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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 25/10/2018

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 01/11/2018 Bond Future			11.43052	73.26450	11.38187	73.53613			0.00	0	7,037
ES33 On 07/02/2019 Bond Future			11.56884	74.74174	11.53083	74.94968			0.00	0	494
ES33 On 02/05/2019 Bond Future			11.68090	72.28029	11.65747	72.40634			0.00	0	0
ES33 On 01/08/2019 Bond Future			11.79199	73.74720	11.79735	73.71887			0.00	0	0
Total ES33 Future									0.00	0	7,531
Total For ES33									0.00	0	7,531
ES42 On 01/11/2018 Bond Future			11.67002	75.00592	11.63634	75.21615			0.00	0	0
ES42 On 07/02/2019 Bond Future			11.80196	76.51832	11.77847	76.66201			0.00	0	5,169
ES42 On 02/05/2019 Bond Future			11.91482	73.61951	11.90533	73.67653			0.00	0	0
ES42 On 01/08/2019 Bond Future			12.02472	75.11424	12.04207	75.01184			0.00	0	0
Total ES42 Future									0.00	0	5,169
Total For ES42									0.00	0	5,169
I2025 On 01/11/2018 Bond Future			132.57654	132.57654	132.59418	132.59418			47,462,401.32	358	171
I2025 On 07/02/2019 Bond Future			133.87065	133.87065	133.76238	133.76238			47,524,080.75	355	355
I2025 On 02/05/2019 Bond Future			136.28300	136.28300	136.00650	136.00650			0.00	0	0
I2025 On 01/08/2019 Bond Future			139.03120	139.03120	138.45230	138.45230			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2025 Future												94,986,482.07	713	526
Total For I2025												94,986,482.07	713	526
I2029	On	01/11/2018	Bond Future			100.81088	100.81088	100.79508	100.79508			0.00	0	1,648
I2029	On	07/02/2019	Bond Future			102.87052	102.87052	102.75832	102.75832			0.00	0	2,954
I2029	On	02/05/2019	Bond Future			103.65111	103.65111	103.40980	103.40980			0.00	0	0
I2029	On	01/08/2019	Bond Future			105.77690	105.77690	105.30482	105.30482			0.00	0	0
Total I2029 Future												0.00	0	4,602
Total For I2029												0.00	0	4,602
I2033	On	01/11/2018	Bond Future			103.19513	103.19513	103.17874	103.17874			0.00	0	603
I2033	On	07/02/2019	Bond Future			105.30357	105.30357	105.18844	105.18844			0.00	0	5,770
I2033	On	02/05/2019	Bond Future			106.05542	106.05542	105.80861	105.80861			0.00	0	0
I2033	On	01/08/2019	Bond Future			108.23044	108.23044	107.74762	107.74762			0.00	0	0
Total I2033 Future												0.00	0	6,373
Total For I2033												0.00	0	6,373
I2038	On	01/11/2018	Bond Future			122.77480	122.77480	123.12662	123.12662			231,553,272.80	1,886	1,517
I2038	On	07/02/2019	Bond Future			123.69196	123.69196	123.93352	123.93352			231,675,041.08	1,873	8,833
I2038	On	02/05/2019	Bond Future			125.92097	125.92097	126.01273	126.01273			0.00	0	0
I2038	On	01/08/2019	Bond Future			128.45082	128.45082	128.26950	128.26950			0.00	0	0
Total I2038 Future												463,228,313.88	3,759	10,350
Total For I2038												463,228,313.88	3,759	10,350
I2046	On	01/11/2018	Bond Future			116.67834	116.67834	116.99467	116.99467			106,177,289.40	910	2,017
I2046	On	07/02/2019	Bond Future			119.06226	119.06226	119.27346	119.27346			108,346,656.60	910	10,065
I2046	On	02/05/2019	Bond Future			119.52150	119.52150	119.58917	119.58917			0.00	0	0
I2046	On	01/08/2019	Bond Future			121.97297	121.97297	121.78063	121.78063			0.00	0	0
Total I2046 Future												214,523,946.00	1,820	12,082
Total For I2046												214,523,946.00	1,820	12,082
I2050	On	01/11/2018	Bond Future			122.75356	122.75356	122.99146	122.99146			337,204,029.32	2,747	2,795
I2050	On	07/02/2019	Bond Future			123.48956	123.48956	123.61576	123.61576			337,620,457.04	2,734	10,049
I2050	On	02/05/2019	Bond Future			125.71484	125.71484	125.68955	125.68955			0.00	0	0
I2050	On	01/08/2019	Bond Future			126.47437	126.47437	126.17550	126.17550			0.00	0	0
Total I2050 Future												674,824,486.36	5,481	12,844
Total For I2050												674,824,486.36	5,481	12,844
R186	On	01/11/2018	Bond Future			9.37763	110.22002	9.31848	110.56558		6.93	2,973,074,819.48	26,974	20,745
R186	On	07/02/2019	Bond Future			9.46759	107.13536	9.42329	107.38634		7.44	3,183,848,628.48	29,718	51,045
R186	On	02/05/2019	Bond Future			9.54080	109.04257	9.51739	109.17166		7.31	0.00	0	0
R186	On	01/08/2019	Bond Future			9.60456	105.95180	9.62311	105.85248		7.38	0.00	0	0
Total R186 Future												6,156,923,447.96	56,692	71,790
R186	On	01/11/2018	Bond Future	8.52	Put			4,812.36000	4.81236	5,157,920	6.38	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/11/2018	Bond Future	8.46	Put			5,185.36000	5.18536	5,530,920	6.37	0.00	0	0
R186	On	01/11/2018	Bond Future	8.46	Call			0.00000	0.00000	0,000	6.37	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.90	Call			5.60000	0.00560	0,920	6.66	0.00	0	0
R186	On	01/11/2018	Bond Future	8.90	Put			2,493.02000	2.49302	2,833,900	6.66	0.00	0	2,500
R186	On	01/11/2018	Bond Future	9.14	Call			114.56000	0.11456	45,150	6.85	0.00	0	0
R186	On	01/11/2018	Bond Future	8.54	Call			0.00000	0.00000	0,000	6.39	0.00	0	0
R186	On	01/11/2018	Bond Future	8.54	Put			4,688.39000	4.68839	5,033,950	6.39	0.00	0	0
R186	On	01/11/2018	Bond Future	8.52	Call			0.00000	0.00000	0,000	6.38	0.00	0	0
R186	On	01/11/2018	Bond Future	9.14	Put			1,166.24000	1.16624	1,442,390	6.85	0.00	0	5,000
R186	On	01/11/2018	Bond Future	7.96	Put			8,357.87000	8.35787	8,703,430	6.38	0.00	0	0
R186	On	01/11/2018	Bond Future	7.96	Call			0.00000	0.00000	0,000	6.38	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.53	Call			0.00000	0.00000	0,000	6.39	0.00	0	0
R186	On	01/11/2018	Bond Future	8.53	Put			4,750.35000	4.75035	5,095,910	6.39	0.00	0	0
R186	On	07/02/2019	Bond Future	9.27	Call			1,309.73000	1.30973	1,179,390	7.30	0.00	0	1,170
R186	On	07/02/2019	Bond Future	8.77	Put			4,199.09000	4.19909	4,382,300	6.92	0.00	0	0
R186	On	07/02/2019	Bond Future	8.77	Call			405.70000	0.40570	337,930	6.92	0.00	0	1,170
R186	On	07/02/2019	Bond Future	9.38	Put			1,850.86000	1.85086	1,952,940	7.37	0.00	0	0
R186	On	07/02/2019	Bond Future	9.38	Call			1,604.85000	1.60485	1,455,950	7.37	4,367,850.00	3,000	6,000
R186	On	07/02/2019	Bond Future	9.10	Put			2,781.90000	2.78190	2,922,390	7.18	2,922,390.00	1,000	1,000
R186	On	07/02/2019	Bond Future	9.90	Call			3,454.35000	3.45435	3,223,960	7.78	0.00	0	0
R186	On	07/02/2019	Bond Future	9.90	Put			794.06000	0.79406	814,650	7.78	814,650.00	1,000	1,000
R186	On	07/02/2019	Bond Future	9.92	Call			3,537.48000	3.53748	3,305,440	7.80	0.00	0	0
R186	On	07/02/2019	Bond Future	9.92	Put			767.51000	0.76751	786,450	7.80	0.00	0	1,170
R186	On	07/02/2019	Bond Future	9.27	Put			2,184.24000	2.18424	2,304,880	7.30	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Put			7,304.46000	7.30446	7,548,910	6.77	0.00	0	0
R186	On	07/02/2019	Bond Future	8.30	Put			6,714.14000	6.71414	6,954,400	6.77	0.00	0	0
R186	On	07/02/2019	Bond Future	8.30	Call			81.47000	0.08147	70,750	6.77	0.00	0	210
R186	On	07/02/2019	Bond Future	8.50	Put			5,582.65000	5.58265	5,804,300	6.77	0.00	0	0
R186	On	07/02/2019	Bond Future	8.50	Call			169.74000	0.16974	140,410	6.77	140,410.00	1,000	1,000
R186	On	07/02/2019	Bond Future	9.10	Call			926.48000	0.92648	815,990	7.18	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Call			57.52000	0.05752	50,770	6.77	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Put			7,244.74000	7.24474	7,488,970	6.77	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Call			59.71000	0.05971	52,710	6.77	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Put			7,185.14000	7.18514	7,429,120	6.77	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Call			55.41000	0.05541	48,880	6.77	0.00	0	0
R186	On	02/05/2019	Bond Future	8.70	Put			5,264.04000	5.26404	5,308,320	6.64	0.00	0	0
R186	On	02/05/2019	Bond Future	8.70	Call			624.21000	0.62421	539,400	6.64	0.00	0	200
R186	On	02/05/2019	Bond Future	9.30	Put			2,981.88000	2.98188	2,988,380	7.17	0.00	0	0
R186	On	02/05/2019	Bond Future	9.20	Put			3,302.83000	3.30283	3,314,880	7.09	0.00	0	0
R186	On	02/05/2019	Bond Future	9.20	Call			1,532.07000	1.53207	1,415,030	7.09	0.00	0	90
R186	On	02/05/2019	Bond Future	8.62	Put			5,631.16000	5.63116	5,683,350	6.57	0.00	0	0

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R186	On	02/05/2019	Bond Future	9.00	Put			4,018.68000	4.01868	4,039,530	6.92	0.00	0	0
R186	On	02/05/2019	Bond Future	9.00	Call			1,112.12000	1.11212	1,003,880	6.92	0.00	0	7,000
R186	On	02/05/2019	Bond Future	9.75	Call			3,125.91000	3.12591	2,954,890	7.51	0.00	0	0
R186	On	02/05/2019	Bond Future	10.07	Put			1,319.65000	1.31965	1,264,480	7.88	0.00	0	200
R186	On	02/05/2019	Bond Future	9.96	Call			3,889.09000	3.88909	3,707,460	7.75	0.00	0	0
R186	On	02/05/2019	Bond Future	9.96	Put			1,483.06000	1.48306	1,430,520	7.75	0.00	0	90
R186	On	02/05/2019	Bond Future	9.03	Call			1,169.73000	1.16973	1,060,060	6.95	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Put			3,904.92000	3.90492	3,924,340	6.95	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Call			1,131.12000	1.13112	1,022,300	6.93	0.00	0	0
R186	On	02/05/2019	Bond Future	8.62	Call			523.04000	0.52304	446,140	6.57	0.00	0	90
R186	On	02/05/2019	Bond Future	8.50	Put			6,208.61000	6.20861	6,273,030	6.46	0.00	0	0
R186	On	02/05/2019	Bond Future	8.50	Call			393.19000	0.39319	328,520	6.46	0.00	0	7,000
R186	On	02/05/2019	Bond Future	9.30	Call			1,773.20000	1.77320	1,650,610	7.17	0.00	0	200
R186	On	02/05/2019	Bond Future	10.07	Call			4,312.45000	4.31245	4,128,190	7.88	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Put			3,980.52000	3.98052	4,000,790	6.93	0.00	0	0
R186	On	02/05/2019	Bond Future	9.75	Put			1,852.37000	1.85237	1,810,440	7.51	0.00	0	7,000
R186	On	02/05/2019	Bond Future	9.02	Call			1,150.32000	1.15032	1,041,210	6.94	0.00	0	0
R186	On	02/05/2019	Bond Future	9.02	Put			3,942.60000	3.94260	3,962,580	6.94	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Call			2,719.96000	2.71996	2,580,410	7.42	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Put			3,165.90000	3.16590	2,927,030	7.42	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Call			2,662.75000	2.66275	2,523,420	7.40	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Put			3,216.37000	3.21637	2,977,720	7.40	0.00	0	0
R186	On	01/08/2019	Bond Future	9.53	Call			2,691.10000	2.69110	2,552,030	7.41	0.00	0	0
R186	On	01/08/2019	Bond Future	9.53	Put			3,190.86000	3.19086	2,952,470	7.41	0.00	0	0
Total R186 Option												8,245,300.00	6,000	52,090
Total For R186												6,165,168,747.96	62,692	123,880
R197	On	01/11/2018	Bond Future			301.53215	301.53215	301.48583	301.48583			0.00	0	3
R197	On	07/02/2019	Bond Future			300.34141	300.34141	300.01091	300.01091			0.00	0	2,350
R197	On	02/05/2019	Bond Future			305.75336	305.75336	305.04411	305.04411			0.00	0	0
R197	On	01/08/2019	Bond Future			304.46291	304.46291	303.08089	303.08089			0.00	0	0
Total R197 Future												0.00	0	2,353
Total For R197												0.00	0	2,353
R202	On	01/11/2018	Bond Future			235.47286	235.47286	236.39709	236.39709			76,293,206.64	324	1,751
R202	On	07/02/2019	Bond Future			236.37894	236.37894	237.09909	237.09909			76,586,776.56	324	8,394
R202	On	02/05/2019	Bond Future			240.63837	240.63837	241.07664	241.07664			0.00	0	0
R202	On	01/08/2019	Bond Future			241.55730	241.55730	241.48281	241.48281			0.00	0	0
Total R202 Future												152,879,983.20	648	10,145
Total For R202												152,879,983.20	648	10,145
R2023	On	01/11/2018	Bond Future			8.66323	98.18477	8.64429	98.25050		3.95	1,699,087,444.85	17,305	17,608

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R2023	On	07/02/2019	Bond Future			8.75479	100.16453	8.76254	100.13914		3.90	1,745,567,264.31	17,427	48,957
R2023	On	02/05/2019	Bond Future			8.81743	98.01692	8.86245	97.87674		4.21	0.00	0	0
R2023	On	01/08/2019	Bond Future			8.85995	100.00559	8.98068	99.65121		4.12	0.00	0	0
Total R2023 Future												3,444,654,709.16	34,732	66,565
R2023	On	01/11/2018	Bond Future	10.58	Call			6,444.26000	6.44426	6,378,530	5.45	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.58	Put			0.00000	0.00000	0,000	5.45	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.59	Call			6,476.16000	6.47616	6,410,430	5.45	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.59	Put			0.00000	0.00000	0,000	5.45	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.57	Call			6,412.35000	6.41235	6,346,620	5.45	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.57	Put			0.00000	0.00000	0,000	5.45	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Put			11.01000	0.01101	11,670	4.98	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.57	Call			5,715.92000	5.71592	5,742,000	4.98	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.57	Put			11.82000	0.01182	12,510	4.98	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Call			5,745.90000	5.74590	5,771,960	4.98	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Put			11.41000	0.01141	12,080	4.98	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Call			5,775.88000	5.77588	5,801,930	4.98	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Put			1,912.41000	1.91241	1,801,090	4.00	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Call			631.05000	0.63105	660,430	4.01	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Put			1,893.08000	1.89308	1,782,280	4.01	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Call			606.60000	0.60660	634,950	3.99	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Put			1,931.87000	1.93187	1,820,040	3.99	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Call			618.76000	0.61876	647,620	4.00	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Call			1,514.07000	1.51407	1,613,910	4.28	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Put			1,633.30000	1.63330	1,378,760	4.28	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Call			1,531.33000	1.53133	1,632,270	4.29	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Put			1,621.23000	1.62123	1,367,790	4.29	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Call			1,496.89000	1.49689	1,595,990	4.27	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Put			1,645.45000	1.64545	1,390,170	4.27	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												3,444,654,709.16	34,732	66,565
R2030	On	01/11/2018	Bond Future			9.81693	89.90517	9.77278	90.17727		9.35	2,354,166,876.45	26,185	25,069
R2030	On	07/02/2019	Bond Future			9.90171	87.70816	9.86972	87.90129		10.10	2,326,458,944.00	26,525	52,788
R2030	On	02/05/2019	Bond Future			9.97361	89.26970	9.95795	89.36259		10.13	0.00	0	0
R2030	On	01/08/2019	Bond Future			10.04152	87.07555	10.05831	86.97790		10.22	0.00	0	0
Total R2030 Future												4,680,625,820.45	52,710	77,857
R2030	On	01/11/2018	Bond Future	8.90	Put			5,621.27000	5.62127	5,893,370	8.49	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.90	Call			0.00000	0.00000	0,000	8.49	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.60	Call			0.00000	0.00000	0,000	8.50	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.60	Put			7,664.72000	7.66472	7,936,820	8.50	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.58	Call			0.00000	0.00000	0,000	8.50	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030 On 01/11/2018 Bond Future	8.58	Put			7,803.07000	7.80307	8,075,170	8.50	0.00	0	0
R2030 On 01/11/2018 Bond Future	9.60	Put			1,229.16000	1.22916	1,416,970	9.19	0.00	0	0
R2030 On 01/11/2018 Bond Future	9.60	Call			153.23000	0.15323	68,940	9.19	0.00	0	0
R2030 On 01/11/2018 Bond Future	8.59	Call			0.00000	0.00000	0,000	8.50	0.00	0	0
R2030 On 01/11/2018 Bond Future	8.59	Put			7,733.86000	7.73386	8,005,960	8.50	0.00	0	0
R2030 On 07/02/2019 Bond Future	8.62	Call			60.94000	0.06094	53,750	8.96	0.00	0	0
R2030 On 07/02/2019 Bond Future	8.62	Put			8,077.62000	8.07762	8,263,560	8.96	0.00	0	0
R2030 On 07/02/2019 Bond Future	8.64	Put			7,946.39000	7.94639	8,131,860	8.96	0.00	0	0
R2030 On 07/02/2019 Bond Future	9.60	Put			2,837.80000	2.83780	2,952,850	9.96	0.00	0	0
R2030 On 07/02/2019 Bond Future	9.60	Call			1,186.27000	1.18627	1,108,190	9.96	0.00	0	1,320
R2030 On 07/02/2019 Bond Future	8.90	Put			6,307.91000	6.30791	6,483,880	9.10	0.00	0	0
R2030 On 07/02/2019 Bond Future	8.90	Call			170.20000	0.17020	153,040	9.10	0.00	0	1,320
R2030 On 07/02/2019 Bond Future	9.40	Put			3,668.62000	3.66862	3,804,760	9.75	0.00	0	0
R2030 On 07/02/2019 Bond Future	9.40	Call			765.28000	0.76528	708,290	9.75	0.00	0	0
R2030 On 07/02/2019 Bond Future	9.68	Put			2,542.49000	2.54249	2,648,720	10.04	0.00	0	0
R2030 On 07/02/2019 Bond Future	9.68	Call			1,385.16000	1.38516	1,298,260	10.04	0.00	0	4,000
R2030 On 07/02/2019 Bond Future	10.20	Call			3,126.77000	3.12677	2,991,110	10.66	0.00	0	0
R2030 On 07/02/2019 Bond Future	10.20	Put			1,160.20000	1.16020	1,217,670	10.66	0.00	0	4,000
R2030 On 07/02/2019 Bond Future	8.70	Put			7,556.12000	7.55612	7,740,010	8.96	0.00	0	0
R2030 On 07/02/2019 Bond Future	8.63	Call			63.22000	0.06322	55,800	8.96	0.00	0	0
R2030 On 07/02/2019 Bond Future	8.63	Put			8,011.94000	8.01194	8,197,650	8.96	0.00	0	0
R2030 On 07/02/2019 Bond Future	8.64	Call			65.58000	0.06558	57,920	8.96	0.00	0	0
R2030 On 07/02/2019 Bond Future	8.70	Call			81.37000	0.08137	72,130	8.96	0.00	0	0
R2030 On 07/02/2019 Bond Future	9.18	Put			4,734.00000	4.73400	4,890,860	9.46	0.00	0	0
R2030 On 07/02/2019 Bond Future	9.18	Call			426.26000	0.42626	389,990	9.46	0.00	0	4,000
R2030 On 02/05/2019 Bond Future	9.40	Put			4,592.21000	4.59221	4,606,160	9.49	0.00	0	0
R2030 On 02/05/2019 Bond Future	9.41	Call			1,214.28000	1.21428	1,135,170	9.51	0.00	0	0
R2030 On 02/05/2019 Bond Future	9.41	Put			4,550.15000	4.55015	4,563,930	9.51	0.00	0	0
R2030 On 02/05/2019 Bond Future	9.39	Call			1,173.70000	1.17370	1,094,920	9.48	0.00	0	0
R2030 On 02/05/2019 Bond Future	9.39	Put			4,634.54000	4.63454	4,648,650	9.48	0.00	0	0
R2030 On 02/05/2019 Bond Future	8.90	Put			7,023.06000	7.02306	7,083,080	8.97	0.00	0	0
R2030 On 02/05/2019 Bond Future	8.90	Call			427.20000	0.42720	394,330	8.97	0.00	0	3,000
R2030 On 02/05/2019 Bond Future	10.20	Call			3,459.33000	3.45933	3,344,240	10.33	0.00	0	0
R2030 On 02/05/2019 Bond Future	10.20	Put			2,038.32000	2.03832	2,016,120	10.33	0.00	0	3,000
R2030 On 02/05/2019 Bond Future	9.40	Call			1,193.88000	1.19388	1,114,940	9.49	0.00	0	3,000
R2030 On 01/08/2019 Bond Future	9.92	Call			2,911.68000	2.91168	2,753,210	10.14	0.00	0	0
R2030 On 01/08/2019 Bond Future	9.92	Put			3,720.49000	3.72049	3,464,370	10.14	0.00	0	0
R2030 On 01/08/2019 Bond Future	9.90	Call			2,853.22000	2.85322	2,694,660	10.12	0.00	0	0
R2030 On 01/08/2019 Bond Future	9.90	Put			3,779.83000	3.77983	3,523,620	10.12	0.00	0	0
R2030 On 01/08/2019 Bond Future	9.91	Call			2,882.38000	2.88238	2,723,700	10.13	0.00	0	0
R2030 On 01/08/2019 Bond Future	9.91	Put			3,750.06000	3.75006	3,493,730	10.13	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2030 Option									0.00	0	23,640
Total For R2030									4,680,625,820.45	52,710	101,497
R2032 On 01/11/2018 Bond Future			10.03210	87.84419	9.98296	88.16942		10.42	1,696,095,620.52	19,308	19,538
R2032 On 07/02/2019 Bond Future			10.12028	89.61547	10.08199	89.86429		10.81	1,721,244,332.29	19,207	40,641
R2032 On 02/05/2019 Bond Future			10.19135	87.05339	10.16795	87.20309		11.53	0.00	0	0
R2032 On 01/08/2019 Bond Future			10.25649	88.82019	10.26228	88.78375		11.05	0.00	0	0
Total R2032 Future									3,417,339,952.81	38,515	60,179
R2032 On 01/11/2018 Bond Future	8.76	Call			0.00000	0.00000	0,000	9.29	0.00	0	0
R2032 On 01/11/2018 Bond Future	8.76	Put			8,678.80000	8.67880	9,004,030	9.29	0.00	0	0
R2032 On 01/11/2018 Bond Future	8.77	Call			0.00000	0.00000	0,000	9.29	0.00	0	0
R2032 On 01/11/2018 Bond Future	8.77	Put			8,603.03000	8.60303	8,928,260	9.29	0.00	0	0
R2032 On 01/11/2018 Bond Future	8.75	Call			0.00000	0.00000	0,000	9.29	0.00	0	0
R2032 On 01/11/2018 Bond Future	8.75	Put			8,754.65000	8.75465	9,079,880	9.29	0.00	0	0
R2032 On 07/02/2019 Bond Future	8.81	Call			58.34000	0.05834	45,430	9.27	0.00	0	0
R2032 On 07/02/2019 Bond Future	8.81	Put			8,929.69000	8.92969	9,165,600	9.27	0.00	0	0
R2032 On 07/02/2019 Bond Future	8.82	Call			60.59000	0.06059	47,270	9.27	0.00	0	0
R2032 On 07/02/2019 Bond Future	8.82	Put			8,857.36000	8.85736	9,092,860	9.27	0.00	0	0
R2032 On 07/02/2019 Bond Future	8.80	Call			56.16000	0.05616	43,660	9.27	0.00	0	0
R2032 On 07/02/2019 Bond Future	8.80	Put			9,002.17000	9.00217	9,238,490	9.27	0.00	0	0
R2032 On 02/05/2019 Bond Future	9.62	Call			1,343.34000	1.34334	1,272,420	10.79	0.00	0	0
R2032 On 02/05/2019 Bond Future	9.62	Put			4,955.92000	4.95592	5,034,700	10.79	0.00	0	0
R2032 On 02/05/2019 Bond Future	9.63	Call			1,365.74000	1.36574	1,294,810	10.81	0.00	0	0
R2032 On 02/05/2019 Bond Future	9.63	Put			4,910.51000	4.91051	4,989,280	10.81	0.00	0	0
R2032 On 02/05/2019 Bond Future	9.61	Call			1,321.17000	1.32117	1,250,470	10.78	0.00	0	0
R2032 On 02/05/2019 Bond Future	9.61	Put			5,001.64000	5.00164	5,080,640	10.78	0.00	0	0
R2032 On 01/08/2019 Bond Future	10.10	Call			3,212.14000	3.21214	2,932,430	10.92	0.00	0	0
R2032 On 01/08/2019 Bond Future	10.10	Put			4,241.83000	4.24183	3,925,680	10.92	0.00	0	0
R2032 On 01/08/2019 Bond Future	10.11	Call			3,242.55000	3.24255	2,963,120	10.93	0.00	0	0
R2032 On 01/08/2019 Bond Future	10.11	Put			4,208.29000	4.20829	3,892,420	10.93	0.00	0	0
R2032 On 01/08/2019 Bond Future	10.09	Call			3,181.88000	3.18188	2,901,900	10.91	0.00	0	0
R2032 On 01/08/2019 Bond Future	10.09	Put			4,275.59000	4.27559	3,959,170	10.91	0.00	0	0
Total R2032 Option									0.00	0	0
Total For R2032									3,417,339,952.81	38,515	60,179
R2035 On 01/11/2018 Bond Future			10.15712	91.50118	10.10799	91.86021		11.04	2,810,001,237.80	30,710	10,832
R2035 On 07/02/2019 Bond Future			10.24631	93.34620	10.20734	93.62604		11.47	2,848,365,946.80	30,514	70,994
R2035 On 02/05/2019 Bond Future			10.31387	90.50670	10.28867	90.68520		12.29	0.00	0	0
R2035 On 01/08/2019 Bond Future			10.37702	92.34325	10.37904	92.32915		11.78	0.00	0	0
Total R2035 Future									5,658,367,184.60	61,224	81,826
R2035 On 01/11/2018 Bond Future	8.92	Put			9,376.87000	9.37687	9,735,900	9.80	0.00	0	0
R2035 On 01/11/2018 Bond Future	8.93	Call			0.00000	0.00000	0,000	9.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	01/11/2018	Bond Future	8.93	Put			9,292.03000	9.29203	9,651,060	9.80	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.94	Call			0.00000	0.00000	0,000	9.80	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.94	Put			9,207.29000	9.20729	9,566,320	9.80	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.92	Call			0.00000	0.00000	0,000	9.80	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Call			73.11000	0.07311	54,350	9.79	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Put			9,684.46000	9.68446	9,945,540	9.79	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Call			75.90000	0.07590	56,550	9.79	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Put			9,603.58000	9.60358	9,864,070	9.79	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Call			70.40000	0.07040	52,210	9.79	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Put			9,765.53000	9.76553	10,027,180	9.79	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Put			5,606.82000	5.60682	5,698,670	11.67	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Call			1,533.05000	1.53305	1,446,070	11.69	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Put			5,555.91000	5.55591	5,647,430	11.69	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Call			1,558.20000	1.55820	1,470,880	11.70	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Put			5,505.34000	5.50534	5,596,520	11.70	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Call			1,508.15000	1.50815	1,421,500	11.67	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Call			3,560.54000	3.56054	3,285,280	11.75	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Put			4,680.91000	4.68091	4,391,550	11.75	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Call			3,594.11000	3.59411	3,319,420	11.76	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Put			4,643.41000	4.64341	4,354,620	11.76	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Call			3,628.17000	3.62817	3,353,420	11.77	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Put			4,606.49000	4.60649	4,317,640	11.77	0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												5,658,367,184.60	61,224	81,826
R2037	On	01/11/2018	Bond Future			10.23164	88.05650	10.18245	88.41584		11.55	0.00	0	51,137
R2037	On	07/02/2019	Bond Future			10.31444	85.57154	10.27496	85.85543		12.61	0.00	0	46,358
R2037	On	02/05/2019	Bond Future			10.38427	87.09513	10.35784	87.28268		12.88	0.00	0	0
R2037	On	01/08/2019	Bond Future			10.45175	84.60664	10.45128	84.60992		12.98	0.00	0	0
Total R2037 Future												0.00	0	97,495
R2037	On	01/11/2018	Bond Future	9.02	Put			9,213.31000	9.21331	9,572,650	10.26	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.03	Call			0.00000	0.00000	0,000	10.26	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.03	Put			9,127.77000	9.12777	9,487,110	10.26	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.01	Call			0.00000	0.00000	0,000	10.26	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.01	Put			9,298.97000	9.29897	9,658,310	10.26	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.02	Call			0.00000	0.00000	0,000	10.26	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Call			90.49000	0.09049	63,840	10.76	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Put			9,503.37000	9.50337	9,760,610	10.76	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Call			82.81000	0.08281	59,030	10.76	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Put			9,664.99000	9.66499	9,925,100	10.76	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Call			86.56000	0.08656	61,400	10.76	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	07/02/2019	Bond Future	9.06	Put			9,584.03000	9.58403	9,842,760	10.76	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Call			1,480.85000	1.48085	1,464,080	12.34	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Put			5,592.87000	5.59287	5,763,650	12.34	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Call			1,505.83000	1.50583	1,488,580	12.35	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Put			5,541.48000	5.54148	5,711,780	12.35	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Call			1,456.35000	1.45635	1,440,040	12.33	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Put			5,644.84000	5.64484	5,816,080	12.33	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Put			4,712.75000	4.71275	4,357,490	12.77	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Call			3,678.19000	3.67819	3,319,810	12.78	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Put			4,675.25000	4.67525	4,320,150	12.78	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Call			3,610.83000	3.61083	3,252,140	12.76	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Put			4,750.49000	4.75049	4,395,080	12.76	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Call			3,644.43000	3.64443	3,285,890	12.77	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	97,495
R2040	On	01/11/2018	Bond Future			10.33166	90.99737	10.29250	91.30161		11.91	1,024,812,380.94	11,262	15,295
R2040	On	07/02/2019	Bond Future			10.41508	88.32112	10.38567	88.54606		13.03	1,093,592,107.84	12,382	29,267
R2040	On	02/05/2019	Bond Future			10.48541	89.89367	10.46894	90.01801		13.32	0.00	0	0
R2040	On	01/08/2019	Bond Future			10.55376	87.21161	10.56277	87.14456		13.44	0.00	0	0
Total R2040 Future												2,118,404,488.78	23,644	44,562
R2040	On	01/11/2018	Bond Future	10.00	Put			2,396.47000	2.39647	2,653,110	11.52	0.00	0	0
R2040	On	01/11/2018	Bond Future	10.00	Call			69.33000	0.06933	21,730	11.52	0.00	0	2,690
R2040	On	01/11/2018	Bond Future	9.60	Put			5,672.45000	5.67245	5,976,570	10.73	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.60	Call			0.12000	0.00012	0,000	10.73	0.00	0	0
R2040	On	01/11/2018	Bond Future	8.50	Put			15,949.76000	15.94976	16,254,000	10.57	0.00	0	0
R2040	On	01/11/2018	Bond Future	8.50	Call			0.00000	0.00000	0,000	10.57	0.00	0	2,950
R2040	On	01/11/2018	Bond Future	9.20	Put			9,217.96000	9.21796	9,522,200	10.57	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.20	Call			0.00000	0.00000	0,000	10.57	0.00	0	3,940
R2040	On	01/11/2018	Bond Future	9.80	Put			3,980.84000	3.98084	4,280,340	11.07	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.80	Call			5.29000	0.00529	0,550	11.07	0.00	0	1,770
R2040	On	01/11/2018	Bond Future	9.09	Call			0.00000	0.00000	0,000	10.57	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.09	Put			10,230.07000	10.23007	10,534,310	10.57	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.07	Call			0.00000	0.00000	0,000	10.57	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.07	Put			10,415.86000	10.41586	10,720,100	10.57	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.10	Put			10,137.38000	10.13738	10,441,620	10.57	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.10	Call			0.00000	0.00000	0,000	10.57	0.00	0	2,950
R2040	On	01/11/2018	Bond Future	9.08	Call			0.00000	0.00000	0,000	10.57	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.08	Put			10,322.89000	10.32289	10,627,130	10.57	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Put			10,615.35000	10.61535	10,823,130	11.11	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Call			68.61000	0.06861	52,490	11.11	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	07/02/2019	Bond Future	9.11	Put			10,793.76000	10.79376	11,002,580	11.11	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Call			71.30000	0.07130	54,670	11.11	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Put			10,704.44000	10.70444	10,912,750	11.11	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Call			74.08000	0.07408	56,920	11.11	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Put			6,115.56000	6.11556	6,163,200	12.50	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Call			1,583.10000	1.58310	1,506,430	12.52	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Put			6,059.78000	6.05978	6,107,450	12.52	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Call			1,531.01000	1.53101	1,454,530	12.48	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Put			6,171.71000	6.17171	6,219,570	12.48	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Call			1,556.93000	1.55693	1,480,230	12.50	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Call			3,736.05000	3.73605	3,393,080	13.29	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Put			5,265.46000	5.26546	4,855,440	13.29	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.37	Call			3,771.04000	3.77104	3,428,670	13.31	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.37	Put			5,224.00000	5.22400	4,814,580	13.31	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Call			3,806.50000	3.80650	3,464,130	13.32	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Put			5,183.13000	5.18313	4,773,710	13.32	0.00	0	0
Total R2040 Option												0.00	0	14,300
Total For R2040												2,118,404,488.78	23,644	58,862
R2044	On	01/11/2018	Bond Future			10.33639	88.16177	10.30221	88.43039		12.43	1,277,287,723.76	14,488	20,376
R2044	On	07/02/2019	Bond Future			10.41634	85.55362	10.39162	85.74500		13.60	1,259,777,054.50	14,725	35,131
R2044	On	02/05/2019	Bond Future			10.48360	87.07696	10.47138	87.17039		13.91	0.00	0	0
R2044	On	01/08/2019	Bond Future			10.54884	84.46290	10.56110	84.37044		14.05	0.00	0	0
Total R2044 Future												2,537,064,778.26	29,213	55,507
R2044	On	01/11/2018	Bond Future	9.13	Call			0.00000	0.00000	0,000	11.03	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.13	Put			10,150.81000	10.15081	10,419,430	11.03	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.14	Call			0.00000	0.00000	0,000	11.03	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.14	Put			10,055.87000	10.05587	10,324,490	11.03	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.12	Call			0.00000	0.00000	0,000	11.03	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.12	Put			10,245.91000	10.24591	10,514,530	11.03	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.16	Put			10,622.12000	10.62212	10,795,250	11.60	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.17	Call			83.85000	0.08385	65,040	11.60	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.17	Put			10,531.04000	10.53104	10,703,610	11.60	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.18	Call			87.08000	0.08708	67,700	11.60	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.18	Put			10,440.21000	10.44021	10,612,210	11.60	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.16	Call			80.72000	0.08072	62,470	11.60	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.92	Put			6,058.03000	6.05803	6,076,980	13.11	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.90	Call			1,599.33000	1.59933	1,524,670	13.07	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.90	Put			6,171.20000	6.17120	6,189,970	13.07	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.91	Call			1,626.23000	1.62623	1,551,430	13.09	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.91	Put			6,114.53000	6.11453	6,133,160	13.09	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	02/05/2019	Bond Future	9.92	Call			1,653.16000	1.65316	1,578,680	13.11	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.38	Call			3,794.91000	3.79491	3,522,190	13.92	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.38	Put			5,178.53000	5.17853	4,813,350	13.92	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.39	Call			3,830.55000	3.83055	3,558,550	13.93	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.39	Put			5,136.76000	5.13676	4,772,300	13.93	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.40	Call			3,866.65000	3.86665	3,595,090	13.94	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.40	Put			5,095.58000	5.09558	4,731,560	13.94	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												2,537,064,778.26	29,213	55,507
R2048	On	01/11/2018	Bond Future			10.31649	87.20520	10.28733	87.43948		12.78	491,226,891.60	5,633	76,877
R2048	On	07/02/2019	Bond Future			10.39811	88.96362	10.37831	89.12026		13.31	498,907,980.96	5,608	107,926
R2048	On	02/05/2019	Bond Future			10.45994	86.10947	10.45246	86.16795		14.32	0.00	0	0
R2048	On	01/08/2019	Bond Future			10.51802	87.85686	10.53445	87.73000		13.76	0.00	0	0
Total R2048 Future												990,134,872.56	11,241	184,803
R2048	On	01/11/2018	Bond Future	9.03	Put			11,289.56000	11.28956	11,523,840	11.34	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.01	Call			0.00000	0.00000	0,000	11.34	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.01	Put			11,489.77000	11.48977	11,724,050	11.34	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.02	Call			0.00000	0.00000	0,000	11.34	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.02	Put			11,389.58000	11.38958	11,623,860	11.34	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.03	Call			0.00000	0.00000	0,000	11.34	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.06	Call			55.49000	0.05549	42,160	11.35	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.06	Put			11,754.95000	11.75495	11,898,260	11.35	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Call			57.81000	0.05781	44,040	11.35	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Put			11,658.15000	11.65815	11,801,020	11.35	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Call			53.25000	0.05325	40,360	11.35	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Put			11,852.00000	11.85200	11,995,750	11.35	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.90	Call			1,672.48000	1.67248	1,600,150	13.46	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.90	Put			6,198.17000	6.19817	6,184,320	13.46	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.91	Call			1,700.38000	1.70038	1,628,230	13.48	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.91	Put			6,140.39000	6.14039	6,126,720	13.48	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.89	Call			1,644.86000	1.64486	1,572,360	13.44	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.89	Put			6,256.38000	6.25638	6,242,360	13.44	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.35	Call			3,931.84000	3.93184	3,577,370	13.60	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.35	Put			5,375.78000	5.37578	4,894,450	13.60	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.36	Call			3,968.73000	3.96873	3,614,760	13.61	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.36	Put			5,333.26000	5.33326	4,852,430	13.61	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.34	Call			3,895.11000	3.89511	3,540,180	13.59	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.34	Put			5,418.58000	5.41858	4,936,790	13.59	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												990,134,872.56	11,241	184,803

