 Spot Bond					0.00000	100.14956				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			8.67500	101.64095	8.67500	101.61724				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			8.62500	103.76343	8.62500	103.73923				0.00	0	0
Total BAW21 SPOT										0.00	0	0
Total For BAW21										0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.30000	101.86068	9.30000	101.83510				0.00	0	0
Total BAW21/R208 SPOT										0.00	0	0
Total For BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond					0.00000	101.13933				0.00	0	0
Total BAW22 SPOT										0.00	0	0
Total For BAW22										0.00	0	0
BAW24 On 30/09/2019 Spot Bond					0.00000	102.51959				0.00	0	0
Total BAW24 SPOT										0.00	0	0
Total For BAW24										0.00	0	0
BAW25 On 08/05/2020 Spot Bond					0.00000	101.48483				0.00	0	0
Total BAW25 SPOT										0.00	0	0
Total For BAW25										0.00	0	0
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW26U SPOT										0.00	0	0
Total For BAW26U										0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond					0.00000	101.33740				0.00	0	0
Total BAW28 SPOT										0.00	0	0
Total For BAW28										0.00	0	0
BAW29 On 22/02/2023 Spot Bond					0.00000	100.31580				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BAW29 SPOT									0.00	0	0
Total For BAW29									0.00	0	0
BAW30 On 05/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	70,000,000,000	70,000,000,000
Total BAW30 SPOT									10,000,000,000,000.00	70,000,000,000	70,000,000,000
Total For BAW30									10,000,000,000,000.00	70,000,000,000	70,000,000,000
BAYA45 On 31/03/2019 Spot Bond					0.00000	102.03218			0.00	0	0
Total BAYA45 SPOT									0.00	0	0
Total For BAYA45									0.00	0	0
BAYA51 On 31/03/2019 Spot Bond					0.00000	102.15956			0.00	0	0
Total BAYA51 SPOT									0.00	0	0
Total For BAYA51									0.00	0	0
BAYA52 On 31/03/2019 Spot Bond					0.00000	102.50888			0.00	0	0
Total BAYA52 SPOT									0.00	0	0
Total For BAYA52									0.00	0	0
BAYA54 On 30/09/2019 Spot Bond					0.00000	102.76180			0.00	0	0
Total BAYA54 SPOT									0.00	0	0
Total For BAYA54									0.00	0	0
BAYA57 On 31/03/2022 Spot Bond					0.00000	105.65474			0.00	0	0
Total BAYA57 SPOT									0.00	0	0
Total For BAYA57									0.00	0	0
BAYA58 On 30/06/2020 Spot Bond					0.00000	103.74550			0.00	0	0
Total BAYA58 SPOT									0.00	0	0
Total For BAYA58									0.00	0	0
BAYA59 On 30/06/2022 Spot Bond			12.14500	108.53513	12.14500	108.50037			0.00	0	0
Total BAYA59 SPOT									0.00	0	0
Total For BAYA59									0.00	0	0
BAYA60 On 30/06/2020 Spot Bond			11.97500	11.97500	11.97500	105.92790			0.00	0	0
Total BAYA60 SPOT									0.00	0	0
Total For BAYA60									0.00	0	0
BAYA61 On 30/06/2020 Spot Bond					0.00000	102.18472			0.00	0	0
Total BAYA61 SPOT									0.00	0	0
Total For BAYA61									0.00	0	0
BAYA62 On 30/09/2020 Spot Bond					0.00000	102.05899			0.00	0	0
Total BAYA62 SPOT									0.00	0	0
Total For BAYA62									0.00	0	0
BAYA63 On 30/11/2020 Spot Bond					0.00000	103.42089			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA63 SPOT										0.00	0	0
Total For BAYA63										0.00	0	0
BAYA64 On 30/09/2022 Spot Bond					0.00000	102.07693				0.00	0	0
Total BAYA64 SPOT										0.00	0	0
Total For BAYA64										0.00	0	0
BAYA65 On 30/09/2020 Spot Bond					0.00000	101.98721				0.00	0	0
Total BAYA65 SPOT										0.00	0	0
Total For BAYA65										0.00	0	0
BAYA66 On 31/03/2021 Spot Bond					0.00000	102.05909				0.00	0	0
Total BAYA66 SPOT										0.00	0	0
Total For BAYA66										0.00	0	0
BAYA67 On 31/03/2023 Spot Bond			12.14500	12.14500	12.14500	98.78640				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA68 On 30/06/2021 Spot Bond					0.00000	101.94247				0.00	0	0
Total BAYA69 SPOT										0.00	0	0
Total For BAYA69										0.00	0	0
BAYA70 On 30/06/2021 Spot Bond					0.00000	101.94247				0.00	0	0
Total BAYA70 SPOT										0.00	0	0
Total For BAYA70										0.00	0	0
BAYA71 On 30/06/2021 Spot Bond					0.00000	101.94247				0.00	0	0
Total BAYA71 SPOT										0.00	0	0
Total For BAYA71										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond					0.00000	102.61486				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond					0.00000	107.53064				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB10 On 30/06/2020 Spot Bond					0.00000	102.70451				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYB12 On 30/06/2021 Spot Bond					0.00000	102.34614				0.00	0	0
Total BAYB12 SPOT										0.00	0	0
Total For BAYB12										0.00	0	0
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.39009				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYB13 SPOT										0.00	0	0
Total For BAYB13										0.00	0	0
BAYB1 On 30/09/2023 Spot Bond					0.00000	102.39009				0.00	0	0
Total BAYB14 SPOT										0.00	0	0
Total For BAYB14										0.00	0	0
BAYB1 On 30/09/2023 Spot Bond					0.00000	102.39009				0.00	0	0
Total BAYB15 SPOT										0.00	0	0
Total For BAYB15										0.00	0	0
BAYD1 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC124 On 30/05/2019 Spot Bond					0.00000	100.12596				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					0.00000	101.28078				0.00	0	0
Total BCJ10 SPOT										0.00	0	0
Total For BCJ10										0.00	0	0
BCJ14 On 09/05/2019 Spot Bond					0.00000	100.58437				0.00	0	0
Total BCJ14 SPOT										0.00	0	0
Total For BCJ14										0.00	0	0
BCJ15 On 09/11/2020 Spot Bond					0.00000	100.59879				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BCJ15 SPOT										0.00	0	0
Total For BCJ15										0.00	0	0
BCJ16 On 08/12/2020 Spot Bond					0.00000	99.91338				0.00	0	0
Total BCJ16 SPOT										0.00	0	0
Total For BCJ16										0.00	0	0
BCJ17 On 23/09/2019 Spot Bond					0.00000	101.61035				0.00	0	0
Total BCJ17 SPOT										0.00	0	0
Total For BCJ17										0.00	0	0
BD020€ On 28/04/2028 Spot Bond			8.92000	8.92000	8.92000	197.95872				0.00	0	0
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD020€ On 02/03/2028 Spot Bond			8.92000	8.92000	8.92000	198.58791				0.00	0	0
Total BD0206 SPOT										0.00	0	0
Total For BD0206										0.00	0	0
BD0302 On 18/04/2028 Spot Bond			9.30500	9.30500	9.30500	93.77335				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	9.12313	100.00000	9.10283				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BDX211 On 05/08/2033 Spot Bond					0.00000	100.76298				0.00	0	0
Total BDX211 SPOT										0.00	0	0
Total For BDX211										0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BGL01 On 19/11/2019 Spot Bond					0.00000	101.63350				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			8.45500	102.65901	8.45500	102.63552				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2020 Spot Bond					0.00000	102.95354				0.00	0	0
Total BGL03 SPOT										0.00	0	0
Total For BGL03										0.00	0	0
BGL04 On 05/02/2020 Spot Bond			8.15500	105.42715	8.15500	105.40425				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2020 Spot Bond			10.47500	104.29809	10.47500	104.26868				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2020 Spot Bond					0.00000	102.44894				0.00	0	0
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0
BGL07 On 03/09/2022 Spot Bond			11.07500	105.26036	11.07500	105.22901				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2022 Spot Bond					0.00000	100.02891				0.00	0	0
Total BGL08 SPOT										0.00	0	0
Total For BGL08										0.00	0	0
BGL09 On 29/09/2020 Spot Bond			10.17500	104.11860	10.17500	104.09006				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGL10 On 05/05/2021 Spot Bond					0.00000	100.89667				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			10.95500	104.12839	10.95500	104.09772				0.00	0	0
Total BGL11 SPOT										0.00	0	0
Total For BGL11										0.00	0	0
BGL12 On 20/08/2021 Spot Bond					0.00000	105.48571				0.00	40,000,000	20,000,000
Total BGL12 SPOT										0.00	40,000,000	20,000,000
Total For BGL12										0.00	40,000,000	20,000,000
BGL13 On 20/08/2021 Spot Bond			9.60500	108.42406	9.60500	108.39642				0.00	0	0
Total BGL13 SPOT										0.00	0	0
Total For BGL13										0.00	0	0
BGL14 On 03/11/2021 Spot Bond					0.00000	104.16684				0.00	0	0
Total BGL14 SPOT										0.00	0	0
Total For BGL14										0.00	0	0
BGL15 On 17/03/2022 Spot Bond					0.00000	105.21604				0.00	0	0
Total BGL15 SPOT										0.00	0	0
Total For BGL15										0.00	0	0
BGL16 On 25/05/2022 Spot Bond					0.00000	100.30500				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL16 SPOT										0.00	0	0
Total For BGL16										0.00	0	0
BGL17 On 14/08/2024 Spot Bond					0.00000	103.58468				0.00	0	0
Total BGL17 SPOT										0.00	0	0
Total For BGL17										0.00	0	0
BGL18 On 30/09/2022 Spot Bond					0.00000	104.05685				0.00	0	300,000,000
Total BGL18 SPOT										0.00	0	300,000,000
Total For BGL18										0.00	0	300,000,000
BGL19 On 29/09/2024 Spot Bond					0.00000	104.78365				0.00	0	0
Total BGL19 SPOT										0.00	0	0
Total For BGL19										0.00	0	0
BGT01 On 12/09/2022 Spot Bond					0.00000	103.09476				0.00	0	110,992,300
Total BGT01 SPOT										0.00	0	110,992,300
Total For BGT01										0.00	0	110,992,300
BID05 On 30/06/2019 Spot Bond					0.00000	101.74059				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			8.36500	104.12506	8.36500	104.10175				0.00	0	2,200,000,000
Total BID06 SPOT										0.00	0	2,200,000,000
Total For BID06										0.00	0	2,200,000,000
BID07 On 30/06/2020 Spot Bond					0.00000	101.80279				0.00	0	0
Total BID07 SPOT										0.00	0	0
Total For BID07										0.00	0	0
BID08 On 30/06/2022 Spot Bond					0.00000	101.59214				0.00	0	0
Total BID08 SPOT										0.00	0	0
Total For BID08										0.00	0	0
BID09 On 15/11/2021 Spot Bond					0.00000	100.45591				0.00	0	0
Total BID09 SPOT										0.00	0	0
Total For BID09										0.00	0	0
BID10 On 15/11/2023 Spot Bond					0.00000	100.46552				0.00	0	0
Total BID10 SPOT										0.00	0	0
Total For BID10										0.00	0	0
BID11 On 15/11/2023 Spot Bond			9.24500	107.31998	9.24500	101.92909				0.00	0	0
Total BID11 SPOT										0.00	0	0
Total For BID11										0.00	0	0
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.95389				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BNPP01 SPOT										0.00	0	0
Total For BNPP01										0.00	0	0
BPPF0: On 22/03/2020 Spot Bond					0.00000	101.70863				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BPPF0: On 15/09/2020 Spot Bond					0.00000	100.06105				0.00	0	0
Total BPPF04 SPOT										0.00	0	0
Total For BPPF04										0.00	0	0
BPPF0: On 22/03/2019 Spot Bond					0.00000	101.57556				0.00	0	0
Total BPPF07 SPOT										0.00	0	0
Total For BPPF07										0.00	0	0
BPPF0: On 22/03/2021 Spot Bond					0.00000	101.63985				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BPPF0: On 23/01/2019 Spot Bond					0.00000	100.89717				0.00	0	0
Total BPPF09 SPOT										0.00	0	0
Total For BPPF09										0.00	0	0
BPPF1: On 23/07/2019 Spot Bond					0.00000	100.95027				0.00	0	0
Total BPPF10 SPOT										0.00	0	0
Total For BPPF10										0.00	0	0
BPPF1: On 23/07/2021 Spot Bond					0.00000	100.99315				0.00	0	0
Total BPPF11 SPOT										0.00	0	0
Total For BPPF11										0.00	0	0
BPPF1: On 09/10/2019 Spot Bond					0.00000	101.25302				0.00	0	0
Total BPPF12 SPOT										0.00	0	0
Total For BPPF12										0.00	0	0
BPPF1: On 09/10/2023 Spot Bond					0.00000	101.34441				0.00	0	0
Total BPPF13 SPOT										0.00	0	0
Total For BPPF13										0.00	0	0
BS2A1: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A1U SPOT										0.00	0	0
Total For BS2A1U										0.00	0	0
BS2A2: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A2U SPOT										0.00	0	0
Total For BS2A2U										0.00	0	0
BS2B1: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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					0.00000	101.75943				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZ21 On 27/03/2021 Spot Bond					0.00000	101.74013				0.00	0	0
Total BWZ21B SPOT										0.00	0	0
Total For BWZ21B										0.00	0	0
BWZJ1 On 10/11/2019 Spot Bond					0.00000	100.97844				0.00	0	0
Total BWZJ19 SPOT										0.00	0	0
Total For BWZJ19										0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.59618				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL13 On 01/02/2019 Spot Bond					0.00000	101.34579				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			8.88500	104.35249	8.88500	104.32744				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL17 On 23/08/2019 Spot Bond					0.00000	102.08502				0.00	0	0
Total CBL17 SPOT										0.00	0	0
Total For CBL17										0.00	0	0
CBL18 On 23/08/2019 Spot Bond			9.11500	104.46770	9.11500	104.44239				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL20 On 14/12/2019 Spot Bond					0.00000	105.04401				0.00	0	0
Total CBL20 SPOT										0.00	0	0
Total For CBL20										0.00	0	0
CBL22 On 06/05/2020 Spot Bond			9.27500	99.70868	9.27500	99.68371				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL24 On 02/11/2020 Spot Bond					0.00000	100.88205				0.00	0	0
Total CBL24 SPOT										0.00	0	0
Total For CBL24										0.00	0	0
CBL25 On 06/05/2019 Spot Bond					0.00000	101.06630				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			9.57500	104.17351	9.57500	104.14660				0.00	0	0
Total CBL26 SPOT										0.00	0	0
Total For CBL26										0.00	0	0
CBL27 On 12/05/2020 Spot Bond					0.00000	101.46358				0.00	0	400,000,000
Total CBL27 SPOT										0.00	0	400,000,000
Total For CBL27										0.00	0	400,000,000
CBL28 On 21/05/2021 Spot Bond					0.00000	100.33002				0.00	0	0
Total CBL28 SPOT										0.00	0	0
Total For CBL28										0.00	0	0
CCT01 On 23/06/2023 Spot Bond			10.27500	113.89155	10.27500	113.86038				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.35000	105.06092	10.35000	105.03196			13,455,000,000,000.00	1,300,000,000	700,000,000
Total CCT02 SPOT									13,455,000,000,000.00	1,300,000,000	700,000,000
Total For CCT02									13,455,000,000,000.00	1,300,000,000	700,000,000
CCT03 On 15/03/2025 Spot Bond			10.50500	105.47738	10.50500	105.44756			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			10.45000	10.45000	10.45000	102.96054			0.00	0	0
Total CCT04 SPOT									0.00	0	0
Total For CCT04									0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	102.05480	10.00000	102.02820			0.00	0	0
Total CGR14/JIBAR SPOT									0.00	0	0
Total For CGR14/JIBAR									0.00	0	0
CGR21 On 12/10/2020 Spot Bond					0.00000	101.72801			0.00	0	0
Total CGR21 SPOT									0.00	0	0
Total For CGR21									0.00	0	0
CGR23 On 08/02/2019 Spot Bond					0.00000	100.82774			0.00	0	0
Total CGR23 SPOT									0.00	0	0
Total For CGR23									0.00	0	0
CGR24 On 08/02/2021 Spot Bond					0.00000	102.90608			0.00	0	0
Total CGR24 SPOT									0.00	0	0
Total For CGR24									0.00	0	0
CGR25 On 27/06/2019 Spot Bond					0.00000	102.67386			0.00	0	0
Total CGR25 SPOT									0.00	0	0
Total For CGR25									0.00	0	0
CGR27 On 25/11/2019 Spot Bond					0.00000	100.80958			0.00	0	0
Total CGR27 SPOT									0.00	0	0
Total For CGR27									0.00	0	0
CGR29 On 08/02/2021 Spot Bond					0.00000	102.00121			0.00	0	0
Total CGR29 SPOT									0.00	0	0
Total For CGR29									0.00	0	0
CGR32 On 21/07/2020 Spot Bond					0.00000	101.33978			0.00	0	0
Total CGR32 SPOT									0.00	0	0
Total For CGR32									0.00	0	0
CGR33 On 22/09/2020 Spot Bond					0.00000	102.15044			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR33 SPOT										0.00	0	0
Total For CGR33										0.00	0	0
CGR37 On 08/02/2019 Spot Bond					0.00000	100.65434				0.00	0	0
Total CGR37 SPOT										0.00	0	0
Total For CGR37										0.00	0	0
CGR38 On 13/02/2021 Spot Bond					0.00000	100.67332				0.00	0	0
Total CGR38 SPOT										0.00	0	0
Total For CGR38										0.00	0	0
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR39U SPOT										0.00	0	0
Total For CGR39U										0.00	0	0
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR40U SPOT										0.00	0	0
Total For CGR40U										0.00	0	0
CGR41 On 25/06/2021 Spot Bond					0.00000	102.15852				0.00	0	0
Total CGR41 SPOT										0.00	0	0
Total For CGR41										0.00	0	0
CGR42 On 03/08/2023 Spot Bond					0.00000	100.96298				0.00	0	0
Total CGR42 SPOT										0.00	0	0
Total For CGR42										0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CIG09U SPOT										0.00	0	0
Total For CIG09U										0.00	0	0
CLA1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	104.32549				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	148.41953	3.14000	148.31091				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN198 On 13/09/2021 Spot Bond			4.08000	4.08000	4.08000	144.06302				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	102.05500	10.00000	102.02800				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	102.05500	10.00000	102.02800				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			8.59000	102.76440	8.59000	102.75225				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN243 On 24/02/2019 Spot Bond			9.35000	102.59872	9.35000	102.57296				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN262 On 26/03/2019 Spot Bond			8.04500	102.36568	8.04500	102.34365				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	102.05500	10.00000	102.02800				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN313 On 14/11/2022 Spot Bond					0.00000	100.56745				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			11.09500	95.73881	11.09500	95.71025				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			11.61500	97.01588	11.61500	96.98562				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN317 On 20/03/2023 Spot Bond					0.00000	102.14466				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond					0.00000	100.55562				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN327 On 20/06/2023 Spot Bond					0.00000	102.14037				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN340 On 20/12/2018 Spot Bond					0.00000	102.55367				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN343 On 20/12/2023 Spot Bond					0.00000	102.28734				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN344 On 20/12/2018 Spot Bond					0.00000	101.80416				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN345 On 20/12/2023 Spot Bond					0.00000	101.32719				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN360 On 20/03/2019 Spot Bond					0.00000	101.75798				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN362 On 20/03/2024 Spot Bond			10.27500	103.34110	10.27500	103.31251				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN363 On 20/03/2024 Spot Bond					0.00000	101.89973				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN364 On 06/08/2023 Spot Bond					0.00000	100.85674				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN365 On 20/03/2024 Spot Bond			12.41500	104.89184	12.41500	104.85694				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond					0.00000	100.88899				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 26/07/2022 Spot Bond					0.00000	101.05364				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond					0.00000	110.98694				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond					0.00000	101.87342				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/03/2021 Spot Bond			8.97500	103.93481	8.97500	103.90961				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 20/06/2019 Spot Bond					0.00000	100.73199				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.98000	100.54857	10.98000	100.51889				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	102.33410	11.00000	102.30384				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					0.00000	102.11905				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			12.20500	101.85858	12.20500	101.82526				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					0.00000	102.30396				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					0.00000	101.90901				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN387 On 26/01/2021 Spot Bond					0.00000	101.11437				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN388 On 20/09/2019 Spot Bond					0.00000	102.02487				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN393 On 20/12/2019 Spot Bond					0.00000	107.14677				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN394 On 20/09/2022 Spot Bond					0.00000	101.91965				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN396 On 20/03/2020 Spot Bond					0.00000	102.06698				0.00	400,000,000	200,000,000
Total CLN396 SPOT										0.00	400,000,000	200,000,000
Total For CLN396										0.00	400,000,000	200,000,000
CLN397 On 20/06/2020 Spot Bond					0.00000	102.85863				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN398 On 14/11/2022 Spot Bond					0.00000	100.53669				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN399 On 14/11/2022 Spot Bond					0.00000	100.53373				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond					0.00000	101.91953				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN406 On 20/06/2020 Spot Bond					0.00000	102.39587				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond					0.00000	101.93004				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN409 On 18/07/2020 Spot Bond					0.00000	101.40676				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond					0.00000	102.11912				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond					0.00000	102.12962				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond					0.00000	101.41338				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond					0.00000	103.26882				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN414 On 20/09/2020 Spot Bond					0.00000	102.20312				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN416 On 18/07/2020 Spot Bond					0.00000	101.49946				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN417 On 23/09/2020 Spot Bond					0.00000	102.05214				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN419 On 20/12/2020 Spot Bond					0.00000	102.30816				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN420 On 18/04/2028 Spot Bond			7.01000	7.01000	7.01000	53.02235				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN421 On 20/12/2020 Spot Bond					0.00000	102.32915				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN422 On 26/01/2021 Spot Bond					0.00000	101.38397				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN423 On 20/12/2020 Spot Bond					0.00000	115.86915				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN422 On 20/12/2020 Spot Bond					0.00000	112.85313				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN423 On 20/12/2020 Spot Bond					0.00000	115.83546				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN424 On 20/12/2020 Spot Bond					0.00000	104.05605				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN425 On 20/12/2020 Spot Bond					0.00000	113.19431				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN426 On 20/12/2018 Spot Bond					0.00000	102.25728				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN427 On 20/12/2020 Spot Bond					0.00000	102.74888				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN429 On 20/12/2020 Spot Bond					0.00000	130.22416				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN430 On 20/12/2020 Spot Bond					0.00000	117.90227				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN431 On 20/12/2020 Spot Bond					0.00000	119.70634				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN432 On 20/12/2020 Spot Bond					0.00000	121.32108				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN433 On 20/12/2020 Spot Bond					0.00000	131.13193				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 20/12/2020 Spot Bond					0.00000	102.10866				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN437 On 20/12/2020 Spot Bond					0.00000	102.01413				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN439 On 03/02/2021 Spot Bond					0.00000	100.79565				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN440 On 20/03/2021 Spot Bond					0.00000	132.34026				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN441 On 20/03/2021 Spot Bond					0.00000	103.79626				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN442 On 23/05/2021 Spot Bond					0.00000	100.36136				0.00	0	0
Total CLN442 SPOT										0.00	0	0
Total For CLN442										0.00	0	0
CLN444 On 24/05/2021 Spot Bond			9.07500	105.31254	9.07500	105.28673				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN445 On 31/01/2022 Spot Bond			4.38000	149.01453	4.38000	148.97481				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN450 On 31/01/2025 Spot Bond			6.64000	108.43042	6.64000	108.39506				0.00	0	0
Total CLN450 SPOT										0.00	0	0
Total For CLN450										0.00	0	0
CLN451 On 31/01/2025 Spot Bond			6.58000	108.79038	6.58000	108.75506				0.00	0	0
Total CLN451 SPOT										0.00	0	0
Total For CLN451										0.00	0	0
CLN452 On 04/05/2021 Spot Bond					0.00000	100.27429				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN453 On 20/12/2021 Spot Bond					0.00000	102.37554				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN454 On 17/11/2021 Spot Bond					0.00000	100.41249				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN457 On 29/11/2021 Spot Bond					0.00000	101.08451				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN458 On 29/11/2021 Spot Bond					0.00000	100.18123				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN460 On 15/02/2022 Spot Bond					0.00000	104.26611				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			10.14500	105.77743	10.14500	105.74898				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			10.02500	102.38556	10.02500	102.35790				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN464 On 14/03/2020 Spot Bond					0.00000	99.81706				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN465 On 27/03/2020 Spot Bond					0.00000	101.64493				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN467 On 28/03/2020 Spot Bond					0.00000	101.67530				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN468 On 28/03/2022 Spot Bond					0.00000	103.02160				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN469 On 17/05/2019 Spot Bond					0.00000	100.37832				0.00	0	0
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0
CLN471 On 19/11/2022 Spot Bond					0.00000	100.44879				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					0.00000	99.96735				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN475 On 20/09/2020 Spot Bond					0.00000	102.12962				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN476 On 29/11/2021 Spot Bond			100.00000	17.64914	100.00000	17.60965				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					0.00000	99.96748				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					0.00000	100.52607				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					0.00000	102.02939				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN483 On 02/12/2021 Spot Bond					0.00000	101.05369				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			9.07500	101.63068	9.07500	101.60590				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					0.00000	102.58701				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			12.70500	99.84194	12.70500	99.78723				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			9.50500	102.18892	9.50500	102.16314				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					0.00000	101.65651				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN49(On 28/03/2022 Spot Bond					0.00000	102.30427				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN49(On 07/06/2022 Spot Bond					0.00000	99.96748				0.00	0	0