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	01/11/2018	Bond Future			6.69146	102.86079	6.85330	102.67763		0.60	2,172,728,467.17	21,123	2,786
R207	On	07/02/2019	Bond Future			6.41607	101.28901	6.73482	101.00645		0.51	2,172,041,530.44	21,444	15,985
R207	On	02/05/2019	Bond Future			5.95800	103.09218	6.56327	102.68567		0.48	0.00	0	0
R207	On	01/08/2019	Bond Future			4.62444	101.54089	6.07010	100.90646		0.29	0.00	0	0
Total R207 Future												4,344,769,997.61	42,567	18,771
R207	On	01/11/2018	Bond Future	6.75	Call			1.38000	0.00138	77,020	0.60	0.00	0	0
R207	On	01/11/2018	Bond Future	6.75	Put			118.23000	0.11823	10,710	0.60	0.00	0	0
R207	On	01/11/2018	Bond Future	6.76	Call			2.11000	0.00211	86,450	0.61	0.00	0	0
R207	On	01/11/2018	Bond Future	6.76	Put			107.64000	0.10764	8,820	0.61	0.00	0	0
R207	On	01/11/2018	Bond Future	6.74	Call			0.97000	0.00097	68,410	0.60	0.00	0	0
R207	On	01/11/2018	Bond Future	6.74	Put			129.14000	0.12914	13,420	0.60	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Call			47.19000	0.04719	164,530	0.52	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Put			237.49000	0.23749	72,270	0.52	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Call			49.19000	0.04919	170,970	0.52	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Put			230.62000	0.23062	69,840	0.52	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Call			45.09000	0.04509	157,980	0.51	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Put			244.26000	0.24426	74,590	0.51	0.00	0	0
R207	On	02/05/2019	Bond Future	7.61	Call			713.78000	0.71378	1,105,920	0.70	0.00	0	0
R207	On	02/05/2019	Bond Future	7.61	Put			17.40000	0.01740	3,030	0.70	0.00	0	0
R207	On	02/05/2019	Bond Future	7.62	Call			720.20000	0.72020	1,112,430	0.70	0.00	0	0
R207	On	02/05/2019	Bond Future	7.62	Put			17.20000	0.01720	2,920	0.70	0.00	0	0
R207	On	02/05/2019	Bond Future	7.63	Call			726.52000	0.72652	1,118,940	0.70	0.00	0	0
R207	On	02/05/2019	Bond Future	7.63	Put			16.91000	0.01691	2,820	0.70	0.00	0	0
R207	On	01/08/2019	Bond Future	7.34	Call			572.76000	0.57276	1,185,250	0.38	0.00	0	0
R207	On	01/08/2019	Bond Future	7.34	Put			21.96000	0.02196	0,020	0.38	0.00	0	0
R207	On	01/08/2019	Bond Future	7.35	Call			576.78000	0.57678	1,189,560	0.38	0.00	0	0
R207	On	01/08/2019	Bond Future	7.35	Put			21.67000	0.02167	0,020	0.38	0.00	0	0
R207	On	01/08/2019	Bond Future	7.33	Call			568.74000	0.56874	1,180,930	0.38	0.00	0	0
R207	On	01/08/2019	Bond Future	7.33	Put			22.26000	0.02226	0,020	0.38	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												4,344,769,997.61	42,567	18,771
R208	On	01/11/2018	Bond Future			7.89148	98.22503	7.90251	98.20171		1.71	1,474,652,375.39	15,013	19,044
R208	On	07/02/2019	Bond Future			7.93768	100.20559	7.99897	100.08939		1.76	1,483,343,348.77	14,803	21,697
R208	On	02/05/2019	Bond Future			7.95406	98.58784	8.09131	98.35372		1.97	0.00	0	0
R208	On	01/08/2019	Bond Future			7.90764	100.58818	8.20890	100.13678		1.79	0.00	0	0
Total R208 Future												2,957,995,724.16	29,816	40,741
R208	On	01/11/2018	Bond Future	7.10	Call			0.00000	0.00000	0,000	2.52	0.00	0	0
R208	On	01/11/2018	Bond Future	7.10	Put			1,715.37000	1.71537	1,692,050	2.52	0.00	0	0
R208	On	01/11/2018	Bond Future	7.11	Call			0.00000	0.00000	0,000	2.51	0.00	0	0
R208	On	01/11/2018	Bond Future	7.11	Put			1,693.76000	1.69376	1,670,440	2.51	0.00	0	0

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	01/11/2018	Bond Future	7.12	Call			0.00000	0.00000	0,000	2.49	0.00	0	0
R208	On	01/11/2018	Bond Future	7.12	Put			1,672.16000	1.67216	1,648,840	2.49	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Put			1,810.28000	1.81028	1,705,730	1.90	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Call			10.87000	0.01087	22,670	1.89	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Put			1,791.27000	1.79127	1,686,870	1.89	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Call			11.30000	0.01130	23,220	1.89	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Put			1,772.32000	1.77232	1,668,040	1.89	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Call			10.49000	0.01049	22,140	1.90	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Call			535.55000	0.53555	629,180	1.99	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Put			640.04000	0.64004	499,550	1.99	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Call			545.56000	0.54556	639,730	1.99	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Put			633.00000	0.63300	493,050	1.99	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Call			525.61000	0.52561	618,420	1.98	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Put			647.16000	0.64716	505,850	1.98	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Put			745.53000	0.74553	481,420	1.84	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Call			665.70000	0.66570	854,940	1.85	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Put			738.78000	0.73878	476,620	1.85	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Call			673.95000	0.67395	864,790	1.85	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Put			732.08000	0.73208	471,520	1.85	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Call			657.50000	0.65750	844,790	1.84	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												2,957,995,724.16	29,816	40,741
R209	On	01/11/2018	Bond Future			10.11618	69.26928	10.06694	69.57302		12.51	1,036,199,159.52	14,959	94,621
R209	On	07/02/2019	Bond Future			10.19296	70.66599	10.15280	70.91040		13.00	1,288,240,997.70	18,230	113,548
R209	On	02/05/2019	Bond Future			10.25448	68.77442	10.22672	68.94146		13.74	0.00	0	0
R209	On	01/08/2019	Bond Future			10.31072	70.17016	10.30719	70.19116		13.31	0.00	0	0
Total R209 Future												2,324,440,157.22	33,189	208,169
R209	On	01/11/2018	Bond Future	9.49	Call			0.71000	0.00071	0,070	11.67	0.00	0	0
R209	On	01/11/2018	Bond Future	9.49	Put			3,713.20000	3.71320	4,016,300	11.67	0.00	0	0
R209	On	01/11/2018	Bond Future	9.64	Put			2,728.20000	2.72820	3,024,930	11.95	0.00	0	0
R209	On	01/11/2018	Bond Future	9.64	Call			8.83000	0.00883	1,820	11.95	0.00	0	2,000
R209	On	01/11/2018	Bond Future	9.47	Call			0.49000	0.00049	0,040	11.64	0.00	0	0
R209	On	01/11/2018	Bond Future	9.47	Put			3,846.93000	3.84693	4,150,220	11.64	0.00	0	760
R209	On	01/11/2018	Bond Future	9.82	Call			79.25000	0.07925	30,490	12.26	0.00	0	0
R209	On	01/11/2018	Bond Future	9.82	Put			1,633.08000	1.63308	1,888,060	12.26	0.00	0	760
R209	On	01/11/2018	Bond Future	10.00	Put			770.15000	0.77015	924,420	12.51	0.00	0	5,850
R209	On	01/11/2018	Bond Future	10.00	Call			354.00000	0.35400	204,530	12.51	0.00	0	0
R209	On	01/11/2018	Bond Future	9.84	Call			96.41000	0.09641	39,180	12.29	0.00	0	0
R209	On	01/11/2018	Bond Future	9.84	Put			1,522.47000	1.52247	1,768,980	12.29	0.00	0	0
R209	On	01/11/2018	Bond Future	8.99	Put			7,172.68000	7.17268	7,476,420	11.36	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	01/11/2018	Bond Future	8.99	Call			0.00000	0.00000	0,000	11.36	0.00	0	760
R209	On	01/11/2018	Bond Future	10.57	Call			3,020.25000	3.02025	2,715,620	13.63	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Put			8.88000	0.00888	7,990	13.63	0.00	0	0
R209	On	01/11/2018	Bond Future	9.98	Call			308.16000	0.30816	171,710	12.48	0.00	0	0
R209	On	01/11/2018	Bond Future	9.98	Put			849.36000	0.84936	1,016,650	12.48	0.00	0	2,000
R209	On	01/11/2018	Bond Future	8.98	Put			7,244.32000	7.24432	7,548,060	11.36	0.00	0	0
R209	On	01/11/2018	Bond Future	8.98	Call			0.00000	0.00000	0,000	11.36	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Put			4,726.01000	4.72601	5,029,720	11.47	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Call			0.03000	0.00003	0,000	11.47	0.00	0	0
R209	On	01/11/2018	Bond Future	8.89	Put			7,893.47000	7.89347	8,197,210	11.36	0.00	0	0
R209	On	01/11/2018	Bond Future	8.89	Call			0.00000	0.00000	0,000	11.36	0.00	0	2,000
R209	On	01/11/2018	Bond Future	9.97	Call			286.87000	0.28687	156,830	12.47	0.00	0	0
R209	On	01/11/2018	Bond Future	9.97	Put			890.73000	0.89073	1,064,430	12.47	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Call			68,685.15000	68.68515	68,381,410	14.59	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Put			0.00000	0.00000	0,000	14.59	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Call			68,685.14000	68.68514	68,381,400	14.59	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Put			0.00000	0.00000	0,000	14.59	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Call			229.05000	0.22905	117,950	12.43	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Put			1,021.38000	1.02138	1,214,020	12.43	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Call			68,685.15000	68.68515	68,381,410	14.59	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Put			0.00000	0.00000	0,000	14.59	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Call			87.30000	0.08730	73,450	11.48	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Put			7,904.03000	7.90403	8,134,590	11.48	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Call			81.35000	0.08135	68,300	11.48	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Put			8,041.22000	8.04122	8,272,580	11.48	0.00	0	0
R209	On	07/02/2019	Bond Future	10.20	Call			2,177.74000	2.17774	1,976,760	12.94	0.00	0	0
R209	On	07/02/2019	Bond Future	9.04	Call			113.58000	0.11358	94,140	11.48	0.00	0	4,000
R209	On	07/02/2019	Bond Future	10.20	Put			1,890.62000	1.89062	1,934,050	12.94	0.00	0	4,000
R209	On	07/02/2019	Bond Future	9.54	Put			4,480.98000	4.48098	4,611,160	11.89	0.00	0	0
R209	On	07/02/2019	Bond Future	9.54	Call			585.56000	0.58556	471,330	11.89	0.00	0	4,000
R209	On	07/02/2019	Bond Future	8.96	Call			84.28000	0.08428	70,840	11.48	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Put			7,972.53000	7.97253	8,203,500	11.48	0.00	0	0
R209	On	07/02/2019	Bond Future	9.04	Put			7,432.38000	7.43238	7,657,350	11.48	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Call			1,357.69000	1.35769	1,247,360	12.95	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Put			4,645.12000	4.64512	4,701,830	12.95	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Call			1,314.44000	1.31444	1,205,180	12.92	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Put			4,731.24000	4.73124	4,789,020	12.92	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Call			1,335.96000	1.33596	1,226,160	12.94	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Put			4,688.03000	4.68803	4,745,270	12.94	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Call			3,093.69000	3.09369	2,851,900	13.21	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Put			3,917.28000	3.91728	3,696,490	13.21	0.00	0	0

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	01/08/2019	Bond Future	10.15	Call			3,034.76000	3.03476	2,793,260	13.19	0.00	0	0
R209	On	01/08/2019	Bond Future	10.15	Put			3,979.64000	3.97964	3,759,140	13.19	0.00	0	0
R209	On	01/08/2019	Bond Future	10.16	Call			3,064.03000	3.06403	2,822,380	13.20	0.00	0	0
R209	On	01/08/2019	Bond Future	10.16	Put			3,948.23000	3.94823	3,727,580	13.20	0.00	0	0
Total R209 Option												0.00	0	26,130
Total For R209												2,324,440,157.22	33,189	234,299
R210	On	01/11/2018	Bond Future			186.16774	186.16774	186.13863	186.13863			0.00	0	1,706
R210	On	07/02/2019	Bond Future			189.97142	189.97142	189.76415	189.76415			3,799,428.40	20	1,278
R210	On	02/05/2019	Bond Future			190.83828	190.83828	190.39294	190.39294			0.00	0	0
R210	On	01/08/2019	Bond Future			194.75255	194.75255	193.88191	193.88191			0.00	0	0
Total R210 Future												3,799,428.40	20	2,984
Total For R210												3,799,428.40	20	2,984
R212	On	01/11/2018	Bond Future			155.58387	155.58387	155.60808	155.60808			0.00	0	2,920
R212	On	07/02/2019	Bond Future			156.60728	156.60728	156.48386	156.48386			0.00	0	1,526
R212	On	02/05/2019	Bond Future			159.42937	159.42937	159.10906	159.10906			0.00	0	0
R212	On	01/08/2019	Bond Future			162.62796	162.62796	161.95379	161.95379			0.00	0	0
Total R212 Future												0.00	0	4,446
Total For R212												0.00	0	4,446
R213	On	01/11/2018	Bond Future			9.91703	80.79247	9.87290	81.05813		10.29	1,073,651,133.83	13,289	11,832
R213	On	07/02/2019	Bond Future			10.00409	82.42155	9.97113	82.61632		10.65	1,074,612,168.90	13,038	32,008
R213	On	02/05/2019	Bond Future			10.06962	80.33851	10.05174	80.44262		11.14	0.00	0	0
R213	On	01/08/2019	Bond Future			10.12973	81.96856	10.14153	81.90095		10.79	0.00	0	0
Total R213 Future												2,148,263,302.73	26,327	43,840
R213	On	01/11/2018	Bond Future	8.65	Call			0.00000	0.00000	0,000	9.41	0.00	0	0
R213	On	01/11/2018	Bond Future	8.65	Put			7,868.09000	7.86809	8,133,750	9.41	0.00	0	0
R213	On	01/11/2018	Bond Future	8.66	Call			0.00000	0.00000	0,000	9.41	0.00	0	0
R213	On	01/11/2018	Bond Future	8.66	Put			7,799.59000	7.79959	8,065,250	9.41	0.00	0	0
R213	On	01/11/2018	Bond Future	8.64	Call			0.00000	0.00000	0,000	9.41	0.00	0	0
R213	On	01/11/2018	Bond Future	8.64	Put			7,936.66000	7.93666	8,202,320	9.41	0.00	0	0
R213	On	07/02/2019	Bond Future	8.69	Call			57.65000	0.05765	51,930	9.53	0.00	0	0
R213	On	07/02/2019	Bond Future	8.69	Put			8,159.21000	8.15921	8,348,260	9.53	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Call			59.81000	0.05981	53,890	9.53	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Put			8,093.92000	8.09392	8,282,770	9.53	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Call			55.57000	0.05557	50,030	9.53	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Put			8,224.65000	8.22465	8,413,880	9.53	0.00	0	0
R213	On	02/05/2019	Bond Future	9.49	Call			1,211.26000	1.21126	1,124,480	10.55	0.00	0	0
R213	On	02/05/2019	Bond Future	9.49	Put			4,578.64000	4.57864	4,595,970	10.55	0.00	0	0
R213	On	02/05/2019	Bond Future	9.50	Call			1,231.65000	1.23165	1,144,410	10.56	0.00	0	0
R213	On	02/05/2019	Bond Future	9.50	Put			4,537.41000	4.53741	4,554,280	10.56	0.00	0	0

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			1,191.27000	1.19127	1,104,760	10.53	0.00	0	0
R213	On	02/05/2019	Bond Future	9.48	Put			4,620.34000	4.62034	4,637,940	10.53	0.00	0	0
R213	On	01/08/2019	Bond Future	9.99	Call			2,885.15000	2.88515	2,714,370	10.78	0.00	0	0
R213	On	01/08/2019	Bond Future	9.99	Put			3,759.27000	3.75927	3,520,880	10.78	0.00	0	0
R213	On	01/08/2019	Bond Future	10.00	Call			2,914.12000	2.91412	2,743,450	10.79	0.00	0	0
R213	On	01/08/2019	Bond Future	10.00	Put			3,730.15000	3.73015	3,491,870	10.79	0.00	0	0
R213	On	01/08/2019	Bond Future	9.98	Call			2,856.32000	2.85632	2,685,720	10.77	0.00	0	0
R213	On	01/08/2019	Bond Future	9.98	Put			3,788.59000	3.78859	3,550,380	10.77	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												2,148,263,302.73	26,327	43,840
R214	On	01/11/2018	Bond Future			10.29641	68.23636	10.26223	68.45271		13.26	644,970,074.72	9,452	21,331
R214	On	07/02/2019	Bond Future			10.37685	69.61229	10.35181	69.76858		13.78	654,146,689.13	9,397	27,224
R214	On	02/05/2019	Bond Future			10.43776	67.55484	10.42483	67.63469		14.68	0.00	0	0
R214	On	01/08/2019	Bond Future			10.49486	68.92561	10.50548	68.86075		14.19	0.00	0	0
Total R214 Future												1,299,116,763.85	18,849	48,555
R214	On	01/11/2018	Bond Future	8.99	Call			0.00000	0.00000	0,000	11.96	0.00	0	0
R214	On	01/11/2018	Bond Future	8.99	Put			8,928.60000	8.92860	9,144,950	11.96	0.00	0	0
R214	On	01/11/2018	Bond Future	9.00	Call			0.00000	0.00000	0,000	11.96	0.00	0	0
R214	On	01/11/2018	Bond Future	9.00	Put			8,851.20000	8.85120	9,067,550	11.96	0.00	0	0
R214	On	01/11/2018	Bond Future	8.98	Call			0.00000	0.00000	0,000	11.96	0.00	0	0
R214	On	01/11/2018	Bond Future	8.98	Put			9,006.11000	9.00611	9,222,460	11.96	0.00	0	0
R214	On	07/02/2019	Bond Future	9.04	Call			57.03000	0.05703	48,670	12.04	0.00	0	0
R214	On	07/02/2019	Bond Future	9.04	Put			9,149.23000	9.14923	9,297,160	12.04	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Call			59.23000	0.05923	50,600	12.04	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Put			9,074.83000	9.07483	9,222,490	12.04	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Call			54.91000	0.05491	46,800	12.04	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Put			9,223.83000	9.22383	9,372,010	12.04	0.00	0	0
R214	On	02/05/2019	Bond Future	9.86	Call			1,340.96000	1.34096	1,261,080	13.70	0.00	0	0
R214	On	02/05/2019	Bond Future	9.86	Put			4,986.56000	4.98656	4,986,530	13.70	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Call			1,362.81000	1.36281	1,282,890	13.72	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Put			4,941.10000	4.94110	4,941,030	13.72	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Call			1,319.14000	1.31914	1,239,480	13.68	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Put			5,032.16000	5.03216	5,032,350	13.68	0.00	0	0
R214	On	01/08/2019	Bond Future	10.33	Call			3,193.44000	3.19344	2,905,430	13.99	0.00	0	0
R214	On	01/08/2019	Bond Future	10.33	Put			4,278.39000	4.27839	3,925,520	13.99	0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Call			3,222.91000	3.22291	2,935,210	14.00	0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Put			4,245.26000	4.24526	3,892,700	14.00	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Call			3,164.33000	3.16433	2,875,800	13.97	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Put			4,311.97000	4.31197	3,958,580	13.97	0.00	0	0
Total R214 Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R214										1,299,116,763.85	18,849	48,555
Total for Bond										43,690,589,140.06	477,160	1,296,225
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total E170 Future										0.00	0	0
Total For E170										0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2046 Future									0.00	0	0
Total For I2046									0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2050 Future									0.00	0	0
Total For I2050									0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186 Future									0.00	0	0
Total For R186									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R207 Future									0.00	0	0
Total For R186/R207									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
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