Total CLN491 SPOT										0.00	0	0
Total For CLN491										0.00	0	0
CLN49(On 30/09/2019 Spot Bond					0.00000	101.75393				0.00	0	0
Total CLN492 SPOT										0.00	0	0
Total For CLN492										0.00	0	0
CLN49(On 20/06/2022 Spot Bond					0.00000	102.12776				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN49(On 07/06/2022 Spot Bond			11.57500	100.80443	11.57500	100.88301				0.00	0	0
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0
CLN49(On 29/08/2020 Spot Bond					0.00000	100.17083				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN49(On 04/09/2024 Spot Bond			10.30500	101.58374	10.30500	101.55554				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN49(On 04/09/2024 Spot Bond					0.00000	101.65113				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN49(On 08/06/2022 Spot Bond					0.00000	102.72105				0.00	0	0
Total CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0
CLN49(On 20/05/2021 Spot Bond					0.00000	100.37876				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN50(On 10/10/2020 Spot Bond					0.00000	101.36927				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN50(On 11/10/2022 Spot Bond					0.00000	101.43435				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN501 On 11/10/2024 Spot Bond					0.00000	101.48743				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN502 On 20/12/2022 Spot Bond					0.00000	102.19702				0.00	0	0
Total CLN503 SPOT										0.00	0	0
Total For CLN503										0.00	0	0
CLN503 On 11/10/2024 Spot Bond					0.00000	101.48743				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN504 On 24/10/2020 Spot Bond					0.00000	101.02227				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN505 On 30/04/2019 Spot Bond					0.00000	100.85443				0.00	6,000,000,000	3,000,000,000
Total CLN506 SPOT										0.00	6,000,000,000	3,000,000,000
Total For CLN506										0.00	6,000,000,000	3,000,000,000
CLN506 On 20/12/2022 Spot Bond					0.00000	102.15080				0.00	0	0
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0
CLN507 On 24/02/2020 Spot Bond					0.00000	100.28219				0.00	0	0
Total CLN508 SPOT										0.00	0	0
Total For CLN508										0.00	0	0
CLN508 On 11/10/2020 Spot Bond					0.00000	101.41145				0.00	0	0
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0
CLN510 On 14/11/2022 Spot Bond					0.00000	97.31394				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN511 On 07/06/2022 Spot Bond					0.00000	99.96965				0.00	0	0
Total CLN512 SPOT										0.00	0	0
Total For CLN512										0.00	0	0
CLN512 On 23/02/2019 Spot Bond					0.00000	100.36799				0.00	0	0
Total CLN514 SPOT										0.00	0	0
Total For CLN514										0.00	0	0
CLN514 On 23/02/2019 Spot Bond					0.00000	100.43711				0.00	0	216,878,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN515 SPOT										0.00	0	216,878,900
Total For CLN515										0.00	0	216,878,900
CLN515 On 15/09/2022 Spot Bond			9.96000	103.18027	9.96000	102.22617				0.00	0	0
Total CLN516 SPOT										0.00	0	0
Total For CLN516										0.00	0	0
CLN516 On 30/10/2022 Spot Bond			10.01000	102.35367	10.01000	100.99780				0.00	0	0
Total CLN517 SPOT										0.00	0	0
Total For CLN517										0.00	0	0
CLN517 On 25/11/2022 Spot Bond					0.00000	100.26995				0.00	0	0
Total CLN518 SPOT										0.00	0	0
Total For CLN518										0.00	0	0
CLN518 On 30/06/2022 Spot Bond			9.60000	101.18603	9.60000	101.15727				0.00	0	0
Total CLN519 SPOT										0.00	0	0
Total For CLN519										0.00	0	0
CLN519 On 12/03/2023 Spot Bond					0.00000	99.85830				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0
CLN520 On 17/09/2020 Spot Bond					0.00000	101.88910				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN521 On 27/02/2023 Spot Bond					0.00000	100.22549				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN522 On 13/05/2021 Spot Bond					0.00000	100.55036				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	102.23603	9.20000	102.21063				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN524 On 24/04/2021 Spot Bond					0.00000	101.02813				0.00	0	0
Total CLN525 SPOT										0.00	0	0
Total For CLN525										0.00	0	0
CLN525 On 26/04/2023 Spot Bond					0.00000	101.01480				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					0.00000	103.50875				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN527 SPOT										0.00	0	0
Total For CLN527										0.00	0	0
CLN527 On 25/11/2022 Spot Bond					0.00000	101.47990				0.00	0	0
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN528 On 29/11/2021 Spot Bond					0.00000	102.04434				0.00	0	0
Total CLN529 SPOT										0.00	0	0
Total For CLN529										0.00	0	0
CLN529 On 12/03/2021 Spot Bond					0.00000	99.86436				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN530 On 12/03/2023 Spot Bond					0.00000	99.85830				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN531 On 20/06/2023 Spot Bond					0.00000	102.05632				0.00	0	0
Total CLN532 SPOT										0.00	0	0
Total For CLN532										0.00	0	0
CLN532 On 20/06/2023 Spot Bond					0.00000	102.02480				0.00	0	0
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN533 On 18/07/2025 Spot Bond					0.00000	101.24774				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			10.53000	10.53000	10.53000	103.09919				0.00	0	0
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN535 On 18/07/2023 Spot Bond					0.00000	101.22528				0.00	0	0
Total CLN536 SPOT										0.00	0	0
Total For CLN536										0.00	0	0
CLN536 On 25/10/2023 Spot Bond					0.00000	101.02452				0.00	0	0
Total CLN537 SPOT										0.00	0	0
Total For CLN537										0.00	0	0
CLN537 On 16/08/2023 Spot Bond					0.00000	100.50092				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					0.00000	103.05912				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN539 SPOT										0.00	0	0
Total For CLN539										0.00	0	0
CLN54(On 17/01/2024 Spot Bond					0.00000	102.38075				0.00	0	0
Total CLN540 SPOT										0.00	0	0
Total For CLN540										0.00	0	0
CLN54 On 20/12/2023 Spot Bond					0.00000	102.93145				0.00	0	0
Total CLN541 SPOT										0.00	0	0
Total For CLN541										0.00	0	0
CLN54 On 30/05/2022 Spot Bond					0.00000	100.15362				0.00	0	0
Total CLN542 SPOT										0.00	0	0
Total For CLN542										0.00	0	0
CLN54 On 07/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN543 SPOT										0.00	0	0
Total For CLN543										0.00	0	0
CLN54 On 20/12/2023 Spot Bond					0.00000	100.77755				0.00	0	0
Total CLN544 SPOT										0.00	0	0
Total For CLN544										0.00	0	0
CLN54 On 17/01/2024 Spot Bond					0.00000	100.63379				0.00	0	0
Total CLN545 SPOT										0.00	0	0
Total For CLN545										0.00	0	0
CLN54 On 21/08/2026 Spot Bond			100.00000	14.67751	100.00000	100.00000				0.00	0	0
Total CLN546 SPOT										0.00	0	0
Total For CLN546										0.00	0	0
CLN54 On 29/03/2025 Spot Bond			100.00000	10.90438	100.00000	100.00000				0.00	0	0
Total CLN547 SPOT										0.00	0	0
Total For CLN547										0.00	0	0
CLN54 On 12/11/2025 Spot Bond			100.00000	14.99571	100.00000	100.00000				0.00	0	0
Total CLN548 SPOT										0.00	0	0
Total For CLN548										0.00	0	0
CLN54 On 07/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN549 SPOT										0.00	0	0
Total For CLN549										0.00	0	0
CLN55 On 18/04/2028 Spot Bond					0.00000	227.97889				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			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 CLN550 SPOT									0.00	0	0
Total For CLN550									0.00	0	0
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000			0.00	0	0
Total CLN61 SPOT									0.00	0	0
Total For CLN61									0.00	0	0
CLN81 On 18/04/2028 Spot Bond			9.30500	93.79679	9.30500	93.77335			0.00	0	0
Total CLN81 SPOT									0.00	0	0
Total For CLN81									0.00	0	0
CLN88 On 28/04/2028 Spot Bond			8.92000	8.92000	8.92000	197.95872			0.00	0	0
Total CLN88 SPOT									0.00	0	0
Total For CLN88									0.00	0	0
CLN89 On 02/03/2028 Spot Bond			8.92000	8.92000	8.92000	198.58791			0.00	0	0
Total CLN89 SPOT									0.00	0	0
Total For CLN89									0.00	0	0
CLNF1: On 20/06/2019 Spot Bond					0.00000	101.86729			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					0.00000	101.86722			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF1: On 20/06/2020 Spot Bond					0.00000	101.94054			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
CLNF1: On 17/08/2021 Spot Bond					0.00000	100.40913			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			8.65000	113.07534	8.65000	113.04903		5,190,000,000,000.00	600,000,000	320,000,000	
Total COJ05 SPOT								5,190,000,000,000.00	600,000,000	320,000,000	
Total For COJ05								5,190,000,000,000.00	600,000,000	320,000,000	
COJ07 On 23/03/2021 Spot Bond			9.18500	105.43556	9.18500	105.40941		0.00	0	572,133,200	
Total COJ07 SPOT								0.00	0	572,133,200	
Total For COJ07								0.00	0	572,133,200	
COJ08 On 22/06/2026 Spot Bond			10.56000	109.82157	10.56000	109.79069		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total COJ08 SPOT									0.00	0	0
Total For COJ08									0.00	0	0
COJG0 On 09/06/2024 Spot Bond			10.10500	100.25661	10.10500	100.22961			0.00	0	0
Total COJG01 SPOT									0.00	0	0
Total For COJG01									0.00	0	0
COT01 On 03/04/2023 Spot Bond			10.35000	97.36610	10.35000	97.33911			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			11.69500	93.43624	11.69500	93.40706		4,678,000,000,000.00	400,000,000	100,000,000	
Total COT02 SPOT								4,678,000,000,000.00	400,000,000	100,000,000	
Total For COT02								4,678,000,000,000.00	400,000,000	100,000,000	
COT03 On 05/06/2028 Spot Bond			11.65000	87.66747	11.65000	87.64020		0.00	0	0	
Total COT03 SPOT								0.00	0	0	
Total For COT03								0.00	0	0	
CPV01 On 30/06/2029 Spot Bond			12.32000	12.32000	12.32000	99.36044		0.00	0	0	
Total CPV01 SPOT								0.00	0	0	
Total For CPV01								0.00	0	0	
CS002 On 17/12/2020 Spot Bond					0.00000	101.89786		0.00	0	0	
Total CS002 SPOT								0.00	0	0	
Total For CS002								0.00	0	0	
CS003 On 12/08/2021 Spot Bond					0.00000	99.73823		0.00	0	0	
Total CS003 SPOT								0.00	0	0	
Total For CS003								0.00	0	0	
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total CSA04U SPOT								0.00	0	0	
Total For CSA04U								0.00	0	0	
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total CSD04U SPOT								0.00	0	0	
Total For CSD04U								0.00	0	0	
DEN80 On 11/12/2018 Spot Bond					0.00000	99.86798		0.00	0	0	
Total DEN80 SPOT								0.00	0	0	
Total For DEN80								0.00	0	0	
DENG8 On 11/09/2019 Spot Bond					0.00000	99.88748		0.00	0	0	
Total DENG83 SPOT								0.00	0	0	
Total For DENG83								0.00	0	0	
DENG8 On 23/09/2019 Spot Bond					0.00000	101.79255		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DENG84 SPOT										0.00	0	0
Total For DENG84										0.00	0	0
DENG8 On 21/09/2021 Spot Bond					0.00000	101.91768				0.00	0	0
Total DENG85 SPOT										0.00	0	0
Total For DENG85										0.00	0	0
DENG8 On 27/09/2019 Spot Bond					0.00000	101.62703				0.00	0	0
Total DENG86 SPOT										0.00	0	0
Total For DENG86										0.00	0	0
DENG8 On 28/09/2021 Spot Bond					0.00000	101.73915				0.00	0	0
Total DENG87 SPOT										0.00	0	0
Total For DENG87										0.00	0	0
DENG8 On 28/09/2023 Spot Bond					0.00000	101.85190				0.00	0	0
Total DENG88 SPOT										0.00	0	0
Total For DENG88										0.00	0	0
DOL00 On 24/01/2019 Spot Bond					0.00000	101.60845				0.00	0	0
Total DOL004 SPOT										0.00	0	0
Total For DOL004										0.00	0	0
DOL00 On 20/12/2019 Spot Bond					0.00000	88.83037				0.00	0	0
Total DOL009 SPOT										0.00	0	0
Total For DOL009										0.00	0	0
DOL01 On 20/12/2021 Spot Bond					0.00000	103.59833				0.00	0	0
Total DOL012 SPOT										0.00	0	0
Total For DOL012										0.00	0	0
DSY01 On 21/11/2022 Spot Bond					0.00000	100.33313				0.00	0	0
Total DSY01 SPOT										0.00	0	0
Total For DSY01										0.00	0	0
DSY02 On 21/11/2024 Spot Bond					0.00000	100.52561				0.00	0	0
Total DSY02 SPOT										0.00	0	0
Total For DSY02										0.00	0	0
DSY03 On 21/11/2024 Spot Bond			9.97000	9.97000	9.97000	102.58608				0.00	0	0
Total DSY03 SPOT										0.00	0	0
Total For DSY03										0.00	0	0
DSY04 On 21/08/2026 Spot Bond					0.00000	100.34075				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			8.37500	105.70435	8.37500	105.68066				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DV2021 SPOT										0.00	0	0
Total For DV2021										0.00	0	0
DV22 On 07/02/2020 Spot Bond			7.49000	105.26793	7.49000	105.24690				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	47.46998	100.00000	47.36549				0.00	0	0
Total DV22/R207 SPOT										0.00	0	0
Total For DV22/R207										0.00	0	0
DV23 On 27/02/2023 Spot Bond			9.27500	105.23013	9.27500	105.20421			20,405,000,000.00	2,200,000	1,181,100,000	
Total DV23 SPOT									20,405,000,000.00	2,200,000	1,181,100,000	
Total For DV23									20,405,000,000.00	2,200,000	1,181,100,000	
DV23/R On 27/02/2023 Spot Bond			100.00000	15.45147	100.00000	15.41746			0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	15.45147	100.00000	15.41746			0.00	0	0	
Total DV23/R2023 SPOT									0.00	0	0	
Total For DV23/R2023									0.00	0	0	
DV24 On 18/02/2024 Spot Bond			9.50500	103.64109	9.50500	103.61494			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	102.89532	9.69000	102.86887			0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.89532	9.69000	102.86887			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			11.25500	96.11063	11.25500	96.08204			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	103.01665	10.10000	102.98907			0.00	0	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.01665	10.10000	102.98907			0.00	0	0	
Total DV29/R213 SPOT									0.00	0	0	
Total For DV29/R213									0.00	0	0	
DVF19 On 31/05/2019 Spot Bond					0.00000	100.43446			0.00	0	0	
Total DVF19 SPOT									0.00	0	0	
Total For DVF19									0.00	0	0	
DVF20 On 29/11/2019 Spot Bond					0.00000	100.20357			0.00	0	0	
Total DVF20 SPOT									0.00	0	0	
Total For DVF20									0.00	0	0	
DVF20I On 28/03/2020 Spot Bond					0.00000	101.94230			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DVF20B SPOT									0.00	0	0
Total For DVF20B									0.00	0	0
DVF20(On 31/08/2020 Spot Bond					0.00000	100.29879			0.00	0	0
Total DVF20C SPOT									0.00	0	0
Total For DVF20C									0.00	0	0
DVF20(On 23/10/2020 Spot Bond					0.00000	101.09533			0.00	0	0
Total DVF20D SPOT									0.00	0	0
Total For DVF20D									0.00	0	0
DVF21 On 29/11/2021 Spot Bond					0.00000	100.17224			0.00	0	0
Total DVF21 SPOT									0.00	0	0
Total For DVF21									0.00	0	0
DVF22 On 28/03/2022 Spot Bond					0.00000	102.28269			0.00	0	0
Total DVF22 SPOT									0.00	0	0
Total For DVF22									0.00	0	0
DVF22(On 29/08/2022 Spot Bond					0.00000	100.16819			0.00	0	0
Total DVF22B SPOT									0.00	0	0
Total For DVF22B									0.00	0	0
DVF22(On 24/10/2022 Spot Bond					0.00000	100.99798			0.00	0	0
Total DVF22C SPOT									0.00	0	0
Total For DVF22C									0.00	0	0
DVF24 On 23/10/2024 Spot Bond					0.00000	101.05619			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			7.95500	113.09667	7.95500	113.07270		3,182,000,000,000.00	400,000,000	200,000,000	
Total E170 SPOT								3,182,000,000,000.00	400,000,000	200,000,000	
Total For E170								3,182,000,000,000.00	400,000,000	200,000,000	
E170/R On 01/08/2020 Spot Bond			100.00000	40.55337	100.00000	40.46410		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			7.76500	104.45156	7.76500	104.42958		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			8.78500	104.92701	8.78500	104.90209		0.00	0	0	
Total ECN22 SPOT								0.00	0	0	
Total For ECN22								0.00	0	0	
ECN24 On 14/03/2024 Spot Bond			9.81500	102.82438	9.81500	102.79716		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ECN24 SPOT									0.00	0	0
Total For ECN24									0.00	0	0
ECN32 On 14/03/2032 Spot Bond			4.37000	102.10279	4.37000	102.07542			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			4.12000	93.91447	4.12000	93.89010			0.00	0	0
Total EL037 SPOT									0.00	0	0
Total For EL037									0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	122.84757	2.25000	122.82183			0.00	0	0
Total EL037/I2038 SPOT									0.00	0	0
Total For EL037/I2038									0.00	0	0
EL28 On 02/05/2028 Spot Bond			3.96000	126.85509	3.95000	126.92608			0.00	0	210,900,000
Total EL28 SPOT									0.00	0	210,900,000
Total For EL28									0.00	0	210,900,000
EL29 On 19/11/2029 Spot Bond			3.96000	113.19312	3.96000	113.16403			0.00	0	235,600,000
Total EL29 SPOT									0.00	0	235,600,000
Total For EL29									0.00	0	235,600,000
EL30 On 29/07/2030 Spot Bond			3.96000	112.39450	3.96000	112.36582			0.00	0	190,400,000
Total EL30 SPOT									0.00	0	190,400,000
Total For EL30									0.00	0	190,400,000
EL31 On 02/06/2031 Spot Bond			4.03000	102.38853	4.03000	102.36208			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			4.09000	95.39635	4.09000	95.37167			0.00	0	0
Total EL36 SPOT									0.00	0	0
Total For EL36									0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	122.84757	2.25000	122.82183			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			8.45000	106.93731	8.45000	106.91326			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			8.47500	107.07889	8.47500	107.05434			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			10.82000	97.80480	10.82000	97.77634			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EMM03 SPOT										0.00	0	0
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			11.05500	11.05500	11.05500	93.86787				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			11.23000	11.23000	11.23000	99.32062				0.00	0	1,333,333,200
Total EMM05 SPOT										0.00	0	1,333,333,200
Total For EMM05										0.00	0	1,333,333,200
EMM06 On 23/06/2025 Spot Bond			10.80000	10.80000	10.80000	103.23826				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			10.65000	10.65000	10.65000	103.78735				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			11.32000	11.32000	11.32000	90.46794				0.00	0	0
Total EMM07P SPOT										0.00	0	0
Total For EMM07P										0.00	0	0
ENX01 On 23/04/2021 Spot Bond					0.00000	101.21941				0.00	0	0
Total ENX01 SPOT										0.00	0	0
Total For ENX01										0.00	0	0
ENX01 On 23/04/2021 Spot Bond					0.00000	101.13611				0.00	0	0
Total ENX01S SPOT										0.00	0	0
Total For ENX01S										0.00	0	0
ENX02 On 10/09/2022 Spot Bond					0.00000	99.89901				0.00	0	0
Total ENX02 SPOT										0.00	0	0
Total For ENX02										0.00	0	0
ENX03 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ENX03U SPOT										0.00	0	0
Total For ENX03U										0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	100.01352				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF008 On 12/09/2019 Spot Bond					0.00000	100.37656				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF010 On 07/11/2019 Spot Bond					0.00000	101.10612				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total EPF010 SPOT									0.00	0	0
Total For EPF010									0.00	0	0
EPF011 On 12/06/2020 Spot Bond					0.00000	100.49205			0.00	0	0
Total EPF011 SPOT									0.00	0	0
Total For EPF011									0.00	0	0
EPF012 On 06/11/2020 Spot Bond					0.00000	101.33156			0.00	0	0
Total EPF012 SPOT									0.00	0	0
Total For EPF012									0.00	0	0
EPF014 On 28/05/2021 Spot Bond					0.00000	100.19902			0.00	0	0
Total EPF014 SPOT									0.00	0	0
Total For EPF014									0.00	0	0
EPF015 On 04/06/2023 Spot Bond					0.00000	100.04661			0.00	0	0
Total EPF015 SPOT									0.00	0	0
Total For EPF015									0.00	0	0
EPF016 On 07/09/2021 Spot Bond					0.00000	99.97791			0.00	0	0
Total EPF016 SPOT									0.00	0	0
Total For EPF016									0.00	0	0
EPF017 On 07/09/2023 Spot Bond					0.00000	99.97750			0.00	0	0
Total EPF017 SPOT									0.00	0	0
Total For EPF017									0.00	0	0
EPF02L On 01/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EPF02U SPOT									0.00	0	0
Total For EPF02U									0.00	0	0
EPF04L On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EPF04U SPOT									0.00	0	0
Total For EPF04U									0.00	0	0
EPF05L On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EPF05U SPOT									0.00	0	0
Total For EPF05U									0.00	0	0
EPF07L On 28/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EPF07U SPOT									0.00	0	0
Total For EPF07U									0.00	0	0
EPF08L On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	30,000,000,000	30,000,000,000	
Total EPF08U SPOT								10,000,000,000,000.00	30,000,000,000	30,000,000,000	
Total For EPF08U								10,000,000,000,000.00	30,000,000,000	30,000,000,000	
EPF09L On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	20,000,000,000	20,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF09U SPOT										10,000,000,000,000.00	20,000,000,000	20,000,000,000
Total For EPF09U										10,000,000,000,000.00	20,000,000,000	20,000,000,000
EPFC3 On 04/03/2019 Spot Bond					0.00000	100.00945				0.00	0	0
Total EPFC37 SPOT										0.00	0	0
Total For EPFC37										0.00	0	0
EPFC3 On 06/09/2019 Spot Bond					0.00000	99.99998				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					0.00000	101.28588				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					0.00000	100.66078				0.00	0	0
Total EPFC41 SPOT										0.00	0	0
Total For EPFC41										0.00	0	0
EQS05 On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2020 Spot Bond					0.00000	99.74208				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS10 On 28/07/2022 Spot Bond					0.00000	101.03313				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
ERS3B On 17/08/2019 Spot Bond					0.00000	100.39414				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3B On 17/05/2019 Spot Bond					0.00000	100.39455				0.00	0	0
Total ERS3B5 SPOT										0.00	0	0
Total For ERS3B5										0.00	0	0
ERS3C On 17/08/2019 Spot Bond					0.00000	100.41704				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERS3C On 17/05/2019 Spot Bond					0.00000	100.43938				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERS3C5 SPOT									0.00	0	0
Total For ERS3C5									0.00	0	0
ERSA1:On 25/11/2020 Spot Bond			10.00000	102.05500	10.00000	102.02800			0.00	0	0
Total ERS12/JIBAR SPOT									0.00	0	0
Total For ERS12/JIBAR									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	100.14498			0.00	0	0
Total ERS21 SPOT									0.00	0	0
Total For ERS21									0.00	0	0
ERSA2:On 17/05/2019 Spot Bond					0.00000	100.54076			0.00	0	0
Total ERS22 SPOT									0.00	0	0
Total For ERS22									0.00	0	0
ERSA2 On 17/08/2019 Spot Bond					0.00000	100.69300			0.00	0	0
Total ERS23 SPOT									0.00	0	0
Total For ERS23									0.00	0	0
ERSA2:On 17/08/2020 Spot Bond					0.00000	100.37818			0.00	0	0
Total ERS24 SPOT									0.00	0	0
Total For ERS24									0.00	0	0
ERSA2:On 17/08/2022 Spot Bond					0.00000	100.39193			0.00	0	0
Total ERS25 SPOT									0.00	0	0
Total For ERS25									0.00	0	0
ES23 On 25/01/2023 Spot Bond			9.36500	105.78167	9.36500	105.75536		46,860,587,000,000.00	5,003,800,000	2,501,900,000	
Total ES23 SPOT								16,860,587,000,000.00	5,003,800,000	2,501,900,000	
Total For ES23								16,860,587,000,000.00	5,003,800,000	2,501,900,000	
ES23/R On 25/01/2023 Spot Bond			10.00000	103.64456	10.00000	103.61707		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			10.15000	89.71996	10.15000	89.69557		74,811,590,000,000.00	7,370,600,000	3,544,400,000	
Total ES26 SPOT								74,811,590,000,000.00	7,370,600,000	3,544,400,000	
Total For ES26								74,811,590,000,000.00	7,370,600,000	3,544,400,000	
ES26/R On 02/04/2026 Spot Bond			7.85000	101.40592	7.85000	101.38448		0.00	0	0	
Total ES26/R186 SPOT								0.00	0	0	
Total For ES26/R186								0.00	0	0	
ES33 On 15/09/2033 Spot Bond			10.95500	76.68291	10.95000	76.68969		103,526,941,000,000.00	9,450,200,000	4,789,600,000	
Total ES33 SPOT								13,526,941,000,000.00	9,450,200,000	4,789,600,000	
Total For ES33								13,526,941,000,000.00	9,450,200,000	4,789,600,000	
ES33/R On 15/09/2033 Spot Bond			7.50000	101.70248	7.50000	101.68180		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ES33/R209 SPOT									0.00	0	0
Total For ES33/R209									0.00	0	0
ES42 On 25/04/2042 Spot Bond			11.18000	78.89565	11.18000	78.87207			76,064,248,000,000.00	6,803,600,000	3,401,800,000
Total ES42 SPOT									'6,064,248,000,000.00	6,803,600,000	3,401,800,000
Total For ES42									'6,064,248,000,000.00	6,803,600,000	3,401,800,000
ES42/R On 25/04/2042 Spot Bond			8.50000	100.98822	8.50000	100.96513			0.00	0	0
Total ES42/R214 SPOT									0.00	0	0
Total For ES42/R214									0.00	0	0
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF01U SPOT									0.00	0	0
Total For ESF01U									0.00	0	0
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF02U SPOT									0.00	0	0
Total For ESF02U									0.00	0	0
ESFR0: On 20/04/2021 Spot Bond					0.00000	101.15345			0.00	0	0
Total ESFR03 SPOT									0.00	0	0
Total For ESFR03									0.00	0	0
EXX02 On 19/05/2019 Spot Bond					0.00000	99.98256			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FBJ20Z On 20/03/2020 Spot Bond					0.00000	101.87777			0.00	0	0
Total FBJ20Z SPOT									0.00	0	0
Total For FBJ20Z									0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.94062			0.00	0	0
Total FBJ22Z SPOT									0.00	0	0
Total For FBJ22Z									0.00	0	0
FFA1U On 20/11/2026 Spot Bond			100.00000	17.96148	100.00000	17.82666			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	29.19172	100.00000	28.97261			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF07U SPOT										0.00	0	0
Total For FIF07U										0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF11U SPOT										0.00	0	0
Total For FIF11U										0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF12U SPOT										0.00	0	0
Total For FIF12U										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond					0.00000	100.30373				0.00	0	100,000,000
Total FIFB08 SPOT										0.00	0	100,000,000
Total For FIFB08										0.00	0	100,000,000
FIFB09 On 27/06/2019 Spot Bond					0.00000	101.70030				0.00	0	0
Total FIFB09 SPOT										0.00	0	0
Total For FIFB09										0.00	0	0
FIFB10 On 12/09/2019 Spot Bond					0.00000	100.11777				0.00	0	0
Total FIFB10 SPOT										0.00	0	0
Total For FIFB10										0.00	0	0
FIFB11 On 07/02/2020 Spot Bond					0.00000	100.94759				0.00	0	0
Total FIFB11 SPOT										0.00	0	0
Total For FIFB11										0.00	0	0
FIFB12 On 13/08/2020 Spot Bond					0.00000	100.53793				0.00	0	0
Total FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.67173				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFB14 SPOT										0.00	0	0
Total For FIFB14										0.00	0	0
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.36132				0.00	0	0
Total FIFB15 SPOT										0.00	0	0
Total For FIFB15										0.00	0	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FMLA1U SPOT										0.00	0	0
Total For FMLA1U										0.00	0	0
FNT002 On 04/01/2019 Spot Bond					0.00000	100.63452				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					0.00000	100.15074				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
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPA1U SPOT										0.00	0	0
Total For FPA1U										0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FRB05 On 21/12/2018 Spot Bond			7.31500	103.95832	7.31500	103.93755				0.00	0	360,000,000
Total FRB05 SPOT										0.00	0	360,000,000
Total For FRB05										0.00	0	360,000,000
FRB12 On 02/06/2019 Spot Bond					0.00000	100.23679				0.00	0	0
Total FRB12 SPOT										0.00	0	0
Total For FRB12										0.00	0	0
FRB13 On 02/06/2021 Spot Bond					0.00000	98.91139				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			10.17500	10.17500	10.17500	99.73080				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB15 On 06/03/2020 Spot Bond					0.00000	102.03424				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					0.00000	103.89008				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRB16 SPOT									0.00	0	0
Total For FRB16									0.00	0	0
FRB17 On 08/01/2022 Spot Bond					0.00000	106.38459			0.00	0	0
Total FRB17 SPOT									0.00	0	0
Total For FRB17									0.00	0	0
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRB17/JIBAR SPOT									0.00	0	0
Total For FRB17/JIBAR									0.00	0	0
FRB18 On 13/04/2021 Spot Bond					0.00000	106.11366			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			10.87500	104.77722	10.87500	104.74674			0.00	0	0
Total FRB19 SPOT									0.00	0	0
Total For FRB19									0.00	0	0
FRB20 On 15/04/2021 Spot Bond					0.00000	103.95011			0.00	0	0
Total FRB20 SPOT									0.00	0	0
Total For FRB20									0.00	0	0
FRB21 On 24/11/2021 Spot Bond					0.00000	102.96635			0.00	0	0
Total FRB21 SPOT									0.00	0	0
Total For FRB21									0.00	0	0
FRB22 On 08/12/2022 Spot Bond					0.00000	105.64659			0.00	20,000,000	10,000,000
Total FRB22 SPOT									0.00	20,000,000	10,000,000
Total For FRB22									0.00	20,000,000	10,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	102.61530			0.00	0	0
Total FRB23 SPOT									0.00	0	0
Total For FRB23									0.00	0	0
FRB24 On 08/11/2023 Spot Bond					0.00000	100.86139			0.00	0	0
Total FRB24 SPOT									0.00	0	0
Total For FRB24									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			7.66000	105.68947	7.66000	105.66737			0.00	0	0
Total FRBC21 SPOT									0.00	0	0
Total For FRBC21									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond					0.00000	102.15149			0.00	0	0
Total FRBC22 SPOT									0.00	0	0
Total For FRBC22									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			3.53000	98.65571	3.53000	152.75911			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBI22 SPOT										0.00	0	0
Total For FRBI22										0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			3.62000	3.62000	3.62000	285.92051				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			3.93000	3.93000	3.93000	126.10063				0.00	0	0
Total FRBI25 SPOT										0.00	0	0
Total For FRBI25										0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			4.20000	169.46042	4.20000	169.41587				0.00	0	775,500,000
Total FRBI28 SPOT										0.00	0	775,500,000
Total For FRBI28										0.00	0	775,500,000
FRBI29 On 31/03/2029 Spot Bond			4.31000	4.31000	4.31000	85.01388				0.00	0	0
Total FRBI29 SPOT										0.00	0	0
Total For FRBI29										0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			4.39000	4.39000	4.39000	200.21281				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			4.74500	87.32913	4.74500	87.30488				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			4.78000	88.62206	4.78000	89.17708				0.00	0	0
Total FRBI50 SPOT										0.00	0	0
Total For FRBI50										0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			8.70000	8.70000	8.70000	84.51387				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			9.97000	9.97000	9.97000	56.95391				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			10.02000	10.02000	10.02000	56.16905				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC10 On 03/06/2021 Spot Bond					0.00000	100.03454				0.00	0	27,500,000
Total FRC107 SPOT										0.00	0	27,500,000
Total For FRC107										0.00	0	27,500,000
FRC16 On 31/01/2025 Spot Bond			4.74000	4.74000	4.74000	120.48563				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRC169 SPOT									0.00	0	0
Total For FRC169									0.00	0	0
FRC17: On 06/08/2023 Spot Bond					0.00000	100.41635			0.00	1,000,000,000	500,000,000
Total FRC178 SPOT									0.00	1,000,000,000	500,000,000
Total For FRC178									0.00	1,000,000,000	500,000,000
FRC17: On 20/09/2020 Spot Bond					0.00000	102.15482			0.00	0	0
Total FRC179 SPOT									0.00	0	0
Total For FRC179									0.00	0	0
FRC18: On 06/08/2023 Spot Bond					0.00000	88.96012			0.00	0	0
Total FRC181 SPOT									0.00	0	0
Total For FRC181									0.00	0	0
FRC18: On 20/12/2018 Spot Bond					0.00000	102.53331			0.00	0	0
Total FRC183 SPOT									0.00	0	0
Total For FRC183									0.00	0	0
FRC18: On 20/12/2018 Spot Bond					0.00000	102.44304			0.00	0	0
Total FRC185 SPOT									0.00	0	0
Total For FRC185									0.00	0	0
FRC18: On 20/03/2019 Spot Bond					0.00000	101.98937			0.00	0	0
Total FRC188 SPOT									0.00	0	0
Total For FRC188									0.00	0	0
FRC18: On 20/03/2019 Spot Bond					0.00000	101.99354			0.00	0	0
Total FRC189 SPOT									0.00	0	0
Total For FRC189									0.00	0	0
FRC19: On 02/04/2019 Spot Bond					0.00000	101.77796			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	102.05500	10.00000	102.02800			0.00	0	0
Total FRC193/JIBAR SPOT									0.00	0	0
Total For FRC193/JIBAR									0.00	0	0
FRC19: On 20/06/2024 Spot Bond					0.00000	102.09403			0.00	0	0
Total FRC195 SPOT									0.00	0	0
Total For FRC195									0.00	0	0
FRC20: On 20/06/2019 Spot Bond					0.00000	102.11022			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC207 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC208 On 07/10/2020 Spot Bond					0.00000	103.83265				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC209 On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
FRC210 On 20/12/2019 Spot Bond					0.00000	102.05644				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC210 On 07/05/2020 Spot Bond					0.00000	100.69851				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC212 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC213 On 07/11/2019 Spot Bond					0.00000	100.91722				0.00	600,000,000	300,000,000
Total FRC215 SPOT										0.00	600,000,000	300,000,000
Total For FRC215										0.00	600,000,000	300,000,000
FRC215 On 04/11/2019 Spot Bond					0.00000	100.75389				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			4.19000	149.85005	4.19000	149.81088				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					0.00000	100.37450				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			5.05000	146.11245	5.05000	146.07092				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					0.00000	102.95233				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC23(On 08/02/2020 Spot Bond					0.00000	98.87806				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC23(On 19/10/2020 Spot Bond					0.00000	101.99057				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC23(On 08/02/2020 Spot Bond					0.00000	99.20563				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC23(On 19/10/2020 Spot Bond					0.00000	102.81641				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC24(On 19/10/2020 Spot Bond					0.00000	103.42973				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC24(On 08/02/2020 Spot Bond					0.00000	98.68001				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC24(On 08/02/2020 Spot Bond					0.00000	98.52853				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC24(On 19/10/2020 Spot Bond					0.00000	102.55146				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC24(On 08/02/2020 Spot Bond					0.00000	100.50817				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC24(On 19/10/2020 Spot Bond					0.00000	102.52578				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC24(On 19/10/2020 Spot Bond					0.00000	102.02377				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC24(On 08/02/2020 Spot Bond					0.00000	99.28509				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC24(On 08/02/2020 Spot Bond					0.00000	100.94728				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC24(On 19/10/2020 Spot Bond					0.00000	101.97013				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC25(On 19/10/2020 Spot Bond					0.00000	102.01732				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC25(On 13/02/2022 Spot Bond					0.00000	100.63651				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC25(On 14/03/2022 Spot Bond					0.00000	102.05859				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC25(On 27/03/2020 Spot Bond					0.00000	101.88028				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC25(On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC25(On 17/07/2027 Spot Bond					0.00000	103.28845				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC25(On 27/03/2020 Spot Bond					0.00000	101.61630				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC25(On 08/05/2020 Spot Bond					0.00000	101.00738				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC25(On 06/11/2023 Spot Bond			3.33700	3.33700	3.33700	105.59373				0.00	0	0
Total FRC259 SPOT										0.00	0	0
Total For FRC259										0.00	0	0
FRC26(On 27/02/2023 Spot Bond			3.45500	106.25504	3.45500	106.22936				0.00	0	0
Total FRC260 SPOT										0.00	0	0
Total For FRC260										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC26: On 10/10/2020 Spot Bond					0.00000	101.34605				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC26: On 13/07/2020 Spot Bond					0.00000	101.25560				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC26: On 15/03/2019 Spot Bond					0.00000	101.78333				0.00	0	0
Total FRC263 SPOT										0.00	0	0
Total For FRC263										0.00	0	0
FRC26: On 13/07/2020 Spot Bond					0.00000	101.25278				0.00	0	0
Total FRC264 SPOT										0.00	0	0
Total For FRC264										0.00	0	0
FRC26: On 20/06/2021 Spot Bond					0.00000	102.32924				0.00	0	0
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC26: On 23/08/2019 Spot Bond					0.00000	100.30393				0.00	0	0
Total FRC266 SPOT										0.00	0	0
Total For FRC266										0.00	0	0
FRC26: On 06/08/2023 Spot Bond					0.00000	103.97721				0.00	410,000,000	410,000,000
Total FRC267 SPOT										0.00	410,000,000	410,000,000
Total For FRC267										0.00	410,000,000	410,000,000
FRC26: On 21/10/2019 Spot Bond					0.00000	100.98635				0.00	0	0
Total FRC269 SPOT										0.00	0	0
Total For FRC269										0.00	0	0
FRC27: On 16/11/2019 Spot Bond					0.00000	100.42276				0.00	0	0
Total FRC270 SPOT										0.00	0	0
Total For FRC270										0.00	0	0
FRC27: On 30/01/2023 Spot Bond					0.00000	100.91424				0.00	0	0
Total FRC271 SPOT										0.00	0	0
Total For FRC271										0.00	0	0
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	103.33603				0.00	0	0
Total FRC272 SPOT										0.00	0	0
Total For FRC272										0.00	0	0
FRC27: On 07/12/2023 Spot Bond			8.82000	98.56164	8.82000	99.97643				0.00	0	0
Total FRC273 SPOT										0.00	0	0
Total For FRC273										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC27: On 02/05/2028 Spot Bond			9.80000	100.92933	9.80000	100.90265			0.00	0	0
Total FRC274 SPOT									0.00	0	0
Total For FRC274									0.00	0	0
FRC27: On 12/12/2020 Spot Bond					0.00000	102.03288			0.00	0	0
Total FRC275 SPOT									0.00	0	0
Total For FRC275									0.00	0	0
FRC27: On 12/12/2020 Spot Bond					0.00000	102.03753			0.00	0	0
Total FRC276 SPOT									0.00	0	0
Total For FRC276									0.00	0	0
FRC27: On 04/03/2021 Spot Bond					0.00000	100.04410			0.00	0	0
Total FRC277 SPOT									0.00	0	0
Total For FRC277									0.00	0	0
FRC27: On 27/03/2020 Spot Bond					0.00000	101.54567			0.00	0	0
Total FRC278 SPOT									0.00	0	0
Total For FRC278									0.00	0	0
FRC27: On 21/11/2022 Spot Bond					0.00000	100.33878			0.00	0	0
Total FRC279 SPOT									0.00	0	0
Total For FRC279									0.00	0	0
FRC28: On 20/12/2023 Spot Bond					0.00000	102.05627			0.00	0	0
Total FRC280 SPOT									0.00	0	0
Total For FRC280									0.00	0	0
FRC28: On 03/09/2019 Spot Bond					0.00000	100.04482			0.00	0	0
Total FRC281 SPOT									0.00	0	0
Total For FRC281									0.00	0	0
FRC28: On 27/02/2023 Spot Bond			3.54000	3.54000	3.54000	102.03432			0.00	0	0
Total FRC282 SPOT									0.00	0	0
Total For FRC282									0.00	0	0
FRC28: On 26/01/2021 Spot Bond					0.00000	102.13442			0.00	0	0
Total FRC283 SPOT									0.00	0	0
Total For FRC283									0.00	0	0
FRC28: On 11/11/2024 Spot Bond					0.00000	101.60080			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					0.00000	100.69533			0.00	0	0
Total FRC285 SPOT									0.00	0	0
Total For FRC285									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC66 On 31/01/2022 Spot Bond			4.83000	4.83000	4.83000	147.01688				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			4.77000	4.77000	4.77000	147.27616				0.00	0	0
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0
FRC71 On 31/01/2022 Spot Bond			4.75000	4.75000	4.75000	147.36269				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD01U On 22/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD16U 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
FRD17U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD17U SPOT										0.00	0	0
Total For FRD17U										0.00	0	0
FRD18U 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
FRD19U 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
FRD20U 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
FRD21U 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
FRD22U 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
FRD23U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRD24I On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD24U SPOT										0.00	0	0
Total For FRD24U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.76000	84.34819	4.76000	84.48773				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			4.69500	98.00763	4.69500	97.98070				0.00	0	0
Total FRI38 SPOT										0.00	0	0
Total For FRI38										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond					0.00000	101.58584				0.00	0	0
Total FRJ19 SPOT										0.00	0	0
Total For FRJ19										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond					0.00000	101.79806				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond					0.00000	102.33856				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.31484				0.00	0	0
Total FRJ22 SPOT										0.00	0	0
Total For FRJ22										0.00	0	0
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.39471				0.00	0	0
Total FRJ23 SPOT										0.00	0	0
Total For FRJ23										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.60376				0.00	1,000,000,000	1,000,000,000
Total FRJ25 SPOT										0.00	1,000,000,000	1,000,000,000
Total For FRJ25										0.00	1,000,000,000	1,000,000,000
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.28630				0.00	0	0
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRS01I 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
FRS02I 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS10(On 15/01/2024 Spot Bond			3.56800	3.56800	3.56800	95.24102			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS10(On 31/01/2038 Spot Bond			3.94000	3.94000	3.94000	109.28534			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS10(On 23/01/2024 Spot Bond					0.00000	100.98710			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS10(On 23/01/2024 Spot Bond					0.00000	100.98710			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS10(On 31/01/2038 Spot Bond			4.08000	107.10138	4.08000	107.07369			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS10(On 07/12/2033 Spot Bond			4.06000	207.95711	4.06000	207.90335			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS11(On 31/01/2038 Spot Bond			4.87000	95.59476	4.87000	95.56804			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0
FRS11(On 07/12/2033 Spot Bond			4.09000	4.09000	4.09000	207.18957			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS11(On 29/04/2019 Spot Bond					0.00000	101.09398			0.00	0	0
Total FRS113 SPOT									0.00	0	0
Total For FRS113									0.00	0	0
FRS11(On 31/01/2025 Spot Bond			4.29000	123.60185	4.29000	123.56923			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS11(On 31/01/2038 Spot Bond			3.70500	113.15156	3.70500	113.12345			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS11(On 31/01/2038 Spot Bond			4.61000	99.20661	4.61000	99.17958			0.00	0	0
Total FRS119 SPOT									0.00	0	0
Total For FRS119									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS12(On 07/12/2033 Spot Bond			4.21000	204.41767	4.21000	204.36399			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0
FRS12(On 07/12/2033 Spot Bond			4.26000	203.25410	4.26000	203.20048			0.00	0	0
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0
FRS12(On 31/01/2025 Spot Bond			3.82000	158.26640	3.82000	111.08544			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS12(On 07/12/2033 Spot Bond			4.29000	202.55984	4.29000	202.50625			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS12(On 31/01/2038 Spot Bond			5.44000	88.22858	5.44000	88.20259			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS12(On 31/03/2028 Spot Bond			4.99000	159.08541	4.99000	159.04024			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS12(On 31/01/2038 Spot Bond			4.97000	94.24884	4.97000	94.22225			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS12(On 31/03/2028 Spot Bond			4.51000	165.29912	4.51000	165.25431			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS13(On 31/03/2028 Spot Bond			4.57000	164.50733	4.57000	164.46247			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS13(On 07/12/2033 Spot Bond			4.80000	191.18761	4.80000	191.13440			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS13(On 24/03/2020 Spot Bond					0.00000	92.55715			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS13(On 31/01/2038 Spot Bond			4.90000	95.18851	4.90000	95.16183			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS135 On 31/01/2038 Spot Bond			5.15500	5.15500	5.15500	91.79374			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			4.68000	98.21792	4.68000	98.19097			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			4.38000	167.02973	4.38000	166.98503			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			4.57000	196.21717	4.57000	196.16380			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			4.51000	165.29912	4.51000	165.25431			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			4.51000	165.29912	4.51000	165.25431			0.00	0	0
Total FRS143 SPOT									0.00	0	0
Total For FRS143									0.00	0	0
FRS145 On 31/03/2028 Spot Bond			4.80000	161.51230	4.80000	161.46727			0.00	0	0
Total FRS145 SPOT									0.00	0	0
Total For FRS145									0.00	0	0
FRS146 On 31/01/2025 Spot Bond			4.59000	121.53674	4.59000	121.50370			0.00	0	0
Total FRS146 SPOT									0.00	0	0
Total For FRS146									0.00	0	0
FRS147 On 31/01/2022 Spot Bond			3.89000	151.18075	3.89000	151.14245			0.00	0	0
Total FRS147 SPOT									0.00	0	0
Total For FRS147									0.00	0	0
FRS149 On 31/03/2028 Spot Bond			4.86000	160.74135	4.86000	160.69626			0.00	0	0
Total FRS149 SPOT									0.00	0	0
Total For FRS149									0.00	0	0
FRS150 On 31/03/2028 Spot Bond			4.90000	160.22971	4.90000	160.18460			0.00	0	0
Total FRS150 SPOT									0.00	0	0
Total For FRS150									0.00	0	0
FRS151 On 31/01/2025 Spot Bond			4.56000	121.74149	4.56000	121.70846			0.00	0	0
Total FRS151 SPOT									0.00	0	0
Total For FRS151									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS15: On 31/03/2028 Spot Bond			4.87000	160.61326	4.87000	160.56817			0.00	0	0
Total FRS152 SPOT									0.00	0	0
Total For FRS152									0.00	0	0
FRS15: On 31/03/2028 Spot Bond			4.91000	4.91000	4.91000	160.05699			0.00	0	0
Total FRS153 SPOT									0.00	0	0
Total For FRS153									0.00	0	0
FRS15: On 20/06/2022 Spot Bond					0.00000	53.08806			0.00	0	0
Total FRS158 SPOT									0.00	0	0
Total For FRS158									0.00	0	0
FRS15: On 06/06/2023 Spot Bond					0.00000	62.31366			0.00	0	0
Total FRS159 SPOT									0.00	0	0
Total For FRS159									0.00	0	0
FRS16: On 06/06/2024 Spot Bond					0.00000	67.86703			0.00	0	0
Total FRS160 SPOT									0.00	0	0
Total For FRS160									0.00	0	0
FRS16: On 06/06/2025 Spot Bond					0.00000	71.27522			0.00	0	0
Total FRS161 SPOT									0.00	0	0
Total For FRS161									0.00	0	0
FRS16: On 20/06/2022 Spot Bond					0.00000	42.96383			0.00	0	0
Total FRS162 SPOT									0.00	0	0
Total For FRS162									0.00	0	0
FRS16: On 06/06/2023 Spot Bond					0.00000	50.96753			0.00	0	0
Total FRS163 SPOT									0.00	0	0
Total For FRS163									0.00	0	0
FRS16: On 06/06/2024 Spot Bond					0.00000	57.32438			0.00	0	0
Total FRS164 SPOT									0.00	0	0
Total For FRS164									0.00	0	0
FRS16: On 06/06/2025 Spot Bond					0.00000	61.11397			0.00	0	0
Total FRS165 SPOT									0.00	0	0
Total For FRS165									0.00	0	0
FRS16: On 01/08/2021 Spot Bond					0.00000	21.68521			0.00	0	0
Total FRS166 SPOT									0.00	0	0
Total For FRS166									0.00	0	0
FRS16: On 01/08/2022 Spot Bond					0.00000	33.23247			0.00	0	0
Total FRS167 SPOT									0.00	0	0
Total For FRS167									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS168 On 01/08/2022 Spot Bond					0.00000	32.28269			0.00	0	0
Total FRS168 SPOT									0.00	0	0
Total For FRS168									0.00	0	0
FRS169 On 01/08/2021 Spot Bond					0.00000	22.29911			0.00	0	0
Total FRS169 SPOT									0.00	0	0
Total For FRS169									0.00	0	0
FRS170 On 01/08/2022 Spot Bond					0.00000	175.50579			0.00	0	0
Total FRS170 SPOT									0.00	0	0
Total For FRS170									0.00	0	0
FRS171 On 16/10/2022 Spot Bond					0.00000	101.20682			0.00	0	0
Total FRS171 SPOT									0.00	0	0
Total For FRS171									0.00	0	0
FRS172 On 16/10/2024 Spot Bond					0.00000	101.28286			0.00	0	0
Total FRS172 SPOT									0.00	0	0
Total For FRS172									0.00	0	0
FRS173 On 13/11/2020 Spot Bond					0.00000	107.55479			0.00	0	0
Total FRS173 SPOT									0.00	0	0
Total For FRS173									0.00	0	0
FRS174 On 13/05/2021 Spot Bond					0.00000	94.08889			0.00	0	0
Total FRS174 SPOT									0.00	0	0
Total For FRS174									0.00	0	0
FRS175 On 26/01/2024 Spot Bond					0.00000	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					0.00000	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					0.00000	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					0.00000	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					0.00000	99.04248			0.00	0	0
Total FRS179 SPOT									0.00	0	0
Total For FRS179									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS18 On 18/09/2023 Spot Bond					0.00000	101.94966			0.00	0	0
Total FRS180 SPOT									0.00	0	0
Total For FRS180									0.00	0	0
FRS18 On 19/09/2019 Spot Bond					0.00000	85.84590			0.00	0	0
Total FRS181 SPOT									0.00	0	0
Total For FRS181									0.00	0	0
FRS18 On 27/09/2025 Spot Bond					0.00000	101.80668			0.00	0	0
Total FRS182 SPOT									0.00	0	0
Total For FRS182									0.00	0	0
FRS18 On 04/10/2021 Spot Bond					0.00000	91.35787			0.00	0	0
Total FRS183 SPOT									0.00	0	0
Total For FRS183									0.00	0	0
FRS18 On 16/11/2023 Spot Bond					0.00000	91.14795			0.00	0	0
Total FRS184 SPOT									0.00	0	0
Total For FRS184									0.00	0	0
FRS18 On 20/11/2019 Spot Bond					0.00000	94.02034			0.00	0	0
Total FRS185 SPOT									0.00	0	0
Total For FRS185									0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.53000	3.53000	3.53000	287.05258			0.00	0	0
Total FRS36 SPOT									0.00	0	0
Total For FRS36									0.00	0	0
FRS37 On 07/12/2023 Spot Bond			3.42000	3.42000	3.42000	288.44343			0.00	0	0
Total FRS37 SPOT									0.00	0	0
Total For FRS37									0.00	0	0
FRS43 On 07/12/2023 Spot Bond			4.14000	4.14000	4.14000	279.48220			0.00	0	0
Total FRS43 SPOT									0.00	0	0
Total For FRS43									0.00	0	0
FRS46 On 31/01/2022 Spot Bond			3.68000	152.12069	3.68000	152.08299			0.00	0	0
Total FRS46 SPOT									0.00	0	0
Total For FRS46									0.00	0	0
FRS49 On 27/10/2020 Spot Bond					0.00000	100.89958			0.00	0	0
Total FRS49 SPOT									0.00	0	0
Total For FRS49									0.00	0	0
FRS51 On 31/01/2022 Spot Bond			3.38000	153.47561	3.38000	153.43881			0.00	0	0
Total FRS51 SPOT									0.00	0	0
Total For FRS51									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS62 On 04/11/2026 Spot Bond					0.00000	100.73694			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			3.92000	103.03394	3.92000	103.00775			0.00	0	0
Total FRS64 SPOT									0.00	0	0
Total For FRS64									0.00	0	0
FRS81 On 30/10/2042 Spot Bond			3.58000	78.99467	3.58000	109.28735			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			3.75000	3.75000	3.75000	127.38835			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			3.78000	3.78000	3.78000	127.17269			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0
FRS90 On 07/12/2023 Spot Bond			4.33000	4.33000	4.33000	277.17268			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRX19 On 15/11/2019 Spot Bond			7.07500	102.25865	7.07500	102.23901		7,782,500,000,000.00		1,100,000,000	1,100,000,000
Total FRX19 SPOT								7,782,500,000,000.00		1,100,000,000	1,100,000,000
Total For FRX19								7,782,500,000,000.00		1,100,000,000	1,100,000,000
FRX20 On 01/10/2020 Spot Bond			8.12500	102.62615	8.12500	102.60370			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			8.96500	8.96500	8.96500	97.85342		10,758,000,000,000.00		1,200,000,000	1,200,000,000
Total FRX23 SPOT								10,758,000,000,000.00		1,200,000,000	1,200,000,000
Total For FRX23								10,758,000,000,000.00		1,200,000,000	1,200,000,000
FRX24 On 10/12/2024 Spot Bond			9.50000	105.53815	9.50000	105.51139			0.00	0	6,000,000,000
Total FRX24 SPOT									0.00	0	6,000,000,000
Total For FRX24									0.00	0	6,000,000,000
FRX25 On 26/07/2025 Spot Bond			9.90000	101.42955	9.90000	102.78270			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			9.90000	99.58018	9.90000	99.55374		2,724,480,000,000.00		275,200,000	568,800,000
Total FRX26 SPOT								2,724,480,000,000.00		275,200,000	568,800,000
Total For FRX26								2,724,480,000,000.00		275,200,000	568,800,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRX27 On 07/03/2027 Spot Bond			9.94000	103.91588	9.94000	103.88804				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			9.77000	104.36931	9.77000	105.78714				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			10.47500	98.68760	10.47500	98.66022				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			10.50500	95.93328	10.50500	95.90660				0.00	0	2,430,000,000
Total FRX31 SPOT										0.00	0	2,430,000,000
Total For FRX31										0.00	0	2,430,000,000
FRX32 On 31/03/2032 Spot Bond			10.64000	100.45152	10.64000	101.06054				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			11.54000	72.08277	11.54000	72.06056				0.00	0	0
Total FRX45 SPOT										0.00	0	0
Total For FRX45										0.00	0	0