Contract Details	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/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 01/11/2018 GOVI			597.46300	597.46300	599.34100	599.34100				0.00	0	44
GOVI On 07/02/2019 GOVI			609.51000	609.51000	610.86200	610.86200				0.00	0	453
GOVI On 02/05/2019 GOVI			620.35800	620.35800	621.01900	621.01900				0.00	0	0
GOVI On 01/08/2019 GOVI			632.93600	632.93600	632.28000	632.28000				0.00	0	0
Total GOVI Future										0.00	0	497
GOVI On 01/11/2018 GOVI	653.50	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 01/11/2018 GOVI	653.50	Put			541,590.00000	54.15900	560,370,000			0.00	0	0
GOVI On 01/11/2018 GOVI	653.51	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 01/11/2018 GOVI	653.51	Put			541,690.00000	54.16900	560,470,000			0.00	0	0
GOVI On 01/11/2018 GOVI	653.49	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 01/11/2018 GOVI	653.49	Put			541,490.00000	54.14900	560,270,000			0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	07/02/2019	GOVI	666.52	Call		0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/02/2019	GOVI	666.52	Put		556,580.00000	55.65800	570,100,000		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		556,680.00000	55.66800	570,200,000		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		556,480.00000	55.64800	570,000,000		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		268,510.00000	26.85100	275,120,000		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		268,610.00000	26.86100	275,220,000		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		268,410.00000	26.84100	275,020,000		0.00	0	0
GOVI	On	01/08/2019	GOVI	638.68	Call		0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/08/2019	GOVI	638.68	Put		64,000.00000	6.40000	57,440,000		0.00	0	0
GOVI	On	01/08/2019	GOVI	638.69	Call		0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/08/2019	GOVI	638.69	Put		64,100.00000	6.41000	57,540,000		0.00	0	0
GOVI	On	01/08/2019	GOVI	638.67	Call		0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/08/2019	GOVI	638.67	Put		63,900.00000	6.39000	57,340,000		0.00	0	0
Total GOVI Option											0.00	0	0
Total For GOVI											0.00	0	497
Total for GOVI											0.00	0	497
AL37	On	01/11/2018	Index Future			586.90900	586.90900	587.30000	587.30000		0.00	0	0
AL37	On	07/02/2019	Index Future			598.74400	598.74400	598.58900	598.58900		0.00	0	0
AL37	On	02/05/2019	Index Future			609.40000	609.40000	608.54200	608.54200		0.00	0	0
AL37	On	01/08/2019	Index Future			621.75600	621.75600	619.57700	619.57700		0.00	0	0
Total AL37 Future											0.00	0	0
Total For AL37											0.00	0	0
AL7T	On	01/11/2018	Index Future			670.89500	670.89500	672.98000	672.98000		0.00	0	0
AL7T	On	07/02/2019	Index Future			684.42200	684.42200	685.91600	685.91600		0.00	0	0
AL7T	On	02/05/2019	Index Future			696.60400	696.60400	697.32000	697.32000		0.00	0	0
AL7T	On	01/08/2019	Index Future			710.72800	710.72800	709.96600	709.96600		0.00	0	0
Total AL7T Future											0.00	0	0
Total For AL7T											0.00	0	0
ALBI	On	01/11/2018	Index Future			604.16100	604.16100	605.87300	605.87300		205,414,740.00	34	405
ALBI	On	07/02/2019	Index Future			616.34300	616.34300	617.52000	617.52000		209,556,620.00	34	748
ALBI	On	02/05/2019	Index Future			627.31300	627.31300	627.78700	627.78700		0.00	0	0
ALBI	On	01/08/2019	Index Future			640.03200	640.03200	639.17200	639.17200		0.00	0	0
Total ALBI Future											414,971,360.00	68	1,153
Total For ALBI											414,971,360.00	68	1,153