FS2A5 On 20/02/2019 Spot Bond					0.00000	100.36255				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/02/2019 Spot Bond					0.00000	100.35500				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/02/2019 Spot Bond					0.00000	100.36577				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/02/2019 Spot Bond					0.00000	100.41306				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
FS3A5 On 20/02/2020 Spot Bond					0.00000	100.41831				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS3B1 On 20/02/2020 Spot Bond					0.00000	100.92047			0.00	0	0
Total FS3B1 SPOT									0.00	0	0
Total For FS3B1									0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3B1U SPOT									0.00	0	0
Total For FS3B1U									0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3C1U SPOT									0.00	0	0
Total For FS3C1U									0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3D1U SPOT									0.00	0	0
Total For FS3D1U									0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4A4U SPOT									0.00	0	0
Total For FS4A4U									0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4A5U SPOT									0.00	0	0
Total For FS4A5U									0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4B1U SPOT									0.00	0	0
Total For FS4B1U									0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4C1U SPOT									0.00	0	0
Total For FS4C1U									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5B1U SPOT									0.00	0	0
Total For FS5B1U									0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5C1U SPOT									0.00	0	0
Total For FS5C1U									0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5D1U SPOT									0.00	0	0
Total For FS5D1U									0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5E1U SPOT									0.00	0	0
Total For FS5E1U									0.00	0	0
FS6A1 On 20/08/2021 Spot Bond					0.00000	100.31793			0.00	0	0
Total FS6A1 SPOT									0.00	0	0
Total For FS6A1									0.00	0	0
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.33340			0.00	0	0
Total FS6A2 SPOT									0.00	0	0
Total For FS6A2									0.00	0	0
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.34158			0.00	0	0
Total FS6A3 SPOT									0.00	0	0
Total For FS6A3									0.00	0	0
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.34761			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					0.00000	101.84668			0.00	0	0
Total GBL03 SPOT									0.00	0	0
Total For GBL03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GBL04 On 05/06/2021 Spot Bond					0.00000	100.13479			0.00	0	0
Total GBL04 SPOT									0.00	0	0
Total For GBL04									0.00	0	0
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GH2A1U SPOT									0.00	0	0
Total For GH2A1U									0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	100.24045			0.00	0	0
Total GH31A2 SPOT									0.00	0	0
Total For GH31A2									0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	100.24314			0.00	0	0
Total GH31A3 SPOT									0.00	0	0
Total For GH31A3									0.00	0	0
GH31B On 25/02/2020 Spot Bond					0.00000	100.26060			0.00	0	0
Total GH31B SPOT									0.00	0	0
Total For GH31B									0.00	0	0
GH31C On 25/02/2020 Spot Bond					0.00000	100.28206			0.00	0	0
Total GH31C SPOT									0.00	0	0
Total For GH31C									0.00	0	0
GH31D On 25/02/2020 Spot Bond					0.00000	100.29545			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB06 On 10/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB06U SPOT									0.00	0	0
Total For GRB06U									0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB07U SPOT									0.00	0	0
Total For GRB07U									0.00	0	0
GRB13 On 31/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB13U SPOT									0.00	0	0
Total For GRB13U									0.00	0	0
GRB14 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB14U SPOT									0.00	0	0
Total For GRB14U									0.00	0	0
GRB15 On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB15U SPOT									0.00	0	0
Total For GRB15U									0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB16U SPOT									0.00	0	0
Total For GRB16U									0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB17U SPOT									0.00	0	0
Total For GRB17U									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB23U SPOT									0.00	0	0
Total For GRB23U									0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB24U SPOT									0.00	0	0
Total For GRB24U									0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB25U SPOT									0.00	0	0
Total For GRB25U									0.00	0	0
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB27U SPOT									0.00	0	0
Total For GRB27U									0.00	0	0
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB28U SPOT									0.00	0	0
Total For GRB28U									0.00	0	0
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB29U SPOT									0.00	0	0
Total For GRB29U									0.00	0	0
GRT07 On 21/02/2024 Spot Bond					0.00000	101.78369			0.00	0	0
Total GRT07 SPOT									0.00	0	0
Total For GRT07									0.00	0	0
GRT08 On 24/06/2019 Spot Bond					0.00000	101.92152			0.00	0	0
Total GRT08 SPOT									0.00	0	0
Total For GRT08									0.00	0	0
GRT10 On 13/05/2019 Spot Bond					0.00000	100.82837			0.00	0	0
Total GRT10 SPOT									0.00	0	0
Total For GRT10									0.00	0	0
GRT11 On 13/05/2021 Spot Bond					0.00000	100.53672			0.00	0	0
Total GRT11 SPOT									0.00	0	0
Total For GRT11									0.00	0	0
GRT12 On 24/06/2020 Spot Bond					0.00000	102.43790			0.00	0	0
Total GRT12 SPOT									0.00	0	0
Total For GRT12									0.00	0	0
GRT13 On 15/04/2020 Spot Bond					0.00000	101.20980			0.00	0	0
Total GRT13 SPOT									0.00	0	0
Total For GRT13									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT14 On 15/09/2021 Spot Bond					0.00000	100.52921			0.00	0	0
Total GRT14 SPOT									0.00	0	0
Total For GRT14									0.00	0	0
GRT15 On 15/04/2020 Spot Bond					0.00000	101.27609			0.00	0	0
Total GRT15 SPOT									0.00	0	0
Total For GRT15									0.00	0	0
GRT16 On 17/10/2021 Spot Bond					0.00000	101.97597			0.00	0	0
Total GRT16 SPOT									0.00	0	0
Total For GRT16									0.00	0	0
GRT17 On 17/10/2023 Spot Bond			9.74500	102.93657	9.74500	102.90966			0.00	0	0
Total GRT17 SPOT									0.00	0	0
Total For GRT17									0.00	0	0
GRT18 On 13/03/2020 Spot Bond					0.00000	100.34691			0.00	0	0
Total GRT18 SPOT									0.00	0	0
Total For GRT18									0.00	0	0
GRT19 On 14/03/2022 Spot Bond					0.00000	100.63314			0.00	0	0
Total GRT19 SPOT									0.00	0	0
Total For GRT19									0.00	0	0
GRT20 On 03/04/2024 Spot Bond					0.00000	102.80882			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			10.45000	98.49270	10.45000	99.00735			0.00	0	0
Total GRT21 SPOT									0.00	0	0
Total For GRT21									0.00	0	0
GRT22 On 16/10/2022 Spot Bond					0.00000	101.18054			0.00	0	0
Total GRT22 SPOT									0.00	0	0
Total For GRT22									0.00	0	0
GRT23 On 16/10/2024 Spot Bond					0.00000	101.44069			0.00	0	0
Total GRT23 SPOT									0.00	0	0
Total For GRT23									0.00	0	0
GRT24 On 09/03/2023 Spot Bond					0.00000	99.91244			0.00	0	0
Total GRT24G SPOT									0.00	0	0
Total For GRT24G									0.00	0	0
GRT25 On 09/03/2025 Spot Bond					0.00000	100.00311			0.00	0	0
Total GRT25G SPOT									0.00	0	0
Total For GRT25G									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT26 On 09/03/2028 Spot Bond					0.00000	99.90577			0.00	0	0
Total GRT26G SPOT									0.00	0	0
Total For GRT26G									0.00	0	0
GRT27 On 28/09/2023 Spot Bond					0.00000	101.56997			0.00	0	0
Total GRT27 SPOT									0.00	0	0
Total For GRT27									0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRX01U SPOT									0.00	0	0
Total For GRX01U									0.00	0	0
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRX02U SPOT									0.00	0	0
Total For GRX02U									0.00	0	0
HC2T3 On 05/10/2019 Spot Bond					0.00000	101.37840			0.00	0	0
Total HC2T3 SPOT									0.00	0	0
Total For HC2T3									0.00	0	0
HC5T2 On 29/05/2020 Spot Bond					0.00000	100.16018			0.00	0	0
Total HC5T2 SPOT									0.00	0	0
Total For HC5T2									0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HIL01U SPOT									0.00	0	0
Total For HIL01U									0.00	0	0
HILB04 On 01/11/2019 Spot Bond					0.00000	100.92444			0.00	0	0
Total HILB04 SPOT									0.00	0	0
Total For HILB04									0.00	0	0
HILB05 On 11/07/2019 Spot Bond					0.00000	101.46622			0.00	0	0
Total HILB05 SPOT									0.00	0	0
Total For HILB05									0.00	0	0
HILB06 On 11/07/2020 Spot Bond					0.00000	101.34911			0.00	0	0
Total HILB06 SPOT									0.00	0	0
Total For HILB06									0.00	0	0
HILB07 On 11/07/2021 Spot Bond					0.00000	101.36592			0.00	0	0
Total HILB07 SPOT									0.00	0	0
Total For HILB07									0.00	0	0
HILB08 On 29/03/2023 Spot Bond					0.00000	101.73315			0.00	0	0
Total HILB08 SPOT									0.00	0	0
Total For HILB08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILB09 On 29/03/2025 Spot Bond					0.00000	101.61004			0.00	0	0
Total HILB09 SPOT									0.00	0	0
Total For HILB09									0.00	0	0
HILB10 On 17/03/2022 Spot Bond					0.00000	101.86297			0.00	0	0
Total HILB10 SPOT									0.00	0	0
Total For HILB10									0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1C4U SPOT									0.00	0	0
Total For HM1C4U									0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1C5U SPOT									0.00	0	0
Total For HM1C5U									0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	102.05500	10.00000	102.02800			0.00	0	0
Total HPF04/JIBAR SPOT									0.00	0	0
Total For HPF04/JIBAR									0.00	0	0
HPF06 On 20/02/2020 Spot Bond					0.00000	100.40877			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF08 On 15/04/2019 Spot Bond					0.00000	101.42434			0.00	0	0
Total HPF08 SPOT									0.00	0	0
Total For HPF08									0.00	0	0
HPF09 On 15/04/2019 Spot Bond					0.00000	101.33281			0.00	0	0
Total HPF09 SPOT									0.00	0	0
Total For HPF09									0.00	0	0
HPF11 On 31/03/2023 Spot Bond					0.00000	101.61905			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			7.18000	107.33136	7.18000	107.31079			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	36.64416	100.00000	36.56351			0.00	0	0
Total HWAY20/R207 SPOT									0.00	0	0
Total For HWAY20/R207									0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			3.88000	282.75138	3.88000	282.67965			0.00	0	0
Total HWAY23 SPOT									0.00	0	0
Total For HWAY23									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2 On 07/12/2024 Spot Bond			4.06000	4.06000	4.06000	283.47245			0.00	0	0
Total HWAY24 SPOT									0.00	0	0
Total For HWAY24									0.00	0	0
HWAY3 On 28/02/2033 Spot Bond			3.89000	82.81459	3.89000	97.12988			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			10.76000	91.90540	10.76000	91.87923		8,608,000,000,000.00		800,000,000	1,990,000,000
Total HWAY34 SPOT								8,608,000,000,000.00		800,000,000	1,990,000,000
Total For HWAY34								8,608,000,000,000.00		800,000,000	1,990,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.29156	100.00000	12.26451			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			10.78000	91.49508	10.78000	91.46898			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	12.29140	100.00000	12.26435			0.00	0	0
Total HWAY35/R209 SPOT									0.00	0	0
Total For HWAY35/R209									0.00	0	0
HWF08 On 15/07/2019 Spot Bond					0.00000	101.46189			0.00	0	0
Total HWF08 SPOT									0.00	0	0
Total For HWF08									0.00	0	0
HWF09 On 19/09/2019 Spot Bond					0.00000	102.06332			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	102.05500	10.00000	102.02800			0.00	0	0
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			3.13000	131.96995	3.14000	131.86435		181,547,884,470,000.00		58,002,519,000	114,951,648,200
Total I2025 SPOT								181,547,884,470,000.00		58,002,519,000	114,951,648,200
Total For I2025								181,547,884,470,000.00		58,002,519,000	114,951,648,200
I2029 On 31/03/2029 Spot Bond			3.23500	98.92744	3.23500	98.90401		22,120,355,464,000.00		6,837,822,400	57,419,666,500
Total I2029 SPOT								22,120,355,464,000.00		6,837,822,400	57,419,666,500
Total For I2029								22,120,355,464,000.00		6,837,822,400	57,419,666,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2033 On 28/02/2033 Spot Bond			3.26000	101.08271	3.26000	101.05866			21,855,068,688,000.00	6,704,008,800	71,998,254,400
Total I2033 SPOT									21,855,068,688,000.00	6,704,008,800	71,998,254,400
Total For I2033									21,855,068,688,000.00	6,704,008,800	71,998,254,400
I2038 On 31/01/2038 Spot Bond			3.31000	119.97602	3.32000	119.76872			184,085,085,314,000.00	55,614,829,400	230,912,546,000
Total I2038 SPOT									184,085,085,314,000.00	55,614,829,400	230,912,546,000
Total For I2038									184,085,085,314,000.00	55,614,829,400	230,912,546,000
I2046 On 31/03/2046 Spot Bond			3.37000	111.98552	3.37000	111.95859			332,744,351,194,000.00	98,737,196,200	129,500,436,200
Total I2046 SPOT									332,744,351,194,000.00	98,737,196,200	129,500,436,200
Total For I2046									332,744,351,194,000.00	98,737,196,200	129,500,436,200
I2050 On 31/12/2050 Spot Bond			3.38000	117.20845	3.38000	117.18035			212,550,333,519,420.00	62,884,714,059	104,839,139,290
Total I2050 SPOT									212,550,333,519,420.00	62,884,714,059	104,839,139,290
Total For I2050									212,550,333,519,420.00	62,884,714,059	104,839,139,290
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB105U SPOT									0.00	0	0
Total For IB105U									0.00	0	0
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB107U SPOT									0.00	0	0
Total For IB107U									0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL02U SPOT									0.00	0	0
Total For IBL02U									0.00	0	0
IBL100 On 24/05/2020 Spot Bond					0.00000	100.23919			0.00	0	5,000,000,000
Total IBL100 SPOT									0.00	0	5,000,000,000
Total For IBL100									0.00	0	5,000,000,000
IBL101 On 24/05/2022 Spot Bond			9.22000	9.22000	9.22000	99.87247			0.00	0	0
Total IBL101 SPOT									0.00	0	0
Total For IBL101									0.00	0	0
IBL102 On 24/05/2022 Spot Bond					0.00000	100.68779			0.00	0	0
Total IBL102 SPOT									0.00	0	0
Total For IBL102									0.00	0	0
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	101.17693			0.00	0	0
Total IBL104 SPOT									0.00	0	0
Total For IBL104									0.00	0	0
IBL106 On 06/08/2020 Spot Bond			8.28000	8.28000	8.28000	100.67035			0.00	0	0
Total IBL106 SPOT									0.00	0	0
Total For IBL106									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL108 On 22/11/2019 Spot Bond					0.00000	100.29524				0.00	0	0
Total IBL108 SPOT										0.00	0	0
Total For IBL108										0.00	0	0
IBL109 On 07/12/2023 Spot Bond			3.99000	281.39384	3.99000	281.32163				0.00	0	0
Total IBL109 SPOT										0.00	0	0
Total For IBL109										0.00	0	0
IBL110 On 07/03/2019 Spot Bond			8.12000	8.12000	8.12000	99.98292				0.00	0	0
Total IBL110 SPOT										0.00	0	0
Total For IBL110										0.00	0	0
IBL112 On 21/05/2020 Spot Bond					0.00000	100.31669				0.00	0	0
Total IBL112 SPOT										0.00	0	0
Total For IBL112										0.00	0	0
IBL113 On 21/05/2021 Spot Bond					0.00000	100.31668				0.00	0	0
Total IBL113 SPOT										0.00	0	0
Total For IBL113										0.00	0	0
IBL114 On 21/05/2022 Spot Bond					0.00000	100.33066				0.00	0	0
Total IBL114 SPOT										0.00	0	0
Total For IBL114										0.00	0	0
IBL115 On 21/05/2023 Spot Bond					0.00000	100.32590				0.00	0	0
Total IBL115 SPOT										0.00	0	0
Total For IBL115										0.00	0	0
IBL116 On 20/06/2020 Spot Bond					0.00000	101.73042				0.00	0	0
Total IBL116 SPOT										0.00	0	0
Total For IBL116										0.00	0	0
IBL117 On 13/07/2019 Spot Bond					0.00000	101.14959				0.00	0	0
Total IBL117 SPOT										0.00	0	0
Total For IBL117										0.00	0	0
IBL118 On 24/07/2020 Spot Bond					0.00000	100.95843				0.00	0	0
Total IBL118 SPOT										0.00	0	0
Total For IBL118										0.00	0	0
IBL119 On 16/08/2021 Spot Bond					0.00000	100.44172				0.00	0	0
Total IBL119 SPOT										0.00	0	0
Total For IBL119										0.00	0	0
IBL120 On 12/10/2020 Spot Bond					0.00000	101.28255				0.00	0	0
Total IBL120 SPOT										0.00	0	0
Total For IBL120										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL36 On 31/01/2022 Spot Bond			3.48000	3.48000	3.48000	152.98527			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	102.05500	10.00000	102.02800			0.00	0	0
Total IBL43/JIBAR SPOT									0.00	0	0
Total For IBL43/JIBAR									0.00	0	0
IBL45 On 21/12/2018 Spot Bond			7.54500	7.54500	7.54500	103.67852			0.00	0	0
Total IBL45 SPOT									0.00	0	0
Total For IBL45									0.00	0	0
IBL46 On 15/01/2020 Spot Bond			8.15500	8.15500	8.15500	101.88345			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			7.77500	105.14284	7.77500	105.12105			0.00	0	0
Total IBL50 SPOT									0.00	0	0
Total For IBL50									0.00	0	0
IBL56 On 31/01/2019 Spot Bond					0.00000	100.87139			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			7.28500	103.12308	7.28500	103.10279			0.00	0	0
Total IBL59 SPOT									0.00	0	0
Total For IBL59									0.00	0	0
IBL60 On 17/02/2024 Spot Bond			9.90500	104.48678	9.90500	104.45933			0.00	0	0
Total IBL60 SPOT									0.00	0	0
Total For IBL60									0.00	0	0
IBL61 On 31/03/2019 Spot Bond					0.00000	101.48181			0.00	0	0
Total IBL61 SPOT									0.00	0	0
Total For IBL61									0.00	0	0
IBL64 On 29/07/2019 Spot Bond					0.00000	101.12743			0.00	0	40,000,000
Total IBL64 SPOT									0.00	0	40,000,000
Total For IBL64									0.00	0	40,000,000
IBL65 On 29/07/2021 Spot Bond					0.00000	100.86278			0.00	0	0
Total IBL65 SPOT									0.00	0	0
Total For IBL65									0.00	0	0
IBL67 On 31/01/2022 Spot Bond			4.18000	149.89417	4.18000	149.85503			0.00	0	0
Total IBL67 SPOT									0.00	0	0
Total For IBL67									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL75 On 19/08/2020 Spot Bond					0.00000	101.16988				0.00	0	0
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IBL77 On 25/11/2020 Spot Bond					0.00000	100.78448				0.00	0	0
Total IBL77 SPOT										0.00	0	0
Total For IBL77										0.00	0	0
IBL78 On 25/11/2022 Spot Bond			9.95500	100.58217	9.95500	100.55517				0.00	0	0
Total IBL78 SPOT										0.00	0	0
Total For IBL78										0.00	0	0
IBL79 On 27/01/2019 Spot Bond			7.11500	103.96642	7.11500	103.94636				0.00	0	0
Total IBL79 SPOT										0.00	0	0
Total For IBL79										0.00	0	0
IBL80U On 02/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL80U SPOT										0.00	0	0
Total For IBL80U										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL82 On 29/01/2019 Spot Bond					0.00000	100.95863				0.00	0	0
Total IBL82 SPOT										0.00	0	0
Total For IBL82										0.00	0	0
IBL83 On 22/03/2019 Spot Bond					0.00000	101.68915				0.00	0	0
Total IBL83 SPOT										0.00	0	0
Total For IBL83										0.00	0	0
IBL84U On 21/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL84U SPOT										0.00	0	0
Total For IBL84U										0.00	0	0
IBL85 On 20/05/2019 Spot Bond					0.00000	100.59703				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					0.00000	101.33042				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			7.41500	101.49357	7.41500	101.47362				0.00	0	0
Total IBL87 SPOT										0.00	0	0
Total For IBL87										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL88 On 20/05/2021 Spot Bond			8.67500	104.04126	8.67500	104.01685			0.00	0	0
Total IBL88 SPOT									0.00	0	0
Total For IBL88									0.00	0	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	22.98872	100.00000	22.93727			0.00	0	0
Total IBL88/R208 SPOT									0.00	0	0
Total For IBL88/R208									0.00	0	0
IBL89 On 26/05/2021 Spot Bond					0.00000	100.25820			0.00	0	0
Total IBL89 SPOT									0.00	0	0
Total For IBL89									0.00	0	0
IBL90U On 20/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL90U SPOT									0.00	0	0
Total For IBL90U									0.00	0	0
IBL92 On 12/01/2020 Spot Bond					0.00000	101.30298			0.00	0	0
Total IBL92 SPOT									0.00	0	0
Total For IBL92									0.00	0	0
IBL94 On 06/09/2019 Spot Bond					0.00000	100.07182			0.00	0	0
Total IBL94 SPOT									0.00	0	0
Total For IBL94									0.00	0	0
IBL95 On 12/09/2021 Spot Bond					0.00000	101.05866			0.00	0	0
Total IBL95 SPOT									0.00	0	0
Total For IBL95									0.00	0	0
IBL96 On 21/09/2019 Spot Bond					0.00000	102.20252			0.00	0	0
Total IBL96 SPOT									0.00	0	0
Total For IBL96									0.00	0	0
IBL97 On 03/10/2019 Spot Bond					0.00000	101.49191			0.00	0	0
Total IBL97 SPOT									0.00	0	0
Total For IBL97									0.00	0	0
IBL98 On 03/10/2023 Spot Bond					0.00000	103.50572			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			8.45500	101.59280	8.45500	101.56970			0.00	0	0
Total IBL99 SPOT									0.00	0	0
Total For IBL99									0.00	0	0
IDC01U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDC02L On 28/02/2028 Spot Bond			100.00000	11.60696	100.00000	11.58141				0.00	0	0
Total IDC02U SPOT										0.00	0	0
Total For IDC02U										0.00	0	0
IDCC01 On 06/12/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total IDCC01 SPOT										0.00	0	0
Total For IDCC01										0.00	0	0
IDCC02 On 26/04/2019 Spot Bond					0.00000	100.88613				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			8.42500	100.89323	8.42500	100.87036				0.00	0	1,500,000,000
Total IDCG03 SPOT										0.00	0	1,500,000,000
Total For IDCG03										0.00	0	1,500,000,000
IDCG05 On 24/11/2019 Spot Bond					0.00000	100.64334				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			9.80000	99.22616	9.80000	99.19993				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCG07 On 13/11/2020 Spot Bond					0.00000	100.52237				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			11.75500	97.75193	11.75500	97.65971				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG09 On 05/12/2019 Spot Bond					0.00000	100.56265				0.00	0	0
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.02255				0.00	0	0
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			10.25000	103.01061	10.25000	102.98232				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCG12 On 26/04/2021 Spot Bond					0.00000	101.34807				0.00	0	0
Total IDCG12 SPOT										0.00	0	0
Total For IDCG12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.97044				0.00	0	0
Total IDCG13 SPOT										0.00	0	0
Total For IDCG13										0.00	0	0
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.53034				0.00	0	0
Total IDCG14 SPOT										0.00	0	0
Total For IDCG14										0.00	0	0
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.55611				0.00	0	0
Total IDCG15 SPOT										0.00	0	0
Total For IDCG15										0.00	0	0
IDCG16 On 12/11/2025 Spot Bond					0.00000	100.56903				0.00	0	0
Total IDCG16 SPOT										0.00	0	0
Total For IDCG16										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	100.54552				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.91221				0.00	0	0
Total IDCP07 SPOT										0.00	0	0
Total For IDCP07										0.00	0	0
IDCP1U On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP1U SPOT										0.00	0	0
Total For IDCP1U										0.00	0	0
IDCP2U On 05/04/2025 Spot Bond			100.00000	5.74270	100.00000	5.72992				0.00	0	0
Total IDCP2U SPOT										0.00	0	0
Total For IDCP2U										0.00	0	0
IDCP3U 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			9.15000	97.97601	9.15000	97.95207				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			7.32500	104.34362	7.32500	104.32300				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN303U On 01/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN303U SPOT										0.00	0	0
Total For IN303U										0.00	0	0
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN304U SPOT										0.00	0	0
Total For IN304U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN313U SPOT										0.00	0	0
Total For IN313U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN334U SPOT										0.00	0	0
Total For IN334U										0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN343U SPOT									0.00	0	0
Total For IN343U									0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN345U SPOT									0.00	0	0
Total For IN345U									0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN347U SPOT									0.00	0	0
Total For IN347U									0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN355U SPOT									0.00	0	0
Total For IN355U									0.00	0	0
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN367U SPOT									0.00	0	0
Total For IN367U									0.00	0	0
IN378U On 16/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN378U SPOT									0.00	0	0
Total For IN378U									0.00	0	0
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN385U SPOT									0.00	0	0
Total For IN385U									0.00	0	0
IN386U On 15/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN386U SPOT									0.00	0	0
Total For IN386U									0.00	0	0
ING196 On 30/06/2027 Spot Bond					0.00000	75.78758			0.00	0	0
Total ING196 SPOT									0.00	0	0
Total For ING196									0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	102.05500	10.00000	102.02800			0.00	0	0
Total ING211/JIBAR SPOT									0.00	0	0
Total For ING211/JIBAR									0.00	0	0
ING335 On 15/08/2019 Spot Bond					0.00000	104.91209			0.00	0	0
Total ING335 SPOT									0.00	0	0
Total For ING335									0.00	0	0
ING360 On 22/09/2022 Spot Bond					0.00000	101.89522			0.00	0	0
Total ING360 SPOT									0.00	0	0
Total For ING360									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING362 On 24/02/2021 Spot Bond					0.00000	100.07443				0.00	0	0
Total ING362 SPOT										0.00	0	0
Total For ING362										0.00	0	0
ING370 On 29/01/2019 Spot Bond					0.00000	100.84115				0.00	0	0
Total ING370 SPOT										0.00	0	0
Total For ING370										0.00	0	0
ING371 On 31/01/2020 Spot Bond					0.00000	100.82225				0.00	0	0
Total ING371 SPOT										0.00	0	0
Total For ING371										0.00	0	0
ING375 On 24/02/2023 Spot Bond					0.00000	100.88103				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					0.00000	100.98780				0.00	0	0
Total ING383 SPOT										0.00	0	0
Total For ING383										0.00	0	0
ING384 On 30/09/2020 Spot Bond					0.00000	80.20094				0.00	0	0
Total ING384 SPOT										0.00	0	0
Total For ING384										0.00	0	0
ING394 On 31/01/2020 Spot Bond					0.00000	100.15972				0.00	0	0
Total ING394 SPOT										0.00	0	0
Total For ING394										0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	100.84351				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2020 Spot Bond					0.00000	102.07193				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond					0.00000	100.82359				0.00	0	0
Total INLV03 SPOT										0.00	0	0
Total For INLV03										0.00	0	0
INLV04 On 11/02/2021 Spot Bond			10.97500	107.45287	10.97500	107.42169				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
INLV05 On 22/03/2023 Spot Bond					0.00000	102.88861				0.00	0	103,032,900
Total INLV05 SPOT										0.00	0	103,032,900
Total For INLV05										0.00	0	103,032,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF01/J On 25/11/2020 Spot Bond			10.00000	102.05500	10.00000	102.02800			0.00	0	0
Total IPF01/JIBAR SPOT									0.00	0	0
Total For IPF01/JIBAR									0.00	0	0
IPF09 On 01/07/2019 Spot Bond					0.00000	101.76465			0.00	0	0
Total IPF09 SPOT									0.00	0	0
Total For IPF09									0.00	0	0
IPF13 On 04/12/2020 Spot Bond					0.00000	100.04508			0.00	0	0
Total IPF13 SPOT									0.00	0	0
Total For IPF13									0.00	0	0
IPF14 On 17/12/2018 Spot Bond					0.00000	101.89900			0.00	0	0
Total IPF14 SPOT									0.00	0	0
Total For IPF14									0.00	0	0
IPF15 On 17/12/2020 Spot Bond					0.00000	102.20676			0.00	0	0
Total IPF15 SPOT									0.00	0	0
Total For IPF15									0.00	0	0
IPF16 On 17/12/2021 Spot Bond					0.00000	101.96343			0.00	0	0
Total IPF16 SPOT									0.00	0	0
Total For IPF16									0.00	0	0
IPF17 On 22/12/2020 Spot Bond					0.00000	101.69879			0.00	0	0
Total IPF17 SPOT									0.00	0	0
Total For IPF17									0.00	0	0
IPF18 On 22/12/2021 Spot Bond					0.00000	101.71844			0.00	0	0
Total IPF18 SPOT									0.00	0	0
Total For IPF18									0.00	0	0
IPF19 On 22/12/2022 Spot Bond					0.00000	101.73809			0.00	0	0
Total IPF19 SPOT									0.00	0	0
Total For IPF19									0.00	0	0
IPF20 On 17/03/2020 Spot Bond					0.00000	101.87173			0.00	0	0
Total IPF20 SPOT									0.00	0	0
Total For IPF20									0.00	0	0
IPF21 On 17/03/2022 Spot Bond					0.00000	101.94167			0.00	0	0
Total IPF21 SPOT									0.00	0	0
Total For IPF21									0.00	0	0
IPF22 On 14/06/2022 Spot Bond					0.00000	102.01315			0.00	0	0
Total IPF22 SPOT									0.00	0	0
Total For IPF22									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF23U SPOT									0.00	0	0
Total For IPF23U									0.00	0	0
IPF24 On 05/02/2023 Spot Bond					0.00000	100.72761			0.00	0	0
Total IPF24 SPOT									0.00	0	0
Total For IPF24									0.00	0	0
IPF25 On 15/10/2023 Spot Bond					0.00000	101.23649			0.00	0	0
Total IPF25 SPOT									0.00	0	0
Total For IPF25									0.00	0	0
IPF26 On 07/11/2023 Spot Bond					0.00000	100.62790			0.00	0	0
Total IPF26 SPOT									0.00	0	0
Total For IPF26									0.00	0	0
IPF27 On 07/11/2024 Spot Bond					0.00000	100.63496			0.00	0	0
Total IPF27 SPOT									0.00	0	0
Total For IPF27									0.00	0	0
IPF28U On 28/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF28U SPOT									0.00	0	0
Total For IPF28U									0.00	0	0
IPF29U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF29U SPOT									0.00	0	0
Total For IPF29U									0.00	0	0
IPFC20 On 25/01/2019 Spot Bond					0.00000	100.84022			0.00	0	0
Total IPFC20 SPOT									0.00	0	0
Total For IPFC20									0.00	0	0
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPL8/JIBAR SPOT									0.00	0	0
Total For IPL8/JIBAR									0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.96203	2.75000	100.95453			0.00	0	0
Total IV017/R212 SPOT									0.00	0	0
Total For IV017/R212									0.00	0	0
IV019 On 31/03/2028 Spot Bond			6.47000	141.55778	6.47000	141.51199			0.00	0	220,300,000
Total IV019 SPOT									0.00	0	220,300,000
Total For IV019									0.00	0	220,300,000
IV025 On 12/09/2019 Spot Bond					0.00000	100.25326			0.00	0	100,000,000
Total IV025 SPOT									0.00	0	100,000,000
Total For IV025									0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IV026 On 27/09/2019 Spot Bond					0.00000	101.34889				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			5.14000	5.14000	5.14000	117.81786				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			5.14000	5.14000	5.14000	117.81786				0.00	0	0
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2020 Spot Bond					0.00000	99.86948				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV033 On 11/02/2021 Spot Bond					0.00000	101.20012				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			10.87500	106.98312	10.87500	106.95234				0.00	0	0
Total IV034 SPOT										0.00	0	0
Total For IV034										0.00	0	0
IV035 On 07/04/2022 Spot Bond					0.00000	108.95084				0.00	116,400,000	58,200,000
Total IV035 SPOT										0.00	116,400,000	58,200,000
Total For IV035										0.00	116,400,000	58,200,000
IV036 On 22/07/2021 Spot Bond					0.00000	101.38153				0.00	0	0
Total IV036 SPOT										0.00	0	0
Total For IV036										0.00	0	0
IV038 On 23/09/2021 Spot Bond					0.00000	102.21894				0.00	0	0
Total IV038 SPOT										0.00	0	0
Total For IV038										0.00	0	0
IV039 On 31/01/2022 Spot Bond			5.63000	5.63000	5.63000	143.61177				0.00	0	0
Total IV039 SPOT										0.00	0	0
Total For IV039										0.00	0	0
IV040 On 29/09/2021 Spot Bond					0.00000	105.05155				0.00	0	0
Total IV040 SPOT										0.00	0	0
Total For IV040										0.00	0	0
IV041 On 29/09/2021 Spot Bond			11.22500	103.99672	11.22500	103.96536				0.00	0	0
Total IV041 SPOT										0.00	0	0
Total For IV041										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IV042 On 18/11/2021 Spot Bond					0.00000	100.50371				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			11.11500	11.11500	11.11500	103.91785				0.00	0	0
Total IV043 SPOT										0.00	0	0
Total For IV043										0.00	0	0
IV044 On 31/01/2022 Spot Bond					0.00000	101.08964				0.00	0	0
Total IV044 SPOT										0.00	0	0
Total For IV044										0.00	0	0
IV045 On 31/01/2022 Spot Bond			4.98000	146.41245	4.98000	146.37111				0.00	0	70,000,000
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					0.00000	102.27020				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			5.17000	156.82494	5.17000	156.77965				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA698 On 09/11/2019 Spot Bond			7.35000	7.35000	7.35000	7.35000			0.00	0	0
Total IVA698 SPOT									0.00	0	0
Total For IVA698									0.00	0	0
IVA866 On 06/12/2018 Spot Bond			7.45000	7.45000	7.45000	99.93880			0.00	0	0
Total IVA866 SPOT									0.00	0	0
Total For IVA866									0.00	0	0
IVA867 On 13/12/2018 Spot Bond			7.45000	7.45000	7.45000	99.79631			0.00	0	0
Total IVA867 SPOT									0.00	0	0
Total For IVA867									0.00	0	0
IVA871 On 10/01/2019 Spot Bond			7.55000	7.55000	7.55000	99.22010			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	7.55000	7.55000	98.93583			0.00	0	0
Total IVA873 SPOT									0.00	0	0
Total For IVA873									0.00	0	0
IVA874 On 28/01/2019 Spot Bond			7.55000	7.55000	7.55000	98.85491			0.00	0	0
Total IVA874 SPOT									0.00	0	0
Total For IVA874									0.00	0	0
IVA876 On 05/02/2019 Spot Bond			7.65000	7.65000	7.65000	98.67638			0.00	0	0
Total IVA876 SPOT									0.00	0	0
Total For IVA876									0.00	0	0
IVA877 On 14/02/2019 Spot Bond			7.65000	7.65000	7.65000	98.49306			0.00	0	0
Total IVA877 SPOT									0.00	0	0
Total For IVA877									0.00	0	0
IVA878 On 21/02/2019 Spot Bond			7.65000	7.65000	7.65000	98.35094			0.00	0	0
Total IVA878 SPOT									0.00	0	0
Total For IVA878									0.00	0	0
IVA880 On 07/03/2019 Spot Bond			7.65000	7.65000	7.65000	98.06793			0.00	0	0
Total IVA880 SPOT									0.00	0	0
Total For IVA880									0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	102.05500	10.00000	102.02800			0.00	0	0
Total IVC005/JIBAR SPOT									0.00	0	0
Total For IVC005/JIBAR									0.00	0	0
IVC027 On 03/04/2019 Spot Bond					0.00000	101.53900			0.00	0	0
Total IVC027 SPOT									0.00	0	0
Total For IVC027									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC033 On 30/06/2019 Spot Bond					0.00000	101.55619				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond					0.00000	101.59215				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond					0.00000	100.26373				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			7.88500	104.43924	7.88500	104.41729				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	68.13039	100.00000	67.98042				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			8.74500	104.83080	8.74500	104.80641				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC049 On 21/11/2019 Spot Bond					0.00000	100.34495				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC055 On 26/03/2020 Spot Bond					0.00000	101.93601				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC063 On 07/08/2020 Spot Bond					0.00000	100.72973				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC070 On 20/01/2019 Spot Bond					0.00000	101.20158				0.00	0	0
Total IVC070 SPOT										0.00	0	0
Total For IVC070										0.00	0	0
IVC075 On 21/04/2019 Spot Bond					0.00000	101.13271				0.00	0	0
Total IVC075 SPOT										0.00	0	0
Total For IVC075										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC081 On 14/07/2019 Spot Bond					0.00000	101.29433				0.00	0	0
Total IVC081 SPOT										0.00	0	0
Total For IVC081										0.00	0	0
IVC092 On 24/11/2019 Spot Bond					0.00000	100.26067				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			9.59500	103.10455	9.59500	103.07801				0.00	0	0
Total IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0
IVC097 On 29/06/2021 Spot Bond					0.00000	101.68212				0.00	0	0
Total IVC097 SPOT										0.00	0	0
Total For IVC097										0.00	0	0
IVC102 On 31/01/2020 Spot Bond					0.00000	100.96375				0.00	0	0
Total IVC102 SPOT										0.00	0	0
Total For IVC102										0.00	0	0
IVC103 On 29/06/2021 Spot Bond					0.00000	101.70908				0.00	0	0
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC105 On 08/03/2020 Spot Bond					0.00000	99.90519				0.00	0	0
Total IVC105 SPOT										0.00	0	0
Total For IVC105										0.00	0	0
IVC106 On 13/03/2020 Spot Bond					0.00000	99.83466				0.00	0	0
Total IVC106 SPOT										0.00	0	0
Total For IVC106										0.00	0	0
IVC107 On 29/06/2021 Spot Bond					0.00000	101.69111				0.00	0	0
Total IVC107 SPOT										0.00	0	0
Total For IVC107										0.00	0	0
IVC108 On 29/07/2019 Spot Bond					0.00000	100.98624				0.00	0	0
Total IVC108 SPOT										0.00	0	0
Total For IVC108										0.00	0	0
IVC109 On 19/05/2021 Spot Bond					0.00000	101.50721				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			9.24500	101.60402	9.24500	101.57865				0.00	0	0
Total IVC110 SPOT										0.00	0	0
Total For IVC110										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC111 On 19/05/2020 Spot Bond					0.00000	100.37704				0.00	0	0
Total IVC111 SPOT										0.00	0	0
Total For IVC111										0.00	0	0
IVC114 On 14/09/2021 Spot Bond					0.00000	99.80529				0.00	0	0
Total IVC114 SPOT										0.00	0	0
Total For IVC114										0.00	0	0
IVC116 On 16/08/2020 Spot Bond					0.00000	100.49814				0.00	0	0
Total IVC116 SPOT										0.00	0	0
Total For IVC116										0.00	0	0
IVC119 On 21/02/2019 Spot Bond					0.00000	100.33883				0.00	0	0
Total IVC119 SPOT										0.00	0	0
Total For IVC119										0.00	0	0
IVC122 On 20/01/2020 Spot Bond					0.00000	101.20127				0.00	0	0
Total IVC122 SPOT										0.00	0	0
Total For IVC122										0.00	0	0
IVC126 On 30/04/2019 Spot Bond					0.00000	100.90448				0.00	0	0
Total IVC126 SPOT										0.00	0	0
Total For IVC126										0.00	0	0
IVC127 On 27/12/2018 Spot Bond					0.00000	101.58765				0.00	47,867,000,000	47,867,000,000
Total IVC127 SPOT										0.00	47,867,000,000	47,867,000,000
Total For IVC127										0.00	47,867,000,000	47,867,000,000
IVC128 On 23/03/2019 Spot Bond					0.00000	101.62015				0.00	0	0
Total IVC128 SPOT										0.00	0	0
Total For IVC128										0.00	0	0
IVC129 On 26/03/2019 Spot Bond					0.00000	101.56956				0.00	0	0
Total IVC129 SPOT										0.00	0	0
Total For IVC129										0.00	0	0
IVC130 On 23/04/2019 Spot Bond					0.00000	101.04678				0.00	0	0
Total IVC130 SPOT										0.00	0	0
Total For IVC130										0.00	0	0
IVC131 On 08/05/2019 Spot Bond					0.00000	100.93171				0.00	0	0
Total IVC131 SPOT										0.00	0	0
Total For IVC131										0.00	0	0
IVC132 On 31/05/2019 Spot Bond					0.00000	100.13770				0.00	0	0
Total IVC132 SPOT										0.00	0	0
Total For IVC132										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC133 On 06/12/2019 Spot Bond			8.02000	8.02000	8.02000	100.00000			0.00	0	0
Total IVC133 SPOT									0.00	0	0
Total For IVC133									0.00	0	0
IVC134 On 25/07/2020 Spot Bond					0.00000	100.89450			0.00	0	0
Total IVC134 SPOT									0.00	0	0
Total For IVC134									0.00	0	0
IVC135 On 31/07/2020 Spot Bond					0.00000	100.85684			0.00	0	0
Total IVC135 SPOT									0.00	0	0
Total For IVC135									0.00	0	0
IVC136 On 22/08/2021 Spot Bond					0.00000	100.68654			0.00	0	0
Total IVC136 SPOT									0.00	0	0
Total For IVC136									0.00	0	0
IVC137 On 29/08/2021 Spot Bond					0.00000	100.18307			0.00	0	0
Total IVC137 SPOT									0.00	0	0
Total For IVC137									0.00	0	0
IVC138 On 17/09/2019 Spot Bond					0.00000	101.57033			0.00	0	0
Total IVC138 SPOT									0.00	0	0
Total For IVC138									0.00	0	0
IVC140 On 18/10/2021 Spot Bond					0.00000	101.14819			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					0.00000	100.07229			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			100.00000	100.00000	100.00000	100.00000		440,000,000,000,000.00	24,400,000,000	24,400,000,000	
Total IVC145 SPOT								10,000,000,000,000.00	24,400,000,000	24,400,000,000	
Total For IVC145								10,000,000,000,000.00	24,400,000,000	24,400,000,000	
IVC146 On 03/12/2020 Spot Bond					0.00000	100.06965		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			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IVC147 SPOT								0.00	0	0	
Total For IVC147								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	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JAS01 On 31/01/2019 Spot Bond					0.00000	101.00259				0.00	0	0
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
JPM002 On 05/07/2023 Spot Bond					0.00000	101.35861				0.00	0	0
Total JPM002 SPOT										0.00	0	0
Total For JPM002										0.00	0	0
KAP002 On 13/06/2019 Spot Bond					0.00000	99.83394				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP003 On 06/06/2019 Spot Bond					0.00000	100.00005				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KAP006 On 29/06/2021 Spot Bond					0.00000	101.67313				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			8.79500	104.74295	8.79500	104.71819				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					0.00000	100.62079				0.00	0	0
Total KAP008 SPOT										0.00	0	0
Total For KAP008										0.00	0	0
KAP009 On 24/05/2020 Spot Bond					0.00000	100.25400				0.00	0	0
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP010 On 15/09/2020 Spot Bond					0.00000	100.21018				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					0.00000	100.01648				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
KAP11 On 24/10/2022 Spot Bond					0.00000	101.37985				0.00	0	0
Total KAP11 SPOT										0.00	0	0
Total For KAP11										0.00	0	0
KSB009 On 05/08/2020 Spot Bond					0.00000	102.19415				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KST01 On 12/07/2020 Spot Bond					0.00000	101.38213				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			10.24000	120.09625	10.24000	120.06313				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					0.00000	100.32423				0.00	0	0
Total LBK05 SPOT										0.00	0	0
Total For LBK05										0.00	0	0
LBK08 On 30/10/2019 Spot Bond					0.00000	100.93714				0.00	0	0
Total LBK08 SPOT										0.00	0	0
Total For LBK08										0.00	0	0
LBK08/J 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			8.52500	101.23868	8.52500	101.21533				0.00	0	12,862,615,500
Total LBK11 SPOT										0.00	0	12,862,615,500
Total For LBK11										0.00	0	12,862,615,500
LBK11/R On 28/11/2019 Spot Bond			9.62000	100.23387	9.62000	100.20786				0.00	0	0
Total LBK11/R207 SPOT										0.00	0	0
Total For LBK11/R207										0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	102.71582	9.71000	102.68936				0.00	0	0
Total LBK12U SPOT										0.00	0	0
Total For LBK12U										0.00	0	0
LBK15 On 12/10/2021 Spot Bond					0.00000	105.50299				0.00	0	0
Total LBK15 SPOT										0.00	0	0
Total For LBK15										0.00	0	0
LBK16 On 30/11/2019 Spot Bond					0.00000	100.15179				0.00	0	0
Total LBK16 SPOT										0.00	0	0
Total For LBK16										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LBK17 On 22/03/2020 Spot Bond					0.00000	102.60870				0.00	0	0
Total LBK17 SPOT										0.00	0	0
Total For LBK17										0.00	0	0
LBK18 On 22/03/2022 Spot Bond					0.00000	105.75982				0.00	0	5,000,000,000
Total LBK18 SPOT										0.00	0	5,000,000,000
Total For LBK18										0.00	0	5,000,000,000
LBK20 On 08/06/2022 Spot Bond			10.00500	100.53729	10.00500	100.51049				0.00	0	2,500,000,000
Total LBK20 SPOT										0.00	0	2,500,000,000
Total For LBK20										0.00	0	2,500,000,000
LBK22 On 04/09/2020 Spot Bond					0.00000	100.20473				0.00	0	0
Total LBK22 SPOT										0.00	0	0
Total For LBK22										0.00	0	0
LBK23 On 05/09/2022 Spot Bond					0.00000	100.02391				0.00	0	0
Total LBK23 SPOT										0.00	0	0
Total For LBK23										0.00	0	0
LBK24 On 10/10/2024 Spot Bond			10.15500	102.19602	10.15500	102.16822				0.00	0	4,000,000,000
Total LBK24 SPOT										0.00	0	4,000,000,000
Total For LBK24										0.00	0	4,000,000,000
LBK25 On 25/03/2019 Spot Bond					0.00000	101.77510				0.00	0	0
Total LBK25 SPOT										0.00	0	0
Total For LBK25										0.00	0	0
LBK26 On 23/03/2021 Spot Bond					0.00000	101.86260				0.00	0	0
Total LBK26 SPOT										0.00	0	0
Total For LBK26										0.00	0	0
LBK27 On 23/03/2023 Spot Bond					0.00000	101.80687				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			11.14500	97.29234	11.14500	97.26320				0.00	0	1,000,000,000
Total LBK28 SPOT										0.00	0	1,000,000,000
Total For LBK28										0.00	0	1,000,000,000
LBK29 On 07/06/2023 Spot Bond			9.90500	99.32333	9.90500	99.29709				0.00	0	0
Total LBK29 SPOT										0.00	0	0
Total For LBK29										0.00	0	0
LBK30 On 20/09/2021 Spot Bond					0.00000	101.77451				0.00	0	0
Total LBK30 SPOT										0.00	0	0
Total For LBK30										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK31 On 20/09/2023 Spot Bond					0.00000	101.90063			0.00	0	0
Total LBK31 SPOT									0.00	0	0
Total For LBK31									0.00	0	0
LBK32 On 08/11/2023 Spot Bond					0.00000	100.67238			0.00	0	0
Total LBK32 SPOT									0.00	0	0
Total For LBK32									0.00	0	0
LGL04 On 14/08/2020 Spot Bond			7.50500	105.43014	7.50500	105.40903			0.00	0	580,000,000
Total LGL04 SPOT									0.00	0	580,000,000
Total For LGL04									0.00	0	580,000,000
LGL05 On 12/12/2021 Spot Bond					0.00000	100.88996			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			10.00500	102.37236	10.00500	102.34491			0.00	0	2,500,000,000
Total LGL06 SPOT									0.00	0	2,500,000,000
Total For LGL06									0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond					0.00000	102.49451			0.00	0	0
Total LGL07 SPOT									0.00	0	0
Total For LGL07									0.00	0	0
LGL08 On 28/02/2023 Spot Bond					0.00000	102.29647			0.00	0	0
Total LGL08 SPOT									0.00	0	0
Total For LGL08									0.00	0	0
LGL09 On 28/08/2024 Spot Bond					0.00000	103.19963			0.00	0	0
Total LGL09 SPOT									0.00	0	0
Total For LGL09									0.00	0	0
LGL10 On 08/10/2025 Spot Bond					0.00000	101.43833			0.00	0	0
Total LGL10 SPOT									0.00	0	0
Total For LGL10									0.00	0	0
LHC06U On 21/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC06U SPOT									0.00	0	0
Total For LHC06U									0.00	0	0
LHC07U On 26/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC07U SPOT									0.00	0	0
Total For LHC07U									0.00	0	0
LHC08U On 28/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC08U SPOT									0.00	0	0
Total For LHC08U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHL19 On 14/11/2019 Spot Bond			12.35500	102.55675	12.35500	102.52279			0.00	0	0
Total LHL19 SPOT									0.00	0	0
Total For LHL19									0.00	0	0
LHL26 On 13/11/2020 Spot Bond					0.00000	100.79708			0.00	0	0
Total LHL26 SPOT									0.00	0	0
Total For LHL26									0.00	0	0
LHL27 On 13/02/2021 Spot Bond					0.00000	100.70407			0.00	0	0
Total LHL27 SPOT									0.00	0	0
Total For LHL27									0.00	0	0
LHL28 On 13/02/2022 Spot Bond					0.00000	100.79030			0.00	0	0
Total LHL28 SPOT									0.00	0	0
Total For LHL28									0.00	0	0
LOM01 On 25/11/2019 Spot Bond					0.00000	101.92610			0.00	0	0
Total LOM01 SPOT									0.00	0	0
Total For LOM01									0.00	0	0
LRFA2 On 20/11/2019 Spot Bond					0.00000	100.35422			0.00	0	0
Total LRFA2 SPOT									0.00	0	0
Total For LRFA2									0.00	0	0
LRFB2 On 20/11/2019 Spot Bond					0.00000	100.93369			0.00	0	0
Total LRFB2 SPOT									0.00	0	0
Total For LRFB2									0.00	0	0
LRFC2 On 20/11/2019 Spot Bond					0.00000	100.40276			0.00	0	0
Total LRFC2 SPOT									0.00	0	0
Total For LRFC2									0.00	0	0
MAQ11 On 10/12/2018 Spot Bond					0.00000	99.92515			0.00	0	0
Total MAQ114 SPOT									0.00	0	0
Total For MAQ114									0.00	0	0
MAQ11 On 31/01/2019 Spot Bond					0.00000	100.84992			0.00	0	0
Total MAQ117 SPOT									0.00	0	0
Total For MAQ117									0.00	0	0
MAQ12 On 10/12/2018 Spot Bond					0.00000	99.92005			0.00	0	0
Total MAQ127 SPOT									0.00	0	0
Total For MAQ127									0.00	0	0
MAQ12 On 11/02/2019 Spot Bond					0.00000	98.66431			0.00	0	0
Total MAQ128 SPOT									0.00	0	0
Total For MAQ128									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MAQ12 On 04/11/2019 Spot Bond					0.00000	100.57237				0.00	0	0
Total MAQ129 SPOT										0.00	0	0
Total For MAQ129										0.00	0	0
MBF04 On 07/06/2019 Spot Bond					0.00000	100.31911				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBF04 On 14/03/2019 Spot Bond					0.00000	100.06616				0.00	400,000,000	200,000,000
Total MBF049 SPOT										0.00	400,000,000	200,000,000
Total For MBF049										0.00	400,000,000	200,000,000
MBF05 On 17/05/2019 Spot Bond					0.00000	100.72325				0.00	0	0
Total MBF051 SPOT										0.00	0	0
Total For MBF051										0.00	0	0
MBF05 On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBF051/JIBAR SPOT										0.00	0	0
Total For MBF051/JIBAR										0.00	0	0
MBF05 On 28/09/2019 Spot Bond					0.00000	101.90368				0.00	0	0
Total MBF053 SPOT										0.00	0	0
Total For MBF053										0.00	0	0
MBF05 On 27/03/2020 Spot Bond					0.00000	102.00333				0.00	0	0
Total MBF055 SPOT										0.00	0	0
Total For MBF055										0.00	0	0
MBF05 On 28/08/2020 Spot Bond					0.00000	100.53676				0.00	0	0
Total MBF057 SPOT										0.00	0	0
Total For MBF057										0.00	0	0
MBF05 On 21/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBF058 SPOT										0.00	0	0
Total For MBF058										0.00	0	0
MBF05 On 21/05/2021 Spot Bond					0.00000	100.31182				0.00	0	0
Total MBF059 SPOT										0.00	0	0
Total For MBF059										0.00	0	0
MBF06 On 17/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBF060 SPOT										0.00	0	0
Total For MBF060										0.00	0	0
MBF06 On 17/08/2021 Spot Bond					0.00000	100.35797				0.00	0	0
Total MBF061 SPOT										0.00	0	0
Total For MBF061										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBP03 On 12/09/2019 Spot Bond					0.00000	99.86724				0.00	0	0
Total MBP035 SPOT										0.00	0	0
Total For MBP035										0.00	0	0
MBP03 On 11/04/2020 Spot Bond					0.00000	101.25939				0.00	0	0
Total MBP036 SPOT										0.00	0	0
Total For MBP036										0.00	0	0
MBP03 On 26/05/2020 Spot Bond					0.00000	100.23292				0.00	0	0
Total MBP037 SPOT										0.00	0	0
Total For MBP037										0.00	0	0
MBP03 On 02/11/2022 Spot Bond					0.00000	100.76455				0.00	0	0
Total MBP038 SPOT										0.00	0	0
Total For MBP038										0.00	0	0
MBP03 On 23/02/2021 Spot Bond					0.00000	100.30379				0.00	0	0
Total MBP039 SPOT										0.00	0	0
Total For MBP039										0.00	0	0
MBP04 On 23/02/2023 Spot Bond					0.00000	100.30901				0.00	0	0
Total MBP040 SPOT										0.00	0	0
Total For MBP040										0.00	0	0
MBP04 On 13/04/2021 Spot Bond					0.00000	101.16093				0.00	0	0
Total MBP041 SPOT										0.00	0	0
Total For MBP041										0.00	0	0
MBP04 On 26/04/2021 Spot Bond					0.00000	100.90606				0.00	0	0
Total MBP042 SPOT										0.00	0	0
Total For MBP042										0.00	0	0
MBP04 On 27/07/2023 Spot Bond					0.00000	100.84610				0.00	0	0
Total MBP043 SPOT										0.00	0	0
Total For MBP043										0.00	0	0
MBP04 On 27/09/2021 Spot Bond					0.00000	101.54543				0.00	0	0
Total MBP044 SPOT										0.00	0	0
Total For MBP044										0.00	0	0
MBP04 On 27/09/2023 Spot Bond					0.00000	101.56452				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			7.51500	101.79294	7.51500	101.77252				0.00	0	0
Total MBSA01 SPOT										0.00	0	0
Total For MBSA01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBSA0 On 16/04/2019 Spot Bond			8.00000	101.62197	8.00000	101.60031			0.00	0	0
Total MBSA01/R204 SPOT									0.00	0	0
Total For MBSA01/R204									0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			7.42500	101.78157	7.42500	101.76140			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	101.26369	8.91000	101.23974			0.00	0	0
Total MBSA02/R204 SPOT									0.00	0	0
Total For MBSA02/R204									0.00	0	0
MEFSA On 05/01/2019 Spot Bond					0.00000	103.60830			0.00	0	0
Total MEFSA4 SPOT									0.00	0	0
Total For MEFSA4									0.00	0	0
MEFSA On 05/07/2026 Spot Bond					0.00000	103.75369			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			7.53500	104.04710	7.53500	104.02575			0.00	0	0
Total MEFSB4 SPOT									0.00	0	0
Total For MEFSB4									0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.00000	106.86577	9.00000	106.84021			0.00	0	0
Total MEFSB5 SPOT									0.00	0	0
Total For MEFSB5									0.00	0	0
MFS1A On 20/12/2018 Spot Bond					0.00000	101.75159			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			8.15500	8.15500	8.15500	103.74915			0.00	0	0
Total MFS1B SPOT									0.00	0	0
Total For MFS1B									0.00	0	0
MIIL03 On 28/08/2023 Spot Bond					0.00000	103.16438			0.00	0	0
Total MIIL03 SPOT									0.00	0	0
Total For MIIL03									0.00	0	0
MMF10 On 15/12/2024 Spot Bond					0.00000	103.33282			0.00	0	0
Total MMF101 SPOT									0.00	0	0
Total For MMF101									0.00	0	0
MMF20 On 15/12/2024 Spot Bond					0.00000	105.14925			0.00	0	0
Total MMF201 SPOT									0.00	0	0
Total For MMF201									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MMF30 On 15/12/2024 Spot Bond					0.00000	100.57764			0.00	0	0
Total MMF301 SPOT									0.00	0	0
Total For MMF301									0.00	0	0
MMF40 On 15/12/2024 Spot Bond					0.00000	102.74966			0.00	0	0
Total MMF401 SPOT									0.00	0	0
Total For MMF401									0.00	0	0
MMIG0 On 17/03/2019 Spot Bond					0.00000	101.85642			0.00	132,000,000	66,000,000
Total MMIG01 SPOT									0.00	132,000,000	66,000,000
Total For MMIG01									0.00	132,000,000	66,000,000
MMIG0 On 17/03/2021 Spot Bond			8.82500	8.82500	8.82500	104.70781			0.00	0	400,000,000
Total MMIG02 SPOT									0.00	0	400,000,000
Total For MMIG02									0.00	0	400,000,000
MMIG0 On 01/06/2020 Spot Bond					0.00000	100.08759			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			11.70000	11.70000	11.70000	101.70434			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			10.20500	10.20500	10.20500	105.36230			0.00	0	1,050,000,000
Total MMIG05 SPOT									0.00	0	1,050,000,000
Total For MMIG05									0.00	0	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.97959			0.00	0	0
Total MMIG06 SPOT									0.00	0	0
Total For MMIG06									0.00	0	0
MQB00 On 28/08/2023 Spot Bond					0.00000	103.18493			0.00	0	0
Total MQB003 SPOT									0.00	0	0
Total For MQB003									0.00	0	0
MTN06 On 13/07/2020 Spot Bond					0.00000	102.11642			0.00	0	0
Total MTN06 SPOT									0.00	0	0
Total For MTN06									0.00	0	0
MTN07 On 13/07/2022 Spot Bond					0.00000	101.73860			0.00	0	0
Total MTN07 SPOT									0.00	0	0
Total For MTN07									0.00	0	0
MTN08 On 11/10/2020 Spot Bond					0.00000	102.03806			0.00	0	0
Total MTN08 SPOT									0.00	0	0
Total For MTN08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MTN08 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MTN08U SPOT										0.00	0	0