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV On 01/11/2018 Index Future			253.72600	253.72600	254.05500	254.05500			0.00	0	318
IGOV On 07/02/2019 Index Future			258.91000	258.91000	259.00300	259.00300			0.00	0	502
IGOV On 02/05/2019 Index Future			263.57500	263.57500	263.34800	263.34800			0.00	0	0
IGOV On 01/08/2019 Index Future			268.97900	268.97900	268.17500	268.17500			0.00	0	0
Total IGOV Future									0.00	0	820
Total For IGOV									0.00	0	820
Total for Index									414,971,360.00	68	1,973
JIBAR F On 19/12/2018 Jibar Future			7.01000	92.99000	7.01000	92.99000			0.00	0	35,000
JIBAR F On 20/03/2019 Jibar Future			7.01000	92.99000	7.01000	92.99000			0.00	0	0
JIBAR F On 19/06/2019 Jibar Future			7.03000	92.97000	7.03000	92.97000			0.00	0	0
Total Jibar Future									0.00	0	35,000
Total For JIBAR FUTURE									0.00	0	35,000
Total for Jibar									0.00	0	35,000
5Y STN On 21/12/2021 Interest Rate Swap			98.29000	98.29000	98.23000	98.23000			0.00	0	51
Total 5Y STND Future									0.00	0	51
Total For 5Y STND									0.00	0	51
Total for Interest Rate Swap									0.00	0	51
Total for Derivatives :									44,105,560,500.06	477,228	1,333,746
AA05 On 22/03/2019 Spot Bond			7.76000	101.54773	7.76000	101.52678			0.00	0	19,000,000
Total AA05 SPOT									0.00	0	19,000,000
Total For AA05									0.00	0	19,000,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	99.55708			0.00	0	0
Total AA06 SPOT									0.00	0	0
Total For AA06									0.00	0	0
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AA06/JIBAR SPOT									0.00	0	0
Total For AA06/JIBAR									0.00	0	0
AA07 On 15/04/2021 Spot Bond			9.69500	99.94351	9.69500	99.91752			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	111.32300	10.00000	111.29300			0.00	0	0
Total AB01/R186 SPOT									0.00	0	0
Total For AB01/R186									0.00	0	0
AB011 On 21/11/2018 Spot Bond					0.00000	101.78113			0.00	200,000,000	100,000,000
Total AB011 SPOT									0.00	200,000,000	100,000,000
Total For AB011									0.00	200,000,000	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
AB013 On 21/11/2018 Spot Bond			7.24000	103.69500	7.24000	103.67452			12,597,600,000,000.00	1,740,000,000	2,370,000,000
Total AB013 SPOT									12,597,600,000,000.00	1,740,000,000	2,370,000,000
Total For AB013									12,597,600,000,000.00	1,740,000,000	2,370,000,000
AB014L On 19/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB014U SPOT									0.00	0	0
Total For AB014U									0.00	0	0
AB015L On 19/11/2019 Spot Bond			10.84000	104.80984	10.84000	104.77977			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	101.71656	11.37000	101.68548			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	101.82317	11.81000	101.79091			0.00	0	0
Total AB020U SPOT									0.00	0	0
Total For AB020U									0.00	0	0
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB021U SPOT									0.00	0	0
Total For AB021U									0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB023U SPOT									0.00	0	0
Total For AB023U									0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	23.64712	100.00000	23.59507			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AB026L On 20/08/2021 Spot Bond			100.00000	22.78905	100.00000	22.73889				0.00	0	0
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB030U SPOT										0.00	0	0
Total For AB030U										0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB031U SPOT										0.00	0	0
Total For AB031U										0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB032U SPOT										0.00	0	0
Total For AB032U										0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	111.97300	10.00000	111.94400				0.00	0	0
Total ABC1234/R2022 SPOT										0.00	0	0
Total For ABC1234/R2022										0.00	0	0
ABCPI3: On 07/12/2023 Spot Bond			4.97000	4.97000	4.97000	275.22344				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	101.99118				0.00	280,000,000	140,000,000
Total ABFN08 SPOT										0.00	280,000,000	140,000,000
Total For ABFN08										0.00	280,000,000	140,000,000
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.15244				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	100.04748				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN1: On 09/04/2019 Spot Bond					0.00000	100.64371				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN1: On 14/05/2020 Spot Bond					0.00000	102.61514				0.00	0	10,000,000
Total ABFN13 SPOT										0.00	0	10,000,000
Total For ABFN13										0.00	0	10,000,000
ABFN1: On 14/05/2022 Spot Bond					0.00000	101.82406				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1: On 11/11/2020 Spot Bond					0.00000	102.61113				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1: On 11/11/2022 Spot Bond					0.00000	103.17973				0.00	720,000,000	360,000,000
Total ABFN16 SPOT										0.00	720,000,000	360,000,000
Total For ABFN16										0.00	720,000,000	360,000,000
ABFN1: On 17/05/2019 Spot Bond					0.00000	101.77749				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABFN1: On 26/09/2023 Spot Bond					0.00000	102.68825				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN2: On 30/05/2020 Spot Bond					0.00000	101.59919				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN2: On 30/05/2022 Spot Bond					0.00000	102.63051				0.00	0	4,200,000,000
Total ABFN21 SPOT										0.00	0	4,200,000,000
Total For ABFN21										0.00	0	4,200,000,000
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.75958				0.00	0	0
Total ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.98953				0.00	0	1,000,000,000
Total ABFN23 SPOT										0.00	0	1,000,000,000
Total For ABFN23										0.00	0	1,000,000,000
ABFN2: On 17/10/2020 Spot Bond					0.00000	100.54140				0.00	0	0
Total ABFN24 SPOT										0.00	0	0
Total For ABFN24										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN2 On 17/10/2024 Spot Bond					0.00000	100.28856				0.00	0	0
Total ABFN25 SPOT										0.00	0	0
Total For ABFN25										0.00	0	0
ABFN2 On 17/10/2029 Spot Bond					0.00000	100.30135				0.00	0	0
Total ABFN26 SPOT										0.00	0	0
Total For ABFN26										0.00	0	0
ABFN2 On 29/08/2021 Spot Bond					0.00000	101.36827				0.00	640,000,000	320,000,000
Total ABFN27 SPOT										0.00	640,000,000	320,000,000
Total For ABFN27										0.00	640,000,000	320,000,000
ABFN2 On 29/08/2023 Spot Bond					0.00000	101.40979				0.00	0	0
Total ABFN28 SPOT										0.00	0	0
Total For ABFN28										0.00	0	0
ABFN2 On 29/08/2025 Spot Bond					0.00000	101.43462				0.00	0	0
Total ABFN29 SPOT										0.00	0	0
Total For ABFN29										0.00	0	0
ABFN3 On 29/08/2028 Spot Bond					0.00000	101.46773				0.00	0	0
Total ABFN30 SPOT										0.00	0	0
Total For ABFN30										0.00	0	0
ABK1 On 07/11/2018 Spot Bond			8.29000	8.29000	8.29000	99.79601				0.00	0	0
Total ABK1 SPOT										0.00	0	0
Total For ABK1										0.00	0	0
ABK10 On 14/02/2020 Spot Bond					0.00000	103.01299				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	102.09300				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	96.55737				0.00	0	300,000,000
Total ABK12 SPOT										0.00	0	300,000,000
Total For ABK12										0.00	0	300,000,000
ABK3 On 07/11/2018 Spot Bond					0.00000	99.78811				0.00	0	0
Total ABK3 SPOT										0.00	0	0
Total For ABK3										0.00	0	0
ABK3/J On 07/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABK3/JIBAR SPOT										0.00	0	0
Total For ABK3/JIBAR										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABK5 On 31/10/2018 Spot Bond				100.00000	0.00000	99.95334				0.00	0	0
Total ABK5 SPOT										0.00	0	0
Total For ABK5										0.00	0	0
ABK5/J On 31/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABK5/JIBAR SPOT										0.00	0	0
Total For ABK5/JIBAR										0.00	0	0
ABK6 On 05/06/2020 Spot Bond					0.00000	101.41886				0.00	1,200,000,000	300,000,000
Total ABK6 SPOT										0.00	1,200,000,000	300,000,000
Total For ABK6										0.00	1,200,000,000	300,000,000
ABK7 On 03/06/2019 Spot Bond					0.00000	100.88109				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	97.71548				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	100.40014				0.00	0	0
Total ABK9 SPOT										0.00	0	0
Total For ABK9										0.00	0	0
ABKI01 On 07/11/2018 Spot Bond			4.99000	4.99000	4.99000	156.89971				0.00	0	0
Total ABKI01 SPOT										0.00	0	0
Total For ABKI01										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			6.35000	6.35000	6.35000	143.05074				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	36.79296	100.00000	36.70170				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			7.58000	7.58000	7.58000	120.35249				0.00	0	0
Total ABKI03 SPOT										0.00	0	0
Total For ABKI03										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	14.05575	100.00000	14.02071				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			9.30500	9.30500	9.30500	113.10592				0.00	0	0
Total ABKI04 SPOT										0.00	0	0
Total For ABKI04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABKI04 On 13/03/2024 Spot Bond			100.00000	8.79111	100.00000	8.76910				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	90.68312				0.00	0	86,489,520
Total ABKS1 SPOT										0.00	0	86,489,520
Total For ABKS1										0.00	0	86,489,520
ABN05 On 18/04/2021 Spot Bond			4.18000	193.70928	4.18000	193.63542				0.00	0	0
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			3.95500	3.95500	3.95500	125.33641				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			3.75000	3.75000	3.75000	174.88334				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			3.67500	3.67500	3.67500	220.20879				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			10.24500	10.24500	10.24500	92.67812				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			10.71500	10.71500	10.71500	102.55219				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			9.07000	9.07000	9.07000	95.58572				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN87 On 21/12/2026 Spot Bond			11.26000	11.26000	11.26000	99.71586				0.00	0	0
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABN91 On 11/12/2018 Spot Bond					0.00000	101.18222				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	99.95407				0.00	0	0
Total ABN92 SPOT										0.00	0	0
Total For ABN92										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS11 On 09/04/2021 Spot Bond			9.09500	101.25258	9.09500	101.22784			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			8.31000	105.59328	8.31000	105.56992			0.00	0	115,500,000
Total ABS12 SPOT									0.00	0	115,500,000
Total For ABS12									0.00	0	115,500,000
ABS12/R On 14/05/2020 Spot Bond			9.20000	104.32911	9.20000	104.30362			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			9.77500	104.14110	9.77500	104.11409		13,685,000,000,000.00	1,400,000,000	350,000,000	
Total ABS13 SPOT								13,685,000,000,000.00	1,400,000,000	350,000,000	
Total For ABS13								13,685,000,000,000.00	1,400,000,000	350,000,000	
ABS14 On 11/11/2020 Spot Bond			8.70000	105.43685	8.70000	105.41245			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ABS15 On 11/11/2022 Spot Bond			9.52500	105.34545	9.52500	105.31882		5,715,000,000,000.00	600,000,000	400,000,000	
Total ABS15 SPOT								5,715,000,000,000.00	600,000,000	400,000,000	
Total For ABS15								5,715,000,000,000.00	600,000,000	400,000,000	
ABS16 On 11/11/2025 Spot Bond			10.27000	105.46587	10.27000	105.43718			0.00	0	0
Total ABS16 SPOT									0.00	0	0
Total For ABS16									0.00	0	0
ABS17 On 11/11/2027 Spot Bond			10.41000	106.25955	10.41000	106.23025		104,100,000,000,000.00	10,000,000,000	6,500,000,000	
Total ABS17 SPOT								104,100,000,000,000.00	10,000,000,000	6,500,000,000	
Total For ABS17								104,100,000,000,000.00	10,000,000,000	6,500,000,000	
ABS18 On 26/09/2023 Spot Bond			10.09500	99.93790	10.09500	99.91072			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			7.74000	104.04673	7.74000	104.02514		6,473,736,000,000.00	836,400,000	426,200,000	
Total ABS6 SPOT								6,473,736,000,000.00	836,400,000	426,200,000	
Total For ABS6								6,473,736,000,000.00	836,400,000	426,200,000	
ABS7 On 11/09/2026 Spot Bond			10.37000	92.86548	10.37000	92.83955			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/R On 11/09/2026 Spot Bond			100.00000	9.97591	100.00000	9.95359			0.00	0	0
Total ABS7/R186 SPOT									0.00	0	0
Total For ABS7/R186									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABSI2 On 07/12/2023 Spot Bond			3.90000	3.90000	3.90000	288.33753			0.00	0	0
Total ABSI2 SPOT									0.00	0	0
Total For ABSI2									0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			3.34000	153.05530	3.34000	153.00053			0.00	0	0
Total ABSI4 SPOT									0.00	0	0
Total For ABSI4									0.00	0	0
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT01U SPOT									0.00	0	0
Total For ABT01U									0.00	0	0
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT02U SPOT									0.00	0	0
Total For ABT02U									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ACIF1U SPOT									0.00	0	0
Total For ACIF1U									0.00	0	0
ACL08€ On 25/11/2020 Spot Bond			10.00000	111.97300	10.00000	111.94400			0.00	0	0
Total ACL089/JIBAR SPOT									0.00	0	0
Total For ACL089/JIBAR									0.00	0	0
ACL097 On 20/12/2025 Spot Bond					0.00000	90.22459			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	89.28256			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			8.46000	8.46000	8.46000	102.72594			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	236.97136			0.00	0	0
Total ACL127 SPOT									0.00	0	0
Total For ACL127									0.00	0	0
ACL12€ On 20/09/2021 Spot Bond					0.00000	236.97662			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	100.99942			0.00	0	0
Total ACL129 SPOT									0.00	0	0
Total For ACL129									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL142 On 25/11/2020 Spot Bond			10.00000	111.97300	10.00000	111.94400				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL144 On 20/12/2021 Spot Bond					0.00000	101.00261				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			8.27000	8.27000	8.27000	104.42539				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL174 On 20/06/2019 Spot Bond					0.00000	100.99964				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond					0.00000	100.94689				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL183 On 20/06/2019 Spot Bond					0.00000	101.59249				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL185 On 20/09/2022 Spot Bond					0.00000	100.99416				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond					0.00000	101.73078				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond					0.00000	101.02038				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193 On 20/09/2022 Spot Bond					0.00000	101.02366				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond					0.00000	101.02366				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL201 On 20/12/2022 Spot Bond					0.00000	101.04159				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL202 On 20/12/2022 Spot Bond					0.00000	101.04159				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond					0.00000	161.43311				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	164.40582				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	96.20452				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	100.92574				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	100.98997				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	101.94208				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL220 On 26/01/2021 Spot Bond					0.00000	100.06890				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	100.98573				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	100.96992				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
AECI01 On 11/09/2021 Spot Bond					0.00000	101.13873				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	101.16487				0.00	0	0
Total AECI02 SPOT										0.00	0	0
Total For AECI02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AGT01 On 10/10/2023 Spot Bond					0.00000	100.82880				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	100.26420				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	99.90186				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	99.93283				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	100.45285				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	100.25993				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	100.33373				0.00	0	0
Total AHF3B2 SPOT										0.00	0	0
Total For AHF3B2										0.00	0	0
AHF3B: On 18/04/2019 Spot Bond					0.00000	100.31900				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	100.43935				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	100.39544				0.00	0	0
Total AHF3C3 SPOT										0.00	0	0
Total For AHF3C3										0.00	0	0
AHF5A On 21/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	54,100,000,000
Total AHF5A1 SPOT										0.00	0	54,100,000,000
Total For AHF5A1										0.00	0	54,100,000,000
AHF5A: On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	94,000,000,000
Total AHF5A2 SPOT										0.00	0	94,000,000,000
Total For AHF5A2										0.00	0	94,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF5A: On 21/08/2023 Spot Bond			100.00000	16.31770	100.00000	16.22213			0.00	0	13,500,000,000
Total AHF5A3 SPOT									0.00	0	13,500,000,000
Total For AHF5A3									0.00	0	13,500,000,000
AHF5B On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	7,700,000,000
Total AHF5B1 SPOT									0.00	0	7,700,000,000
Total For AHF5B1									0.00	0	7,700,000,000
AHF5C On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	5,400,000,000
Total AHF5C1 SPOT									0.00	0	5,400,000,000
Total For AHF5C1									0.00	0	5,400,000,000
AHF5D On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	5,400,000,000
Total AHF5D1 SPOT									0.00	0	5,400,000,000
Total For AHF5D1									0.00	0	5,400,000,000
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AHL01U SPOT									0.00	0	0
Total For AHL01U									0.00	0	0
AHL1AI On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AHL1AU SPOT									0.00	0	0
Total For AHL1AU									0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	1,050,579,946
Total AHY2U SPOT									0.00	0	1,050,579,946
Total For AHY2U									0.00	0	1,050,579,946
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	893,754,086
Total AIG2U SPOT									0.00	0	893,754,086
Total For AIG2U									0.00	0	893,754,086
AIR01 On 15/03/2019 Spot Bond			6.94000	101.66118	6.94000	101.64234		2,220,800,000,000.00		320,000,000	320,000,000
Total AIR01 SPOT								2,220,800,000,000.00		320,000,000	320,000,000
Total For AIR01								2,220,800,000,000.00		320,000,000	320,000,000
AIR02 On 30/04/2023 Spot Bond			10.01000	105.93371	10.01000	105.90544			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			10.05500	100.47967	10.05500	100.45289		11,261,600,000,000.00		1,120,000,000	280,000,000
Total AIR04 SPOT								11,261,600,000,000.00		1,120,000,000	280,000,000
Total For AIR04								11,261,600,000,000.00		1,120,000,000	280,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AIR05 On 29/05/2030 Spot Bond			11.42500	95.13751	11.42500	95.10879				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			4.06000	175.64971	4.06000	175.58342				0.00	0	0
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0
APF02 On 26/09/2019 Spot Bond					0.00000	101.10806				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	100.17987				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	101.62064				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	102.26716				0.00	0	0
Total APF06 SPOT										0.00	0	0
Total For APF06										0.00	0	0
APF07 On 25/06/2023 Spot Bond					0.00000	100.85356				0.00	0	0
Total APF07 SPOT										0.00	0	0
Total For APF07										0.00	0	0
APF08 On 24/07/2021 Spot Bond					0.00000	100.02507				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	100.02837				0.00	0	0
Total APF09 SPOT										0.00	0	0
Total For APF09										0.00	0	0
AS126L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS126U SPOT										0.00	0	0
Total For AS126U										0.00	0	0
AS127L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS127U SPOT										0.00	0	0
Total For AS127U										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS133U SPOT										0.00	0	0
Total For AS133U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS139U SPOT									0.00	0	0
Total For AS139U									0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS167U SPOT									0.00	0	0
Total For AS167U									0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS168U SPOT									0.00	0	0
Total For AS168U									0.00	0	0
AS180L On 09/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS180U SPOT									0.00	0	0
Total For AS180U									0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS221U SPOT									0.00	0	0
Total For AS221U									0.00	0	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS224U SPOT									0.00	0	0
Total For AS224U									0.00	0	0
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS248U SPOT									0.00	0	0
Total For AS248U									0.00	0	0
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS249U SPOT									0.00	0	0
Total For AS249U									0.00	0	0
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS266U SPOT									0.00	0	0
Total For AS266U									0.00	0	0
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000		128,000,000,000,000.00	1,280,000,000	640,000,000	
Total AS288U SPOT								128,000,000,000,000.00	1,280,000,000	640,000,000	
Total For AS288U								128,000,000,000,000.00	1,280,000,000	640,000,000	
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	
ASN011 On 20/03/2019 Spot Bond					0.00000	100.94695		0.00	0	0	
Total ASN011 SPOT								0.00	0	0	
Total For ASN011								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			3.92500	239.14995	3.92500	239.06055				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02: On 20/06/2019 Spot Bond					0.00000	101.29794				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	101.95842				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN03: On 07/12/2033 Spot Bond			3.94000	213.71532	3.94000	213.63534				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04: On 21/11/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN05: On 22/04/2020 Spot Bond					0.00000	100.17686				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	100.00006				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	99.97705				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	99.79646				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN071 On 20/06/2020 Spot Bond					0.00000	101.11608				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN081 On 20/09/2020 Spot Bond					0.00000	100.95718				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN082 On 20/06/2020 Spot Bond					0.00000	102.39749				0.00	0	0
Total ASN083 SPOT										0.00	0	0
Total For ASN083										0.00	0	0
ASN083 On 03/09/2020 Spot Bond					0.00000	101.54672				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN084 On 01/10/2020 Spot Bond					0.00000	104.51749				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN091 On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN092 On 21/10/2020 Spot Bond					0.00000	100.17424				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN096 On 10/11/2020 Spot Bond					0.00000	101.97778				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN099 On 20/12/2020 Spot Bond					0.00000	82.45033				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	101.41009				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN113 On 07/03/2021 Spot Bond					0.00000	101.29625				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN115 On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN12 On 20/12/2020 Spot Bond					0.00000	101.25170				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN125 On 20/03/2019 Spot Bond					0.00000	100.96543				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN128 On 24/02/2019 Spot Bond					0.00000	101.64026				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN129 On 24/02/2019 Spot Bond					0.00000	101.62839				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN130 On 24/02/2019 Spot Bond					0.00000	101.61333				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN131 On 03/03/2019 Spot Bond					0.00000	101.39491				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN132 On 03/03/2019 Spot Bond					0.00000	101.38350				0.00	0	0
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN133 On 20/12/2020 Spot Bond					0.00000	101.24121				0.00	0	0
Total ASN133 SPOT										0.00	0	0
Total For ASN133										0.00	0	0
ASN134 On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN135 On 31/12/2018 Spot Bond					0.00000	98.10000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN136 On 31/01/2022 Spot Bond			4.07000	149.68058	4.07000	149.62412				0.00	0	0
Total ASN136 SPOT										0.00	0	0
Total For ASN136										0.00	0	0
ASN137 On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN140 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN14: On 31/12/2018 Spot Bond					0.00000	98.10000				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	102.70422				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	77.98237				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	99.82339				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	99.82339				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN14: On 31/01/2022 Spot Bond			4.11500	149.47547	4.11500	149.41891				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN15: On 31/05/2021 Spot Bond					0.00000	113.40740				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15: On 02/06/2021 Spot Bond					0.00000	101.44057				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN15: On 31/03/2028 Spot Bond			4.65000	162.59365	4.65000	162.52961				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN16: On 08/08/2021 Spot Bond					0.00000	102.07197				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN16: On 19/08/2021 Spot Bond					0.00000	101.74324				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN16: On 20/06/2021 Spot Bond					0.00000	102.05857				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17: On 02/12/2019 Spot Bond					0.00000	101.34933				0.00	50,000,000	25,000,000
Total ASN174 SPOT										0.00	50,000,000	25,000,000
Total For ASN174										0.00	50,000,000	25,000,000
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	101.09641				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.13434				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	100.71667				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			4.27000	103.67994	4.27000	103.64029				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN19: On 20/06/2022 Spot Bond					0.00000	100.93623				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN19: On 01/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN199 SPOT										0.00	0	0
Total For ASN199										0.00	0	0
ASN20: On 25/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN200 SPOT										0.00	0	0
Total For ASN200										0.00	0	0
ASN20: On 21/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN201 SPOT										0.00	0	0
Total For ASN201										0.00	0	0
ASN20: On 18/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN202 SPOT										0.00	0	0
Total For ASN202										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	100.94488				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN20: On 20/06/2022 Spot Bond					0.00000	101.00477				0.00	0	0
Total ASN204 SPOT										0.00	0	0
Total For ASN204										0.00	0	0
ASN20: On 25/08/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN207 SPOT										0.00	0	0
Total For ASN207										0.00	0	0
ASN20: On 24/08/2021 Spot Bond					0.00000	101.90070				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN20: On 24/08/2025 Spot Bond					0.00000	102.07066				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN21: On 28/08/2020 Spot Bond					0.00000	101.46628				0.00	212,000,000	106,000,000
Total ASN210 SPOT										0.00	212,000,000	106,000,000
Total For ASN210										0.00	212,000,000	106,000,000
ASN21: On 02/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN212 SPOT										0.00	0	0
Total For ASN212										0.00	0	0
ASN21: On 01/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN213 SPOT										0.00	0	0
Total For ASN213										0.00	0	0
ASN21: On 29/08/2022 Spot Bond					0.00000	101.51758				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN22(On 22/09/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN220 SPOT									0.00	0	0
Total For ASN220									0.00	0	0
ASN22: On 25/10/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN223 SPOT									0.00	0	0
Total For ASN223									0.00	0	0
ASN22: On 25/10/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN225 SPOT									0.00	0	0
Total For ASN225									0.00	0	0
ASN22: On 01/11/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN228 SPOT									0.00	0	0
Total For ASN228									0.00	0	0
ASN22: On 10/11/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN229 SPOT									0.00	0	0
Total For ASN229									0.00	0	0
ASN23(On 10/11/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN230 SPOT									0.00	0	0
Total For ASN230									0.00	0	0
ASN23: On 17/11/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN231 SPOT									0.00	0	0
Total For ASN231									0.00	0	0
ASN23: On 28/05/2019 Spot Bond			8.56000	8.56000	8.56000	101.45310			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN23: On 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	101.21174				0.00	0	0
Total ASN243 SPOT										0.00	0	0
Total For ASN243										0.00	0	0
ASN24: On 10/03/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN244 SPOT										0.00	0	0
Total For ASN244										0.00	0	0
ASN24: On 30/03/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN245 SPOT										0.00	0	0
Total For ASN245										0.00	0	0
ASN24: On 12/04/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN246 SPOT										0.00	0	0
Total For ASN246										0.00	0	0
ASN24: On 13/04/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN247 SPOT										0.00	0	0
Total For ASN247										0.00	0	0
ASN25: On 09/05/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN250 SPOT										0.00	0	0
Total For ASN250										0.00	0	0
ASN25: On 16/05/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN251 SPOT										0.00	0	0
Total For ASN251										0.00	0	0
ASN25: On 16/05/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN252 SPOT										0.00	0	0
Total For ASN252										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN25: On 27/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN253 SPOT										0.00	0	0
Total For ASN253										0.00	0	0
ASN25: On 25/05/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN254 SPOT										0.00	0	0
Total For ASN254										0.00	0	0
ASN25: On 29/05/2021 Spot Bond					0.00000	101.43460				0.00	0	0
Total ASN255 SPOT										0.00	0	0
Total For ASN255										0.00	0	0
ASN25: On 05/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN256 SPOT										0.00	0	0
Total For ASN256										0.00	0	0
ASN25: On 02/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN257 SPOT										0.00	0	0
Total For ASN257										0.00	0	0
ASN26: On 22/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN261 SPOT										0.00	0	0
Total For ASN261										0.00	0	0
ASN26: On 22/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN262 SPOT										0.00	0	0
Total For ASN262										0.00	0	0
ASN26: On 22/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN263 SPOT										0.00	0	0
Total For ASN263										0.00	0	0
ASN26: On 20/06/2023 Spot Bond					0.00000	101.09430				0.00	0	0
Total ASN264 SPOT										0.00	0	0
Total For ASN264										0.00	0	0
ASN26: On 30/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN265 SPOT										0.00	0	0
Total For ASN265										0.00	0	0
ASN26: On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN268 SPOT										0.00	0	0
Total For ASN268										0.00	0	0
ASN26: On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN269 SPOT										0.00	0	0
Total For ASN269										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN27(On 20/07/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN270 SPOT										0.00	0	0
Total For ASN270										0.00	0	0
ASN27(On 20/07/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN271 SPOT										0.00	0	0
Total For ASN271										0.00	0	0
ASN27(On 20/07/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN272 SPOT										0.00	0	0
Total For ASN272										0.00	0	0
ASN27(On 25/07/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN273 SPOT										0.00	0	0
Total For ASN273										0.00	0	0
ASN27(On 20/06/2023 Spot Bond					0.00000	100.94150				0.00	0	0
Total ASN274 SPOT										0.00	0	0
Total For ASN274										0.00	0	0
ASN27(On 27/07/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN275 SPOT										0.00	0	0
Total For ASN275										0.00	0	0
ASN27(On 04/08/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN276 SPOT										0.00	0	0
Total For ASN276										0.00	0	0
ASN27(On 08/08/2019 Spot Bond					0.00000	99.79644				0.00	0	0
Total ASN277 SPOT										0.00	0	0
Total For ASN277										0.00	0	0
ASN27(On 15/08/2023 Spot Bond					0.00000	101.85359				0.00	0	0
Total ASN278 SPOT										0.00	0	0
Total For ASN278										0.00	0	0
ASN27(On 20/08/2048 Spot Bond					0.00000	101.76582				0.00	0	0
Total ASN279 SPOT										0.00	0	0
Total For ASN279										0.00	0	0
ASN28(On 21/08/2023 Spot Bond					0.00000	101.71451				0.00	0	0
Total ASN280 SPOT										0.00	0	0
Total For ASN280										0.00	0	0
ASN28(On 24/08/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN281 SPOT										0.00	0	0
Total For ASN281										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN28: On 24/08/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN282 SPOT									0.00	0	0
Total For ASN282									0.00	0	0
ASN28: On 24/08/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN283 SPOT									0.00	0	0
Total For ASN283									0.00	0	0
ASN28: On 24/08/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN284 SPOT									0.00	0	0
Total For ASN284									0.00	0	0
ASN28: On 05/09/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN285 SPOT									0.00	0	0
Total For ASN285									0.00	0	0
ASN28: On 13/09/2025 Spot Bond					0.00000	101.18342			0.00	0	0
Total ASN286 SPOT									0.00	0	0
Total For ASN286									0.00	0	0
ASN28: On 14/09/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN287 SPOT									0.00	0	0
Total For ASN287									0.00	0	0
ASN28: On 21/09/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN289 SPOT									0.00	0	0
Total For ASN289									0.00	0	0
ASN29: On 21/09/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN290 SPOT									0.00	0	0
Total For ASN290									0.00	0	0
ASN29: On 26/09/2023 Spot Bond					0.00000	100.84616			0.00	0	0
Total ASN291 SPOT									0.00	0	0
Total For ASN291									0.00	0	0
ASN29: On 02/10/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN293 SPOT									0.00	0	0
Total For ASN293									0.00	0	0
ASN29: On 09/10/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN295 SPOT									0.00	0	0
Total For ASN295									0.00	0	0
ASN75: On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ASN75U SPOT									0.00	0	0
Total For ASN75U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAW17 On 05/12/2018 Spot Bond					0.00000	101.34693				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW17 On 05/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW17/JIBAR SPOT										0.00	0	0
Total For BAW17/JIBAR										0.00	0	0
BAW18 On 05/12/2020 Spot Bond					0.00000	101.43451				0.00	0	0
Total BAW18 SPOT										0.00	0	0
Total For BAW18										0.00	0	0
BAW19 On 05/12/2020 Spot Bond			9.39500	104.13000	9.39500	104.10389				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			9.44500	100.47959	9.44500	100.45397				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	100.89332	9.30000	100.86798				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	102.47888				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	101.52270				0.00	0	1,900,000,000
Total BAW24 SPOT										0.00	0	1,900,000,000
Total For BAW24										0.00	0	1,900,000,000
BAW25 On 08/05/2020 Spot Bond					0.00000	100.62352				0.00	9,000,000	3,000,000
Total BAW25 SPOT										0.00	9,000,000	3,000,000
Total For BAW25										0.00	9,000,000	3,000,000
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW26U SPOT										0.00	0	0
Total For BAW26U										0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond					0.00000	102.69473				0.00	0	0
Total BAW28 SPOT										0.00	0	0
Total For BAW28										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW29 On 22/02/2023 Spot Bond					0.00000	101.65627			0.00	0	0
Total BAW29 SPOT									0.00	0	0
Total For BAW29									0.00	0	0
BAYA45 On 31/03/2019 Spot Bond					0.00000	100.86742			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	100.90497			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	101.35921			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	101.57827			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	104.43592			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	102.58554			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			12.57500	105.96392	12.57500	105.92882		30,180,000,000,000.00	2,400,000,000	1,200,000,000	
Total BAYA59 SPOT								30,180,000,000,000.00	2,400,000,000	1,200,000,000	
Total For BAYA59								30,180,000,000,000.00	2,400,000,000	1,200,000,000	
BAYA60 On 30/06/2020 Spot Bond			12.69500	12.69500	12.69500	103.60205		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	100.93139		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	100.87859		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	102.32655		0.00	0	0	
Total BAYA63 SPOT								0.00	0	0	
Total For BAYA63								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.88611				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	100.84850				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	100.87870				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			12.57500	12.57500	12.57500	96.16096				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA69 On 30/06/2021 Spot Bond					0.00000	100.82981				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	100.82981				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	100.82981				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	101.11139				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	106.21607				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB11 On 30/06/2020 Spot Bond					0.00000	101.14894				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	100.99902				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	101.01690				0.00	0	0
Total BAYB13 SPOT										0.00	0	0
Total For BAYB13										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYB14 On 30/09/2023 Spot Bond					0.00000	101.01690				0.00	0	0
Total BAYB14 SPOT										0.00	0	0
Total For BAYB14										0.00	0	0
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.01690				0.00	0	0
Total BAYB15 SPOT										0.00	0	0
Total For BAYB15										0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3U 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
BAYD4U 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
BAYD5U 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
BAYD6U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC123 On 30/11/2018 Spot Bond					0.00000	101.22819				0.00	0	0
Total BC123 SPOT										0.00	0	0
Total For BC123										0.00	0	0
BCJ10 On 12/07/2019 Spot Bond					0.00000	100.39982				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	101.77996				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	101.82352				0.00	0	0
Total BCJ15 SPOT										0.00	0	0
Total For BCJ15										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCJ16 On 08/12/2020 Spot Bond					0.00000	101.13348			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	100.76830			0.00	0	0
Total BCJ17 SPOT									0.00	0	0
Total For BCJ17									0.00	0	0
BD0205 On 28/04/2028 Spot Bond			9.33000	9.33000	9.33000	188.91214			0.00	0	0
Total BD0205 SPOT									0.00	0	0
Total For BD0205									0.00	0	0
BD0206 On 02/03/2028 Spot Bond			9.33000	9.33000	9.33000	189.60828			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			9.71500	9.71500	9.71500	90.50814			0.00	0	0
Total BD0302 SPOT									0.00	0	0
Total For BD0302									0.00	0	0
BD302U On 18/04/2028 Spot Bond			100.00000	8.38258	100.00000	8.36392			0.00	0	0
Total BD302U SPOT									0.00	0	0