Total For MTN08U										0.00	0	0
MTN09 On 11/10/2022 Spot Bond					0.00000	101.85455				0.00	0	0
Total MTN09 SPOT										0.00	0	0
Total For MTN09										0.00	0	0
MTN09 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MTN09U SPOT										0.00	0	0
Total For MTN09U										0.00	0	0
MTN10 On 11/10/2024 Spot Bond					0.00000	102.74515				0.00	0	0
Total MTN10 SPOT										0.00	0	0
Total For MTN10										0.00	0	0
MTN11 On 04/06/2021 Spot Bond					0.00000	100.24380				0.00	0	0
Total MTN11 SPOT										0.00	0	0
Total For MTN11										0.00	0	0
MTN12 On 04/06/2023 Spot Bond					0.00000	99.64530				0.00	500,000,000	500,000,000
Total MTN12 SPOT										0.00	500,000,000	500,000,000
Total For MTN12										0.00	500,000,000	500,000,000
MTN13 On 04/06/2025 Spot Bond					0.00000	100.04671				0.00	0	0
Total MTN13 SPOT										0.00	0	0
Total For MTN13										0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA2U SPOT										0.00	0	0
Total For MWA2U										0.00	0	0
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA3U SPOT										0.00	0	0
Total For MWA3U										0.00	0	0
MWAR(On 22/11/2019 Spot Bond					0.00000	100.55550				0.00	0	0
Total MWAR01 SPOT										0.00	0	0
Total For MWAR01										0.00	0	0
MWAR(On 22/02/2021 Spot Bond					0.00000	100.32331				0.00	0	0
Total MWAR02 SPOT										0.00	0	0
Total For MWAR02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MWAR(On 22/11/2021 Spot Bond					0.00000	100.31764				0.00	0	0
Total MWAR03 SPOT										0.00	0	0
Total For MWAR03										0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N6A19 On 20/12/2018 Spot Bond					0.00000	101.67167				0.00	0	0
Total N6A19 SPOT										0.00	0	0
Total For N6A19										0.00	0	0
N6B26 On 20/03/2020 Spot Bond					0.00000	102.01062				0.00	0	0
Total N6B26 SPOT										0.00	0	0
Total For N6B26										0.00	0	0
N6C26 On 21/09/2020 Spot Bond					0.00000	102.11479				0.00	0	0
Total N6C26 SPOT										0.00	0	0
Total For N6C26										0.00	0	0
N6D26 On 21/12/2020 Spot Bond					0.00000	101.82292				0.00	0	0
Total N6D26 SPOT										0.00	0	0
Total For N6D26										0.00	0	0
N6E26 On 22/03/2021 Spot Bond					0.00000	101.93001				0.00	0	0
Total N6E26 SPOT										0.00	0	0
Total For N6E26										0.00	0	0
N6F26 On 22/03/2021 Spot Bond					0.00000	102.28701				0.00	0	0
Total N6F26 SPOT										0.00	0	0
Total For N6F26										0.00	0	0
N6G26 On 22/03/2021 Spot Bond					0.00000	102.74864				0.00	0	0
Total N6G26 SPOT										0.00	0	0
Total For N6G26										0.00	0	0
NAM01 On 19/11/2022 Spot Bond			9.45500	96.53777	9.45500	96.51314				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NAM02 On 29/06/2020 Spot Bond			7.89500	106.66109	7.89500	106.63852				0.00	0	0
Total NAM02 SPOT										0.00	0	0
Total For NAM02										0.00	0	0
NAM03 On 01/08/2023 Spot Bond			9.80500	104.40821	9.80500	104.38105				0.00	0	0
Total NAM03 SPOT										0.00	0	0
Total For NAM03										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NAM04 On 01/08/2026 Spot Bond			10.70000	102.65063	10.70000	102.62155				0.00	0	0
Total NAM04 SPOT										0.00	0	0
Total For NAM04										0.00	0	0
NBK11/ On 28/11/2020 Spot Bond			8.43000	101.09216	8.43000	101.06910				0.00	0	12,000,000,000
Total NBK11A SPOT										0.00	0	12,000,000,000
Total For NBK11A										0.00	0	12,000,000,000
NBK12/ On 19/03/2021 Spot Bond			7.97000	104.91404	7.97000	104.89139				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	102.02061	9.38000	101.99477				0.00	0	0
Total NBK12A/R208 SPOT										0.00	0	0
Total For NBK12A/R208										0.00	0	0
NBK13/ On 19/03/2024 Spot Bond			9.60500	102.60388	9.60500	102.57729				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			8.29500	106.42439	8.29500	106.40076				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			8.92500	102.42976	8.92500	102.40546				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			9.83500	101.17723	9.83500	101.15084				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			10.01000	100.92686	10.01000	100.89978				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			7.20000	103.00021	7.20000	102.98019				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			9.07500	101.81124	9.07500	101.78641				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			10.06000	101.71823	10.06000	101.69081				0.00	0	0
Total NBK20A SPOT										0.00	0	0
Total For NBK20A										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK20I On 25/06/2021 Spot Bond					0.00000	101.86572				0.00	0	0
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK21I On 21/07/2027 Spot Bond			10.46000	104.94051	10.46000	104.91143				0.00	0	0
Total NBK21A SPOT										0.00	0	0
Total For NBK21A										0.00	0	0
NBK22I On 19/11/2022 Spot Bond			9.94500	100.89012	9.94500	100.86307				0.00	0	0
Total NBK22A SPOT										0.00	0	0
Total For NBK22A										0.00	0	0
NBK23I On 19/11/2025 Spot Bond			9.97000	104.04429	9.97000	104.01634				0.00	0	0
Total NBK23A SPOT										0.00	0	0
Total For NBK23A										0.00	0	0
NBK23I On 12/02/2020 Spot Bond					0.00000	100.76361				0.00	0	0
Total NBK23B SPOT										0.00	0	0
Total For NBK23B										0.00	0	0
NBK24I On 19/11/2027 Spot Bond			10.05000	105.67655	10.05000	105.64793				0.00	0	1,000,000,000
Total NBK24A SPOT										0.00	0	1,000,000,000
Total For NBK24A										0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond					0.00000	100.54749				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25I On 17/02/2023 Spot Bond			9.50500	9.50500	9.50500	107.10883				0.00	0	0
Total NBK25A SPOT										0.00	0	0
Total For NBK25A										0.00	0	0
NBK25I On 12/02/2025 Spot Bond					0.00000	101.90255				0.00	0	0
Total NBK25B SPOT										0.00	0	0
Total For NBK25B										0.00	0	0
NBK26I On 10/05/2023 Spot Bond			100.00000	13.81419	100.00000	13.78328				0.00	0	0
Total NBK26A SPOT										0.00	0	0
Total For NBK26A										0.00	0	0
NBK26I On 22/04/2026 Spot Bond					0.00000	104.30217				0.00	0	0
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0
NBK27I On 10/05/2026 Spot Bond			10.26000	105.36198	10.26000	105.33287				0.00	0	0
Total NBK27A SPOT										0.00	0	0
Total For NBK27A										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK28/ On 02/08/2023 Spot Bond			9.85500	103.99645	9.85500	103.96927				0.00	0	0
Total NBK28A SPOT										0.00	0	0
Total For NBK28A										0.00	0	0
NBK28I On 19/11/2020 Spot Bond					0.00000	101.18322				0.00	0	0
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0
NBK29/ On 31/07/2026 Spot Bond			10.20000	105.22032	10.20000	105.19187				0.00	0	0
Total NBK29A SPOT										0.00	0	0
Total For NBK29A										0.00	0	0
NBK29I On 18/02/2019 Spot Bond					0.00000	100.53546				0.00	0	0
Total NBK29B SPOT										0.00	0	0
Total For NBK29B										0.00	0	0
NBK30/ On 20/02/2024 Spot Bond			9.62000	102.73582	9.62000	102.70959				0.00	0	0
Total NBK30A SPOT										0.00	0	0
Total For NBK30A										0.00	0	0
NBK30I On 18/02/2021 Spot Bond					0.00000	101.58651				0.00	0	0
Total NBK30B SPOT										0.00	0	0
Total For NBK30B										0.00	0	0
NBK31/ On 09/11/2023 Spot Bond			9.17500	107.02615	9.17500	101.60330				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					0.00000	100.38780				0.00	0	0
Total NBK31B SPOT										0.00	0	0
Total For NBK31B										0.00	0	0
NBK32I On 26/02/2019 Spot Bond					0.00000	100.23955				0.00	0	0
Total NBK32B SPOT										0.00	0	0
Total For NBK32B										0.00	0	0
NBK33I On 10/05/2019 Spot Bond					0.00000	100.87262				0.00	0	0
Total NBK33B SPOT										0.00	0	0
Total For NBK33B										0.00	0	0
NBK34I On 10/05/2021 Spot Bond					0.00000	102.25047				0.00	0	0
Total NBK34B SPOT										0.00	0	0
Total For NBK34B										0.00	0	0
NBK35I On 10/05/2023 Spot Bond					0.00000	102.53172				0.00	0	0
Total NBK35B SPOT										0.00	0	0
Total For NBK35B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK36I On 10/05/2026 Spot Bond					0.00000	103.45061				0.00	0	0
Total NBK36B SPOT										0.00	0	0
Total For NBK36B										0.00	0	0
NBK37I On 02/08/2019 Spot Bond					0.00000	100.89830				0.00	0	0
Total NBK37B SPOT										0.00	0	0
Total For NBK37B										0.00	0	0
NBK38I On 02/08/2021 Spot Bond					0.00000	102.33664				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			7.09500	105.87619	7.09500	105.85579				0.00	0	0
Total NBK3A SPOT										0.00	0	0
Total For NBK3A										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			100.00000	61.97442	100.00000	61.83574				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			11.47500	11.47500	11.47500	52.72007				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK40I On 31/07/2026 Spot Bond					0.00000	100.90049				0.00	0	0
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0
NBK41I On 20/02/2020 Spot Bond					0.00000	100.82268				0.00	0	0
Total NBK41B SPOT										0.00	0	0
Total For NBK41B										0.00	0	0
NBK42I On 21/02/2022 Spot Bond					0.00000	101.37395				0.00	0	0
Total NBK42B SPOT										0.00	0	0
Total For NBK42B										0.00	0	0
NBK43I On 20/02/2024 Spot Bond					0.00000	100.75456				0.00	0	0
Total NBK43B SPOT										0.00	0	0
Total For NBK43B										0.00	0	0
NBK44I On 15/02/2021 Spot Bond					0.00000	100.75239				0.00	0	0
Total NBK44B SPOT										0.00	0	0
Total For NBK44B										0.00	0	0
NBK45I On 15/02/2023 Spot Bond					0.00000	100.98996				0.00	0	0
Total NBK45B SPOT										0.00	0	0
Total For NBK45B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK46I On 15/08/2025 Spot Bond					0.00000	100.47962				0.00	0	0
Total NBK46B SPOT										0.00	0	0
Total For NBK46B										0.00	0	0
NBK47I On 15/02/2028 Spot Bond					0.00000	101.09763				0.00	0	0
Total NBK47B SPOT										0.00	0	0
Total For NBK47B										0.00	0	0
NBK48I On 09/11/2021 Spot Bond					0.00000	100.58421				0.00	0	0
Total NBK48B SPOT										0.00	0	0
Total For NBK48B										0.00	0	0
NBK49I On 09/11/2023 Spot Bond					0.00000	100.60242				0.00	0	0
Total NBK49B SPOT										0.00	0	0
Total For NBK49B										0.00	0	0
NBK50I On 09/11/2025 Spot Bond					0.00000	100.61321				0.00	0	0
Total NBK50B SPOT										0.00	0	0
Total For NBK50B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond					0.00000	102.80981				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond					0.00000	101.90919				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			10.64500	102.32252	10.64500	102.29320				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond					0.00000	101.89868				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			10.68000	101.47442	10.68000	101.44525				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond					0.00000	101.90919				0.00	0	0
Total NCLN87 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN87										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.92589				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.94690				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond					0.00000	101.85368				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			7.81500	7.81500	7.81500	102.54444				0.00	0	0
Total NED15 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NED15										0.00	0	0
NED16 On 08/04/2019 Spot Bond					0.00000	101.90671				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2019 Spot Bond					0.00000	101.38960				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2020 Spot Bond					0.00000	101.36181				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2020 Spot Bond					0.00000	104.13802				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			8.55500	108.79910	8.55500	108.77434				0.00	0	3,030,000,000
Total NED20 SPOT										0.00	0	3,030,000,000
Total For NED20										0.00	0	3,030,000,000
NEDT1.On 21/05/2021 Spot Bond					0.00000	104.84179				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					0.00000	103.81503				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					0.00000	107.16651				0.00	20,000,000	2,620,000,000
Total NGL01 SPOT										0.00	20,000,000	2,620,000,000
Total For NGL01										0.00	20,000,000	2,620,000,000
NGL02 On 15/03/2022 Spot Bond					0.00000	107.25576				0.00	80,000,000	40,000,000
Total NGL02 SPOT										0.00	80,000,000	40,000,000
Total For NGL02										0.00	80,000,000	40,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	100.30123				0.00	0	0
Total NGL03 SPOT										0.00	0	0
Total For NGL03										0.00	0	0
NGL04 On 20/03/2023 Spot Bond					0.00000	104.55372				0.00	0	0
Total NGL04 SPOT										0.00	0	0
Total For NGL04										0.00	0	0
NGL05 On 26/07/2023 Spot Bond					0.00000	102.28674				0.00	0	0
Total NGL05 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NGL05										0.00	0	0
NGL06 On 01/12/2023 Spot Bond					0.00000	100.16003				0.00	0	0
Total NGL06 SPOT										0.00	0	0
Total For NGL06										0.00	0	0
NGLT1 On 01/07/2022 Spot Bond					0.00000	102.28130				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					0.00000	101.52434				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	102.05500	10.00000	102.02800				0.00	0	0
Total NHM001/JIBAR SPOT										0.00	0	0
Total For NHM001/JIBAR										0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	100.90629	13.50000	100.86987				0.00	0	0
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0
NHM00 On 09/06/2019 Spot Bond					0.00000	99.87905				0.00	0	0
Total NHM003 SPOT										0.00	0	0
Total For NHM003										0.00	0	0
NHM00 On 20/04/2019 Spot Bond					0.00000	106.93151				0.00	0	0
Total NHM004 SPOT										0.00	0	0
Total For NHM004										0.00	0	0
NHM00 On 18/05/2019 Spot Bond					0.00000	106.08767				0.00	0	0
Total NHM005 SPOT										0.00	0	0
Total For NHM005										0.00	0	0
NI202 On 07/12/2033 Spot Bond			4.51000	4.51000	4.51000	197.50229				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			3.89500	3.89500	3.89500	126.34987				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			4.48500	4.48500	4.48500	88.26460				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			4.57000	4.57000	4.57000	99.74997				0.00	0	1,432,700,000
Total NI38 SPOT										0.00	0	1,432,700,000

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 NI38										0.00	0	1,432,700,000
NILB11 On 31/01/2025 Spot Bond			4.00000	4.00000	4.00000	125.60384				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			4.39000	4.39000	4.39000	122.87632				0.00	0	0
Total NILB13 SPOT										0.00	0	0
Total For NILB13										0.00	0	0
NILB14 On 31/03/2028 Spot Bond			4.35000	4.35000	4.35000	167.38737				0.00	0	0
Total NILB14 SPOT										0.00	0	0
Total For NILB14										0.00	0	0
NILB15 On 31/03/2028 Spot Bond			4.73000	162.41714	4.73000	162.37215				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			4.79000	75.48121	4.79000	96.66179				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			7.20500	106.68436	7.20500	106.66384				0.00	0	695,437,500
Total NMP20N SPOT										0.00	0	695,437,500
Total For NMP20N										0.00	0	695,437,500
NN01U On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NN01U SPOT										0.00	0	0
Total For NN01U										0.00	0	0
NN02 On 24/07/2023 Spot Bond					0.00000	93.74974				0.00	0	0
Total NN02 SPOT										0.00	0	0
Total For NN02										0.00	0	0
NN03 On 23/11/2023 Spot Bond					0.00000	100.33031				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			7.83500	7.83500	7.83500	103.95241				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond					0.00000	100.29742				0.00	0	0
Total NQ1A21 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NQ1A21										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond					0.00000	100.85258				0.00	0	0
Total NQ1A24 SPOT										0.00	0	0
Total For NQ1A24										0.00	0	0
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.31740				0.00	0	0
Total NQ1A25 SPOT										0.00	0	0
Total For NQ1A25										0.00	0	0
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.31784				0.00	0	0
Total NQ1A27 SPOT										0.00	0	0
Total For NQ1A27										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			8.03500	8.03500	8.03500	103.95400				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.31676				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.33290				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			8.23500	8.23500	8.23500	103.95560				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond					0.00000	100.33297				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D On 22/05/2020 Spot Bond					0.00000	100.37060				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2019 Spot Bond					0.00000	100.34469				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			8.87500	112.15003	8.87500	112.12313				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			4.12000	177.91982	4.12000	177.87343				0.00	0	0
Total NRA023 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NRA023									0.00	0	0
NRA02: On 30/11/2028 Spot Bond			11.35000	105.52424	11.35000	105.49224			15,890,000,000,000.00	1,400,000,000	6,340,000,000
Total NRA028 SPOT									15,890,000,000,000.00	1,400,000,000	6,340,000,000
Total For NRA028									15,890,000,000,000.00	1,400,000,000	6,340,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	12.46934	100.00000	12.44159			0.00	0	0
Total NRA028/R186 SPOT									0.00	0	0
Total For NRA028/R186									0.00	0	0
NSN96: On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN96U SPOT									0.00	0	0
Total For NSN96U									0.00	0	0
NSN97: On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN97U SPOT									0.00	0	0
Total For NSN97U									0.00	0	0
NSN98: On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN98U SPOT									0.00	0	0
Total For NSN98U									0.00	0	0
NSN99: On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN99U SPOT									0.00	0	0
Total For NSN99U									0.00	0	0
NTC18: On 27/02/2019 Spot Bond					0.00000	100.33955			0.00	0	0
Total NTC18 SPOT									0.00	0	0
Total For NTC18									0.00	0	0
NTC19: On 27/07/2020 Spot Bond					0.00000	101.71085			0.00	0	0
Total NTC19 SPOT									0.00	0	0
Total For NTC19									0.00	0	0
NTC20: On 27/07/2020 Spot Bond					0.00000	101.57252			0.00	0	0
Total NTC20 SPOT									0.00	0	0
Total For NTC20									0.00	0	0
NTC21: On 24/03/2022 Spot Bond					0.00000	102.30309			0.00	0	0
Total NTC21 SPOT									0.00	0	0
Total For NTC21									0.00	0	0
NTC22: On 15/02/2021 Spot Bond					0.00000	100.47396			0.00	350,000,000	175,000,000
Total NTC22 SPOT									0.00	350,000,000	175,000,000
Total For NTC22									0.00	350,000,000	175,000,000
NTC23: On 15/02/2023 Spot Bond					0.00000	100.48526			0.00	0	0
Total NTC23 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NTC23									0.00	0	0
NTC24 On 29/03/2021 Spot Bond					0.00000	101.54732			0.00	0	0
Total NTC24 SPOT									0.00	0	0
Total For NTC24									0.00	0	0
OMI01 On 22/11/2022 Spot Bond					0.00000	100.32676			0.00	0	0
Total OMI01 SPOT									0.00	0	0
Total For OMI01									0.00	0	0
OML02 On 27/11/2019 Spot Bond					0.00000	101.11429			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			7.43000	101.93333	7.43000	101.91280			0.00	0	0
Total OML03 SPOT									0.00	0	0
Total For OML03									0.00	0	0
OML04 On 19/03/2020 Spot Bond					0.00000	102.97455			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			9.07500	9.07500	9.07500	102.88975		90,750,000,000.00	10,000,000	1,510,000,000	
Total OML05 SPOT								90,750,000,000.00	10,000,000	1,510,000,000	
Total For OML05								90,750,000,000.00	10,000,000	1,510,000,000	
OML06 On 19/03/2022 Spot Bond			10.25500	102.39779	10.25500	102.36951		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			11.10000	101.71080	11.10000	101.68045		0.00	0	1,000,000,000	
Total OML07 SPOT								0.00	0	1,000,000,000	
Total For OML07								0.00	0	1,000,000,000	
OML08 On 14/09/2020 Spot Bond					0.00000	100.64933		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			10.35500	104.16044	10.35500	104.13140		0.00	0	1,000,000,000	
Total OML09 SPOT								0.00	0	1,000,000,000	
Total For OML09								0.00	0	1,000,000,000	
OML10 On 14/09/2025 Spot Bond			11.15000	103.52849	11.15000	103.49747		0.00	0	930,000,000	
Total OML10 SPOT								0.00	0	930,000,000	
Total For OML10								0.00	0	930,000,000	
PBAJ1U On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total PBAJ1U SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For PBAJ1U										0.00	0	0
PBAV1 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
PBBJ1 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
PBDJ1 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
PBGJ1 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
PBJC1 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
PBJJ1 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
PBKJ1 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
PBKS1 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
PBKX1 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
PBLS1 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
PBLT1 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For PBUC1U										0.00	0	0
PBUJ11 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUJ1U SPOT										0.00	0	0
Total For PBUJ1U										0.00	0	0
PBVJ11 On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBVJ1U SPOT										0.00	0	0
Total For PBVJ1U										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	102.05500	10.00000	102.02800				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM38 On 12/06/2020 Spot Bond					0.00000	99.86078				0.00	0	0
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0
PMM43 On 28/02/2019 Spot Bond					0.00000	100.18929				0.00	0	0
Total PMM43 SPOT										0.00	0	0
Total For PMM43										0.00	0	0
PMM44 On 07/11/2019 Spot Bond					0.00000	100.66715				0.00	0	0
Total PMM44 SPOT										0.00	0	0
Total For PMM44										0.00	0	0
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PMM46U SPOT										0.00	0	0
Total For PMM46U										0.00	0	0
PMM47 On 30/09/2019 Spot Bond					0.00000	100.14159				0.00	0	0
Total PMM47 SPOT										0.00	0	0
Total For PMM47										0.00	0	0
PMM48 On 28/02/2020 Spot Bond					0.00000	100.19357				0.00	0	0
Total PMM48 SPOT										0.00	0	0
Total For PMM48										0.00	0	0
PMM49 On 28/05/2019 Spot Bond					0.00000	100.17951				0.00	0	0
Total PMM49 SPOT										0.00	0	0
Total For PMM49										0.00	0	0
PPC00; On 31/12/2018 Spot Bond					0.00000	101.43790				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					0.00000	99.53647				0.00	0	0
Total PPC003 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For PPC003									0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	100.33334			0.00	0	0
Total PRE2A1 SPOT									0.00	0	0
Total For PRE2A1									0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	100.35053			0.00	0	0
Total PRE2A2 SPOT									0.00	0	0
Total For PRE2A2									0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	100.36557			0.00	0	0
Total PRE2A3 SPOT									0.00	0	0
Total For PRE2A3									0.00	0	0
PRE2B On 20/02/2022 Spot Bond					0.00000	100.39559			0.00	0	0
Total PRE2B1 SPOT									0.00	0	0
Total For PRE2B1									0.00	0	0
PRE2C On 20/02/2022 Spot Bond					0.00000	100.39988			0.00	0	0
Total PRE2C1 SPOT									0.00	0	0
Total For PRE2C1									0.00	0	0
PRE2D On 20/02/2022 Spot Bond					0.00000	100.40416			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			8.89500	113.91982	8.90000	113.86280			656,768,017,985,500.00	1,683,166,724,900	1,810,583,885,900
Total R186 SPOT									16,768,017,985,500.00	683,166,724,900	810,583,885,900
Total For R186									16,768,017,985,500.00	683,166,724,900	810,583,885,900
R197 On 07/12/2023 Spot Bond			2.92000	294.93401	2.92000	294.86680			136,674,375,560,000.00	46,806,293,000	24,145,354,200
Total R197 SPOT									16,674,375,560,000.00	46,806,293,000	24,145,354,200
Total For R197									16,674,375,560,000.00	46,806,293,000	24,145,354,200
R202 On 07/12/2033 Spot Bond			3.27000	227.86858	3.26000	228.08092			513,537,999,873,000.00	157,045,259,900	260,223,354,400
Total R202 SPOT									13,537,999,873,000.00	157,045,259,900	260,223,354,400
Total For R202									13,537,999,873,000.00	157,045,259,900	260,223,354,400
R2023 On 28/02/2023 Spot Bond			8.20000	100.49744	8.20500	100.45772			254,744,812,140,000.00	1,982,285,952,700	1,072,315,615,800
Total R2023 SPOT									14,744,812,140,000.00	982,285,952,700	1,072,315,615,800
Total For R2023									14,744,812,140,000.00	982,285,952,700	1,072,315,615,800
R2030 On 31/01/2030 Spot Bond			9.35500	93.52712	9.35500	93.50388			722,614,771,000,000.00	1,359,980,200,000	663,015,100,000
Total R2030 SPOT									22,614,771,000,000.00	359,980,200,000	663,015,100,000
Total For R2030									22,614,771,000,000.00	359,980,200,000	663,015,100,000
R2032 On 31/03/2032 Spot Bond			9.57000	91.69906	9.57000	91.67551			108,160,109,000,000.00	1,369,713,700,000	770,182,500,000
Total R2032 SPOT									18,160,109,000,000.00	369,713,700,000	770,182,500,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2032									18,160,109,000,000.00	369,713,700,000	770,182,500,000
R2035 On 28/02/2035 Spot Bond			9.69500	95.73819	9.69500	95.71315			230,177,632,000,000.00	642,617,600,000	1,091,273,000,000
Total R2035 SPOT									10,177,632,000,000.00	642,617,600,000	1,091,273,000,000
Total For R2035									10,177,632,000,000.00	642,617,600,000	1,091,273,000,000
R2037 On 31/01/2037 Spot Bond			9.76500	92.29962	9.76500	92.27571			285,068,433,000,000.00	643,632,200,000	407,502,343,800
Total R2037 SPOT									15,068,433,000,000.00	643,632,200,000	407,502,343,800
Total For R2037									15,068,433,000,000.00	643,632,200,000	407,502,343,800
R204 On 21/12/2018 Spot Bond			6.11500	103.75664	6.11500	103.73930			140,033,500,000.00	22,900,000	202,900,000
Total R204 SPOT									140,033,500,000.00	22,900,000	202,900,000
Total For R204									140,033,500,000.00	22,900,000	202,900,000
R2040 On 31/01/2040 Spot Bond			9.83000	95.79813	9.83000	95.77315			673,704,966,000,000.00	984,100,200,000	890,524,700,700
Total R2040 SPOT									13,704,966,000,000.00	984,100,200,000	890,524,700,700
Total For R2040									13,704,966,000,000.00	984,100,200,000	890,524,700,700
R2044 On 31/01/2044 Spot Bond			9.84000	92.95713	9.84000	92.93287			705,665,464,000,000.00	884,722,100,000	907,793,929,200
Total R2044 SPOT									15,665,464,000,000.00	884,722,100,000	907,793,929,200
Total For R2044									15,665,464,000,000.00	884,722,100,000	907,793,929,200
R2048 On 28/02/2048 Spot Bond			9.82500	92.06430	9.82500	92.03990			303,877,371,250,000.00	3,287,926,450,000	2,410,417,502,300
Total R2048 SPOT									13,877,371,250,000.00	287,926,450,000	410,417,502,300
Total For R2048									13,877,371,250,000.00	287,926,450,000	410,417,502,300
R207 On 15/01/2020 Spot Bond			6.16500	103.99050	6.15500	103.98400			127,850,994,097,000.00	345,150,201,800	212,249,793,000
Total R207 SPOT									17,850,994,097,000.00	345,150,201,800	212,249,793,000
Total For R207									17,850,994,097,000.00	345,150,201,800	212,249,793,000
R208 On 31/03/2021 Spot Bond			7.18000	100.34541	7.17500	100.33641			450,944,936,528,000.00	1,177,011,829,600	978,190,649,000
Total R208 SPOT									10,944,936,528,000.00	177,011,829,600	178,190,649,000
Total For R208									10,944,936,528,000.00	177,011,829,600	178,190,649,000
R209 On 31/03/2036 Spot Bond			9.64500	72.84164	9.64000	72.85553			171,940,278,820,000.00	3,335,608,116,000	1,415,528,699,700
Total R209 SPOT									11,940,278,820,000.00	335,608,116,000	415,528,699,700
Total For R209									11,940,278,820,000.00	335,608,116,000	415,528,699,700
R210 On 31/03/2028 Spot Bond			3.18000	184.02449	3.17000	184.13091			261,346,192,296,000.00	82,184,337,200	29,915,768,600
Total R210 SPOT									11,346,192,296,000.00	82,184,337,200	29,915,768,600
Total For R210									11,346,192,296,000.00	82,184,337,200	29,915,768,600
R212 On 31/01/2022 Spot Bond			2.88000	155.76611	2.88000	155.73084			190,617,925,248,000.00	66,186,779,600	63,748,939,800
Total R212 SPOT									10,617,925,248,000.00	66,186,779,600	63,748,939,800
Total For R212									10,617,925,248,000.00	66,186,779,600	63,748,939,800
R213 On 28/02/2031 Spot Bond			9.46500	84.23650	9.45500	84.27778			204,877,702,258,000.00	1,183,822,261,200	515,622,318,900
Total R213 SPOT									14,877,702,258,000.00	183,822,261,200	515,622,318,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R213									14,877,702,258,000.00	183,822,261,200	515,622,318,900
R214 On 28/02/2041 Spot Bond			9.81000	72.01338	9.81000	71.99433			900,660,912,413,000.00	499,557,687,300	767,523,426,400
Total R214 SPOT									10,660,912,413,000.00	499,557,687,300	767,523,426,400
Total For R214									10,660,912,413,000.00	499,557,687,300	767,523,426,400
RCG01 On 24/10/2019 Spot Bond					0.00000	101.52256			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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	25,000,000,000
Total RDF14U SPOT										0.00	0	25,000,000,000
Total For RDF14U										0.00	0	25,000,000,000
RDF15I On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF15U SPOT										0.00	0	0
Total For RDF15U										0.00	0	0
RDF16I On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF16U SPOT										0.00	0	0
Total For RDF16U										0.00	0	0
RDF17I On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF17U SPOT										0.00	0	0
Total For RDF17U										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond					0.00000	100.83101				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond					0.00000	102.05234				0.00	0	0
Total RDFB06 SPOT										0.00	0	0
Total For RDFB06										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDFB06/JIBAR SPOT										0.00	0	0
Total For RDFB06/JIBAR										0.00	0	0
RDFB0 On 30/09/2019 Spot Bond					0.00000	101.79058				0.00	0	0
Total RDFB07 SPOT										0.00	0	0
Total For RDFB07										0.00	0	0
RDFB0 On 30/09/2021 Spot Bond					0.00000	102.21767				0.00	0	0
Total RDFB08 SPOT										0.00	0	0
Total For RDFB08										0.00	0	0
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.01517				0.00	0	0
Total RDFB09 SPOT										0.00	0	0
Total For RDFB09										0.00	0	0
RDFB1 On 27/03/2020 Spot Bond					0.00000	101.97371				0.00	1,000,000,000	1,000,000,000
Total RDFB10 SPOT										0.00	1,000,000,000	1,000,000,000
Total For RDFB10										0.00	1,000,000,000	1,000,000,000
RDFB1 On 27/03/2022 Spot Bond					0.00000	101.68299				0.00	0	0
Total RDFB11 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDFB11										0.00	0	0
RDFB1: On 27/11/2022 Spot Bond					0.00000	100.22019				0.00	0	0
Total RDFB12 SPOT										0.00	0	0
Total For RDFB12										0.00	0	0
RDFB1: On 12/03/2021 Spot Bond					0.00000	99.82737				0.00	0	0
Total RDFB13 SPOT										0.00	0	0
Total For RDFB13										0.00	0	0
RDFB1: On 12/03/2023 Spot Bond					0.00000	99.86476				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			100.00000	100.00000	100.00000	100.00000			030,000,000,000,000.00	130,300,000,000	64,600,000,000	
Total RDFB15 SPOT									30,000,000,000,000.00	130,300,000,000	64,600,000,000	
Total For RDFB15									30,000,000,000,000.00	130,300,000,000	64,600,000,000	
RDFC4 On 04/06/2019 Spot Bond					0.00000	100.04116				0.00	0	0
Total RDFC43 SPOT										0.00	0	0
Total For RDFC43										0.00	0	0
RDFC4 On 28/01/2019 Spot Bond					0.00000	100.77518				0.00	0	0
Total RDFC44 SPOT										0.00	0	0
Total For RDFC44										0.00	0	0
RDFC4 On 16/10/2019 Spot Bond					0.00000	101.10869				0.00	0	0
Total RDFC45 SPOT										0.00	0	0
Total For RDFC45										0.00	0	0
RDFC4 On 15/11/2019 Spot Bond					0.00000	100.56762				0.00	0	0
Total RDFC46 SPOT										0.00	0	0
Total For RDFC46										0.00	0	0
REB13I On 07/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB13U SPOT										0.00	0	0
Total For REB13U										0.00	0	0
REBC0 On 21/05/2019 Spot Bond					0.00000	100.32891				0.00	0	0
Total REBC09 SPOT										0.00	0	0
Total For REBC09										0.00	0	0
RED20: On 05/04/2019 Spot Bond					0.00000	102.06105				0.00	0	0
Total RED202 SPOT										0.00	0	0
Total For RED202										0.00	0	0
RED20: On 05/04/2019 Spot Bond					0.00000	102.48967				0.00	0	0
Total RED203 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RED203										0.00	0	0
RED20 On 05/01/2020 Spot Bond					0.00000	102.03511				0.00	0	0
Total RED204 SPOT										0.00	0	0
Total For RED204										0.00	0	0
RED20 On 05/07/2020 Spot Bond					0.00000	102.28730				0.00	0	0
Total RED205 SPOT										0.00	0	0
Total For RED205										0.00	0	0
RED30 On 16/09/2021 Spot Bond					0.00000	102.53156				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RED40 On 26/11/2019 Spot Bond					0.00000	100.34795				0.00	0	0
Total RED401 SPOT										0.00	0	0
Total For RED401										0.00	0	0
RED50 On 05/12/2022 Spot Bond					0.00000	100.03104				0.00	0	0
Total RED501 SPOT										0.00	0	0
Total For RED501										0.00	0	0
RED60 On 09/03/2022 Spot Bond					0.00000	100.52496				0.00	0	0
Total RED601 SPOT										0.00	0	0
Total For RED601										0.00	0	0
RED60 On 09/03/2022 Spot Bond					0.00000	100.66763				0.00	0	0
Total RED602 SPOT										0.00	0	0
Total For RED602										0.00	0	0
RED70 On 17/08/2021 Spot Bond					0.00000	100.49265				0.00	0	0
Total RED701 SPOT										0.00	0	0
Total For RED701										0.00	0	0
RED80 On 06/04/2021 Spot Bond					0.00000	102.01744				0.00	0	0
Total RED801 SPOT										0.00	0	0
Total For RED801										0.00	0	0
RED90 On 28/07/2022 Spot Bond					0.00000	100.92670				0.00	0	0
Total RED901 SPOT										0.00	0	0
Total For RED901										0.00	0	0
REDX0 On 07/02/2019 Spot Bond					0.00000	101.67513				0.00	0	0
Total REDX01 SPOT										0.00	0	0
Total For REDX01										0.00	0	0
RES02 On 02/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES02U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RES02U									0.00	0	0
RES03I On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES03U SPOT									0.00	0	0
Total For RES03U									0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES04U SPOT									0.00	0	0
Total For RES04U									0.00	0	0
RES34 On 25/08/2019 Spot Bond					0.00000	100.24937			0.00	0	0
Total RES34 SPOT									0.00	0	0
Total For RES34									0.00	0	0
RES35 On 25/08/2021 Spot Bond					0.00000	100.10990			0.00	0	0
Total RES35 SPOT									0.00	0	0
Total For RES35									0.00	0	0
RES36 On 21/10/2019 Spot Bond					0.00000	101.08154			0.00	0	0
Total RES36 SPOT									0.00	0	0
Total For RES36									0.00	0	0
RES38 On 01/08/2020 Spot Bond					0.00000	100.71488			0.00	0	0
Total RES38 SPOT									0.00	0	0
Total For RES38									0.00	0	0
RES40 On 13/10/2022 Spot Bond					0.00000	101.24141			0.00	0	0
Total RES40 SPOT									0.00	0	0
Total For RES40									0.00	0	0
RES41 On 30/11/2022 Spot Bond					0.00000	100.14627			0.00	0	0
Total RES41 SPOT									0.00	0	0
Total For RES41									0.00	0	0
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES42U SPOT									0.00	0	0
Total For RES42U									0.00	0	0
RES43I On 03/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES43U SPOT									0.00	0	0
Total For RES43U									0.00	0	0
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES44U SPOT									0.00	0	0
Total For RES44U									0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RMBI06 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RMBI06									0.00	0	0
RW21 On 21/04/2021 Spot Bond			8.70500	103.92526	8.70500	103.90093			0.00	0	0
Total RW21 SPOT									0.00	0	0
Total For RW21									0.00	0	0
RW23 On 10/12/2023 Spot Bond			9.75000	98.99047	9.75000	98.96472			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			11.00000	95.40495	11.00000	95.37705			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	102.05500	10.00000	102.02800			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK17 On 30/07/2019 Spot Bond					0.00000	101.29808			0.00	0	11,000,000
Total SBK17 SPOT									0.00	0	11,000,000
Total For SBK17									0.00	0	11,000,000
SBK18 On 24/10/2020 Spot Bond					0.00000	102.04352			0.00	0	0
Total SBK18 SPOT									0.00	0	0
Total For SBK18									0.00	0	0
SBK19 On 24/10/2019 Spot Bond					0.00000	101.08075			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK20 On 02/12/2019 Spot Bond					0.00000	101.62006			0.00	0	0
Total SBK20 SPOT									0.00	0	0
Total For SBK20									0.00	0	0
SBK21 On 28/01/2020 Spot Bond					0.00000	102.62516			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK22 On 28/05/2020 Spot Bond					0.00000	102.66483			0.00	0	0
Total SBK22 SPOT									0.00	0	0
Total For SBK22									0.00	0	0
SBK23 On 28/05/2022 Spot Bond			10.50500	103.28715	10.50500	103.25795			0.00	0	2,030,000,000
Total SBK23 SPOT									0.00	0	2,030,000,000
Total For SBK23									0.00	0	2,030,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	103.90952			0.00	0	0
Total SBK24 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBK24									0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	105.82283			0.00	129,400,000	89,700,000
Total SBK25 SPOT									0.00	129,400,000	89,700,000
Total For SBK25									0.00	129,400,000	89,700,000
SBK26 On 25/04/2021 Spot Bond			9.77500	106.56915	9.77500	106.54121			0.00	0	0
Total SBK26 SPOT									0.00	0	0
Total For SBK26									0.00	0	0
SBN01 On 31/07/2021 Spot Bond					0.00000	100.82651			0.00	0	0
Total SBN01 SPOT									0.00	0	0
Total For SBN01									0.00	0	0
SBS18 On 23/06/2021 Spot Bond					0.00000	103.02111			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			8.36500	108.71922	8.36500	108.69488			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			9.79000	101.94946	9.79000	101.92255			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond					0.00000	103.37606			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS24 On 24/05/2019 Spot Bond					0.00000	100.67734			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			7.93500	100.75515	7.93500	100.73402		4,761,000,000,000.00	0.00	600,000,000	300,000,000
Total SBS25 SPOT								4,761,000,000,000.00		600,000,000	300,000,000
Total For SBS25								4,761,000,000,000.00		600,000,000	300,000,000
SBS27 On 20/02/2024 Spot Bond			9.25500	106.52285	9.25500	106.49667			0.00	0	0
Total SBS27 SPOT									0.00	0	0
Total For SBS27									0.00	0	0
SBS29 On 12/06/2019 Spot Bond			8.21500	100.11796	8.21500	100.09594			0.00	0	0
Total SBS29 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			9.92000	91.34200	9.92000	91.31757			35,712,000,000,000.00	3,600,000,000	1,200,000,000
Total SBS3 SPOT									35,712,000,000,000.00	3,600,000,000	1,200,000,000
Total For SBS3									35,712,000,000,000.00	3,600,000,000	1,200,000,000
SBS30 On 12/06/2019 Spot Bond					0.00000	100.05365			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			10.00000	98.65644	10.00000	98.63013			3,460,000,000,000.00	346,000,000	86,500,000
Total SBS31 SPOT									3,460,000,000,000.00	346,000,000	86,500,000
Total For SBS31									3,460,000,000,000.00	346,000,000	86,500,000
SBS33 On 19/09/2019 Spot Bond					0.00000	101.78682			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			9.75000	103.69411	9.75000	103.66685			0.00	0	3,500,000,000
Total SBS34 SPOT									0.00	0	3,500,000,000
Total For SBS34									0.00	0	3,500,000,000
SBS36 On 29/01/2020 Spot Bond					0.00000	101.17153			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			8.48000	102.28213	8.48000	102.25905			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			9.62500	100.77515	9.62500	100.74940			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			10.50000	98.31237	10.50000	98.28504			0.00	0	15,000,000,000
Total SBS39 SPOT									0.00	0	15,000,000,000
Total For SBS39									0.00	0	15,000,000,000
SBS4 On 16/11/2021 Spot Bond			8.53000	100.66853	8.53000	100.64531			0.00	0	580,000,000
Total SBS4 SPOT									0.00	0	580,000,000
Total For SBS4									0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond					0.00000	101.52142			0.00	0	0
Total SBS40 SPOT									0.00	0	0
Total For SBS40									0.00	0	0
SBS41 On 12/11/2022 Spot Bond			8.97000	103.96105	8.97000	103.93585			0.00	0	0
Total SBS41 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS41										0.00	0	0
SBS42 On 12/11/2025 Spot Bond			9.70000	105.38443	9.70000	105.35686				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			10.00500	105.47130	10.00500	105.44286				0.00	0	0
Total SBS43 SPOT										0.00	0	0
Total For SBS43										0.00	0	0
SBS44 On 15/02/2019 Spot Bond					0.00000	100.63333				0.00	0	0
Total SBS44 SPOT										0.00	0	0
Total For SBS44										0.00	0	0
SBS45 On 15/02/2021 Spot Bond					0.00000	101.47252				0.00	0	0
Total SBS45 SPOT										0.00	0	0
Total For SBS45										0.00	0	0
SBS46 On 15/02/2023 Spot Bond			9.00000	108.92720	9.00000	108.90114				0.00	0	0
Total SBS46 SPOT										0.00	0	0
Total For SBS46										0.00	0	0
SBS47 On 15/02/2023 Spot Bond					0.00000	102.12251				0.00	0	0
Total SBS47 SPOT										0.00	0	0
Total For SBS47										0.00	0	0
SBS48 On 31/01/2020 Spot Bond					0.00000	101.14007				0.00	0	0
Total SBS48 SPOT										0.00	0	0
Total For SBS48										0.00	0	0
SBS49 On 31/01/2022 Spot Bond					0.00000	101.68636				0.00	0	0
Total SBS49 SPOT										0.00	0	0
Total For SBS49										0.00	0	0
SBS50 On 31/01/2022 Spot Bond			9.36500	103.53232	9.36500	103.50657				0.00	0	0
Total SBS50 SPOT										0.00	0	0
Total For SBS50										0.00	0	0
SBS51 On 31/01/2024 Spot Bond			9.94000	9.94000	9.94000	102.72188				0.00	0	0
Total SBS51 SPOT										0.00	0	0
Total For SBS51										0.00	0	0
SBS52 On 29/01/2030 Spot Bond					0.00000	101.93925				0.00	0	0
Total SBS52 SPOT										0.00	0	0
Total For SBS52										0.00	0	0
SBS53 On 03/05/2027 Spot Bond					0.00000	102.79487				0.00	0	0
Total SBS53 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS53										0.00	0	0
SBS54 On 12/06/2020 Spot Bond					0.00000	100.27920				0.00	0	0
Total SBS54 SPOT										0.00	0	0
Total For SBS54										0.00	0	0
SBS55 On 12/06/2022 Spot Bond					0.00000	100.88527				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			8.96500	8.96500	8.96500	99.81218				0.00	0	0
Total SBS56 SPOT										0.00	0	0
Total For SBS56										0.00	0	0
SBS57 On 12/06/2024 Spot Bond					0.00000	100.85209				0.00	0	0
Total SBS57 SPOT										0.00	0	0
Total For SBS57										0.00	0	0
SBS58 On 12/06/2027 Spot Bond					0.00000	101.89187				0.00	279,200,000	69,800,000
Total SBS58 SPOT										0.00	279,200,000	69,800,000
Total For SBS58										0.00	279,200,000	69,800,000
SBS59 On 09/10/2020 Spot Bond					0.00000	101.29714				0.00	0	0
Total SBS59 SPOT										0.00	0	0
Total For SBS59										0.00	0	0
SBS60 On 18/01/2023 Spot Bond					0.00000	101.14947				0.00	0	0
Total SBS60 SPOT										0.00	0	0
Total For SBS60										0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.93000	282.13335	3.93000	282.06140				0.00	0	0
Total SBSI11 SPOT										0.00	0	0
Total For SBSI11										0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			4.46000	4.46000	4.46000	198.62621				0.00	0	2,735,200,000
Total SBSI14 SPOT										0.00	0	2,735,200,000
Total For SBSI14										0.00	0	2,735,200,000
SBT101 On 31/03/2022 Spot Bond					0.00000	104.51299				0.00	200,000,000	358,514,500
Total SBT101 SPOT										0.00	200,000,000	358,514,500
Total For SBT101										0.00	200,000,000	358,514,500
SBT102 On 30/09/2022 Spot Bond					0.00000	103.69998				0.00	0	79,879,800
Total SBT102 SPOT										0.00	0	79,879,800
Total For SBT102										0.00	0	79,879,800
SBT201 On 13/02/2023 Spot Bond					0.00000	102.75603				0.00	0	1,000,000,000
Total SBT201 SPOT										0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBT201										0.00	0	1,000,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	100.07933				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			10.39500	105.29764	10.39500	100.08356				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					0.00000	101.94851				0.00	0	0
Total SGI004 SPOT										0.00	0	0
Total For SGI004										0.00	0	0
SGI005 On 10/07/2021 Spot Bond					0.00000	101.94865				0.00	0	0
Total SGI005 SPOT										0.00	0	0
Total For SGI005										0.00	0	0
SGI006 On 11/07/2022 Spot Bond					0.00000	101.76091				0.00	0	0
Total SGI006 SPOT										0.00	0	0
Total For SGI006										0.00	0	0
SHI02 On 01/10/2021 Spot Bond					0.00000	82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHS11U On 25/11/2020 Spot Bond			10.00000	102.05500	10.00000	102.02800				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SLI4 On 15/08/2021 Spot Bond					0.00000	101.88569				0.00	0	0
Total SLI4 SPOT										0.00	0	0
Total For SLI4										0.00	0	0
SLRA1 On 15/08/2019 Spot Bond					0.00000	100.48438				0.00	0	0
Total SLRA1 SPOT										0.00	0	0
Total For SLRA1										0.00	0	0
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.49830				0.00	0	0
Total SLRA2 SPOT										0.00	0	0
Total For SLRA2										0.00	0	0
SLRA3 On 15/11/2020 Spot Bond					0.00000	100.47112				0.00	0	0
Total SLRA3 SPOT										0.00	0	0
Total For SLRA3										0.00	0	0
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.48532				0.00	0	0
Total SLRA4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SLRA4										0.00	0	0
SLRB1 On 15/08/2019 Spot Bond					0.00000	100.50703				0.00	0	0
Total SLRB1 SPOT										0.00	0	0
Total For SLRB1										0.00	0	0
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.51242				0.00	0	0
Total SLRB2 SPOT										0.00	0	0
Total For SLRB2										0.00	0	0
SLRB3 On 15/11/2020 Spot Bond					0.00000	100.51347				0.00	0	0
Total SLRB3 SPOT										0.00	0	0
Total For SLRB3										0.00	0	0
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.51640				0.00	0	0
Total SLRB4 SPOT										0.00	0	0
Total For SLRB4										0.00	0	0
SLRC1 On 15/08/2019 Spot Bond					0.00000	100.55285				0.00	0	0
Total SLRC1 SPOT										0.00	0	0
Total For SLRC1										0.00	0	0
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.56432				0.00	0	0
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0
SLRC3 On 15/11/2020 Spot Bond					0.00000	100.53772				0.00	0	0
Total SLRC3 SPOT										0.00	0	0
Total For SLRC3										0.00	0	0
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.55026				0.00	0	0
Total SLRC4 SPOT										0.00	0	0
Total For SLRC4										0.00	0	0
SNT02 On 12/04/2021 Spot Bond					0.00000	103.20703				0.00	0	0
Total SNT02 SPOT										0.00	0	0
Total For SNT02										0.00	0	0
SNT03 On 12/04/2023 Spot Bond			10.45500	10.45500	10.45500	106.24995				0.00	0	1,550,000,000
Total SNT03 SPOT										0.00	0	1,550,000,000
Total For SNT03										0.00	0	1,550,000,000
SNT04 On 27/06/2022 Spot Bond					0.00000	103.25675				0.00	0	0
Total SNT04 SPOT										0.00	0	0
Total For SNT04										0.00	0	0
SPDA10 On 21/08/2021 Spot Bond					0.00000	100.91334				0.00	0	0
Total SPDA10 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SPDA10										0.00	0	0
SPDA1 On 21/08/2020 Spot Bond					0.00000	100.48607				0.00	0	0
Total SPDA11 SPOT										0.00	0	0
Total For SPDA11										0.00	0	0
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.86736				0.00	0	0
Total SPDA12 SPOT										0.00	0	0
Total For SPDA12										0.00	0	0
SPDA6 On 21/08/2019 Spot Bond					0.00000	100.66706				0.00	0	0
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPDA7 On 21/08/2019 Spot Bond					0.00000	100.65849				0.00	0	0
Total SPDA7 SPOT										0.00	0	0
Total For SPDA7										0.00	0	0
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.33206				0.00	0	0
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0
SPDA9 On 21/08/2019 Spot Bond					0.00000	100.69451				0.00	0	0
Total SPDA9 SPOT										0.00	0	0
Total For SPDA9										0.00	0	0
SPG00 On 09/09/2019 Spot Bond					0.00000	99.90270				0.00	0	0
Total SPG002 SPOT										0.00	0	0
Total For SPG002										0.00	0	0
SPG00 On 31/10/2019 Spot Bond					0.00000	101.46329				0.00	0	0
Total SPG003 SPOT										0.00	0	0
Total For SPG003										0.00	0	0
SPG00 On 27/09/2023 Spot Bond					0.00000	101.72668				0.00	0	0
Total SPG004 SPOT										0.00	0	0
Total For SPG004										0.00	0	0
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS039U SPOT										0.00	0	0
Total For SS039U										0.00	0	0
SS040L On 18/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS040U SPOT										0.00	0	0
Total For SS040U										0.00	0	0
SS041L On 29/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS041U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			8.12500	101.05314	8.12500	101.03103				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			8.74500	97.14638	8.74500	97.12355				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			8.74500	97.14638	8.74500	97.12355				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			4.55500	4.55500	4.55500	121.74264				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN01 On 21/12/2026 Spot Bond			10.40000	105.37480	10.40000	105.34562				0.00	0	0
Total SSN017 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN017										0.00	0	0
SSN02 On 28/02/2031 Spot Bond			11.32500	73.60959	11.32500	73.58719				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02 On 21/01/2019 Spot Bond					0.00000	101.07659				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02 On 16/01/2019 Spot Bond					0.00000	101.16818				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN02 On 25/09/2019 Spot Bond					0.00000	101.77601				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN02 On 07/12/2023 Spot Bond					0.00000	99.97300				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03 On 17/03/2020 Spot Bond					0.00000	101.97015				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03 On 02/06/2020 Spot Bond					0.00000	100.01645				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03 On 17/11/2020 Spot Bond					0.00000	100.40104				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03 On 01/06/2021 Spot Bond					0.00000	100.02089				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN03 On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	103.42910				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN04 On 13/10/2023 Spot Bond					0.00000	101.25553				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN04 On 13/10/2023 Spot Bond			9.60500	102.17885	9.60500	102.15252				0.00	0	0
Total SSN041 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SSN041									0.00	0	0
SSN04: On 31/01/2038 Spot Bond			4.36000	102.83872	4.36000	102.81137			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					0.00000	98.99367			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					0.00000	100.90109			0.00	0	0
Total SSN046 SPOT									0.00	0	0
Total For SSN046									0.00	0	0
SSN04: On 05/04/2027 Spot Bond					0.00000	101.38598			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			3.95000	3.95000	3.95000	281.81454			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					0.00000	109.43313			0.00	0	0
Total SSN051 SPOT									0.00	0	0
Total For SSN051									0.00	0	0
SSN05: On 26/10/2020 Spot Bond					0.00000	100.91492			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			7.22700	102.95543	7.22700	102.93536			0.00	0	0
Total SSN053 SPOT									0.00	0	0
Total For SSN053									0.00	0	0
SSN05: On 26/10/2022 Spot Bond					0.00000	100.98150			0.00	0	0
Total SSN054 SPOT									0.00	0	0
Total For SSN054									0.00	0	0
SSN05: On 03/11/2022 Spot Bond					0.00000	100.73293			0.00	0	0
Total SSN055 SPOT									0.00	0	0
Total For SSN055									0.00	0	0
SSN05: On 19/12/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN057 SPOT									0.00	0	0
Total For SSN057									0.00	0	0
SSN05: On 19/01/2023 Spot Bond					0.00000	101.10502			0.00	0	0
Total SSN058 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN058										0.00	0	0
SSN06: On 05/10/2022 Spot Bond					0.00000	101.36158				0.00	0	0
Total SSN060 SPOT										0.00	0	0
Total For SSN060										0.00	0	0
SSN06: On 31/03/2028 Spot Bond			3.97000	3.97000	3.97000	172.58129				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			3.94000	3.94000	3.94000	126.02952				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			4.32000	4.32000	4.32000	103.40745				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			4.03500	4.03500	4.03500	91.93874				0.00	0	0
Total SSN064 SPOT										0.00	0	0
Total For SSN064										0.00	0	0
SSN06: On 31/03/2028 Spot Bond			3.97000	3.97000	3.97000	172.58129				0.00	0	0
Total SSN065 SPOT										0.00	0	0
Total For SSN065										0.00	0	0
SSN06: On 14/05/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN066 SPOT										0.00	0	0
Total For SSN066										0.00	0	0
SSN06: On 28/05/2023 Spot Bond					0.00000	100.20170				0.00	0	0
Total SSN068 SPOT										0.00	0	0
Total For SSN068										0.00	0	0
SSN06: On 28/05/2023 Spot Bond					0.00000	100.19934				0.00	0	0
Total SSN069 SPOT										0.00	0	0
Total For SSN069										0.00	0	0
SSN07: On 28/02/2022 Spot Bond					0.00000	100.19348				0.00	0	0
Total SSN070 SPOT										0.00	0	0
Total For SSN070										0.00	0	0
SSN07: On 28/05/2028 Spot Bond			9.65000	9.65000	9.65000	100.20751				0.00	0	0
Total SSN071 SPOT										0.00	0	0
Total For SSN071										0.00	0	0
SSN07: On 04/06/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN072 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN072										0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	99.71710				0.00	0	0
Total SSN073 SPOT										0.00	0	0
Total For SSN073										0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	99.72157				0.00	0	0
Total SSN074 SPOT										0.00	0	0
Total For SSN074										0.00	0	0
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN075 SPOT										0.00	0	0
Total For SSN075										0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN076 SPOT										0.00	0	0
Total For SSN076										0.00	0	0
SSN07: On 19/06/2023 Spot Bond					0.00000	101.91883				0.00	0	0
Total SSN077 SPOT										0.00	0	0
Total For SSN077										0.00	0	0
SSN07: On 13/07/2023 Spot Bond					0.00000	101.27394				0.00	0	0
Total SSN078 SPOT										0.00	0	0
Total For SSN078										0.00	0	0
SSN07: On 31/07/2021 Spot Bond					0.00000	98.50680				0.00	312,000,000	312,000,000
Total SSN079 SPOT										0.00	312,000,000	312,000,000
Total For SSN079										0.00	312,000,000	312,000,000
SSN08: On 16/08/2020 Spot Bond					0.00000	100.40765				0.00	0	0
Total SSN080 SPOT										0.00	0	0
Total For SSN080										0.00	0	0
SSN08: On 27/08/2024 Spot Bond					0.00000	100.23034				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					0.00000	99.85302				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					0.00000	100.74437				0.00	0	0