Total For BD302U									0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BG1A7U SPOT									0.00	0	0
Total For BG1A7U									0.00	0	0
BGL01 On 19/11/2019 Spot Bond					0.00000	103.28761			0.00	0	0
Total BGL01 SPOT									0.00	0	0
Total For BGL01									0.00	0	0
BGL02 On 19/11/2019 Spot Bond			9.16000	106.46458	9.16000	106.43867			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	102.07017			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			8.86000	103.71797	8.86000	103.69354			0.00	0	0
Total BGL04 SPOT									0.00	0	0
Total For BGL04									0.00	0	0
BGL05 On 04/09/2020 Spot Bond			11.19500	102.00169	11.19500	101.97100			0.00	0	0
Total BGL05 SPOT									0.00	0	0
Total For BGL05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BGL06 On 04/09/2020 Spot Bond					0.00000	104.11818				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			11.50500	102.75031	11.50500	102.71857				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	101.63750				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			10.89500	101.80682	10.89500	101.77699				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	99.78901				0.00	0	0
Total BGL10 SPOT										0.00	0	0
Total For BGL10										0.00	0	0
BGL11 On 05/05/2021 Spot Bond			11.67500	101.40943	11.67500	101.37818				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	107.33362				0.00	5,784,000,000	2,900,000,000
Total BGL12 SPOT										0.00	5,784,000,000	2,900,000,000
Total For BGL12										0.00	5,784,000,000	2,900,000,000
BGL13 On 20/08/2021 Spot Bond			10.29500	105.67704	10.29500	105.64822				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	103.13677				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	104.16572				0.00	0	60,000,000
Total BGL15 SPOT										0.00	0	60,000,000
Total For BGL15										0.00	0	60,000,000
BGL16 On 25/05/2022 Spot Bond					0.00000	101.88386				0.00	0	0
Total BGL16 SPOT										0.00	0	0
Total For BGL16										0.00	0	0
BGL17 On 14/08/2024 Spot Bond					0.00000	105.23964				0.00	0	0
Total BGL17 SPOT										0.00	0	0
Total For BGL17										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BGL18 On 30/09/2022 Spot Bond					0.00000	102.62382				0.00	0	0
Total BGL18 SPOT										0.00	0	0
Total For BGL18										0.00	0	0
BGL19 On 29/09/2024 Spot Bond					0.00000	103.93576				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	105.12193				0.00	0	550,000,000
Total BGT01 SPOT										0.00	0	550,000,000
Total For BGT01										0.00	0	550,000,000
BID05 On 30/06/2019 Spot Bond					0.00000	100.67342				0.00	9,000,000	33,000,000
Total BID05 SPOT										0.00	9,000,000	33,000,000
Total For BID05										0.00	9,000,000	33,000,000
BID06 On 30/06/2019 Spot Bond			8.39000	103.22691	8.39000	103.20373				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	100.92922				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	100.68267				0.00	0	20,000,000
Total BID08 SPOT										0.00	0	20,000,000
Total For BID08										0.00	0	20,000,000
BNPP0 On 31/01/2024 Spot Bond					0.00000	99.94987				0.00	0	0
Total BNPP01 SPOT										0.00	0	0
Total For BNPP01										0.00	0	0
BPPF01 On 22/03/2020 Spot Bond					0.00000	100.81435				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BPPF04 On 15/09/2020 Spot Bond					0.00000	100.98654				0.00	240,000,000	120,000,000
Total BPPF04 SPOT										0.00	240,000,000	120,000,000
Total For BPPF04										0.00	240,000,000	120,000,000
BPPF07 On 22/03/2019 Spot Bond					0.00000	100.74539				0.00	0	0
Total BPPF07 SPOT										0.00	0	0
Total For BPPF07										0.00	0	0
BPPF08 On 22/03/2021 Spot Bond					0.00000	100.78213				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BPPF09 On 23/01/2019 Spot Bond					0.00000	100.12361				0.00	0	0
Total BPPF09 SPOT										0.00	0	0
Total For BPPF09										0.00	0	0
BPPF10 On 23/07/2019 Spot Bond					0.00000	100.12990				0.00	0	0
Total BPPF10 SPOT										0.00	0	0
Total For BPPF10										0.00	0	0
BPPF11 On 23/07/2021 Spot Bond					0.00000	100.13564				0.00	0	0
Total BPPF11 SPOT										0.00	0	0
Total For BPPF11										0.00	0	0
BPPF12 On 09/10/2019 Spot Bond					0.00000	100.43925				0.00	0	0
Total BPPF12 SPOT										0.00	0	0
Total For BPPF12										0.00	0	0
BPPF13 On 09/10/2023 Spot Bond					0.00000	100.47042				0.00	0	0
Total BPPF13 SPOT										0.00	0	0
Total For BPPF13										0.00	0	0
BS2A1U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A1U SPOT										0.00	0	0
Total For BS2A1U										0.00	0	0
BS2A2U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A2U SPOT										0.00	0	0
Total For BS2A2U										0.00	0	0
BS2B1U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2B1U SPOT										0.00	0	0
Total For BS2B1U										0.00	0	0
BS2C1U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2C1U SPOT										0.00	0	0
Total For BS2C1U										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond					0.00000	100.81276				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	100.80390				0.00	0	0
Total BWZ21B SPOT										0.00	0	0
Total For BWZ21B										0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond					0.00000	101.78091				0.00	1,700,000,000	10,850,000,000
Total BWZJ18 SPOT										0.00	1,700,000,000	10,850,000,000
Total For BWZJ18										0.00	1,700,000,000	10,850,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BWZJ1 On 10/11/2019 Spot Bond					0.00000	102.42961			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	102.04331			0.00	0	0
Total BWZJ21 SPOT									0.00	0	0
Total For BWZJ21									0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BX161U SPOT									0.00	0	0
Total For BX161U									0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BX162U SPOT									0.00	0	0
Total For BX162U									0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BX163U SPOT									0.00	0	0
Total For BX163U									0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BX164U SPOT									0.00	0	0
Total For BX164U									0.00	0	0
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BYA68U SPOT									0.00	0	0
Total For BYA68U									0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BYB10U SPOT									0.00	0	0
Total For BYB10U									0.00	0	0
CBL13 On 01/02/2019 Spot Bond					0.00000	100.32963			0.00	0	0
Total CBL13 SPOT									0.00	0	0
Total For CBL13									0.00	0	0
CBL14 On 01/02/2019 Spot Bond			11.64000	102.69647	11.64000	102.66468			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	104.02227			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			9.14000	103.49104	9.14000	103.46591			0.00	0	0
Total CBL18 SPOT									0.00	0	0
Total For CBL18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL20 On 14/12/2019 Spot Bond					0.00000	104.08643			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			9.99500	102.02482	9.99500	101.99778			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	99.90142			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	102.51848			0.00	0	0
Total CBL25 SPOT									0.00	0	0
Total For CBL25									0.00	0	0
CBL26 On 06/05/2021 Spot Bond			10.29500	107.10737	10.29500	107.07815			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	102.85805			0.00	9,000,000	3,000,000
Total CBL27 SPOT									0.00	9,000,000	3,000,000
Total For CBL27									0.00	9,000,000	3,000,000
CBL28 On 21/05/2021 Spot Bond					0.00000	101.63000			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			10.68500	111.16270	10.68500	111.13109			0.00	0	0
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.76000	107.95124	10.76000	107.92033		18,507,200,000,000.00	1,720,000,000	1,030,000,000	
Total CCT02 SPOT								18,507,200,000,000.00	1,720,000,000	1,030,000,000	
Total For CCT02								18,507,200,000,000.00	1,720,000,000	1,030,000,000	
CCT03 On 15/03/2025 Spot Bond			10.91500	102.46442	10.91500	102.43435		0.00	0	3,000,000	
Total CCT03 SPOT								0.00	0	3,000,000	
Total For CCT03								0.00	0	3,000,000	
CCT04 On 17/07/2027 Spot Bond			10.86000	10.86000	10.86000	100.53978		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	111.97270	10.00000	111.94350		0.00	0	0	
Total CGR14/JIBAR SPOT								0.00	0	0	
Total For CGR14/JIBAR								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CGR21 On 12/10/2020 Spot Bond					0.00000	100.53632				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	99.71471				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	101.77133				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	101.63592				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	102.46103				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	100.89853				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	100.21001				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	101.02097				0.00	0	0
Total CGR33 SPOT										0.00	0	0
Total For CGR33										0.00	0	0
CGR37 On 08/02/2019 Spot Bond					0.00000	99.77624				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	102.33002				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CGR41 On 25/06/2021 Spot Bond					0.00000	101.02325				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	99.79209				0.00	0	0
Total CGR42 SPOT										0.00	0	0
Total For CGR42										0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CIG09U SPOT										0.00	0	0
Total For CIG09U										0.00	0	0
CLA1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN18 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	103.26840				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN19 On 29/08/2021 Spot Bond			3.14000	147.86544	3.14000	147.73962				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN19 On 13/09/2021 Spot Bond			4.04000	4.04000	4.04000	143.51909				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	111.97300	10.00000	111.94400				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN23 On 25/11/2020 Spot Bond			10.00000	111.97300	10.00000	111.94400				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN24 On 24/02/2019 Spot Bond			8.59000	101.87000	8.59000	101.87322				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN24 On 24/02/2019 Spot Bond			9.35000	101.62905	9.35000	101.60378				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN26 On 26/03/2019 Spot Bond			8.07000	101.52531	8.07000	101.50358				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN29 On 25/11/2020 Spot Bond			10.00000	111.97300	10.00000	111.94400				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN31 On 14/11/2022 Spot Bond					0.00000	102.03968				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN31 On 14/11/2022 Spot Bond			11.52500	98.09935	11.52500	98.06948				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN31 On 20/03/2023 Spot Bond			12.04500	94.48619	12.04500	94.45568				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN31 On 20/03/2023 Spot Bond					0.00000	101.09650				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN31 On 14/11/2022 Spot Bond					0.00000	101.99823				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN32 On 20/06/2023 Spot Bond					0.00000	101.09430				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN34 On 20/12/2018 Spot Bond					0.00000	101.63251				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN34 On 20/12/2023 Spot Bond					0.00000	101.16787				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN34 On 20/12/2018 Spot Bond					0.00000	100.92574				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN34 On 20/12/2023 Spot Bond					0.00000	100.30372				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN35 On 28/10/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN36 On 20/03/2019 Spot Bond					0.00000	100.90259				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN36 On 20/03/2024 Spot Bond			10.70500	100.51964	10.70500	100.49070				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN36 On 20/03/2024 Spot Bond					0.00000	100.97365				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN36 On 06/08/2023 Spot Bond					0.00000	99.78055				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN36 On 20/03/2024 Spot Bond			12.84500	101.91339	12.84500	101.87834				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN36 On 06/08/2023 Spot Bond					0.00000	99.77197				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN37 On 26/07/2022 Spot Bond					0.00000	100.07185				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN37 On 20/03/2024 Spot Bond					0.00000	109.94709				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN37: On 20/09/2023 Spot Bond					0.00000	100.96043			0.00	0	0
Total CLN372 SPOT									0.00	0	0
Total For CLN372									0.00	0	0
CLN37: On 20/03/2021 Spot Bond			9.69500	101.45801	9.69500	101.43147			0.00	0	0
Total CLN376 SPOT									0.00	0	0
Total For CLN376									0.00	0	0
CLN37: On 20/06/2019 Spot Bond					0.00000	99.45844			0.00	0	0
Total CLN378 SPOT									0.00	0	0
Total For CLN378									0.00	0	0
CLN37: On 20/03/2024 Spot Bond			10.98000	99.42664	10.98000	99.39729			0.00	0	0
Total CLN379 SPOT									0.00	0	0
Total For CLN379									0.00	0	0
CLN38: On 20/09/2024 Spot Bond			11.00000	101.19025	11.00000	101.16032			0.00	0	0
Total CLN380 SPOT									0.00	0	0
Total For CLN380									0.00	0	0
CLN38: On 20/03/2021 Spot Bond					0.00000	101.08345			0.00	0	0
Total CLN382 SPOT									0.00	0	0
Total For CLN382									0.00	0	0
CLN38: On 20/09/2024 Spot Bond			12.63500	98.85737	12.63500	98.82392			0.00	0	0
Total CLN384 SPOT									0.00	0	0
Total For CLN384									0.00	0	0
CLN38: On 20/09/2024 Spot Bond					0.00000	101.17610			0.00	0	0
Total CLN385 SPOT									0.00	0	0
Total For CLN385									0.00	0	0
CLN38: On 20/03/2021 Spot Bond					0.00000	100.97820			0.00	0	0
Total CLN386 SPOT									0.00	0	0
Total For CLN386									0.00	0	0
CLN38: On 26/01/2021 Spot Bond					0.00000	100.07602			0.00	0	0
Total CLN387 SPOT									0.00	0	0
Total For CLN387									0.00	0	0
CLN38: On 20/09/2019 Spot Bond					0.00000	101.03645			0.00	0	0
Total CLN388 SPOT									0.00	0	0
Total For CLN388									0.00	0	0
CLN39: 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN394 On 20/09/2022 Spot Bond					0.00000	100.98362				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	101.05760				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN397 On 20/06/2020 Spot Bond					0.00000	101.60908				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	101.93190				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	101.92154				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	100.98349				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	100.98876				0.00	28,000,000	14,000,000
Total CLN407 SPOT										0.00	28,000,000	14,000,000
Total For CLN407										0.00	28,000,000	14,000,000
CLN409 On 18/07/2020 Spot Bond					0.00000	100.31844				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond					0.00000	101.08352				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	101.08878				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	100.31991				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN41: On 20/09/2020 Spot Bond					0.00000	102.30496				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN41: On 20/09/2020 Spot Bond					0.00000	101.12559				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN41: On 18/07/2020 Spot Bond					0.00000	100.33893				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN41: On 23/09/2020 Spot Bond					0.00000	100.97494				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN41: On 20/12/2020 Spot Bond					0.00000	101.17819				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	7.01000	7.01000	52.64966				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN42: On 20/12/2020 Spot Bond					0.00000	101.18870				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN42: On 26/01/2021 Spot Bond					0.00000	100.09523				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN42: On 20/12/2020 Spot Bond					0.00000	115.86915				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN42: On 20/12/2020 Spot Bond					0.00000	112.85313				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN42: On 20/12/2020 Spot Bond					0.00000	115.83546				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN42: On 20/12/2020 Spot Bond					0.00000	103.05012				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN426 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
CLN427 On 20/12/2018 Spot Bond					0.00000	101.39045				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN429 On 20/12/2020 Spot Bond					0.00000	101.39851				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN430 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
CLN431 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
CLN432 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
CLN433 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
CLN434 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
CLN436 On 20/12/2020 Spot Bond					0.00000	101.07830				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN437 On 20/12/2020 Spot Bond					0.00000	101.03094				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	99.82909				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN44 On 20/03/2021 Spot Bond					0.00000	101.91995				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN44 On 23/05/2021 Spot Bond					0.00000	101.81432				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN44 On 24/05/2021 Spot Bond			9.79500	108.33132	9.79500	108.30318				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN45 On 31/01/2022 Spot Bond			4.59000	147.33065	4.59000	147.27304				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN45 On 31/01/2025 Spot Bond			6.80500	106.65366	6.80500	106.60572				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN45 On 31/01/2025 Spot Bond			6.44500	108.83466	6.44500	108.78677				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN45 On 04/05/2021 Spot Bond					0.00000	101.76619				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN45 On 20/12/2021 Spot Bond					0.00000	101.21201				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN45 On 17/11/2021 Spot Bond					0.00000	101.86686				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN45 On 29/11/2021 Spot Bond					0.00000	102.50186				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN46 On 29/11/2021 Spot Bond					0.00000	101.55898				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN46 On 15/02/2022 Spot Bond					0.00000	105.89977				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN462 On 16/02/2022 Spot Bond			10.86500	102.71813	10.86500	102.68860			0.00	0	0
Total CLN462 SPOT									0.00	0	0
Total For CLN462									0.00	0	0
CLN464 On 13/03/2022 Spot Bond			10.45500	100.14266	10.45500	100.11448			0.00	0	0
Total CLN464 SPOT									0.00	0	0
Total For CLN464									0.00	0	0
CLN465 On 14/03/2020 Spot Bond					0.00000	101.09270			0.00	154,000,000	77,000,000
Total CLN465 SPOT									0.00	154,000,000	77,000,000
Total For CLN465									0.00	154,000,000	77,000,000
CLN466 On 27/03/2020 Spot Bond					0.00000	100.76090			0.00	124,000,000	62,000,000
Total CLN466 SPOT									0.00	124,000,000	62,000,000
Total For CLN466									0.00	124,000,000	62,000,000
CLN467 On 28/03/2020 Spot Bond					0.00000	100.76008			0.00	256,000,000	128,000,000
Total CLN467 SPOT									0.00	256,000,000	128,000,000
Total For CLN467									0.00	256,000,000	128,000,000
CLN468 On 28/03/2022 Spot Bond					0.00000	102.09460			0.00	0	0
Total CLN468 SPOT									0.00	0	0
Total For CLN468									0.00	0	0
CLN469 On 17/05/2019 Spot Bond					0.00000	101.71781			0.00	0	0
Total CLN469 SPOT									0.00	0	0
Total For CLN469									0.00	0	0
CLN470 On 19/11/2022 Spot Bond					0.00000	101.94878			0.00	0	0
Total CLN470 SPOT									0.00	0	0
Total For CLN470									0.00	0	0
CLN471 On 23/06/2021 Spot Bond					0.00000	101.76798			0.00	0	0
Total CLN471 SPOT									0.00	0	0
Total For CLN471									0.00	0	0
CLN472 On 20/09/2020 Spot Bond					0.00000	101.08878			0.00	0	0
Total CLN472 SPOT									0.00	0	0
Total For CLN472									0.00	0	0
CLN473 On 29/11/2021 Spot Bond			100.00000	20.61667	100.00000	20.57129			0.00	0	0
Total CLN473 SPOT									0.00	0	0
Total For CLN473									0.00	0	0
CLN474 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLN474 SPOT									0.00	0	0
Total For CLN474									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN48 On 07/06/2022 Spot Bond					0.00000	101.76095				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN48 On 20/05/2021 Spot Bond					0.00000	101.81947				0.00	424,000,000	212,000,000
Total CLN482 SPOT										0.00	424,000,000	212,000,000
Total For CLN482										0.00	424,000,000	212,000,000
CLN48 On 20/05/2021 Spot Bond					0.00000	103.53069				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN48 On 02/12/2021 Spot Bond					0.00000	102.48964				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN48 On 02/12/2021 Spot Bond			9.79500	103.58924	9.79500	103.56219				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN48 On 20/06/2022 Spot Bond					0.00000	101.62678				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN48 On 07/12/2021 Spot Bond			13.13500	103.74498	13.13500	103.55250				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN48 On 28/07/2022 Spot Bond			9.93500	99.90381	9.93500	99.87749				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN48 On 28/03/2020 Spot Bond					0.00000	100.75172				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN49 On 28/03/2022 Spot Bond					0.00000	101.36575				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	101.76095				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	100.75068				0.00	0	0
Total CLN492 SPOT										0.00	0	0
Total For CLN492										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN49: On 20/06/2022 Spot Bond					0.00000	101.08799			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			12.29500	104.20400	12.29500	103.52853			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	101.46770			0.00	226,000,000	113,000,000
Total CLN495 SPOT									0.00	226,000,000	113,000,000
Total For CLN495									0.00	226,000,000	113,000,000
CLN49: On 04/09/2024 Spot Bond			10.73500	98.69682	10.73500	98.66831			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	103.05766			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	104.23272			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	101.76221			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	100.46386			0.00	74,000,000	37,000,000
Total CLN500 SPOT									0.00	74,000,000	37,000,000
Total For CLN500									0.00	74,000,000	37,000,000
CLN50: On 11/10/2022 Spot Bond					0.00000	100.46650			0.00	0	0
Total CLN501 SPOT									0.00	0	0
Total For CLN501									0.00	0	0
CLN50: On 11/10/2024 Spot Bond					0.00000	100.48330			0.00	0	0
Total CLN502 SPOT									0.00	0	0
Total For CLN502									0.00	0	0
CLN50: On 20/12/2022 Spot Bond					0.00000	101.12264			0.00	0	0
Total CLN503 SPOT									0.00	0	0
Total For CLN503									0.00	0	0
CLN50: On 11/10/2024 Spot Bond					0.00000	100.48330			0.00	0	170,000,000
Total CLN504 SPOT									0.00	0	170,000,000
Total For CLN504									0.00	0	170,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN505 On 24/10/2020 Spot Bond					0.00000	100.02298			0.00	150,000,000	75,000,000
Total CLN505 SPOT									0.00	150,000,000	75,000,000
Total For CLN505									0.00	150,000,000	75,000,000
CLN506 On 30/04/2019 Spot Bond					0.00000	99.97848			0.00	400,000,000	200,000,000
Total CLN506 SPOT									0.00	400,000,000	200,000,000
Total For CLN506									0.00	400,000,000	200,000,000
CLN507 On 20/12/2022 Spot Bond					0.00000	101.09949			0.00	0	0
Total CLN507 SPOT									0.00	0	0
Total For CLN507									0.00	0	0
CLN508 On 24/02/2020 Spot Bond					0.00000	101.81987			0.00	0	0
Total CLN508 SPOT									0.00	0	0
Total For CLN508									0.00	0	0
CLN510 On 11/10/2020 Spot Bond					0.00000	100.45914			0.00	0	0
Total CLN510 SPOT									0.00	0	0
Total For CLN510									0.00	0	0
CLN511 On 14/11/2022 Spot Bond					0.00000	98.41064			0.00	0	0
Total CLN511 SPOT									0.00	0	0
Total For CLN511									0.00	0	0
CLN512 On 07/06/2022 Spot Bond					0.00000	101.64845			0.00	0	0
Total CLN512 SPOT									0.00	0	0
Total For CLN512									0.00	0	0
CLN514 On 23/02/2019 Spot Bond					0.00000	101.85045			0.00	0	0
Total CLN514 SPOT									0.00	0	0
Total For CLN514									0.00	0	0
CLN515 On 23/02/2019 Spot Bond					0.00000	102.21439			0.00	0	0
Total CLN515 SPOT									0.00	0	0
Total For CLN515									0.00	0	0
CLN516 On 15/09/2022 Spot Bond			9.96000	102.47519	9.96000	101.18844			0.00	0	0
Total CLN516 SPOT									0.00	0	0
Total For CLN516									0.00	0	0
CLN517 On 30/10/2022 Spot Bond			10.01000	98.37229	10.01000	99.97332			0.00	0	0
Total CLN517 SPOT									0.00	0	0
Total For CLN517									0.00	0	0
CLN518 On 25/11/2022 Spot Bond					0.00000	101.66095			0.00	0	0
Total CLN518 SPOT									0.00	0	0
Total For CLN518									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN519 On 30/06/2022 Spot Bond			9.60000	100.52636	9.60000	100.49927				0.00	0	0
Total CLN519 SPOT										0.00	0	0
Total For CLN519										0.00	0	0
CLN520 On 12/03/2023 Spot Bond					0.00000	101.17886				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0
CLN521 On 17/09/2020 Spot Bond					0.00000	101.00462				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN522 On 27/02/2023 Spot Bond					0.00000	101.54421				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN523 On 13/05/2021 Spot Bond					0.00000	101.91067				0.00	412,000,000	206,000,000
Total CLN523 SPOT										0.00	412,000,000	206,000,000
Total For CLN523										0.00	412,000,000	206,000,000
CLN524 On 09/09/2022 Spot Bond			9.20000	101.27527	9.20000	101.25010				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN525 On 24/04/2021 Spot Bond					0.00000	100.02370				0.00	162,000,000	81,000,000
Total CLN525 SPOT										0.00	162,000,000	81,000,000
Total For CLN525										0.00	162,000,000	81,000,000
CLN526 On 26/04/2023 Spot Bond					0.00000	100.06902				0.00	0	0
Total CLN526 SPOT										0.00	0	0
Total For CLN526										0.00	0	0
CLN527 On 21/02/2024 Spot Bond					0.00000	105.02473				0.00	0	0
Total CLN527 SPOT										0.00	0	0
Total For CLN527										0.00	0	0
CLN528 On 25/11/2022 Spot Bond					0.00000	102.94453				0.00	0	0
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN529 On 29/11/2021 Spot Bond					0.00000	103.54242				0.00	0	0
Total CLN529 SPOT										0.00	0	0
Total For CLN529										0.00	0	0
CLN530 On 12/03/2021 Spot Bond					0.00000	101.13184				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN53 On 12/03/2023 Spot Bond					0.00000	101.17886				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN53 On 20/06/2023 Spot Bond					0.00000	101.05218				0.00	0	0
Total CLN532 SPOT										0.00	0	0
Total For CLN532										0.00	0	0
CLN53 On 20/06/2023 Spot Bond					0.00000	101.03638				0.00	0	0
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN53 On 18/07/2025 Spot Bond					0.00000	100.28334				0.00	0	0
Total CLN534 SPOT										0.00	0	0
Total For CLN534										0.00	0	0
CLN53 On 18/07/2025 Spot Bond			10.94000	10.94000	10.94000	100.10601				0.00	0	0
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN53 On 18/07/2023 Spot Bond					0.00000	100.27844				0.00	0	0
Total CLN536 SPOT										0.00	0	0
Total For CLN536										0.00	0	0
CLN53 On 25/10/2023 Spot Bond					0.00000	100.09031				0.00	0	0
Total CLN537 SPOT										0.00	0	0
Total For CLN537										0.00	0	0
CLN53 On 16/08/2023 Spot Bond					0.00000	101.94021				0.00	0	0
Total CLN538 SPOT										0.00	0	0
Total For CLN538										0.00	0	0
CLN53 On 20/12/2023 Spot Bond					0.00000	101.80743				0.00	0	0
Total CLN539 SPOT										0.00	0	0
Total For CLN539										0.00	0	0
CLN54 On 17/01/2024 Spot Bond					0.00000	101.31850				0.00	0	0
Total CLN540 SPOT										0.00	0	0
Total For CLN540										0.00	0	0
CLN54 On 20/12/2023 Spot Bond					0.00000	101.17531				0.00	0	4,660,000,000
Total CLN541 SPOT										0.00	0	4,660,000,000
Total For CLN541										0.00	0	4,660,000,000
CLN54 On 30/05/2022 Spot Bond					0.00000	100.78996				0.00	0	0
Total CLN542 SPOT										0.00	0	0
Total For CLN542										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN54: On 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
CLN55 On 18/04/2028 Spot Bond					0.00000	220.41603			0.00	0	0
Total CLN55 SPOT									0.00	0	0
Total For CLN55									0.00	0	0
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000			0.00	0	0
Total CLN61 SPOT									0.00	0	0
Total For CLN61									0.00	0	0
CLN81 On 18/04/2028 Spot Bond			9.71500	90.53173	9.71500	90.50814			0.00	0	0
Total CLN81 SPOT									0.00	0	0
Total For CLN81									0.00	0	0
CLN88 On 28/04/2028 Spot Bond			9.33000	9.33000	9.33000	188.91214			0.00	0	0
Total CLN88 SPOT									0.00	0	0
Total For CLN88									0.00	0	0
CLN89 On 02/03/2028 Spot Bond			9.33000	9.33000	9.33000	189.60828			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	100.95744			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	101.10664			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	100.95737			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	100.99403			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	101.85201			0.00	0	0
Total CLNF16 SPOT									0.00	0	0
Total For CLNF16									0.00	0	0
COJ05 On 05/06/2023 Spot Bond			9.37000	115.27769	9.37000	115.24885		16,022,700,000,000.00	1,710,000,000	1,155,000,000	
Total COJ05 SPOT								16,022,700,000,000.00	1,710,000,000	1,155,000,000	
Total For COJ05								16,022,700,000,000.00	1,710,000,000	1,155,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ07 On 23/03/2021 Spot Bond			9.90500	102.90849	9.90500	102.88100			0.00	0	0
Total COJ07 SPOT									0.00	0	0
Total For COJ07									0.00	0	0
COJ08 On 22/06/2026 Spot Bond			10.97000	106.50413	10.97000	106.47306			0.00	0	100,000,000
Total COJ08 SPOT									0.00	0	100,000,000
Total For COJ08									0.00	0	100,000,000
COJG0 On 09/06/2024 Spot Bond			10.53500	102.47974	10.53500	102.45100		7,163,800,000,000.00		680,000,000	230,000,000
Total COJG01 SPOT								7,163,800,000,000.00		680,000,000	230,000,000
Total For COJG01								7,163,800,000,000.00		680,000,000	230,000,000
COT01 On 03/04/2023 Spot Bond			10.77000	94.93619	10.77000	94.90883			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			12.10500	90.19829	12.10500	90.16917			0.00	0	100,000,000
Total COT02 SPOT									0.00	0	100,000,000
Total For COT02									0.00	0	100,000,000
COT03 On 05/06/2028 Spot Bond			12.06000	89.22474	12.06000	89.19620			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			12.75000	12.75000	12.75000	96.46418			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	101.00918			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	101.01047			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	101.23870			0.00	0	0
Total DEN80 SPOT									0.00	0	0
Total For DEN80									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DENG8 On 11/09/2019 Spot Bond					0.00000	101.14546				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	100.90267				0.00	400,000,000	200,000,000
Total DENG84 SPOT										0.00	400,000,000	200,000,000
Total For DENG84										0.00	400,000,000	200,000,000
DENG8 On 21/09/2021 Spot Bond					0.00000	100.96587				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	100.73803				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	100.78742				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	100.83756				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	100.09139				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	85.85983				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	101.82209				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	101.64492				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	101.88245				0.00	0	0
Total DSY02 SPOT										0.00	0	0
Total For DSY02										0.00	0	0
DSY03 On 21/11/2024 Spot Bond			10.38000	10.38000	10.38000	104.91509				0.00	0	0
Total DSY03 SPOT										0.00	0	0
Total For DSY03										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DSY04 On 21/08/2026 Spot Bond					0.00000	101.48631			0.00	0	0
Total DSY04 SPOT									0.00	0	0
Total For DSY04									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			9.09500	103.13705	9.09500	103.11199			0.00	0	0
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV22 On 07/02/2020 Spot Bond			7.71500	104.19892	7.71500	104.17748		23,916,500,000.00		3,100,000	105,516,900
Total DV22 SPOT								23,916,500,000.00		3,100,000	105,516,900
Total For DV22								23,916,500,000.00		3,100,000	105,516,900
DV22/R On 07/02/2020 Spot Bond			100.00000	43.65684	100.00000	43.56074			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			9.83500	102.28219	9.83500	102.25551		44,287,988,500,000.00		4,503,100,000	4,928,376,300
Total DV23 SPOT								44,287,988,500,000.00		4,503,100,000	4,928,376,300
Total For DV23								44,287,988,500,000.00		4,503,100,000	4,928,376,300
DV23/R On 27/02/2023 Spot Bond			100.00000	14.21029	100.00000	14.17902			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	14.21029	100.00000	14.17902			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			9.93500	100.90296	9.93500	100.87638		18,280,400,000,000.00		1,840,000,000	460,000,000
Total DV24 SPOT								18,280,400,000,000.00		1,840,000,000	460,000,000
Total For DV24								18,280,400,000,000.00		1,840,000,000	460,000,000
DV24/R On 18/02/2024 Spot Bond			9.69000	101.89482	9.69000	101.86862			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	101.89482	9.69000	101.86862			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			11.66500	92.72565	11.66500	92.69708			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	101.97381	10.10000	101.94651			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.97381	10.10000	101.94651			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	101.74052			0.00	9,000,000	3,000,000
Total DVF19 SPOT									0.00	9,000,000	3,000,000
Total For DVF19									0.00	9,000,000	3,000,000
DVF20 On 29/11/2019 Spot Bond					0.00000	101.46745			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVF20 SPOT										0.00	0	0
Total For DVF20										0.00	0	0
DVF20 On 28/03/2020 Spot Bond					0.00000	101.11201				0.00	0	0
Total DVF20B SPOT										0.00	0	0
Total For DVF20B										0.00	0	0
DVF20 On 31/08/2020 Spot Bond					0.00000	101.66013				0.00	460,000,000	310,000,000
Total DVF20C SPOT										0.00	460,000,000	310,000,000
Total For DVF20C										0.00	460,000,000	310,000,000
DVF20 On 23/10/2020 Spot Bond					0.00000	100.24396				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	101.47941				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	101.40909				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	101.45125				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	100.02029				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	100.14402				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			7.81000	112.43735	7.81000	112.41394				0.00	0	200,000,000
Total E170 SPOT										0.00	0	200,000,000
Total For E170										0.00	0	200,000,000
E170/R On 01/08/2020 Spot Bond			100.00000	37.29583	100.00000	37.21373				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			8.47000	102.70700	8.47000	102.68348				0.00	0	0
Total ECN20 SPOT										0.00	0	0
Total For ECN20										0.00	0	0
ECN22 On 14/03/2022 Spot Bond			9.50500	101.91071	9.50500	101.88456				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ECN22 SPOT										0.00	0	0
Total For ECN22										0.00	0	0
ECN24 On 14/03/2024 Spot Bond			10.24500	100.04479	10.24500	100.01718				0.00	0	0
Total ECN24 SPOT										0.00	0	0
Total For ECN24										0.00	0	0
ECN32 On 14/03/2032 Spot Bond			4.18500	103.61388	4.18500	103.57428				0.00	0	0
Total ECN32 SPOT										0.00	0	0
Total For ECN32										0.00	0	0
EL037 On 31/01/2037 Spot Bond			3.92000	96.15294	3.92000	96.11706				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	122.50211	2.25000	122.46186				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			3.79000	128.05926	3.79000	128.01191				0.00	0	3,000,000,000
Total EL28 SPOT										0.00	0	3,000,000,000
Total For EL28										0.00	0	3,000,000,000
EL29 On 19/11/2029 Spot Bond			3.80000	115.74871	3.80000	115.70587				0.00	0	0
Total EL29 SPOT										0.00	0	0
Total For EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			3.80000	113.67986	3.80000	113.63781				0.00	0	0
Total EL30 SPOT										0.00	0	0
Total For EL30										0.00	0	0
EL31 On 02/06/2031 Spot Bond			3.84500	105.27798	3.84500	105.23884				0.00	0	0
Total EL31 SPOT										0.00	0	0
Total For EL31										0.00	0	0
EL36 On 31/01/2036 Spot Bond			3.89000	97.56151	3.89000	97.52517				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	122.50211	2.25000	122.46186				0.00	0	0
Total EL36/I2038 SPOT										0.00	0	0
Total For EL36/I2038										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			9.17000	104.86268	9.17000	104.83713				0.00	0	0
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			9.19500	104.60345	9.19500	104.57747				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			11.23000	95.11243	11.23000	95.08419				0.00	0	0
Total EMM03 SPOT										0.00	0	0
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			11.46500	11.46500	11.46500	96.45016				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			11.64000	11.64000	11.64000	96.73020				0.00	0	1,333,333,200
Total EMM05 SPOT										0.00	0	1,333,333,200
Total For EMM05										0.00	0	1,333,333,200
EMM06 On 23/06/2025 Spot Bond			11.21000	11.21000	11.21000	101.05315			4,259,800,000,000.00		380,000,000	190,000,000
Total EMM06 SPOT									4,259,800,000,000.00		380,000,000	190,000,000
Total For EMM06									4,259,800,000,000.00		380,000,000	190,000,000
EMM07 On 10/07/2027 Spot Bond			11.06000	11.06000	11.06000	101.34144				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			11.72500	11.72500	11.72500	88.26950				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	100.16611				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	100.15490				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	101.30155				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	101.34162				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF007 On 12/09/2019 Spot Bond					0.00000	101.73655				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF010 On 07/11/2019 Spot Bond					0.00000	100.26311				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF011 On 12/06/2020 Spot Bond					0.00000	101.84591				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	100.45859				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	101.50848				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	101.37009				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	101.21861				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	101.23978				0.00	0	0
Total EPF017 SPOT										0.00	0	0
Total For EPF017										0.00	0	0
EPF020 On 01/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF020U SPOT										0.00	0	0
Total For EPF020U										0.00	0	0
EPF040 On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF040U SPOT										0.00	0	0
Total For EPF040U										0.00	0	0
EPF050 On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF050U SPOT										0.00	0	0
Total For EPF050U										0.00	0	0
EPF060 On 03/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF060U SPOT										0.00	0	0
Total For EPF060U										0.00	0	0
EPF070 On 28/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			40,000,000,000,000.00	400,000,000	200,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF07U SPOT										10,000,000,000,000.00	400,000,000	200,000,000
Total For EPF07U										10,000,000,000,000.00	400,000,000	200,000,000
EPFC3I On 06/11/2018 Spot Bond					0.00000	99.83334				0.00	0	0
Total EPFC36 SPOT										0.00	0	0
Total For EPFC36										0.00	0	0
EPFC3 On 04/03/2019 Spot Bond					0.00000	101.26555				0.00	0	0
Total EPFC37 SPOT										0.00	0	0
Total For EPFC37										0.00	0	0
EPFC3I On 06/09/2019 Spot Bond					0.00000	101.19866				0.00	0	0
Total EPFC39 SPOT										0.00	0	0
Total For EPFC39										0.00	0	0
EPFC4I On 03/04/2019 Spot Bond					0.00000	100.53200				0.00	0	0
Total EPFC40 SPOT										0.00	0	0
Total For EPFC40										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	98.61762				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS10 On 28/07/2022 Spot Bond					0.00000	100.00011				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11I 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	101.78724				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	101.82323				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	101.88672				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	102.02102				0.00	0	0