Total SSN083 SPOT										0.00	0	0
Total For SSN083										0.00	0	0
SSN08: On 07/12/2033 Spot Bond			4.13500	4.13500	4.13500	206.11995				0.00	0	0
Total SSN084 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN084										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.87000	97.41370	9.87000	97.38792				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A11 On 21/08/2019 Spot Bond					0.00000	100.54263				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			7.80500	103.45561	7.80500	103.43408				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T13A11 On 21/08/2020 Spot Bond					0.00000	100.33681				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			7.70500	107.31790	7.70500	107.29585				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A15 On 21/08/2020 Spot Bond					0.00000	100.33602				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			7.80500	106.93293	7.80500	106.91068				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A19 On 21/08/2020 Spot Bond					0.00000	100.16297				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			7.75500	105.95270	7.75500	105.93080				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
T13A21 On 21/08/2020 Spot Bond					0.00000	100.28473				0.00	0	0
Total T13A21 SPOT										0.00	0	0
Total For T13A21										0.00	0	0
T14A10 On 21/11/2019 Spot Bond					0.00000	100.33081				0.00	0	0
Total T14A10 SPOT										0.00	0	0
Total For T14A10										0.00	0	0
T14A11 On 21/11/2021 Spot Bond					0.00000	100.33870				0.00	0	0
Total T14A11 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For T14A11									0.00	0	0
T14A12 On 21/11/2021 Spot Bond			8.55000	101.93517	8.55000	101.91160			0.00	0	0
Total T14A12 SPOT									0.00	0	0
Total For T14A12									0.00	0	0
T15OM On 21/11/2019 Spot Bond					0.00000	100.30255			0.00	0	0
Total T15OM3 SPOT									0.00	0	0
Total For T15OM3									0.00	0	0
TFS12 On 20/03/2019 Spot Bond					0.00000	101.72570			0.00	260,000,000	130,000,000
Total TFS123 SPOT									0.00	260,000,000	130,000,000
Total For TFS123									0.00	260,000,000	130,000,000
TFS13 On 06/07/2020 Spot Bond					0.00000	101.37642			0.00	0	0
Total TFS136 SPOT									0.00	0	0
Total For TFS136									0.00	0	0
TFS13 On 27/05/2019 Spot Bond					0.00000	100.55027			0.00	0	0
Total TFS139 SPOT									0.00	0	0
Total For TFS139									0.00	0	0
TFS14 On 28/10/2019 Spot Bond					0.00000	101.24779			0.00	0	0
Total TFS141 SPOT									0.00	0	0
Total For TFS141									0.00	0	0
TFS14 On 28/10/2021 Spot Bond					0.00000	100.89436			0.00	0	0
Total TFS142 SPOT									0.00	0	0
Total For TFS142									0.00	0	0
TFS14 On 20/03/2020 Spot Bond					0.00000	102.16123			0.00	0	0
Total TFS144 SPOT									0.00	0	0
Total For TFS144									0.00	0	0
TFS14 On 20/03/2022 Spot Bond					0.00000	101.80402			0.00	0	0
Total TFS145 SPOT									0.00	0	0
Total For TFS145									0.00	0	0
TFS14 On 12/10/2020 Spot Bond					0.00000	101.47614			0.00	0	0
Total TFS147 SPOT									0.00	0	0
Total For TFS147									0.00	0	0
TFS14 On 12/10/2022 Spot Bond					0.00000	101.31853			0.00	0	0
Total TFS148 SPOT									0.00	0	0
Total For TFS148									0.00	0	0
TFS14 On 31/10/2021 Spot Bond					0.00000	100.80318			0.00	0	0
Total TFS149 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TFS149										0.00	0	0
TFS151 On 30/11/2020 Spot Bond					0.00000	100.13744				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TFS152 On 25/04/2019 Spot Bond					0.00000	100.95004				0.00	0	0
Total TFS152 SPOT										0.00	0	0
Total For TFS152										0.00	0	0
TFS153 On 06/07/2021 Spot Bond					0.00000	101.25333				0.00	0	0
Total TFS153 SPOT										0.00	0	0
Total For TFS153										0.00	0	0
TFS154 On 06/07/2023 Spot Bond					0.00000	101.32825				0.00	0	0
Total TFS154 SPOT										0.00	0	0
Total For TFS154										0.00	0	0
TFS155 On 03/09/2021 Spot Bond					0.00000	100.00815				0.00	0	0
Total TFS155 SPOT										0.00	0	0
Total For TFS155										0.00	0	0
TFS156 On 03/09/2023 Spot Bond					0.00000	100.00948				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					0.00000	100.42617				0.00	0	0
Total TFS157 SPOT										0.00	0	0
Total For TFS157										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond					0.00000	100.33087				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			7.75500	7.75500	7.75500	103.60354				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond					0.00000	100.33896				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond			7.66500	103.07763	7.66500	103.05657				0.00	0	0
Total TH12A6 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12A6										0.00	0	0
TH12A: On 21/08/2019 Spot Bond					0.00000	100.33896				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A: On 21/08/2019 Spot Bond			7.77500	102.78059	7.77500	102.75928				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B: On 21/08/2019 Spot Bond					0.00000	100.35715				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B: On 21/08/2019 Spot Bond					0.00000	100.35715				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B: On 21/08/2019 Spot Bond					0.00000	100.35715				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B: On 21/08/2019 Spot Bond					0.00000	100.35715				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	100.93071				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	100.93071				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	100.38945				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	100.38904				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	100.52013				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	100.51349				0.00	0	0
Total TH12D2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12D2										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	100.55999				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	100.51773				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A: On 21/08/2020 Spot Bond					0.00000	100.57438				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			7.90500	104.93155	7.90500	104.90944				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A: On 21/08/2020 Spot Bond					0.00000	101.30233				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			7.79500	105.68383	7.79500	105.66188				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	100.35703				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	100.35744				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	100.35779				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	100.34988				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	100.35582				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	100.38525				0.00	0	0
Total TH13C1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13C1										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	100.38847				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	100.37754				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	100.38542				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	100.40739				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	100.51773				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	100.51773				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	100.51463				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	100.50880				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	100.52573				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A: On 21/11/2019 Spot Bond					0.00000	100.74349				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A: On 21/11/2021 Spot Bond					0.00000	100.34434				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A: On 21/11/2021 Spot Bond			8.47500	104.60435	8.47500	104.58038				0.00	0	0
Total TH14A4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH14A4										0.00	0	0
TH14A4 On 21/11/2019 Spot Bond					0.00000	100.69584				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A6 On 21/11/2021 Spot Bond					0.00000	101.66123				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A7 On 21/11/2021 Spot Bond			8.52500	103.85531	8.52500	102.49798				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14A8 On 21/11/2021 Spot Bond					0.00000	100.36889				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B1 On 21/11/2021 Spot Bond					0.00000	100.86908				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B2 On 21/11/2021 Spot Bond					0.00000	100.35199				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14B3 On 21/11/2021 Spot Bond					0.00000	100.38898				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C1 On 21/11/2021 Spot Bond					0.00000	101.91314				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C2 On 21/11/2021 Spot Bond					0.00000	100.37612				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14C3 On 21/11/2021 Spot Bond					0.00000	100.50907				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D1 On 21/11/2021 Spot Bond					0.00000	100.50069				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D2 On 21/11/2021 Spot Bond					0.00000	101.71395				0.00	0	0
Total TH14D3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH14D3										0.00	0	0
TH15A On 21/11/2020 Spot Bond					0.00000	100.32656				0.00	0	0
Total TH15A1 SPOT										0.00	0	0
Total For TH15A1										0.00	0	0
TH15A On 21/11/2022 Spot Bond					0.00000	100.33475				0.00	0	0
Total TH15A2 SPOT										0.00	0	0
Total For TH15A2										0.00	0	0
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	100.39802				0.00	0	0
Total TH15A3 SPOT										0.00	0	0
Total For TH15A3										0.00	0	0
TH15A On 21/11/2020 Spot Bond					0.00000	100.32414				0.00	0	0
Total TH15A4 SPOT										0.00	0	0
Total For TH15A4										0.00	0	0
TH15A On 21/11/2022 Spot Bond					0.00000	100.62956				0.00	0	0
Total TH15A5 SPOT										0.00	0	0
Total For TH15A5										0.00	0	0
TH15A On 21/11/2020 Spot Bond					0.00000	100.31894				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					0.00000	100.32308				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					0.00000	100.34362				0.00	0	0
Total TH15B1 SPOT										0.00	0	0
Total For TH15B1										0.00	0	0
TH15B On 21/11/2022 Spot Bond					0.00000	100.34039				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					0.00000	100.33478				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					0.00000	100.36255				0.00	0	0
Total TH15C1 SPOT										0.00	0	0
Total For TH15C1										0.00	0	0
TH15C On 21/11/2022 Spot Bond					0.00000	100.35692				0.00	0	0
Total TH15C2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH15C2										0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	100.35091				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					0.00000	100.47936				0.00	0	0
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	100.45935				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					0.00000	100.43654				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					0.00000	101.54728				0.00	0	0
Total TH9A12 SPOT										0.00	0	0
Total For TH9A12										0.00	0	0
THE9B: On 18/07/2019 Spot Bond					0.00000	101.24139				0.00	0	0
Total THE9B4 SPOT										0.00	0	0
Total For THE9B4										0.00	0	0
THE9C: On 18/07/2019 Spot Bond					0.00000	102.68138				0.00	0	0
Total THE9C4 SPOT										0.00	0	0
Total For THE9C4										0.00	0	0
THE9D: On 18/07/2019 Spot Bond					0.00000	102.28013				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			7.54500	7.54500	7.54500	102.91412				0.00	0	0
Total TL20 SPOT										0.00	0	0
Total For TL20										0.00	0	0
TL20/R: On 22/02/2020 Spot Bond			100.00000	50.97381	100.00000	50.87710				0.00	0	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	102.05500	10.00000	102.02800				0.00	0	0
Total TL20/R207 SPOT										0.00	0	0
Total For TL20/R207										0.00	0	0
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TL21U SPOT										0.00	0	0
Total For TL21U										0.00	0	0
TL22 On 04/03/2021 Spot Bond					0.00000	100.04373				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TL22 SPOT									0.00	0	0
Total For TL22									0.00	0	0
TL23 On 05/09/2022 Spot Bond					0.00000	100.02245			0.00	0	0
Total TL23 SPOT									0.00	0	0
Total For TL23									0.00	0	0
TL24 On 05/09/2022 Spot Bond			9.39500	101.19759	9.39500	101.17194			0.00	0	150,151,300
Total TL24 SPOT									0.00	0	150,151,300
Total For TL24									0.00	0	150,151,300
TL25 On 04/09/2024 Spot Bond			9.90500	101.01571	9.90500	100.98873			0.00	0	0
Total TL25 SPOT									0.00	0	0
Total For TL25									0.00	0	0
TL26 On 25/11/2024 Spot Bond					0.00000	100.25508			0.00	0	0
Total TL26 SPOT									0.00	0	0
Total For TL26									0.00	0	0
TL27 On 24/04/2023 Spot Bond					0.00000	101.00500			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			10.17000	96.99732	10.17000	96.97089			0.00	0	0
Total TL28 SPOT									0.00	0	0
Total For TL28									0.00	0	0
TL29 On 24/04/2025 Spot Bond					0.00000	101.03868			0.00	0	0
Total TL29 SPOT									0.00	0	0
Total For TL29									0.00	0	0
TLC05 On 22/09/2019 Spot Bond					0.00000	101.57685			0.00	0	0
Total TLC05 SPOT									0.00	0	0
Total For TLC05									0.00	0	0
TLC06 On 22/03/2019 Spot Bond					0.00000	101.56693			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			8.37500	105.76367	8.37500	105.73970		730,419,595,000,000.00	87,214,280,000	31,609,300,000	
Total TN20 SPOT								10,419,595,000,000.00	87,214,280,000	31,609,300,000	
Total For TN20								10,419,595,000,000.00	87,214,280,000	31,609,300,000	
TN20/R On 17/09/2020 Spot Bond			100.00000	33.78540	100.00000	33.70980		0.00	0	0	
Total TN20/R208 SPOT								0.00	0	0	
Total For TN20/R208								0.00	0	0	
TN20U On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TN20U SPOT									0.00	0	0
Total For TN20U									0.00	0	0
TN21U On 13/05/2021 Spot Bond			100.00000	22.60070	100.00000	22.55013			0.00	0	0
Total TN21U SPOT									0.00	0	0
Total For TN21U									0.00	0	0
TN23 On 06/11/2023 Spot Bond			9.71500	105.06827	9.71500	105.04074		356,965,434,100,000.00	36,743,740,000	17,045,570,000	
Total TN23 SPOT								6,965,434,100,000.00	36,743,740,000	17,045,570,000	
Total For TN23								6,965,434,100,000.00	36,743,740,000	17,045,570,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	13.23476	100.00000	13.20514		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			10.60000	97.62673	10.60000	97.59934		794,056,600,000,000.00	74,911,000,000	23,543,000,000	
Total TN25 SPOT								14,056,600,000,000.00	74,911,000,000	23,543,000,000	
Total For TN25								14,056,600,000,000.00	74,911,000,000	23,543,000,000	
TN25/R On 19/08/2025 Spot Bond			100.00000	12.50090	100.00000	12.47339		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			10.70000	90.35766	10.70000	90.33165		29,960,000,000,000.00	2,800,000,000	700,000,000	
Total TN27 SPOT								29,960,000,000,000.00	2,800,000,000	700,000,000	
Total For TN27								29,960,000,000,000.00	2,800,000,000	700,000,000	
TN27/R On 14/11/2027 Spot Bond			100.00000	9.43547	100.00000	9.41436		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			11.23000	96.95344	11.23000	96.92434		266,824,800,000,000.00	23,760,000,000	13,280,000,000	
Total TN30 SPOT								6,824,800,000,000.00	23,760,000,000	13,280,000,000	
Total For TN30								6,824,800,000,000.00	23,760,000,000	13,280,000,000	
TN30/R On 09/10/2030 Spot Bond			8.00000	120.58213	8.00000	120.55614		0.00	0	0	
Total TN30/R2030 SPOT								0.00	0	0	
Total For TN30/R2030								0.00	0	0	
TN40 On 09/10/2040 Spot Bond			11.81000	93.46584	11.81000	93.43638		200,770,000,000,000.00	17,000,000,000	8,500,000,000	
Total TN40 SPOT								10,770,000,000,000.00	17,000,000,000	8,500,000,000	
Total For TN40								10,770,000,000,000.00	17,000,000,000	8,500,000,000	
TN40/R On 09/10/2040 Spot Bond			10.75000	101.71171	10.75000	101.68246		0.00	0	0	
Total TN40/R214 SPOT								0.00	0	0	
Total For TN40/R214								0.00	0	0	
TPDA0 On 25/11/2020 Spot Bond			10.00000	102.05500	10.00000	102.02800		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0:On 10/04/2019 Spot Bond					0.00000	101.39261				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			8.78500	101.46331	8.78500	101.43922				0.00	0	0
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TRA2A:On 14/12/2020 Spot Bond					0.00000	99.81390				0.00	0	0
Total TRA2A2 SPOT										0.00	0	0
Total For TRA2A2										0.00	0	0
TRA2A:On 14/12/2020 Spot Bond			8.05500	102.77390	8.05500	102.75172				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2A:On 14/12/2020 Spot Bond					0.00000	99.81390				0.00	0	0
Total TRA2A5 SPOT										0.00	0	0
Total For TRA2A5										0.00	0	0
TRA2A:On 14/12/2020 Spot Bond			7.85500	7.85500	7.85500	103.16225				0.00	0	0
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2B On 14/12/2020 Spot Bond					0.00000	99.79995				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B:On 14/12/2020 Spot Bond					0.00000	99.79459				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C On 14/12/2020 Spot Bond					0.00000	99.77210				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C:On 14/12/2020 Spot Bond					0.00000	99.76355				0.00	0	0
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2D On 14/12/2020 Spot Bond					0.00000	99.70816				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D:On 14/12/2020 Spot Bond					0.00000	99.70816				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRA3A: On 14/11/2020 Spot Bond					0.00000	100.49747				0.00	0	0
Total TRA3A2 SPOT										0.00	0	0
Total For TRA3A2										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.51063				0.00	0	0
Total TRA3A3 SPOT										0.00	0	0
Total For TRA3A3										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond			9.30500	99.67300	9.30500	99.64796				0.00	0	0
Total TRA3A4 SPOT										0.00	0	0
Total For TRA3A4										0.00	0	0
TRA3A: On 14/05/2019 Spot Bond					0.00000	100.45381				0.00	0	0
Total TRA3A5 SPOT										0.00	0	0
Total For TRA3A5										0.00	0	0
TRA3A: On 14/11/2020 Spot Bond					0.00000	100.49451				0.00	0	0
Total TRA3A6 SPOT										0.00	0	0
Total For TRA3A6										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.50589				0.00	0	0
Total TRA3A7 SPOT										0.00	0	0
Total For TRA3A7										0.00	0	0
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.59582				0.00	0	0
Total TRA3B1 SPOT										0.00	0	0
Total For TRA3B1										0.00	0	0
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.58341				0.00	0	0
Total TRA3B2 SPOT										0.00	0	0
Total For TRA3B2										0.00	0	0
TRAA2 On 14/06/2019 Spot Bond					0.00000	99.82230				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA4: On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2019 Spot Bond					0.00000	99.98804				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2: On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2019 Spot Bond					0.00000	99.81086				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2019 Spot Bond					0.00000	100.48434				0.00	101,567,606	50,783,803
Total TRAD1 SPOT										0.00	101,567,606	50,783,803
Total For TRAD1										0.00	101,567,606	50,783,803
TRAD2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2019 Spot Bond					0.00000	100.78576				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TRQ11 On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ11U SPOT										0.00	0	0
Total For TRQ11U										0.00	0	0
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ12U SPOT										0.00	0	0
Total For TRQ12U										0.00	0	0
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ13U SPOT										0.00	0	0
Total For TRQ13U										0.00	0	0
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ14U SPOT										0.00	0	0
Total For TRQ14U										0.00	0	0
TSE01 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TTO01L On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TUHF0 On 26/01/2020 Spot Bond					0.00000	101.14204				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC28 On 09/10/2019 Spot Bond					0.00000	101.16764				0.00	0	0
Total TWC281 SPOT										0.00	0	0
Total For TWC281										0.00	0	0
TWC28 On 14/01/2019 Spot Bond					0.00000	101.12667				0.00	0	0
Total TWC282 SPOT										0.00	0	0
Total For TWC282										0.00	0	0
TWC28 On 21/01/2019 Spot Bond					0.00000	101.00484				0.00	0	0
Total TWC283 SPOT										0.00	0	0
Total For TWC283										0.00	0	0
TWC28 On 24/01/2019 Spot Bond					0.00000	100.88179				0.00	0	0
Total TWC284 SPOT										0.00	0	0
Total For TWC284										0.00	0	0
TWC28 On 30/01/2019 Spot Bond					0.00000	100.77843				0.00	0	0
Total TWC285 SPOT										0.00	0	0
Total For TWC285										0.00	0	0
TWC28 On 14/02/2019 Spot Bond					0.00000	100.45007				0.00	0	0
Total TWC286 SPOT										0.00	0	0
Total For TWC286										0.00	0	0
TWC28 On 27/02/2019 Spot Bond					0.00000	100.18759				0.00	0	0
Total TWC287 SPOT										0.00	0	0
Total For TWC287										0.00	0	0
UG21 On 02/03/2021 Spot Bond			8.95300	106.27718	8.95300	106.25147				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			10.80000	105.26395	10.80000	105.23336				0.00	0	0
Total UG26 SPOT										0.00	0	0
Total For UG26										0.00	0	0
VCJA1L On 20/07/2025 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 VCJA1U SPOT										0.00	0	0
Total For VCJA1U										0.00	0	0
VCJA2L 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
VCJA3L 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
VCJA4L 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
VCJA5L 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
VCJA6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA6U SPOT										0.00	0	0
Total For VCJA6U										0.00	0	0
VCJA7L On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA7U SPOT										0.00	0	0
Total For VCJA7U										0.00	0	0
VCJB1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB1U SPOT										0.00	0	0
Total For VCJB1U										0.00	0	0
VCJB2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB2U SPOT										0.00	0	0
Total For VCJB2U										0.00	0	0
VCJB3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB3U SPOT										0.00	0	0
Total For VCJB3U										0.00	0	0
VCJB4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB4U SPOT										0.00	0	0
Total For VCJB4U										0.00	0	0
VCJB5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB5U SPOT										0.00	0	0
Total For VCJB5U										0.00	0	0
VCJB6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VCJB6U SPOT										0.00	0	0
Total For VCJB6U										0.00	0	0
VCJB7L On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB7U SPOT										0.00	0	0
Total For VCJB7U										0.00	0	0
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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VCPB4U SPOT										0.00	0	0
Total For VCPB4U										0.00	0	0
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB5U SPOT										0.00	0	0
Total For VCPB5U										0.00	0	0
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB6U SPOT										0.00	0	0
Total For VCPB6U										0.00	0	0
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB7U SPOT										0.00	0	0
Total For VCPB7U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA06U SPOT										0.00	0	0
Total For VJA06U										0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VKC24 On 20/02/2019 Spot Bond					0.00000	100.33561				0.00	0	0
Total VKC24 SPOT										0.00	0	0
Total For VKC24										0.00	0	0
VKC27 On 05/12/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total VKC27 SPOT										0.00	0	0
Total For VKC27										0.00	0	0
VKC28 On 05/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			540,000,000,000,000.00	15,400,000,000	7,700,000,000	
Total VKC28 SPOT									10,000,000,000,000.00	15,400,000,000	7,700,000,000	
Total For VKC28									10,000,000,000,000.00	15,400,000,000	7,700,000,000	
VKE07 On 08/06/2020 Spot Bond					0.00000	99.90969				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE08 On 29/03/2019 Spot Bond					0.00000	101.73999				0.00	0	0
Total VKE08 SPOT										0.00	0	0
Total For VKE08										0.00	0	0
VKE09 On 08/07/2020 Spot Bond					0.00000	101.89864				0.00	0	0
Total VKE09 SPOT										0.00	0	0
Total For VKE09										0.00	0	0
VKE10 On 08/07/2022 Spot Bond					0.00000	101.42404				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VKE10 SPOT										0.00	0	0
Total For VKE10										0.00	0	0
VKE11 On 20/04/2023 Spot Bond					0.00000	101.07792				0.00	0	0
Total VKE11 SPOT										0.00	0	0
Total For VKE11										0.00	0	0
VKE12 On 03/05/2021 Spot Bond					0.00000	100.93526				0.00	0	0
Total VKE12 SPOT										0.00	0	0
Total For VKE12										0.00	0	0
VKE13 On 27/08/2021 Spot Bond					0.00000	100.21795				0.00	0	0
Total VKE13 SPOT										0.00	0	0
Total For VKE13										0.00	0	0
VKE14 On 27/08/2023 Spot Bond					0.00000	100.25827				0.00	0	0
Total VKE14 SPOT										0.00	0	0
Total For VKE14										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
Total For VR837U										0.00	0	0
VR838L On 25/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR838U SPOT										0.00	0	0
Total For VR838U										0.00	0	0
VR839L On 28/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR839U SPOT										0.00	0	0
Total For VR839U										0.00	0	0
VR840L On 28/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR840U SPOT										0.00	0	0
Total For VR840U										0.00	0	0
VR1712 On 11/12/2018 Spot Bond					0.00000	99.89891				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VRI712 SPOT										0.00	0	0
Total For VRI712										0.00	0	0
WHL01 On 10/10/2020 Spot Bond					0.00000	101.67312				0.00	0	1,000,000,000
Total WHL01 SPOT										0.00	0	1,000,000,000
Total For WHL01										0.00	0	1,000,000,000
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL01U SPOT										0.00	0	0
Total For WHL01U										0.00	0	0
WHL02 On 02/10/2021 Spot Bond					0.00000	101.48869				0.00	0	0
Total WHL02 SPOT										0.00	0	0
Total For WHL02										0.00	0	0
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL02U SPOT										0.00	0	0
Total For WHL02U										0.00	0	0
WHL03 On 02/10/2023 Spot Bond					0.00000	101.52242				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
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			6.67500	101.31322	6.67500	101.29525				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			6.79500	103.26628	6.79500	103.24722				0.00	0	0
Total WSP4 SPOT										0.00	0	0
Total For WSP4										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			8.00000	102.42547	8.00000	102.40327				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total WSP5 SPOT									0.00	0	0
Total For WSP5									0.00	0	0
WSP5/f On 28/05/2021 Spot Bond			100.00000	21.41089	100.00000	21.36298			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			6.06000	95.26710	6.06000	95.25139			0.00	0	0
Total Z083 SPOT									0.00	0	0
Total For Z083									0.00	0	0
Total for SPOT									2.40e+017	3,675,040,070,665	362,975,787,725
Total for SPOT :									2.40e+017	675,040,070,665	362,975,787,725
Total Futures									2.40e+017	675,040,073,441	362,976,633,526
Total Options									9 258 982.00	11,560	137,620
Grand Total:									2.40e+017	675,040,085,001	362,976,771,146