Contract 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	111.97300	10.00000	111.94400			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	101.52271			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	101.95322			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	102.11442			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	101.71767			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	101.77737			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			9.79500	103.30321	9.79500	103.27637			0.00	0	2,757,600,600
Total ES23 SPOT									0.00	0	2,757,600,600
Total For ES23									0.00	0	2,757,600,600
ES23/R On 25/01/2023 Spot Bond			10.00000	102.60545	10.00000	102.57825			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			10.56000	86.88305	10.56000	86.85849		98,208,000,000.00		9,300,000	6,607,250,900
Total ES26 SPOT								98,208,000,000.00		9,300,000	6,607,250,900
Total For ES26								98,208,000,000.00		9,300,000	6,607,250,900
ES26/R On 02/04/2026 Spot Bond			7.85000	100.59405	7.85000	100.57277		0.00		0	0
Total ES26/R186 SPOT								0.00		0	0
Total For ES26/R186								0.00		0	0
ES33 On 15/09/2033 Spot Bond			11.42000	73.16582	11.37000	73.42299		34,386,762,000,000.00		3,011,100,000	15,570,783,400
Total ES33 SPOT								14,386,762,000,000.00		3,011,100,000	15,570,783,400
Total For ES33								14,386,762,000,000.00		3,011,100,000	15,570,783,400
ES33/R On 15/09/2033 Spot Bond			7.50000	100.91947	7.50000	100.89894		0.00		0	0

Contract 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			11.62500	75.12374	11.62500	75.10042			43,012,500,000.00	3,700,000	31,583,890,300
Total ES42 SPOT									43,012,500,000.00	3,700,000	31,583,890,300
Total For ES42									43,012,500,000.00	3,700,000	31,583,890,300
ES42/R On 25/04/2042 Spot Bond			8.50000	100.11441	8.50000	100.09152			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	100.27496			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	101.22554			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	100.96269			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	100.99411			0.00	0	0
Total FBJ22Z SPOT									0.00	0	0
Total For FBJ22Z									0.00	0	0
FIF01U On 01/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF01U SPOT									0.00	0	0
Total For FIF01U									0.00	0	0
FIF02U On 01/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF02U SPOT									0.00	0	0
Total For FIF02U									0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF03U SPOT									0.00	0	0
Total For FIF03U									0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF11U SPOT										0.00	0	0
Total For FIF11U										0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF12U SPOT										0.00	0	0
Total For FIF12U										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond					0.00000	101.62992				0.00	0	0
Total FIFB08 SPOT										0.00	0	0
Total For FIFB08										0.00	0	0
FIFB09 On 27/06/2019 Spot Bond					0.00000	100.78600				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	101.45075				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	100.08448				0.00	0	100,000,000
Total FIFB11 SPOT										0.00	0	100,000,000
Total For FIFB11										0.00	0	100,000,000
FIFB12 On 13/08/2020 Spot Bond					0.00000	101.86860				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	99.80100				0.00	0	0
Total FIFB14 SPOT										0.00	0	0
Total For FIFB14										0.00	0	0
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.68569				0.00	0	0
Total FIFB15 SPOT										0.00	0	0
Total For FIFB15										0.00	0	0
FMLA11 On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FMLA1U SPOT										0.00	0	0
Total For FMLA1U										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPA1U SPOT										0.00	0	0
Total For FPA1U										0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FRB05 On 21/12/2018 Spot Bond			7.34000	103.17114	7.34000	103.15062				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	101.69680				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	100.30713				0.00	0	120,000,000
Total FRB13 SPOT										0.00	0	120,000,000
Total For FRB13										0.00	0	120,000,000
FRB14 On 02/06/2021 Spot Bond			10.89500	10.89500	10.89500	102.07537				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	103.73119				0.00	0	0
Total FRB15 SPOT										0.00	0	0
Total For FRB15										0.00	0	0
FRB16 On 08/07/2020 Spot Bond					0.00000	102.93457				0.00	0	0
Total FRB16 SPOT										0.00	0	0
Total For FRB16										0.00	0	0
FRB17 On 08/01/2022 Spot Bond					0.00000	105.40336				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	105.05655				0.00	0	0
Total FRB18 SPOT										0.00	0	0
Total For FRB18										0.00	0	0
FRB19 On 14/04/2021 Spot Bond			11.59500	102.09294	11.59500	102.06133				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRB19 SPOT										0.00	0	0
Total For FRB19										0.00	0	0
FRB20 On 15/04/2021 Spot Bond					0.00000	102.89903				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	101.97231				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	107.33674				0.00	0	0
Total FRB22 SPOT										0.00	0	0
Total For FRB22										0.00	0	0
FRB23 On 20/09/2027 Spot Bond					0.00000	101.57246				0.00	138,000,000	199,000,000
Total FRB23 SPOT										0.00	138,000,000	199,000,000
Total For FRB23										0.00	138,000,000	199,000,000
FRBC2 On 21/12/2018 Spot Bond			7.68500	104.85203	7.68500	104.83019				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	101.28519				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			3.49000	152.35452	3.49000	152.29940				0.00	0	0
Total FRBI22 SPOT										0.00	0	0
Total For FRBI22										0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			3.61000	3.61000	3.61000	292.02106				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			3.80500	3.80500	3.80500	126.42099				0.00	0	400,000,000
Total FRBI25 SPOT										0.00	0	400,000,000
Total For FRBI25										0.00	0	400,000,000
FRBI28 On 31/03/2028 Spot Bond			4.04000	170.85349	4.04000	170.78899				0.00	0	0
Total FRBI28 SPOT										0.00	0	0
Total For FRBI28										0.00	0	0
FRBI29 On 31/03/2029 Spot Bond			4.08000	4.08000	4.08000	86.38672				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			4.20500	4.20500	4.20500	207.30119				0.00	0	8,000,000,000

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 FRBI33 SPOT										0.00	0	8,000,000,000
Total For FRBI33										0.00	0	8,000,000,000
FRBI46 On 31/03/2046 Spot Bond			4.50000	90.68930	4.50000	90.65393				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			4.53500	92.47073	4.53500	92.86226				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			8.79000	8.79000	8.79000	83.75476				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			10.33000	10.33000	10.33000	55.35891				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			10.36000	10.36000	10.36000	54.62134				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	101.73512				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC16 On 31/01/2025 Spot Bond			4.90000	4.90000	4.90000	118.74075				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17 On 06/08/2023 Spot Bond					0.00000	101.97819				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17 On 20/09/2020 Spot Bond					0.00000	101.10141				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	91.96571				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	101.57095				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	101.24594				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC185: On 20/03/2019 Spot Bond					0.00000	101.01516				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC188: On 20/03/2019 Spot Bond					0.00000	101.02084				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC189: On 02/04/2019 Spot Bond					0.00000	100.91628				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC192: On 25/11/2020 Spot Bond			10.00000	111.97300	10.00000	111.94400				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC193: On 20/06/2024 Spot Bond					0.00000	101.07102				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC195: On 20/06/2019 Spot Bond					0.00000	101.18272				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC206: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC207: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC208: On 07/10/2020 Spot Bond					0.00000	102.77316				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	101.05229				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	102.03790				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC21: On 07/11/2019 Spot Bond					0.00000	102.28014				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC21: On 04/11/2019 Spot Bond					0.00000	102.07054				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC22: On 31/01/2022 Spot Bond			4.15000	149.31616	4.15000	149.25952				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22: On 20/05/2020 Spot Bond					0.00000	101.74318				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC23: On 31/01/2022 Spot Bond			5.01000	145.46467	5.01000	145.40617				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23: On 20/12/2020 Spot Bond					0.00000	101.50005				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC23: On 08/02/2020 Spot Bond					0.00000	102.22058				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	103.13332				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	102.59624				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	103.87973				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	104.21598				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0

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	102.04521				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	101.84595				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	100.52724				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	103.57146				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	100.52202				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	39.78932				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	102.48653				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	98.36743				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	102.85861				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC25: On 19/10/2020 Spot Bond					0.00000	101.23656				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	102.20428				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC25: On 14/03/2022 Spot Bond					0.00000	101.12944				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC25: On 27/03/2020 Spot Bond					0.00000	101.01978				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	102.32275				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	100.74793				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	102.37785				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	106.91772				0.00	0	270,000,000
Total FRC259 SPOT										0.00	0	270,000,000
Total For FRC259										0.00	0	270,000,000
FRC26: On 27/02/2023 Spot Bond			3.45500	105.82635	3.45500	105.78816				0.00	0	270,000,000
Total FRC260 SPOT										0.00	0	270,000,000
Total For FRC260										0.00	0	270,000,000
FRC26: On 10/10/2020 Spot Bond					0.00000	100.45621				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	100.34418				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	100.94970				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	100.34342				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	101.18879				0.00	0	0
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC266 On 23/08/2019 Spot Bond					0.00000	101.51350				0.00	0	0
Total FRC266 SPOT										0.00	0	0
Total For FRC266										0.00	0	0
FRC267 On 06/08/2023 Spot Bond					0.00000	105.57889				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC269 On 21/10/2019 Spot Bond					0.00000	100.15548				0.00	1,800,000,000	900,000,000
Total FRC269 SPOT										0.00	1,800,000,000	900,000,000
Total For FRC269										0.00	1,800,000,000	900,000,000
FRC270 On 16/11/2019 Spot Bond					0.00000	101.64751				0.00	0	0
Total FRC270 SPOT										0.00	0	0
Total For FRC270										0.00	0	0
FRC271 On 30/01/2023 Spot Bond					0.00000	99.97664				0.00	0	0
Total FRC271 SPOT										0.00	0	0
Total For FRC271										0.00	0	0
FRC272 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	102.34193				0.00	0	0
Total FRC272 SPOT										0.00	0	0
Total For FRC272										0.00	0	0
FRC273 On 07/12/2023 Spot Bond			8.82000	102.32248	8.82000	103.45414				0.00	0	0
Total FRC273 SPOT										0.00	0	0
Total For FRC273										0.00	0	0
FRC274 On 02/05/2028 Spot Bond			9.80000	99.90437	9.80000	99.89606				0.00	0	0
Total FRC274 SPOT										0.00	0	0
Total For FRC274										0.00	0	0
FRC275 On 12/12/2020 Spot Bond					0.00000	101.13821				0.00	0	0
Total FRC275 SPOT										0.00	0	0
Total For FRC275										0.00	0	0
FRC276 On 12/12/2020 Spot Bond					0.00000	101.14075				0.00	0	0
Total FRC276 SPOT										0.00	0	0
Total For FRC276										0.00	0	0
FRC277 On 04/03/2021 Spot Bond					0.00000	101.29559				0.00	0	0
Total FRC277 SPOT										0.00	0	0
Total For FRC277										0.00	0	0
FRC278 On 27/03/2020 Spot Bond					0.00000	100.71591				0.00	0	0
Total FRC278 SPOT										0.00	0	0
Total For FRC278										0.00	0	0

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 21/11/2022 Spot Bond					0.00000	101.64734			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	101.05212			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	101.92631			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	101.60179			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	100.93850			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	100.47541			0.00	0	0
Total FRC284 SPOT									0.00	0	0
Total For FRC284									0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.79000	4.79000	4.79000	146.38051			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			4.73000	4.73000	4.73000	146.64760			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			4.71000	4.71000	4.71000	146.73675			0.00	0	0
Total FRC71 SPOT									0.00	0	0
Total For FRC71									0.00	0	0
FRD01 On 22/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD01U SPOT									0.00	0	0
Total For FRD01U									0.00	0	0
FRD17 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD17U SPOT									0.00	0	0
Total For FRD17U									0.00	0	0
FRD18 On 15/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD18U SPOT									0.00	0	0
Total For FRD18U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRD19I On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD19U SPOT									0.00	0	0
Total For FRD19U									0.00	0	0
FRD20I On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD20U SPOT									0.00	0	0
Total For FRD20U									0.00	0	0
FRD21I On 31/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD21U SPOT									0.00	0	0
Total For FRD21U									0.00	0	0
FRD22I On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD22U SPOT									0.00	0	0
Total For FRD22U									0.00	0	0
FRD23I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		350,000,000,000,000.00	3,500,000,000	3,500,000,000	
Total FRD23U SPOT								350,000,000,000,000.00	3,500,000,000	3,500,000,000	
Total For FRD23U								350,000,000,000,000.00	3,500,000,000	3,500,000,000	
FRD24I On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		650,000,000,000,000.00	6,500,000,000	6,500,000,000	
Total FRD24U SPOT								650,000,000,000,000.00	6,500,000,000	6,500,000,000	
Total For FRD24U								650,000,000,000,000.00	6,500,000,000	6,500,000,000	
FRI33 On 28/02/2033 Spot Bond			4.57000	85.94889	4.57000	85.94054		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			4.49500	100.34490	4.49500	100.30591		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	100.78689		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	100.95982		0.00	0	30,000,000	
Total FRJ20 SPOT								0.00	0	30,000,000	
Total For FRJ20								0.00	0	30,000,000	
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.50818		0.00	0	10,000,000	
Total FRJ21 SPOT								0.00	0	10,000,000	
Total For FRJ21								0.00	0	10,000,000	
FRJ22 On 07/03/2022 Spot Bond					0.00000	102.60304		0.00	940,000,000	470,000,000	
Total FRJ22 SPOT								0.00	940,000,000	470,000,000	
Total For FRJ22								0.00	940,000,000	470,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.53081				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	103.93273				0.00	1,820,000,000	910,000,000
Total FRJ25 SPOT										0.00	1,820,000,000	910,000,000
Total For FRJ25										0.00	1,820,000,000	910,000,000
FRJ27 On 25/01/2027 Spot Bond					0.00000	101.80165				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
FRS10C On 15/01/2024 Spot Bond			3.32300	3.32300	3.32300	100.52825				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS10D On 31/01/2038 Spot Bond			3.74000	3.74000	3.74000	112.04179				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS10E On 23/01/2024 Spot Bond					0.00000	100.13475				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS10F On 23/01/2024 Spot Bond					0.00000	100.13475				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS10G On 31/01/2038 Spot Bond			3.88000	109.78577	3.88000	109.74491				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS10H On 07/12/2033 Spot Bond			3.87500	215.30539	3.87500	215.22519				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS11C On 31/01/2038 Spot Bond			4.67000	97.84119	4.67000	97.80272				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS112 On 07/12/2033 Spot Bond			3.90500	3.90500	3.90500	214.48961				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS113 On 29/04/2019 Spot Bond					0.00000	100.00010				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS114 On 31/01/2025 Spot Bond			4.15500	123.95367	4.15500	123.90663				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			3.70500	112.66646	3.70500	112.62505				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS119 On 31/01/2038 Spot Bond			4.41000	101.58921	4.41000	101.54997				0.00	0	2,200,000
Total FRS119 SPOT										0.00	0	2,200,000
Total For FRS119										0.00	0	2,200,000
FRS120 On 07/12/2033 Spot Bond			4.02500	211.65775	4.02500	211.57803				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS121 On 07/12/2033 Spot Bond			4.07500	210.45875	4.07500	210.37922				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS122 On 31/01/2025 Spot Bond			3.68500	158.79674	3.68500	111.44481				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS123 On 07/12/2033 Spot Bond			4.10500	209.74335	4.10500	209.66395				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS124 On 31/01/2038 Spot Bond			5.24000	90.20128	5.24000	90.16445				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS126 On 31/03/2028 Spot Bond			4.83000	160.24447	4.83000	160.18058				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS127 On 31/01/2038 Spot Bond			4.77000	96.44484	4.77000	96.40666				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS129 On 31/03/2028 Spot Bond			4.35000	166.59730	4.35000	166.53302			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS131 On 31/03/2028 Spot Bond			4.41000	165.78761	4.41000	165.72337			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS132 On 07/12/2033 Spot Bond			4.61500	198.02873	4.61500	197.95103			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS133 On 24/03/2020 Spot Bond					0.00000	92.26403			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS134 On 31/01/2038 Spot Bond			4.70000	97.41970	4.70000	97.38132			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS135 On 31/01/2038 Spot Bond			4.95500	4.95500	4.95500	93.88793			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			4.48000	100.56313	4.48000	100.52408			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			4.22000	168.36721	4.22000	168.30283			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			4.38500	203.20893	4.38500	203.13045			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			4.35000	166.59730	4.35000	166.53302			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			4.35000	166.59730	4.35000	166.53302			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			4.64000	162.72533	4.64000	162.66127			0.00	0	0
Total FRS145 SPOT									0.00	0	0
Total For FRS145									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS146 On 31/01/2025 Spot Bond			4.45500	121.84363	4.45500	121.79643			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			3.85000	150.68820	3.85000	150.63224			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			4.70000	161.93717	4.70000	161.87315			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			4.74000	161.41416	4.74000	161.35019			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			4.42500	122.05280	4.42500	122.00561			0.00	0	0
Total FRS151 SPOT									0.00	0	0
Total For FRS151									0.00	0	0
FRS152 On 31/03/2028 Spot Bond			4.71000	161.80622	4.71000	161.74222			0.00	0	0
Total FRS152 SPOT									0.00	0	0
Total For FRS152									0.00	0	0
FRS153 On 31/03/2028 Spot Bond			4.75000	4.75000	4.75000	161.21974			0.00	0	0
Total FRS153 SPOT									0.00	0	0
Total For FRS153									0.00	0	0
FRS158 On 20/06/2022 Spot Bond					0.00000	70.87770			0.00	0	0
Total FRS158 SPOT									0.00	0	0
Total For FRS158									0.00	0	0
FRS159 On 06/06/2023 Spot Bond					0.00000	79.50865			0.00	0	0
Total FRS159 SPOT									0.00	0	0
Total For FRS159									0.00	0	0
FRS160 On 06/06/2024 Spot Bond					0.00000	83.77646			0.00	0	0
Total FRS160 SPOT									0.00	0	0
Total For FRS160									0.00	0	0
FRS161 On 06/06/2025 Spot Bond					0.00000	85.85560			0.00	0	0
Total FRS161 SPOT									0.00	0	0
Total For FRS161									0.00	0	0
FRS162 On 20/06/2022 Spot Bond					0.00000	57.27012			0.00	0	0
Total FRS162 SPOT									0.00	0	0
Total For FRS162									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS16: On 06/06/2023 Spot Bond					0.00000	64.90650				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	70.75057				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	73.61927				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	31.04340				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	46.15305				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS16: On 01/08/2022 Spot Bond					0.00000	44.70613				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS16: On 01/08/2021 Spot Bond					0.00000	32.10492				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS17: On 01/08/2022 Spot Bond					0.00000	207.56327				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS17: On 16/10/2022 Spot Bond					0.00000	100.31221				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS17: On 16/10/2024 Spot Bond					0.00000	100.33137				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS17: On 13/11/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS173 SPOT										0.00	0	0
Total For FRS173										0.00	0	0
FRS17: On 13/05/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS174 SPOT										0.00	0	0
Total For FRS174										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS175 On 26/01/2024 Spot Bond					0.00000	63.31356				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	63.31346				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	87.17833				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	104.84676				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	98.81069				0.00	0	0
Total FRS179 SPOT										0.00	0	0
Total For FRS179										0.00	0	0
FRS180 On 18/09/2023 Spot Bond					0.00000	101.02448				0.00	0	0
Total FRS180 SPOT										0.00	0	0
Total For FRS180										0.00	0	0
FRS181 On 19/09/2019 Spot Bond					0.00000	91.49008				0.00	0	0
Total FRS181 SPOT										0.00	0	0
Total For FRS181										0.00	0	0
FRS182 On 27/09/2025 Spot Bond					0.00000	100.83391				0.00	0	0
Total FRS182 SPOT										0.00	0	0
Total For FRS182										0.00	0	0
FRS183 On 04/10/2021 Spot Bond					0.00000	92.87904				0.00	0	0
Total FRS183 SPOT										0.00	0	0
Total For FRS183										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.53000	3.53000	3.53000	293.04717				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	294.46519				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	285.33149				0.00	0	0
Total FRS43 SPOT										0.00	0	0
Total For FRS43										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS46 On 31/01/2022 Spot Bond			3.64000	151.65758	3.64000	151.60210				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	100.00009				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			3.34000	153.05530	3.34000	153.00053				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS62 On 04/11/2026 Spot Bond					0.00000	102.02439				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			3.72000	106.16881	3.72000	106.12974				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			3.39500	81.30786	3.39500	112.41798				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			3.61500	3.61500	3.61500	127.81004				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			3.64500	3.64500	3.64500	127.58958				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	282.97849				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			7.78000	105.30231	7.78000	105.28047				0.00	0	0
Total FRX19 SPOT										0.00	0	0
Total For FRX19										0.00	0	0
FRX20 On 01/10/2020 Spot Bond			8.64500	100.86697	8.64500	100.84352				0.00	0	0
Total FRX20 SPOT										0.00	0	0
Total For FRX20										0.00	0	0
FRX23 On 28/02/2023 Spot Bond			9.45500	9.45500	9.45500	95.29040				0.00	0	0
Total FRX23 SPOT										0.00	0	0
Total For FRX23										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX24 On 10/12/2024 Spot Bond			10.04000	107.33356	10.04000	107.30484			5,622,400,000,000.00	560,000,000	140,000,000
Total FRX24 SPOT									5,622,400,000,000.00	560,000,000	140,000,000
Total For FRX24									5,622,400,000,000.00	560,000,000	140,000,000
FRX25 On 26/07/2025 Spot Bond			10.31000	97.50906	10.31000	99.81268			0.00	0	0
Total FRX25 SPOT									0.00	0	0
Total For FRX25									0.00	0	0
FRX26 On 01/10/2026 Spot Bond			10.46000	95.65585	10.46000	95.62907			0.00	0	4,540,000,000
Total FRX26 SPOT									0.00	0	4,540,000,000
Total For FRX26									0.00	0	4,540,000,000
FRX27 On 07/03/2027 Spot Bond			10.49000	99.82253	10.49000	99.79435			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			10.37000	98.69946	10.37000	101.07012			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			11.04500	94.15063	11.04500	94.12314			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			11.17500	90.71829	11.17500	90.69149			0.00	0	71,000,000
Total FRX31 SPOT									0.00	0	71,000,000
Total For FRX31									0.00	0	71,000,000
FRX32 On 31/03/2032 Spot Bond			11.21500	95.80843	11.21500	96.05483			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			12.17500	67.55464	12.17500	67.53271			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS2A4 On 20/11/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total FS2A4 SPOT									0.00	0	0
Total For FS2A4									0.00	0	0
FS2A5 On 20/02/2019 Spot Bond					0.00000	101.63059			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	101.65723			0.00	0	0
Total FS2B1 SPOT									0.00	0	0
Total For FS2B1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS2C1 On 20/02/2019 Spot Bond					0.00000	101.70491				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	101.91462				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	101.67091				0.00	0	0
Total FS3A5 SPOT										0.00	0	0
Total For FS3A5										0.00	0	0
FS3A5L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1 On 20/02/2020 Spot Bond					0.00000	102.25438				0.00	0	0
Total FS3B1 SPOT										0.00	0	0
Total For FS3B1										0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4D1U SPOT									0.00	0	0
Total For FS4D1U									0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5A3U SPOT									0.00	0	0
Total For FS5A3U									0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5A4U SPOT									0.00	0	0
Total For FS5A4U									0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5A5U SPOT									0.00	0	0
Total For FS5A5U									0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5B1U SPOT									0.00	0	0
Total For FS5B1U									0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5C1U SPOT									0.00	0	0
Total For FS5C1U									0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5D1U SPOT									0.00	0	0
Total For FS5D1U									0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5E1U SPOT									0.00	0	0
Total For FS5E1U									0.00	0	0
FS6A1 On 20/08/2021 Spot Bond					0.00000	101.73351			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	101.81409			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	101.85630			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	101.88756			0.00	0	0
Total FS6B1 SPOT									0.00	0	0
Total For FS6B1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS6C1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS6C1U SPOT									0.00	0	0
Total For FS6C1U									0.00	0	0
FS6D1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS6D1U SPOT									0.00	0	0
Total For FS6D1U									0.00	0	0
FS6E1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS6E1U SPOT									0.00	0	0
Total For FS6E1U									0.00	0	0
GBL03 On 16/11/2020 Spot Bond					0.00000	103.42237			0.00	0	100,000,000
Total GBL03 SPOT									0.00	0	100,000,000
Total For GBL03									0.00	0	100,000,000
GBL04 On 05/06/2021 Spot Bond					0.00000	101.60465			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	101.47241			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	101.48956			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	101.60100			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	101.73809			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	101.82373			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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB19U SPOT									0.00	0	0
Total For GRB19U									0.00	0	0
GRB20 On 17/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB20U SPOT									0.00	0	0
Total For GRB20U									0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB21U SPOT									0.00	0	0
Total For GRB21U									0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB22U SPOT									0.00	0	0
Total For GRB22U									0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB23U SPOT									0.00	0	0
Total For GRB23U									0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB24U SPOT									0.00	0	0
Total For GRB24U									0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB25U SPOT									0.00	0	0
Total For GRB25U									0.00	0	0
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB27U SPOT									0.00	0	0
Total For GRB27U									0.00	0	0
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB28U SPOT									0.00	0	0
Total For GRB28U									0.00	0	0
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB29U SPOT									0.00	0	0
Total For GRB29U									0.00	0	0
GRT07 On 21/02/2024 Spot Bond					0.00000	103.15029			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	101.09493			0.00	0	0
Total GRT08 SPOT									0.00	0	0
Total For GRT08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT10 On 13/05/2019 Spot Bond					0.00000	102.12345				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	101.86443				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	101.35305				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	100.33101				0.00	0	0
Total GRT13 SPOT										0.00	0	0
Total For GRT13										0.00	0	0
GRT14 On 15/09/2021 Spot Bond					0.00000	101.85459				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	100.39974				0.00	240,000,000	120,000,000
Total GRT15 SPOT										0.00	240,000,000	120,000,000
Total For GRT15										0.00	240,000,000	120,000,000
GRT16 On 17/10/2021 Spot Bond					0.00000	101.09236				0.00	200,000,000	100,000,000
Total GRT16 SPOT										0.00	200,000,000	100,000,000
Total For GRT16										0.00	200,000,000	100,000,000
GRT17 On 17/10/2023 Spot Bond			10.17500	100.25863	10.17500	100.23129				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	101.21347				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	101.95773				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	101.90431				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			10.86000	96.19120	10.86000	96.33913				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT22 On 16/10/2022 Spot Bond					0.00000	100.30559				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	100.53988				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	101.14547				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	101.18522				0.00	0	0
Total GRT25G SPOT										0.00	0	0
Total For GRT25G										0.00	0	0
GRT26 On 09/03/2028 Spot Bond					0.00000	101.22640				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	100.71215				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	100.54094				0.00	0	0
Total HC2T3 SPOT										0.00	0	0
Total For HC2T3										0.00	0	0
HC5T1 On 29/10/2018 Spot Bond					0.00000	101.38195				0.00	0	0
Total HC5T1 SPOT										0.00	0	0
Total For HC5T1										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB04 On 01/11/2019 Spot Bond					0.00000	100.05906				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HILB05 On 11/07/2019 Spot Bond					0.00000	100.58920				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	100.43931				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	100.44472				0.00	0	100,000,000
Total HILB07 SPOT										0.00	0	100,000,000
Total For HILB07										0.00	0	100,000,000
HILB08 On 29/03/2023 Spot Bond					0.00000	100.84705				0.00	0	0
Total HILB08 SPOT										0.00	0	0
Total For HILB08										0.00	0	0
HILB09 On 29/03/2025 Spot Bond					0.00000	100.69013				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	100.99107				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	111.97300	10.00000	111.94400				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	101.89556				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	100.38829				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	100.42249				0.00	0	0
Total HPF09 SPOT										0.00	0	0
Total For HPF09										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HPF11 On 31/03/2023 Spot Bond					0.00000	100.69394				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			7.88000	105.39389	7.88000	105.37176				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	33.70064	100.00000	33.62646				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	288.69736	3.88000	288.58976				0.00	0	0
Total HWAY23 SPOT										0.00	0	0
Total For HWAY23										0.00	0	0
HWAY2 On 07/12/2024 Spot Bond			4.06000	4.06000	4.06000	289.32586				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			3.70000	84.35195	3.70000	98.87172				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			11.20000	87.97321	11.20000	87.94716				0.00	0	1,590,000,000
Total HWAY34 SPOT										0.00	0	1,590,000,000
Total For HWAY34										0.00	0	1,590,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.30421	100.00000	11.27933				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			11.20000	87.65024	11.20000	87.62429				0.00	0	100,000,000
Total HWAY35 SPOT										0.00	0	100,000,000
Total For HWAY35										0.00	0	100,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.30406	100.00000	11.27918				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	100.63015				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	101.22430				0.00	0	0
Total HWF09 SPOT										0.00	0	0
Total For HWF09										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	111.97300	10.00000	111.94400				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			3.01000	132.39542	3.00500	132.38750			331,100,000,000.00		110,000,000	126,125,007,800
Total I2025 SPOT									331,100,000,000.00		110,000,000	126,125,007,800
Total For I2025									331,100,000,000.00		110,000,000	126,125,007,800
I2029 On 31/03/2029 Spot Bond			3.00500	100.67316	3.00500	100.63796			18,670,065,000,000.00		6,213,000,000	55,109,397,900
Total I2029 SPOT									18,670,065,000,000.00		6,213,000,000	55,109,397,900
Total For I2029									18,670,065,000,000.00		6,213,000,000	55,109,397,900
I2033 On 28/02/2033 Spot Bond			3.07000	103.05419	3.07000	103.01792			491,200,000,000.00		160,000,000	67,458,392,900
Total I2033 SPOT									491,200,000,000.00		160,000,000	67,458,392,900
Total For I2033									491,200,000,000.00		160,000,000	67,458,392,900
I2038 On 31/01/2038 Spot Bond			3.14000	122.60717	3.12000	122.93459			70,618,600,000,000.00		22,490,000,000	181,493,723,000
Total I2038 SPOT									70,618,600,000,000.00		22,490,000,000	181,493,723,000
Total For I2038									70,618,600,000,000.00		22,490,000,000	181,493,723,000
I2046 On 31/03/2046 Spot Bond			3.12500	116.85352	3.12500	116.81228			44,170,625,000,000.00		14,134,600,000	137,050,758,900
Total I2046 SPOT									44,170,625,000,000.00		14,134,600,000	137,050,758,900
Total For I2046									44,170,625,000,000.00		14,134,600,000	137,050,758,900
I2050 On 31/12/2050 Spot Bond			3.14500	122.58592	3.13500	122.79972			22,518,200,000,000.00		7,160,000,000	100,442,140,500
Total I2050 SPOT									22,518,200,000,000.00		7,160,000,000	100,442,140,500
Total For I2050									22,518,200,000,000.00		7,160,000,000	100,442,140,500
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	101.53259				0.00	680,000,000	340,000,000
Total IBL100 SPOT										0.00	680,000,000	340,000,000
Total For IBL100										0.00	680,000,000	340,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL101 On 24/05/2022 Spot Bond			9.65000	9.65000	9.65000	102.18067				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	102.02154				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	100.28121				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	99.82200				0.00	0	0
Total IBL106 SPOT										0.00	0	0
Total For IBL106										0.00	0	0
IBL108 On 22/11/2019 Spot Bond					0.00000	101.55456				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	287.31375	3.99000	287.20581				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	101.15500				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	101.56796				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	101.56795				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	101.63359				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	101.61112				0.00	200,000,000	100,000,000
Total IBL115 SPOT										0.00	200,000,000	100,000,000
Total For IBL115										0.00	200,000,000	100,000,000
IBL116 On 20/06/2020 Spot Bond					0.00000	100.88863				0.00	0	0
Total IBL116 SPOT										0.00	0	0
Total For IBL116										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL117 On 13/07/2019 Spot Bond					0.00000	100.31580			0.00	424,000,000	212,000,000
Total IBL117 SPOT									0.00	424,000,000	212,000,000
Total For IBL117									0.00	424,000,000	212,000,000
IBL118 On 24/07/2020 Spot Bond					0.00000	100.01572			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	101.71825			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	100.43229			0.00	0	0
Total IBL120 SPOT									0.00	0	0
Total For IBL120									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			3.44000	3.44000	3.44000	152.53270			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	111.97300	10.00000	111.94400			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			7.57000	7.57000	7.57000	102.86926			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			7.63000	7.63000	7.63000	101.63965			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			8.48000	103.17052	8.48000	103.14724			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	99.95461			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			7.31000	102.35021	7.31000	102.33016			0.00	0	0
Total IBL59 SPOT									0.00	0	0
Total For IBL59									0.00	0	0
IBL60 On 17/02/2024 Spot Bond			10.33500	101.71090	10.33500	101.68305			0.00	0	0
Total IBL60 SPOT									0.00	0	0
Total For IBL60									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL61 On 31/03/2019 Spot Bond					0.00000	100.65028			0.00	0	0
Total IBL61 SPOT									0.00	0	0
Total For IBL61									0.00	0	0
IBL64 On 29/07/2019 Spot Bond					0.00000	100.24449			0.00	0	0
Total IBL64 SPOT									0.00	0	0
Total For IBL64									0.00	0	0
IBL65 On 29/07/2021 Spot Bond					0.00000	99.99998			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			4.14000	149.36166	4.14000	149.30503			0.00	0	0
Total IBL67 SPOT									0.00	0	0
Total For IBL67									0.00	0	0
IBL75 On 19/08/2020 Spot Bond					0.00000	102.50641			0.00	0	0
Total IBL75 SPOT									0.00	0	0
Total For IBL75									0.00	0	0
IBL76 On 25/11/2018 Spot Bond					0.00000	101.52109			0.00	0	0
Total IBL76 SPOT									0.00	0	0
Total For IBL76									0.00	0	0
IBL77 On 25/11/2020 Spot Bond					0.00000	102.07081			0.00	0	0
Total IBL77 SPOT									0.00	0	0
Total For IBL77									0.00	0	0
IBL78 On 25/11/2022 Spot Bond			10.38500	103.15467	10.38500	103.12629			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			7.14000	103.20325	7.14000	103.18340			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	100.13586			0.00	0	0
Total IBL82 SPOT									0.00	0	0
Total For IBL82									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL83 On 22/03/2019 Spot Bond					0.00000	100.80531			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	101.95385			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	102.72885			0.00	400,000,000	200,000,000
Total IBL86 SPOT									0.00	400,000,000	200,000,000
Total For IBL86									0.00	400,000,000	200,000,000
IBL87 On 20/05/2019 Spot Bond			7.44000	105.54767	7.44000	105.52673			0.00	0	0
Total IBL87 SPOT									0.00	0	0
Total For IBL87									0.00	0	0
IBL88 On 20/05/2021 Spot Bond			9.39500	106.61918	9.39500	106.59258			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	26.05563	100.00000	25.99827			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	101.61097			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	100.40646			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	101.37372			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	102.50750			0.00	0	0
Total IBL95 SPOT									0.00	0	0
Total For IBL95									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL96 On 21/09/2019 Spot Bond					0.00000	101.37963				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	100.61531				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	101.22814				0.00	0	0
Total IBL98 SPOT										0.00	0	0
Total For IBL98										0.00	0	0
IBL99 On 21/10/2019 Spot Bond			7.31000	101.78219	7.31000	101.76211				0.00	0	0
Total IBL99 SPOT										0.00	0	0
Total For IBL99										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDC02L On 28/02/2028 Spot Bond			100.00000	10.67460	100.00000	10.65110				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	101.16988				0.00	350,000,000	175,000,000
Total IDCC01 SPOT										0.00	350,000,000	175,000,000
Total For IDCC01										0.00	350,000,000	175,000,000
IDCC02 On 26/04/2019 Spot Bond					0.00000	100.05978				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			9.21500	98.62949	9.21500	98.60509				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond					0.00000	101.99337				0.00	400,000,000	200,000,000
Total IDCG05 SPOT										0.00	400,000,000	200,000,000
Total For IDCG05										0.00	400,000,000	200,000,000
IDCG06 On 24/11/2024 Spot Bond			10.39000	100.39979	10.39000	100.37215				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	101.81600				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCG08 On 13/05/2030 Spot Bond			12.16500	99.75362	12.16500	99.61426				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	101.85301				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	101.30879				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			11.26000	101.91141	11.26000	101.88091				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.15232				0.00	0	0
Total IDCG12 SPOT										0.00	0	0
Total For IDCG12										0.00	0	0
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.06582				0.00	0	0
Total IDCG13 SPOT										0.00	0	0
Total For IDCG13										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	100.13066				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	101.01671				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	5.27655	100.00000	5.26481				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			9.56000	99.54400	9.56000	99.51860				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IFC02 On 14/04/2021 Spot Bond			8.04500	101.95451	8.04500	101.93242				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	10,000,000,000
Total IN276U SPOT										0.00	0	10,000,000,000
Total For IN276U										0.00	0	10,000,000,000
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	20,000,000,000
Total IN277U SPOT										0.00	0	20,000,000,000
Total For IN277U										0.00	0	20,000,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN334U SPOT									0.00	0	0
Total For IN334U									0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN342U SPOT									0.00	0	0
Total For IN342U									0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN343U SPOT									0.00	0	0
Total For IN343U									0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN345U SPOT									0.00	0	0
Total For IN345U									0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN347U SPOT									0.00	0	0
Total For IN347U									0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN355U SPOT									0.00	0	0
Total For IN355U									0.00	0	0
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN367U SPOT									0.00	0	0
Total For IN367U									0.00	0	0
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	111.97300	10.00000	111.94400			0.00	0	0
Total ING211/JIBAR SPOT									0.00	0	0
Total For ING211/JIBAR									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING335 On 15/08/2019 Spot Bond					0.00000	104.06000				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	100.90165				0.00	0	0
Total ING360 SPOT										0.00	0	0
Total For ING360										0.00	0	0
ING362 On 24/02/2021 Spot Bond					0.00000	101.38373				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	99.99996				0.00	974,000,000	437,000,000
Total ING370 SPOT										0.00	974,000,000	437,000,000
Total For ING370										0.00	974,000,000	437,000,000
ING371 On 31/01/2020 Spot Bond					0.00000	99.95734				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	99.95397				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	99.93405				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	79.06786				0.00	0	0
Total ING384 SPOT										0.00	0	0
Total For ING384										0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	102.42396				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	100.99955				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	102.50323				0.00	0	0
Total INLV03 SPOT										0.00	0	0
Total For INLV03										0.00	0	0
INLV04 On 11/02/2021 Spot Bond			11.69500	104.83205	11.69500	104.79969				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
INLV05 On 22/03/2023 Spot Bond					0.00000	101.63495				0.00	0	0
Total INLV05 SPOT										0.00	0	0
Total For INLV05										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	111.97300	10.00000	111.94400				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	100.89997				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	101.32537				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	101.09280				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	101.31492				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	101.04328				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	100.80973				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	100.81893				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	100.82813				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	100.99563				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	101.03202				0.00	0	0
Total IPF21 SPOT										0.00	0	0
Total For IPF21										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF22 On 14/06/2022 Spot Bond					0.00000	101.10500			0.00	0	0
Total IPF22 SPOT									0.00	0	0
Total For IPF22									0.00	0	0
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF23U SPOT									0.00	0	0
Total For IPF23U									0.00	0	0
IPF24 On 05/02/2023 Spot Bond					0.00000	102.00125			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	100.33802			0.00	0	0
Total IPF25 SPOT									0.00	0	0
Total For IPF25									0.00	0	0
IPFC19 On 26/10/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total IPFC19 SPOT									0.00	0	0
Total For IPFC19									0.00	0	0
IPFC20 On 25/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		020,000,000,000,000.00	90,200,000,000	45,100,000,000	
Total IPFC20 SPOT								20,000,000,000,000.00	90,200,000,000	45,100,000,000	
Total For IPFC20								20,000,000,000,000.00	90,200,000,000	45,100,000,000	
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	100.67768	2.75000	100.67021			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			6.31000	142.34212	6.31000	142.27970			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0
IV025 On 12/09/2019 Spot Bond					0.00000	101.69865			0.00	0	0
Total IV025 SPOT									0.00	0	0
Total For IV025									0.00	0	0
IV026 On 27/09/2019 Spot Bond					0.00000	100.31330			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			5.00500	5.00500	5.00500	118.03248			0.00	0	0
Total IV030 SPOT									0.00	0	0
Total For IV030									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV030A On 31/01/2025 Spot Bond			5.00500	5.00500	5.00500	118.03248			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	101.32532			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	102.88064			0.00	0	0
Total IV033 SPOT									0.00	0	0
Total For IV033									0.00	0	0
IV034 On 11/02/2021 Spot Bond			11.59500	104.37963	11.59500	104.34767			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	107.90802			0.00	0	0
Total IV035 SPOT									0.00	0	0
Total For IV035									0.00	0	0
IV036 On 22/07/2021 Spot Bond					0.00000	100.21524			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	101.05286			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			5.59000	5.59000	5.59000	142.87426			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	103.97539			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			11.94500	101.06062	11.94500	101.02824			0.00	0	0
Total IV041 SPOT									0.00	0	0
Total For IV041									0.00	0	0
IV042 On 18/11/2021 Spot Bond					0.00000	102.17231			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			11.83500	11.83500	11.83500	107.11671			0.00	0	0
Total IV043 SPOT									0.00	0	0
Total For IV043									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV044 On 31/01/2022 Spot Bond					0.00000	99.94218			0.00	0	0
Total IV044 SPOT									0.00	0	0
Total For IV044									0.00	0	0
IV045 On 31/01/2022 Spot Bond			5.14000	144.89283	5.14000	144.83406			0.00	0	0
Total IV045 SPOT									0.00	0	0
Total For IV045									0.00	0	0
IV046 On 21/06/2022 Spot Bond					0.00000	101.14030			0.00	0	50,000,000
Total IV046 SPOT									0.00	0	50,000,000
Total For IV046									0.00	0	50,000,000
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV100U SPOT									0.00	0	0
Total For IV100U									0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV115U SPOT									0.00	0	0
Total For IV115U									0.00	0	0
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV118U SPOT									0.00	0	0
Total For IV118U									0.00	0	0
IV123U On 18/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV123U SPOT									0.00	0	0
Total For IV123U									0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV125U SPOT									0.00	0	0
Total For IV125U									0.00	0	0
IV19A On 31/03/2028 Spot Bond			5.01000	157.93417	5.01000	157.87044			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IVA698 On 09/11/2019 Spot Bond			7.35000	7.35000	7.35000	7.35000			0.00	0	0
Total IVA698 SPOT									0.00	0	0
Total For IVA698									0.00	0	0
IVA861 On 01/11/2018 Spot Bond			7.30000	7.30000	7.30000	99.84026			0.00	0	0
Total IVA861 SPOT									0.00	0	0
Total For IVA861									0.00	0	0
IVA863 On 15/11/2018 Spot Bond			7.30000	7.30000	7.30000	99.56193			0.00	0	0
Total IVA863 SPOT									0.00	0	0
Total For IVA863									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVA865 On 29/11/2018 Spot Bond			7.40000	7.40000	7.40000	99.27543				0.00	0	0
Total IVA865 SPOT										0.00	0	0
Total For IVA865										0.00	0	0
IVA866 On 06/12/2018 Spot Bond			7.40000	7.40000	7.40000	99.13575				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			7.40000	7.40000	7.40000	98.99647				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			7.60000	7.60000	7.60000	98.40185				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			7.60000	7.60000	7.60000	98.12039				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			7.60000	7.60000	7.60000	98.04027				0.00	0	0
Total IVA874 SPOT										0.00	0	0
Total For IVA874										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	111.97300	10.00000	111.94400				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	100.63429				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC033 On 30/06/2019 Spot Bond					0.00000	100.66755				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	100.68267				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	99.11928				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			7.91000	103.59135	7.91000	103.56951				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC037 On 16/07/2019 Spot Bond			100.00000	62.65767	100.00000	62.51975			0.00	0	0
Total IVC037 SPOT									0.00	0	0
Total For IVC037									0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC038 SPOT									0.00	0	0
Total For IVC038									0.00	0	0
IVC040 On 24/07/2021 Spot Bond			9.46500	102.19161	9.46500	102.16593			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	101.69954			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	101.01843			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	99.78325			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	100.32288			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	100.17805			0.00	0	0
Total IVC075 SPOT									0.00	0	0
Total For IVC075									0.00	0	0
IVC081 On 14/07/2019 Spot Bond					0.00000	100.35444			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	101.67624			0.00	0	0
Total IVC092 SPOT									0.00	0	0
Total For IVC092									0.00	0	0
IVC093 On 24/11/2018 Spot Bond					0.00000	101.60433			0.00	0	0
Total IVC093 SPOT									0.00	0	0
Total For IVC093									0.00	0	0
IVC094 On 06/12/2021 Spot Bond			10.31500	105.54604	10.31500	105.51704			0.00	0	0
Total IVC094 SPOT									0.00	0	0
Total For IVC094									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC097 On 29/06/2021 Spot Bond					0.00000	100.72055				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	99.94947				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	100.73188				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	101.23588				0.00	88,000,000	44,000,000
Total IVC105 SPOT										0.00	88,000,000	44,000,000
Total For IVC105										0.00	88,000,000	44,000,000
IVC106 On 13/03/2020 Spot Bond					0.00000	101.15424				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	100.72432				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	100.00010				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	102.96204				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			9.96500	103.91203	9.96500	103.88457				0.00	0	0
Total IVC110 SPOT										0.00	0	0
Total For IVC110										0.00	0	0
IVC111 On 19/05/2020 Spot Bond					0.00000	101.64791				0.00	400,000,000	200,000,000
Total IVC111 SPOT										0.00	400,000,000	200,000,000
Total For IVC111										0.00	400,000,000	200,000,000
IVC114 On 14/09/2021 Spot Bond					0.00000	101.15974				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	101.93002				0.00	0	0
Total IVC116 SPOT										0.00	0	0
Total For IVC116										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC119 On 21/02/2019 Spot Bond					0.00000	101.67128			0.00	144,000,000	72,000,000
Total IVC119 SPOT									0.00	144,000,000	72,000,000
Total For IVC119									0.00	144,000,000	72,000,000
IVC122 On 20/01/2020 Spot Bond					0.00000	100.30212			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	99.97716			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	100.73494			0.00	424,000,000	212,000,000
Total IVC127 SPOT									0.00	424,000,000	212,000,000
Total For IVC127									0.00	424,000,000	212,000,000
IVC128 On 23/03/2019 Spot Bond					0.00000	100.77287			0.00	374,000,000	187,000,000
Total IVC128 SPOT									0.00	374,000,000	187,000,000
Total For IVC128									0.00	374,000,000	187,000,000
IVC129 On 26/03/2019 Spot Bond					0.00000	100.73756			0.00	0	0
Total IVC129 SPOT									0.00	0	0
Total For IVC129									0.00	0	0
IVC130 On 23/04/2019 Spot Bond					0.00000	100.14345			0.00	212,000,000	106,000,000
Total IVC130 SPOT									0.00	212,000,000	106,000,000
Total For IVC130									0.00	212,000,000	106,000,000
IVC131 On 08/05/2019 Spot Bond					0.00000	102.34409			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	101.37240			0.00	112,000,000	56,000,000
Total IVC132 SPOT									0.00	112,000,000	56,000,000
Total For IVC132									0.00	112,000,000	56,000,000
IVC133 On 06/12/2019 Spot Bond			8.02000	8.02000	8.02000	103.16431			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	100.00015			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	99.95546			0.00	0	0
Total IVC135 SPOT									0.00	0	0
Total For IVC135									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC136 On 22/08/2021 Spot Bond					0.00000	102.09717				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	101.57553				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	100.73073				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	100.26127				0.00	0	0
Total IVC140 SPOT										0.00	0	0
Total For IVC140										0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC91U SPOT										0.00	0	0
Total For IVC91U										0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC95U SPOT										0.00	0	0
Total For IVC95U										0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC96U SPOT										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IVS01U On 23/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVS01U SPOT									0.00	0	0
Total For IVS01U									0.00	0	0
JAS01 On 31/01/2019 Spot Bond					0.00000	99.94731			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	100.30527			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	101.15925			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	101.32681			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	100.71677			0.00	0	0
Total KAP006 SPOT									0.00	0	0
Total For KAP006									0.00	0	0
KAP007 On 26/10/2021 Spot Bond			9.51500	101.92767	9.51500	101.90165			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	102.00223			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	101.63140			0.00	0	0
Total KAP009 SPOT									0.00	0	0
Total For KAP009									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KAP01(On 15/09/2020 Spot Bond					0.00000	101.54696			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	101.39497			0.00	0	0
Total KAP012 SPOT									0.00	0	0
Total For KAP012									0.00	0	0
KAP04U On 01/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total KAP04U SPOT									0.00	0	0
Total For KAP04U									0.00	0	0
KAP11 On 24/10/2022 Spot Bond					0.00000	100.35535			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	103.85392			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	100.43070			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			10.65000	116.20989	10.65000	116.17714			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	101.65269			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	100.02478			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LBK08/JIBAR On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LBK08/JIBAR SPOT									0.00	0	0
Total For LBK08/JIBAR									0.00	0	0
LBK11 On 28/11/2019 Spot Bond			9.06000	104.60117	9.06000	104.57599			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK11/R207 On 28/11/2019 Spot Bond			9.62000	104.03683	9.62000	104.01026			0.00	0	0
Total LBK11/R207 SPOT									0.00	0	0
Total For LBK11/R207									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK12L On 25/02/2020 Spot Bond			9.71000	101.71505	9.71000	101.68885			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	104.58418			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	101.49288			0.00	0	0
Total LBK16 SPOT									0.00	0	0
Total For LBK16									0.00	0	0
LBK17 On 22/03/2020 Spot Bond					0.00000	101.75255			0.00	400,000,000	200,000,000
Total LBK17 SPOT									0.00	400,000,000	200,000,000
Total For LBK17									0.00	400,000,000	200,000,000
LBK18 On 22/03/2022 Spot Bond					0.00000	104.59491			0.00	0	0
Total LBK18 SPOT									0.00	0	0
Total For LBK18									0.00	0	0
LBK20 On 08/06/2022 Spot Bond			10.43500	103.29968	10.43500	103.27097			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	101.47215			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	101.38211			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			10.58500	99.27500	10.58500	99.24687			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	100.93901			0.00	0	300,000,000
Total LBK25 SPOT									0.00	0	300,000,000
Total For LBK25									0.00	0	300,000,000
LBK26 On 23/03/2021 Spot Bond					0.00000	100.99233			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	100.86034			0.00	0	0
Total LBK27 SPOT									0.00	0	0
Total For LBK27									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK28 On 15/05/2028 Spot Bond			11.55500	99.17628	11.55500	99.14602			0.00	0	1,000,000,000
Total LBK28 SPOT									0.00	0	1,000,000,000
Total For LBK28									0.00	0	1,000,000,000
LBK29 On 07/06/2023 Spot Bond			10.33500	101.60185	10.33500	101.57388			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	100.91178			0.00	0	0
Total LBK30 SPOT									0.00	0	0
Total For LBK30									0.00	0	0
LBK31 On 20/09/2023 Spot Bond					0.00000	100.97505			0.00	0	0
Total LBK31 SPOT									0.00	0	0
Total For LBK31									0.00	0	0
LGL04 On 14/08/2020 Spot Bond			8.21000	103.45613	8.21000	103.43351			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	102.31055			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			10.43500	99.97093	10.43500	99.94299			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	101.55162			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	103.68894			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	104.62113			0.00	0	10,000,000
Total LGL09 SPOT									0.00	0	10,000,000
Total For LGL09									0.00	0	10,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	100.51891			0.00	0	0
Total LGL10 SPOT									0.00	0	0
Total For LGL10									0.00	0	0
LHC05U On 27/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC05U SPOT									0.00	0	0
Total For LHC05U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LHC06L On 21/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC06U SPOT										0.00	0	0
Total For LHC06U										0.00	0	0
LHL17 On 14/11/2018 Spot Bond					0.00000	102.72544				0.00	0	0
Total LHL17 SPOT										0.00	0	0
Total For LHL17										0.00	0	0
LHL18 On 14/11/2018 Spot Bond			9.14000	106.26086	9.14000	106.23436				0.00	0	0
Total LHL18 SPOT										0.00	0	0
Total For LHL18										0.00	0	0
LHL19 On 14/11/2019 Spot Bond			13.06000	107.72139	13.06000	107.68436				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	102.75032				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	102.43489				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	102.72870				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	103.79785				0.00	0	3,350,000,000
Total LOM01 SPOT										0.00	0	3,350,000,000
Total For LOM01										0.00	0	3,350,000,000
LRFA2 On 20/11/2019 Spot Bond					0.00000	101.68142				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	102.41062				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	101.89950				0.00	0	0
Total LRFC2 SPOT										0.00	0	0
Total For LRFC2										0.00	0	0
MAQ11 On 09/11/2018 Spot Bond					0.00000	101.74710				0.00	0	0
Total MAQ111 SPOT										0.00	0	0
Total For MAQ111										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MAQ11 On 10/12/2018 Spot Bond					0.00000	101.08023				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	99.96002				0.00	0	0
Total MAQ117 SPOT										0.00	0	0
Total For MAQ117										0.00	0	0
MAQ12 On 08/11/2018 Spot Bond					0.00000	99.80184				0.00	0	0
Total MAQ125 SPOT										0.00	0	0
Total For MAQ125										0.00	0	0
MAQ12 On 10/12/2018 Spot Bond					0.00000	99.16047				0.00	0	0
Total MAQ127 SPOT										0.00	0	0
Total For MAQ127										0.00	0	0
MBF04 On 07/06/2019 Spot Bond					0.00000	101.61802				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	101.40768				0.00	0	0
Total MBF049 SPOT										0.00	0	0
Total For MBF049										0.00	0	0
MBF05 On 17/05/2019 Spot Bond					0.00000	102.12861				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	101.00347				0.00	0	0
Total MBF053 SPOT										0.00	0	0
Total For MBF053										0.00	0	0
MBF05 On 27/03/2020 Spot Bond					0.00000	101.11018				0.00	1,120,000,000	810,000,000
Total MBF055 SPOT										0.00	1,120,000,000	810,000,000
Total For MBF055										0.00	1,120,000,000	810,000,000
MBF05 On 28/08/2020 Spot Bond					0.00000	101.77436				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF05: On 21/05/2021 Spot Bond					0.00000	101.54538			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	101.63006			0.00	0	0
Total MBF061 SPOT									0.00	0	0
Total For MBF061									0.00	0	0
MBP03: On 12/09/2019 Spot Bond					0.00000	101.10888			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	100.41078			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	101.42954			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	99.91525			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	101.51335			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	101.54071			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	100.31887			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	100.06117			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	100.00009			0.00	0	0
Total MBP043 SPOT									0.00	0	0
Total For MBP043									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP04 On 27/09/2021 Spot Bond					0.00000	100.71362			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	100.72227			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			7.54000	101.01192	7.54000	100.99175		26,359,840,000,000.00	3,496,000,000	1,748,000,000	
Total MBSA01 SPOT								26,359,840,000,000.00	3,496,000,000	1,748,000,000	
Total For MBSA01								26,359,840,000,000.00	3,496,000,000	1,748,000,000	
MBSA0 On 16/04/2019 Spot Bond			8.00000	100.80564	8.00000	100.78433		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			7.47000	101.00052	7.47000	100.98054		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	100.36115	8.91000	100.33761		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	102.69383		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	102.80138		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			7.56000	103.23735	7.56000	103.21626		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			9.72000	103.93270	9.72000	103.90590		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	100.89934		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			8.86000	8.86000	8.86000	102.27208		0.00	0	0	
Total MFS1B SPOT								0.00	0	0	
Total For MFS1B								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MIIL03 On 28/08/2023 Spot Bond					0.00000	101.96192			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	103.85440			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	102.64320			0.00	0	0
Total MMF201 SPOT									0.00	0	0
Total For MMF201									0.00	0	0
MMF30 On 15/12/2024 Spot Bond					0.00000	101.31768			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	101.45130			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	100.97839			0.00	0	0
Total MMIG01 SPOT									0.00	0	0
Total For MMIG01									0.00	0	0
MMIG0 On 17/03/2021 Spot Bond			9.54500	9.54500	9.54500	102.23278			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	101.51371			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			12.11000	12.11000	12.11000	98.67704			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			10.63500	10.63500	10.63500	102.95438	19,143,000,000,000.00		1,800,000,000	1,500,000,000	
Total MMIG05 SPOT							19,143,000,000,000.00		1,800,000,000	1,500,000,000	
Total For MMIG05							19,143,000,000,000.00		1,800,000,000	1,500,000,000	
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.03204			0.00	0	100,000,000
Total MMIG06 SPOT									0.00	0	100,000,000
Total For MMIG06									0.00	0	100,000,000
MQB00 On 28/08/2023 Spot Bond					0.00000	101.97466			0.00	0	0
Total MQB003 SPOT									0.00	0	0
Total For MQB003									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN06 On 13/07/2020 Spot Bond					0.00000	101.25618			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	100.81570			0.00	0	0
Total MTN07 SPOT									0.00	0	0
Total For MTN07									0.00	0	0
MTN08 On 11/10/2020 Spot Bond					0.00000	101.16752			0.00	0	90,000,000
Total MTN08 SPOT									0.00	0	90,000,000
Total For MTN08									0.00	0	90,000,000
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	100.93682			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	101.79910			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	101.50095			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	101.57160			0.00	0	0
Total MTN12 SPOT									0.00	0	0
Total For MTN12									0.00	0	0
MTN13 On 04/06/2025 Spot Bond					0.00000	101.37308			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.96034			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	101.69327			0.00	0	0
Total MWAR02 SPOT									0.00	0	0
Total For MWAR02									0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771			0.00	0	0
Total N4A211 SPOT									0.00	0	0
Total For N4A211									0.00	0	0
N6A19 On 20/12/2018 Spot Bond					0.00000	100.85921			0.00	0	0
Total N6A19 SPOT									0.00	0	0
Total For N6A19									0.00	0	0
N6B26 On 20/03/2020 Spot Bond					0.00000	101.16119			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	100.92450			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	100.93506			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	100.98873			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	101.16753			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	101.39826			0.00	0	0
Total N6G26 SPOT									0.00	0	0
Total For N6G26									0.00	0	0
NAM01 On 19/11/2022 Spot Bond			10.18500	97.40504	10.18500	97.37875			0.00	0	0
Total NAM01 SPOT									0.00	0	0
Total For NAM01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NAM02 On 29/06/2020 Spot Bond			9.29500	103.65331	9.29500	103.62759			7,436,000,000,000.00	800,000,000	400,000,000
Total NAM02 SPOT									7,436,000,000,000.00	800,000,000	400,000,000
Total For NAM02									7,436,000,000,000.00	800,000,000	400,000,000
NAM03 On 01/08/2023 Spot Bond			10.23500	101.78281	10.23500	101.75521			0.00	0	0
Total NAM03 SPOT									0.00	0	0
Total For NAM03									0.00	0	0
NAM04 On 01/08/2026 Spot Bond			11.11000	99.46922	11.11000	99.43999			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			7.99000	105.49477	7.99000	105.47231			14,628,092,000,000.00	1,830,800,000	915,400,000
Total NBK11A SPOT									14,628,092,000,000.00	1,830,800,000	915,400,000
Total For NBK11A									14,628,092,000,000.00	1,830,800,000	915,400,000
NBK12/ On 19/03/2021 Spot Bond			8.69000	102.50393	8.69000	102.47985			0.00	0	50,000,000
Total NBK12A SPOT									0.00	0	50,000,000
Total For NBK12A									0.00	0	50,000,000
NBK12/ On 19/03/2021 Spot Bond			9.38000	101.04362	9.38000	101.01805			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			10.03500	99.83546	10.03500	99.80846			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK14/ On 25/06/2021 Spot Bond			9.01500	103.83806	9.01500	103.81305			7,493,268,000,000.00	831,200,000	415,600,000
Total NBK14A SPOT									7,493,268,000,000.00	831,200,000	415,600,000
Total For NBK14A									7,493,268,000,000.00	831,200,000	415,600,000
NBK15/ On 11/02/2022 Spot Bond			9.64500	99.52769	9.64500	99.50221			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK16/ On 12/02/2025 Spot Bond			10.24500	98.33347	10.24500	98.30678			0.00	0	120,000,000
Total NBK16A SPOT									0.00	0	120,000,000
Total For NBK16A									0.00	0	120,000,000
NBK17/ On 22/04/2026 Spot Bond			10.42000	97.81316	10.42000	97.78586			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			7.90500	105.79228	7.90500	105.76988			0.00	0	0
Total NBK18A SPOT									0.00	0	0
Total For NBK18A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK19/ On 01/06/2022 Spot Bond			9.79500	103.50090	9.79500	103.47386			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			10.45000	103.79145	10.45000	103.76257		73,150,000,000,000.00	7,000,000,000	3,570,000,000	
Total NBK20A SPOT								'3,150,000,000,000.00	7,000,000,000	3,570,000,000	
Total For NBK20A								'3,150,000,000,000.00	7,000,000,000	3,570,000,000	
NBK20I On 25/06/2021 Spot Bond					0.00000	101.01527			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21/ On 21/07/2027 Spot Bond			10.87000	101.55145	10.87000	101.52225			0.00	0	60,000,000
Total NBK21A SPOT									0.00	0	60,000,000
Total For NBK21A									0.00	0	60,000,000
NBK22/ On 19/11/2022 Spot Bond			10.37500	103.48633	10.37500	103.45789			0.00	0	0
Total NBK22A SPOT									0.00	0	0
Total For NBK22A									0.00	0	0
NBK23/ On 19/11/2025 Spot Bond			10.38000	106.24792	10.38000	106.21871			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	101.85512			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24/ On 19/11/2027 Spot Bond			10.46000	107.59670	10.46000	107.56689			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	101.81571			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25/ On 17/02/2023 Spot Bond			9.93500	9.93500	9.93500	104.57246			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	103.24137			0.00	0	0
Total NBK25B SPOT									0.00	0	0
Total For NBK25B									0.00	0	0
NBK26/ On 10/05/2023 Spot Bond			100.00000	17.90413	100.00000	17.86472			0.00	0	0
Total NBK26A SPOT									0.00	0	0
Total For NBK26A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK26I On 22/04/2026 Spot Bond					0.00000	102.27865			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			10.66000	107.72728	10.66000	107.69689			0.00	0	0
Total NBK27A SPOT									0.00	0	0
Total For NBK27A									0.00	0	0
NBK28I On 02/08/2023 Spot Bond			10.28500	101.37489	10.28500	101.34727			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	102.49971			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK29I On 31/07/2026 Spot Bond			10.61000	101.99095	10.61000	101.96230			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	101.87907			0.00	0	0
Total NBK29B SPOT									0.00	0	0
Total For NBK29B									0.00	0	0
NBK30I On 20/02/2024 Spot Bond			10.05000	100.00772	10.05000	99.98108			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	102.94925			0.00	0	0
Total NBK30B SPOT									0.00	0	0
Total For NBK30B									0.00	0	0
NBK31I On 17/02/2023 Spot Bond					0.00000	101.79354			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	101.47233			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	102.16569			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	103.68267			0.00	0	0
Total NBK34B SPOT									0.00	0	0
Total For NBK34B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK35I On 10/05/2023 Spot Bond					0.00000	103.95907			0.00	0	0
Total NBK35B SPOT									0.00	0	0
Total For NBK35B									0.00	0	0
NBK36I On 10/05/2026 Spot Bond					0.00000	104.88452			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	100.06009			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	101.49275			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			7.12000	105.08301	7.12000	105.06270		22,926,400,000,000.00	3,220,000,000	1,610,000,000	
Total NBK3A SPOT								22,926,400,000,000.00	3,220,000,000	1,610,000,000	
Total For NBK3A								22,926,400,000,000.00	3,220,000,000	1,610,000,000	
NBK3A On 09/09/2019 Spot Bond			100.00000	56.91714	100.00000	56.78977		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			11.88500	11.88500	11.88500	50.99204		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	99.95291		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	102.12557		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	102.71728		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	102.09693		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	102.01066		0.00	0	0	
Total NBK44B SPOT								0.00	0	0	
Total For NBK44B								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK45I On 15/02/2023 Spot Bond					0.00000	102.28084				0.00	0	0
Total NBK45B SPOT										0.00	0	0
Total For NBK45B										0.00	0	0
NBK46I On 15/08/2025 Spot Bond					0.00000	101.79213				0.00	0	1,000,000,000
Total NBK46B SPOT										0.00	0	1,000,000,000
Total For NBK46B										0.00	0	1,000,000,000
NBK47I On 15/02/2028 Spot Bond					0.00000	102.44268				0.00	0	0
Total NBK47B SPOT										0.00	0	0
Total For NBK47B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond					0.00000	101.97312				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	100.97839				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			11.05500	99.58099	11.05500	99.55139				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	100.97312				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			11.09000	98.74862	11.09000	98.71918				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	100.97839				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.98671				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	100.99724				0.00	0	0
Total NCLN91 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NCLN91									0.00	0	0
NCLN9 On 20/09/2020 Spot Bond					0.00000	100.92345			0.00	144,000,000	72,000,000
Total NCLN94 SPOT									0.00	144,000,000	72,000,000
Total For NCLN94									0.00	144,000,000	72,000,000
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED01U SPOT									0.00	0	0
Total For NED01U									0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED02U SPOT									0.00	0	0
Total For NED02U									0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED03U SPOT									0.00	0	0
Total For NED03U									0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED04U SPOT									0.00	0	0
Total For NED04U									0.00	0	0
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED05U SPOT									0.00	0	0
Total For NED05U									0.00	0	0
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED06U SPOT									0.00	0	0
Total For NED06U									0.00	0	0
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED07U SPOT									0.00	0	0
Total For NED07U									0.00	0	0
NED14 On 29/11/2018 Spot Bond					0.00000	101.70239			0.00	6,000,000	3,000,000
Total NED14 SPOT									0.00	6,000,000	3,000,000
Total For NED14									0.00	6,000,000	3,000,000
NED15 On 08/04/2019 Spot Bond			7.84000	7.84000	7.84000	101.72708		3,136,000,000,000.00	400,000,000	200,000,000	
Total NED15 SPOT								3,136,000,000,000.00	400,000,000	200,000,000	
Total For NED15								3,136,000,000,000.00	400,000,000	200,000,000	
NED16 On 08/04/2019 Spot Bond					0.00000	101.02835			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	100.37989			0.00	0	0
Total NED17 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NED17										0.00	0	0
NED18 On 16/01/2020 Spot Bond					0.00000	100.35138				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	103.18770				0.00	400,000,000	200,000,000
Total NED19 SPOT										0.00	400,000,000	200,000,000
Total For NED19										0.00	400,000,000	200,000,000
NED20 On 01/07/2020 Spot Bond			9.41000	106.52882	9.41000	106.50221				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	107.09683				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	105.83252				0.00	0	0
Total NEDT1B SPOT										0.00	0	0
Total For NEDT1B										0.00	0	0
NET51 On 16/11/2018 Spot Bond					0.00000	101.64763				0.00	0	0
Total NET51 SPOT										0.00	0	0
Total For NET51										0.00	0	0
NGL01 On 22/09/2021 Spot Bond					0.00000	106.04813				0.00	0	0
Total NGL01 SPOT										0.00	0	0
Total For NGL01										0.00	0	0
NGL02 On 15/03/2022 Spot Bond					0.00000	106.25321				0.00	0	350,000,000
Total NGL02 SPOT										0.00	0	350,000,000
Total For NGL02										0.00	0	350,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	101.86647				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	102.48518				0.00	0	2,000,000,000
Total NGL04 SPOT										0.00	0	2,000,000,000
Total For NGL04										0.00	0	2,000,000,000
NGL05 On 26/07/2023 Spot Bond					0.00000	100.74302				0.00	0	0
Total NGL05 SPOT										0.00	0	0
Total For NGL05										0.00	0	0
NGLT1/ On 01/07/2022 Spot Bond					0.00000	100.97075				0.00	0	0
Total NGLT1A SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NGLT1A										0.00	0	0
NGLT1 On 20/10/2023 Spot Bond					0.00000	100.21786				0.00	0	2,500,000,000
Total NGLT1B SPOT										0.00	0	2,500,000,000
Total For NGLT1B										0.00	0	2,500,000,000
NHM00 On 25/11/2020 Spot Bond			10.00000	111.97300	10.00000	111.94400				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	106.25849	13.50000	106.22077				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	101.44843				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	105.78630				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	104.94247				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			4.32500	4.32500	4.32500	204.50910				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			3.76000	3.76000	3.76000	126.74843				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			4.25500	4.25500	4.25500	89.67008				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			4.44000	4.44000	4.44000	101.10874				0.00	0	4,000,000
Total NI38 SPOT										0.00	0	4,000,000
Total For NI38										0.00	0	4,000,000
NILB11 On 31/01/2025 Spot Bond			3.86500	3.86500	3.86500	125.98589				0.00	0	0
Total NILB11 SPOT										0.00	0	0
Total For NILB11										0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	0
Total NILB12 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NILB12									0.00	0	0
NILB13 On 31/01/2025 Spot Bond			4.25500	4.25500	4.25500	123.19867			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			4.26000	4.26000	4.26000	167.75600			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			4.57000	163.65040	4.57000	163.58629			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			4.59000	77.26701	4.59000	98.93744			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			7.91000	104.75828	7.91000	104.73619			0.00	0	0
Total NMP20N SPOT									0.00	0	0
Total For NMP20N									0.00	0	0
NN01U On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		40,600,000,000,000.00		406,000,000	203,000,000
Total NN01U SPOT								10,600,000,000,000.00		406,000,000	203,000,000
Total For NN01U								10,600,000,000,000.00		406,000,000	203,000,000
NN02 On 24/07/2023 Spot Bond					0.00000	92.53133			0.00	0	0
Total NN02 SPOT									0.00	0	0
Total For NN02									0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			8.54000	8.54000	8.54000	104.67194			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	101.59018			0.00	0	0
Total NQ1A21 SPOT									0.00	0	0
Total For NQ1A21									0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond					0.00000	102.19964			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	101.66377			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	101.66569			0.00	0	0
Total NQ1A27 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NQ1A27									0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			8.74000	8.74000	8.74000	104.70389			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	101.66017			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	101.73976			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			8.94000	8.94000	8.94000	104.73584			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	101.73981			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	101.92492			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	101.82577			0.00	0	0
Total NQF1D8 SPOT									0.00	0	0
Total For NQF1D8									0.00	0	0
NRA01 On 30/11/2018 Spot Bond			7.32000	105.46930	7.32000	105.44828			0.00	0	0
Total NRA018 SPOT									0.00	0	0
Total For NRA018									0.00	0	0
NRA02 On 31/10/2022 Spot Bond			9.59500	108.62292	9.59500	108.59527		6,140,800,000,000.00	640,000,000	160,000,000	
Total NRA022 SPOT								6,140,800,000,000.00	640,000,000	160,000,000	
Total For NRA022								6,140,800,000,000.00	640,000,000	160,000,000	
NRA02 On 31/05/2023 Spot Bond			4.12000	181.35165	4.12000	181.28289		0.00	0	0	
Total NRA023 SPOT								0.00	0	0	
Total For NRA023								0.00	0	0	
NRA02 On 30/11/2028 Spot Bond			11.76000	107.91317	11.76000	107.87948		0.00	0	6,340,000,000	
Total NRA028 SPOT								0.00	0	6,340,000,000	
Total For NRA028								0.00	0	6,340,000,000	
NRA02 On 30/11/2028 Spot Bond			100.00000	17.17991	100.00000	17.14189		0.00	0	0	
Total NRA028/R186 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NRA028/R186										0.00	0	0
NSN96 On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NSN96U SPOT										0.00	0	0
Total For NSN96U										0.00	0	0
NSN97 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NSN97U SPOT										0.00	0	0
Total For NSN97U										0.00	0	0
NSN98 On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NSN98U SPOT										0.00	0	0
Total For NSN98U										0.00	0	0
NSN99 On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NSN99U SPOT										0.00	0	0
Total For NSN99U										0.00	0	0
NTC18 On 27/02/2019 Spot Bond					0.00000	101.59775				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	100.84179				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	100.67437				0.00	0	3,000,000,000
Total NTC20 SPOT										0.00	0	3,000,000,000
Total For NTC20										0.00	0	3,000,000,000
NTC21 On 24/03/2022 Spot Bond					0.00000	101.40658				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	101.77165				0.00	0	0
Total NTC22 SPOT										0.00	0	0
Total For NTC22										0.00	0	0
NTC23 On 15/02/2023 Spot Bond					0.00000	101.81257				0.00	0	0
Total NTC23 SPOT										0.00	0	0
Total For NTC23										0.00	0	0
NTC24 On 29/03/2021 Spot Bond					0.00000	100.66389				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	101.71001				0.00	0	0
Total OMI01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For OMI01									0.00	0	0
OML02 On 27/11/2019 Spot Bond					0.00000	102.57171			0.00	0	200,000,000
Total OML02 SPOT									0.00	0	200,000,000
Total For OML02									0.00	0	200,000,000
OML03 On 27/11/2019 Spot Bond			9.06000	104.10576	9.06000	104.08071			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	102.07372			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			9.84500	9.84500	9.84500	100.95043			0.00	0	1,500,000,000
Total OML05 SPOT									0.00	0	1,500,000,000
Total For OML05									0.00	0	1,500,000,000
OML06 On 19/03/2022 Spot Bond			10.83500	99.71690	10.83500	99.68784			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			11.66000	98.09931	11.66000	98.06860			0.00	0	1,020,000,000
Total OML07 SPOT									0.00	0	1,020,000,000
Total For OML07									0.00	0	1,020,000,000
OML08 On 14/09/2020 Spot Bond					0.00000	102.04904			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			10.98500	101.09519	10.98500	101.06533		14,500,200,000,000.00		1,320,000,000	1,330,000,000
Total OML09 SPOT								14,500,200,000,000.00		1,320,000,000	1,330,000,000
Total For OML09								14,500,200,000,000.00		1,320,000,000	1,330,000,000
OML10 On 14/09/2025 Spot Bond			11.71000	99.74377	11.71000	99.71243		13,115,200,000,000.00		1,120,000,000	1,210,000,000
Total OML10 SPOT								13,115,200,000,000.00		1,120,000,000	1,210,000,000
Total For OML10								13,115,200,000,000.00		1,120,000,000	1,210,000,000
PBAJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBAJ1U SPOT									0.00	0	0
Total For PBAJ1U									0.00	0	0
PBBJ1L On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBBJ1U SPOT									0.00	0	0
Total For PBBJ1U									0.00	0	0
PBGJ1L On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBGJ1U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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 PBL1U SPOT										0.00	0	0
Total For PBL1U										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
Total For PBUC1U										0.00	0	0
PBUJ1 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
PBVJ1 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	111.97300	10.00000	111.94400				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	101.15982				0.00	0	0
Total PMM38 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For PMM38										0.00	0	0
PMM43 On 28/02/2019 Spot Bond					0.00000	101.43252				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	99.80256				0.00	0	0
Total PMM44 SPOT										0.00	0	0
Total For PMM44										0.00	0	0
PMM45 On 28/11/2018 Spot Bond					0.00000	101.36681				0.00	0	0
Total PMM45 SPOT										0.00	0	0
Total For PMM45										0.00	0	0
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PMM46U SPOT										0.00	0	0
Total For PMM46U										0.00	0	0
PMM47 On 30/09/2019 Spot Bond					0.00000	101.27344				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	101.30322				0.00	0	0
Total PMM48 SPOT										0.00	0	0
Total For PMM48										0.00	0	0
PPC00: On 31/12/2018 Spot Bond					0.00000	100.30532				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	98.52195				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	101.56173				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	101.63799				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	101.70471				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	101.83809				0.00	0	0
Total PRE2B1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For PRE2B1									0.00	0	0
PRE2C On 20/02/2022 Spot Bond					0.00000	101.85714			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	101.87619			0.00	0	0
Total PRE2D1 SPOT									0.00	0	0
Total For PRE2D1									0.00	0	0
R186 On 21/12/2026 Spot Bond			9.37000	110.07157	9.31000	110.39545			620,745,330,065,000.00	3,801,573,674,500	2,113,989,858,500
Total R186 SPOT									20,745,330,065,000.00	801,573,674,500	113,989,858,500
Total For R186									20,745,330,065,000.00	801,573,674,500	113,989,858,500
R197 On 07/12/2023 Spot Bond			2.92000	301.12034	2.92000	301.01587			28,379,480,000,000.00	9,719,000,000	41,388,706,000
Total R197 SPOT									28,379,480,000,000.00	9,719,000,000	41,388,706,000
Total For R197									28,379,480,000,000.00	9,719,000,000	41,388,706,000
R202 On 07/12/2033 Spot Bond			3.11000	235.15120	3.07500	236.02844			9,180,720,000,000.00	2,952,000,000	259,476,151,500
Total R202 SPOT									9,180,720,000,000.00	2,952,000,000	259,476,151,500
Total For R202									9,180,720,000,000.00	2,952,000,000	259,476,151,500
R2023 On 28/02/2023 Spot Bond			8.65500	98.05255	8.63500	98.09932			161,270,818,392,000.00	1,058,494,606,400	1,083,123,951,750
Total R2023 SPOT									161,270,818,392,000.00	1,058,494,606,400	1,083,123,951,750
Total For R2023									161,270,818,392,000.00	1,058,494,606,400	1,083,123,951,750
R2030 On 31/01/2030 Spot Bond			9.76500	90.06186	9.76500	90.03852			357,032,498,500,000.00	855,814,900,000	904,254,000,000
Total R2030 SPOT									357,032,498,500,000.00	855,814,900,000	904,254,000,000
Total For R2030									357,032,498,500,000.00	855,814,900,000	904,254,000,000
R2032 On 31/03/2032 Spot Bond			9.97500	88.05727	9.97500	88.03373			204,484,180,000,000.00	521,752,800,000	972,732,749,600
Total R2032 SPOT									204,484,180,000,000.00	521,752,800,000	972,732,749,600
Total For R2032									204,484,180,000,000.00	521,752,800,000	972,732,749,600
R2035 On 28/02/2035 Spot Bond			10.10000	91.74382	10.10000	91.71886			383,482,810,000,000.00	533,018,100,000	944,647,983,900
Total R2035 SPOT									383,482,810,000,000.00	533,018,100,000	944,647,983,900
Total For R2035									383,482,810,000,000.00	533,018,100,000	944,647,983,900
R2037 On 31/01/2037 Spot Bond			10.17500	88.30362	10.17500	88.27980			878,253,107,500,000.00	184,594,900,000	809,311,700,000
Total R2037 SPOT									878,253,107,500,000.00	184,594,900,000	809,311,700,000
Total For R2037									878,253,107,500,000.00	184,594,900,000	809,311,700,000
R204 On 21/12/2018 Spot Bond			6.17000	103.09379	6.14000	103.08097			61,700,000,000,000.00	10,000,000,000	37,001,611,000
Total R204 SPOT									61,700,000,000,000.00	10,000,000,000	37,001,611,000
Total For R204									61,700,000,000,000.00	10,000,000,000	37,001,611,000
R2040 On 31/01/2040 Spot Bond			10.28500	91.18595	10.28500	91.16110			964,808,178,530,000.00	288,265,258,000	773,082,617,900
Total R2040 SPOT									964,808,178,530,000.00	288,265,258,000	773,082,617,900

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 R2040									14,808,178,530,000.00	288,265,258,000	773,082,617,900
R2044 On 31/01/2044 Spot Bond			10.29500	88.31842	10.29500	88.29433			516,895,540,000,000.00	341,612,000,000	1,191,866,500,000
Total R2044 SPOT									16,895,540,000,000.00	341,612,000,000	191,866,500,000
Total For R2044									16,895,540,000,000.00	341,612,000,000	191,866,500,000
R2048 On 28/02/2048 Spot Bond			10.28000	87.32911	10.28000	87.30492			330,342,252,000,000.00	1,296,725,900,000	1,609,078,095,400
Total R2048 SPOT									10,342,252,000,000.00	296,725,900,000	509,078,095,400
Total For R2048									10,342,252,000,000.00	296,725,900,000	509,078,095,400
R207 On 15/01/2020 Spot Bond			6.70000	102.72226	6.86000	102.51963			344,057,503,540,000.00	51,351,866,200	168,222,051,800
Total R207 SPOT									14,057,503,540,000.00	51,351,866,200	168,222,051,800
Total For R207									14,057,503,540,000.00	51,351,866,200	168,222,051,800
R208 On 31/03/2021 Spot Bond			7.88500	98.09273	7.89500	98.05058			568,388,648,000,000.00	72,084,800,000	918,761,561,800
Total R208 SPOT									18,388,648,000,000.00	72,084,800,000	918,761,561,800
Total For R208									18,388,648,000,000.00	72,084,800,000	918,761,561,800
R209 On 31/03/2036 Spot Bond			10.11000	69.17597	10.06000	69.46599			382,729,004,410,000.00	1,125,888,131,000	1,808,796,903,900
Total R209 SPOT									12,729,004,410,000.00	125,888,131,000	308,796,903,900
Total For R209									12,729,004,410,000.00	125,888,131,000	308,796,903,900
R210 On 31/03/2028 Spot Bond			3.01000	185.91344	3.01000	185.84842			328,090,000,000.00	109,000,000	28,473,807,400
Total R210 SPOT									328,090,000,000.00	109,000,000	28,473,807,400
Total For R210									328,090,000,000.00	109,000,000	28,473,807,400
R212 On 31/01/2022 Spot Bond			2.85000	155.37135	2.84000	155.36554			195,510,000,000,000.00	68,600,000,000	79,256,850,700
Total R212 SPOT									15,510,000,000,000.00	68,600,000,000	79,256,850,700
Total For R212									15,510,000,000,000.00	68,600,000,000	79,256,850,700
R213 On 28/02/2031 Spot Bond			9.91000	80.68366	9.86500	80.93341			694,920,234,567,000.00	978,296,693,700	623,650,561,500
Total R213 SPOT									14,920,234,567,000.00	978,296,693,700	523,650,561,500
Total For R213									14,920,234,567,000.00	978,296,693,700	523,650,561,500
R214 On 28/02/2041 Spot Bond			10.25500	68.36628	10.25500	68.34740			427,929,817,527,000.00	529,295,935,400	884,839,500,000
Total R214 SPOT									17,929,817,527,000.00	529,295,935,400	384,839,500,000
Total For R214									17,929,817,527,000.00	529,295,935,400	384,839,500,000
RCG01 On 24/10/2019 Spot Bond					0.00000	100.58523			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0
RDF02U 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
RDF05U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDF05U										0.00	0	0
RDF06I On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF06U SPOT										0.00	0	0
Total For RDF06U										0.00	0	0
RDF07I On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF07U SPOT										0.00	0	0
Total For RDF07U										0.00	0	0
RDF08I On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF08U SPOT										0.00	0	0
Total For RDF08U										0.00	0	0
RDF09I On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF09U SPOT										0.00	0	0
Total For RDF09U										0.00	0	0
RDF10I On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF10U SPOT										0.00	0	0
Total For RDF10U										0.00	0	0
RDF11I On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF11U SPOT										0.00	0	0
Total For RDF11U										0.00	0	0
RDF12I On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF12U SPOT										0.00	0	0
Total For RDF12U										0.00	0	0
RDF13I On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF13U SPOT										0.00	0	0
Total For RDF13U										0.00	0	0
RDF14I On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF14U SPOT										0.00	0	0
Total For RDF14U										0.00	0	0
RDF15I On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF15U SPOT										0.00	0	0
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
RDFB0 On 27/11/2019 Spot Bond					0.00000	102.17920				0.00	0	0
Total RDFB05 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDFB05										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond					0.00000	101.20798				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	100.84289				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	101.32143				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	101.37207				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	101.10225				0.00	0	200,000,000
Total RDFB10 SPOT										0.00	0	200,000,000
Total For RDFB10										0.00	0	200,000,000
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.77809				0.00	0	0
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.50651				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	101.10253				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	101.12792				0.00	0	0
Total RDFB14 SPOT										0.00	0	0
Total For RDFB14										0.00	0	0
RDFC4 On 04/06/2019 Spot Bond					0.00000	101.21339				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	100.00000				0.00	0	0
Total RDFC44 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDFC44										0.00	0	0
RDFC4 On 16/10/2019 Spot Bond					0.00000	100.28756				0.00	0	0
Total RDFC45 SPOT										0.00	0	0
Total For RDFC45										0.00	0	0
REB12I On 07/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB12U SPOT										0.00	0	0
Total For REB12U										0.00	0	0
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	101.62446				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	100.80251				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	100.96614				0.00	0	0
Total RED203 SPOT										0.00	0	0
Total For RED203										0.00	0	0
RED20 On 05/01/2020 Spot Bond					0.00000	100.79215				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	100.88845				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	101.33838				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	102.16587				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	101.78441				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	100.47831				0.00	0	0
Total RED601 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RED601										0.00	0	0
RED60: On 09/03/2022 Spot Bond					0.00000	100.59705				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	102.21500				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	100.72383				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	99.93740				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	100.79104				0.00	0	0
Total REDX01 SPOT										0.00	0	0
Total For REDX01										0.00	0	0
RES02I On 02/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03I On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES34 On 25/08/2019 Spot Bond					0.00000	101.52905				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	101.40245				0.00	0	0
Total RES35 SPOT										0.00	0	0
Total For RES35										0.00	0	0
RES36 On 21/10/2019 Spot Bond					0.00000	100.17019				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	99.80365				0.00	0	0
Total RES38 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RES38									0.00	0	0
RES40 On 13/10/2022 Spot Bond					0.00000	100.34034			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	101.43592			0.00	0	0
Total RES41 SPOT									0.00	0	0
Total For RES41									0.00	0	0
RES42 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
RES43 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
RES44 On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES44U SPOT									0.00	0	0
Total For RES44U									0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RMBI06 SPOT									0.00	0	0
Total For RMBI06									0.00	0	0
RW21 On 21/04/2021 Spot Bond			9.29500	101.70376	9.29500	101.67838			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			10.18000	101.04923	10.18000	101.02183		20,360,000,000,000.00	2,000,000,000	500,000,000	
Total RW23 SPOT								20,360,000,000,000.00	2,000,000,000	500,000,000	
Total For RW23								20,360,000,000,000.00	2,000,000,000	500,000,000	
RW28 On 10/12/2028 Spot Bond			11.41000	97.06421	11.41000	97.03478		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	111.97300	10.00000	111.94400		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	100.40799		0.00	254,000,000	127,000,000	
Total SBK17 SPOT								0.00	254,000,000	127,000,000	
Total For SBK17								0.00	254,000,000	127,000,000	
SBK18 On 24/10/2020 Spot Bond					0.00000	101.02351		0.00	0	2,500,000,000	
Total SBK18 SPOT								0.00	0	2,500,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBK18										0.00	0	2,500,000,000
SBK19 On 24/10/2019 Spot Bond					0.00000	100.03006				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	103.37511				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	101.69391				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	104.38335				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			10.98500	106.51288	10.98500	106.48194				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	102.96325				0.00	0	0
Total SBK24 SPOT										0.00	0	0
Total For SBK24										0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SBK24/JIBAR SPOT										0.00	0	0
Total For SBK24/JIBAR										0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	104.84564				0.00	0	0
Total SBK25 SPOT										0.00	0	0
Total For SBK25										0.00	0	0
SBK26 On 25/04/2021 Spot Bond			10.49500	103.91918	10.49500	103.88998				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	99.95697				0.00	0	0
Total SBN01 SPOT										0.00	0	0
Total For SBN01										0.00	0	0
SBS18 On 23/06/2021 Spot Bond					0.00000	102.14925				0.00	0	3,400,000,000
Total SBS18 SPOT										0.00	0	3,400,000,000
Total For SBS18										0.00	0	3,400,000,000
SBS19 On 23/06/2021 Spot Bond			9.10000	106.05562	9.10000	106.02984				0.00	0	0
Total SBS19 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS19										0.00	0	0
SBS20 On 15/05/2026 Spot Bond			10.32500	103.16081	10.32500	103.13259				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	104.73745				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	102.09688				0.00	0	0
Total SBS24 SPOT										0.00	0	0
Total For SBS24										0.00	0	0
SBS25 On 24/05/2019 Spot Bond			7.96000	104.31794	7.96000	104.29582				0.00	0	0
Total SBS25 SPOT										0.00	0	0
Total For SBS25										0.00	0	0
SBS27 On 20/02/2024 Spot Bond			9.63500	103.94583	9.63500	103.91926				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			7.99500	103.71946	7.99500	103.69724				0.00	0	0
Total SBS29 SPOT										0.00	0	0
Total For SBS29										0.00	0	0
SBS3 On 25/05/2026 Spot Bond			10.45500	91.91069	10.45500	91.88524				0.00	0	0
Total SBS3 SPOT										0.00	0	0
Total For SBS3										0.00	0	0
SBS30 On 12/06/2019 Spot Bond					0.00000	101.19872				0.00	1,098,000,000	549,000,000
Total SBS30 SPOT										0.00	1,098,000,000	549,000,000
Total For SBS30										0.00	1,098,000,000	549,000,000
SBS31 On 12/06/2027 Spot Bond			10.53500	99.53999	10.53500	99.51207				0.00	0	0
Total SBS31 SPOT										0.00	0	0
Total For SBS31										0.00	0	0
SBS33 On 19/09/2019 Spot Bond					0.00000	100.92953				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			10.16000	100.86108	10.16000	100.83347				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	100.32946				0.00	0	0
Total SBS36 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS36										0.00	0	0
SBS37 On 29/01/2020 Spot Bond			8.54500	101.33349	8.54500	101.31045				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			10.13000	97.54011	10.13000	97.51392				0.00	0	540,000,000
Total SBS38 SPOT										0.00	0	540,000,000
Total For SBS38										0.00	0	540,000,000
SBS39 On 29/01/2030 Spot Bond			10.95000	94.51138	10.95000	94.48400				0.00	0	0
Total SBS39 SPOT										0.00	0	0
Total For SBS39										0.00	0	0
SBS4 On 16/11/2021 Spot Bond			9.11000	102.56411	9.11000	102.53928				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	102.59492				0.00	0	9,000,000
Total SBS40 SPOT										0.00	0	9,000,000
Total For SBS40										0.00	0	9,000,000
SBS41 On 12/11/2022 Spot Bond			9.40000	106.54099	9.40000	106.51440				0.00	0	15,000,000
Total SBS41 SPOT										0.00	0	15,000,000
Total For SBS41										0.00	0	15,000,000
SBS42 On 12/11/2025 Spot Bond			10.22000	107.00673	10.22000	106.97775				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			10.54500	106.59597	10.54500	106.56620				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	101.97836				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	102.82622				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			9.43000	106.39690	9.43000	106.37027				0.00	0	16,000,000
Total SBS46 SPOT										0.00	0	16,000,000
Total For SBS46										0.00	0	16,000,000
SBS47 On 15/02/2023 Spot Bond					0.00000	103.45250				0.00	0	0
Total SBS47 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS47										0.00	0	0
SBS48 On 31/01/2020 Spot Bond					0.00000	100.30080				0.00	0	0
Total SBS48 SPOT										0.00	0	0
Total For SBS48										0.00	0	0
SBS49 On 31/01/2022 Spot Bond					0.00000	100.82595				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			9.79500	101.38189	9.79500	101.35555				0.00	0	0
Total SBS50 SPOT										0.00	0	0
Total For SBS50										0.00	0	0
SBS51 On 31/01/2024 Spot Bond			10.35000	10.35000	10.35000	100.07321				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	100.99224				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	100.94875				0.00	0	0
Total SBS53 SPOT										0.00	0	0
Total For SBS53										0.00	0	0
SBS54 On 12/06/2020 Spot Bond					0.00000	101.60096				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	102.12724				0.00	24,000,000	8,000,000
Total SBS55 SPOT										0.00	24,000,000	8,000,000
Total For SBS55										0.00	24,000,000	8,000,000
SBS56 On 12/06/2022 Spot Bond			9.39500	9.39500	9.39500	102.04081				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	102.13920				0.00	6,000,000,000	3,000,000,000
Total SBS57 SPOT										0.00	6,000,000,000	3,000,000,000
Total For SBS57										0.00	6,000,000,000	3,000,000,000
SBS58 On 12/06/2027 Spot Bond					0.00000	103.07741				0.00	0	0
Total SBS58 SPOT										0.00	0	0
Total For SBS58										0.00	0	0
SBS59 On 09/10/2020 Spot Bond					0.00000	100.45429				0.00	0	0
Total SBS59 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS59										0.00	0	0
SBS60 On 18/01/2023 Spot Bond					0.00000	100.26152				0.00	0	0
Total SBS60 SPOT										0.00	0	0
Total For SBS60										0.00	0	0
SBS111 On 07/12/2023 Spot Bond			3.93000	288.06745	3.93000	287.95970				0.00	0	0
Total SBS111 SPOT										0.00	0	0
Total For SBSI11										0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			4.37500	4.37500	4.37500	203.35943				0.00	0	0
Total SBSI14 SPOT										0.00	0	0
Total For SBSI14										0.00	0	0
SBT101 On 31/03/2022 Spot Bond					0.00000	103.27612				0.00	100,000,000	100,000,000
Total SBT101 SPOT										0.00	100,000,000	100,000,000
Total For SBT101										0.00	100,000,000	100,000,000
SBT102 On 30/09/2022 Spot Bond					0.00000	102.42279				0.00	0	0
Total SBT102 SPOT										0.00	0	0
Total For SBT102										0.00	0	0
SBT201 On 13/02/2023 Spot Bond					0.00000	104.26479				0.00	0	0
Total SBT201 SPOT										0.00	0	0
Total For SBT201										0.00	0	0
SGI004 On 20/01/2021 Spot Bond					0.00000	100.65435				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	100.65450				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	100.57030				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	111.97300	10.00000	111.94400				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	103.32331				0.00	0	0
Total SLI4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SLI4									0.00	0	0
SLRA1 On 15/08/2019 Spot Bond					0.00000	101.80871			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	101.85964			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	101.76141			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	101.81262			0.00	0	0
Total SLRA4 SPOT									0.00	0	0
Total For SLRA4									0.00	0	0
SLRB1 On 15/08/2019 Spot Bond					0.00000	101.89058			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	101.91077			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	101.91478			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	101.92512			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	102.05631			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	102.09887			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	102.00268			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	102.04780			0.00	0	0
Total SLRC4 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SLRC4										0.00	0	0
SNT02 On 12/04/2021 Spot Bond					0.00000	102.29519				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			10.98500	10.98500	10.98500	103.24399				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	102.34694				0.00	0	0
Total SNT04 SPOT										0.00	0	0
Total For SNT04										0.00	0	0
SPDA1 On 21/08/2021 Spot Bond					0.00000	102.26981				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA1 On 21/08/2020 Spot Bond					0.00000	101.79037				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	101.65618				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	102.00386				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	102.01247				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	101.66633				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	102.06073				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	101.26641				0.00	0	0
Total SPG002 SPOT										0.00	0	0
Total For SPG002										0.00	0	0
SPG00 On 31/10/2019 Spot Bond					0.00000	100.57167				0.00	0	0
Total SPG003 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SPG003										0.00	0	0
SPG00 On 27/09/2023 Spot Bond					0.00000	100.79571				0.00	0	0
Total SPG004 SPOT										0.00	0	0
Total For SPG004										0.00	0	0
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS039U SPOT										0.00	0	0
Total For SS039U										0.00	0	0
SS040L On 18/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS040U SPOT										0.00	0	0
Total For SS040U										0.00	0	0
SS041L On 29/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS041U SPOT										0.00	0	0
Total For SS041U										0.00	0	0
SS042L On 02/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS042U SPOT										0.00	0	0
Total For SS042U										0.00	0	0
SS043L On 04/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS043U SPOT										0.00	0	0
Total For SS043U										0.00	0	0
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS044U SPOT										0.00	0	0
Total For SS044U										0.00	0	0
SS045L On 09/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS045U SPOT										0.00	0	0
Total For SS045U										0.00	0	0
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS046U SPOT										0.00	0	0
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			8.69500	99.44971	8.69500	99.42646				0.00	0	0
Total SSA06 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSA06										0.00	0	0
SSN00: On 31/03/2021 Spot Bond			9.46500	94.79881	9.46500	94.77473				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN00: On 31/03/2021 Spot Bond			9.46500	94.79881	9.46500	94.77473				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			4.42000	4.42000	4.42000	122.04051				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			10.81000	102.07918	10.81000	102.04983				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN02: On 28/02/2031 Spot Bond			11.73500	70.67385	11.73500	70.65160				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	100.16937				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	100.30255				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	100.84459				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	101.47241				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	101.02788				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	101.39493				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	101.81712				0.00	0	0
Total SSN035 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN035										0.00	0	0
SSN03: On 01/06/2021 Spot Bond					0.00000	101.47566				0.00	0	80,000,000
Total SSN037 SPOT										0.00	0	80,000,000
Total For SSN037										0.00	0	80,000,000
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	102.43754				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	100.34411				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			10.03500	99.52828	10.03500	99.50150				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN04: On 31/01/2038 Spot Bond			4.16000	105.35947	4.16000	105.31947				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	100.32797				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	99.94817				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	100.46595				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	287.70813				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	108.61098				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	100.06179				0.00	400,000,000	400,000,000
Total SSN052 SPOT										0.00	400,000,000	400,000,000
Total For SSN052										0.00	400,000,000	400,000,000
SSN05: On 26/10/2020 Spot Bond			7.94700	100.87635	7.94700	100.85475				0.00	0	0
Total SSN053 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN053										0.00	0	0
SSN05: On 26/10/2022 Spot Bond					0.00000	100.06658				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	99.84320				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	100.23124				0.00	0	0
Total SSN058 SPOT										0.00	0	0
Total For SSN058										0.00	0	0
SSN06: On 05/10/2022 Spot Bond					0.00000	100.53453				0.00	0	0
Total SSN060 SPOT										0.00	0	0
Total For SSN060										0.00	0	0
SSN06: On 31/03/2028 Spot Bond			4.23000	4.23000	4.23000	168.16590				0.00	0	0
Total SSN061 SPOT										0.00	0	0
Total For SSN061										0.00	0	0
SSN06: On 31/01/2025 Spot Bond			4.07500	4.07500	4.07500	124.47630				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			4.50000	4.50000	4.50000	100.23330				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			4.30500	4.30500	4.30500	89.26020				0.00	0	0
Total SSN064 SPOT										0.00	0	0
Total For SSN064										0.00	0	0
SSN06: On 31/03/2028 Spot Bond			4.19000	4.19000	4.19000	168.71430				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	101.53029				0.00	0	0
Total SSN068 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN068										0.00	0	0
SSN06: On 28/05/2023 Spot Bond					0.00000	101.51175				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	101.46615				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	101.61949				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
Total For SSN072										0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	101.04804				0.00	0	0
Total SSN073 SPOT										0.00	0	0
Total For SSN073										0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	101.03211				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	100.99658				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	100.34907				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	99.95994				0.00	0	0
Total SSN079 SPOT										0.00	0	0
Total For SSN079										0.00	0	0
SSN08: On 16/08/2020 Spot Bond					0.00000	101.61639				0.00	0	0
Total SSN080 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN080										0.00	0	0
SSN08 On 27/08/2024 Spot Bond					0.00000	101.57850				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	101.21946				0.00	0	0
Total SSN082 SPOT										0.00	0	0
Total For SSN082										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			10.28000	94.49873	10.28000	94.47271				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	101.90414				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			8.51000	102.09429	8.51000	102.07118				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	101.68875				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			8.41000	105.28552	8.41000	105.26196				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	101.68502				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			8.51000	104.89715	8.51000	104.87339				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	101.50022				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			8.46000	103.93593	8.46000	103.91252				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	101.56604				0.00	0	0
Total T13A21 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For T13A21										0.00	0	0
T14A1C On 21/11/2019 Spot Bond					0.00000	101.63374				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	101.67115				0.00	0	0
Total T14A11 SPOT										0.00	0	0
Total For T14A11										0.00	0	0
T14A12 On 21/11/2021 Spot Bond			8.55000	105.60377	8.55000	105.57975				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
T15OM On 21/11/2018 Spot Bond					0.00000	101.49271				0.00	0	0
Total T15OM1 SPOT										0.00	0	0
Total For T15OM1										0.00	0	0
T15OM On 21/05/2019 Spot Bond					0.00000	101.48147				0.00	0	0
Total T15OM2 SPOT										0.00	0	0
Total For T15OM2										0.00	0	0
TFS12 On 20/03/2019 Spot Bond					0.00000	100.88357				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS13 On 06/07/2020 Spot Bond					0.00000	100.49797				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	101.87976				0.00	0	0
Total TFS139 SPOT										0.00	0	0
Total For TFS139										0.00	0	0
TFS141 On 28/10/2019 Spot Bond					0.00000	100.42698				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	100.00000				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	101.34144				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	100.92559				0.00	0	0
Total TFS145 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TFS145										0.00	0	0
TFS147 On 12/10/2020 Spot Bond					0.00000	100.64959				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	100.45740				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	99.95831				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS15C On 16/11/2018 Spot Bond					0.00000	101.60725				0.00	0	0
Total TFS150 SPOT										0.00	0	0
Total For TFS150										0.00	0	0
TFS151 On 30/11/2020 Spot Bond					0.00000	101.34621				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TFS15z On 25/04/2019 Spot Bond					0.00000	100.12548				0.00	200,000,000	200,000,000
Total TFS152 SPOT										0.00	200,000,000	200,000,000
Total For TFS152										0.00	200,000,000	200,000,000
TFS15c On 06/07/2021 Spot Bond					0.00000	100.42317				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	100.48096				0.00	0	0
Total TFS154 SPOT										0.00	0	0
Total For TFS154										0.00	0	0
TFS15€ On 03/09/2021 Spot Bond					0.00000	101.24264				0.00	0	0
Total TFS155 SPOT										0.00	0	0
Total For TFS155										0.00	0	0
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.26845				0.00	0	0
Total TFS156 SPOT										0.00	0	0
Total For TFS156										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
TH12Az On 21/08/2019 Spot Bond					0.00000	101.63380				0.00	0	0
Total TH12A2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12A2										0.00	0	0
TH12A: On 21/08/2019 Spot Bond			8.46000	8.46000	8.46000	102.24357				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A: On 21/08/2019 Spot Bond					0.00000	101.67141				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A: On 21/08/2019 Spot Bond			8.37000	101.73434	8.37000	101.71167				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A: On 21/08/2019 Spot Bond					0.00000	101.67141				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			8.48000	101.43002	8.48000	101.40713				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	101.75601				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	101.75601				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	101.75601				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	101.75601				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	102.52462				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	102.52462				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	101.90636				0.00	0	0
Total TH12C3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12C3										0.00	0	0
TH12C On 21/08/2019 Spot Bond					0.00000	101.90448				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	102.51640				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	102.50883				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D On 21/08/2019 Spot Bond					0.00000	102.56184				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	102.50515				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	101.91990				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A On 21/08/2020 Spot Bond			8.61000	102.91651	8.61000	102.89293				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	102.69570				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			8.50000	103.66744	8.50000	103.64400				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	101.75589				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	101.75777				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	101.78778				0.00	0	0
Total TH13B3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TH13B3									0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.75042			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	101.75026			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	101.88741			0.00	0	0
Total TH13C1 SPOT									0.00	0	0
Total For TH13C1									0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.90243			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	101.88115			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	101.91848			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	101.99070			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	102.50663			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	102.50663			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	102.53310			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	102.50521			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	102.54411			0.00	0	0
Total TH13D5 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13D5										0.00	0	0
TH14A: On 21/11/2019 Spot Bond					0.00000	102.09652				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	101.69745				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A: On 21/11/2021 Spot Bond			9.19500	106.79497	9.19500	106.76889				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A: On 21/11/2019 Spot Bond					0.00000	102.03675				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A: On 21/11/2021 Spot Bond					0.00000	103.03960				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A: On 21/11/2021 Spot Bond			9.24500	103.01363	9.24500	104.35361				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	101.81201				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	102.28216				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	101.73314				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	101.90588				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	103.44296				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	101.84581				0.00	0	0
Total TH14C3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH14C3										0.00	0	0
TH14D On 21/11/2021 Spot Bond					0.00000	102.46847				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D On 21/11/2021 Spot Bond					0.00000	102.42912				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D On 21/11/2021 Spot Bond					0.00000	103.63208				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
TH15A On 21/11/2020 Spot Bond					0.00000	101.61472				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	101.65244				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	104.28330				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	101.60345				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	101.94352				0.00	0	0
Total TH15A5 SPOT										0.00	0	0
Total For TH15A5										0.00	0	0
TH15B On 21/11/2022 Spot Bond					0.00000	101.69378				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	101.67875				0.00	0	0
Total TH15B2 SPOT										0.00	0	0
Total For TH15B2										0.00	0	0
TH15C On 21/11/2022 Spot Bond					0.00000	101.78208				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	101.75578				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
TH15D On 21/11/2022 Spot Bond					0.00000	102.32818			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	102.23442			0.00	0	0
Total TH15D2 SPOT									0.00	0	0
Total For TH15D2									0.00	0	0
TH9A1 On 18/07/2019 Spot Bond					0.00000	100.71333			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	100.28214			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	101.80168			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	100.97783			0.00	0	0
Total THE9D4 SPOT									0.00	0	0
Total For THE9D4									0.00	0	0
TL20 On 22/02/2020 Spot Bond			8.18000	8.18000	8.18000	101.37982		4,090,000,000,000.00	500,000,000	1,340,000,000	
Total TL20 SPOT								4,090,000,000,000.00	500,000,000	1,340,000,000	
Total For TL20								4,090,000,000,000.00	500,000,000	1,340,000,000	
TL20/R On 22/02/2020 Spot Bond			100.00000	47.42496	100.00000	47.33498		0.00	0	0	
TL20/R On 25/11/2020 Spot Bond			10.00000	111.97300	10.00000	111.94400		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	101.28513		0.00	0	0	
Total TL22 SPOT								0.00	0	0	
Total For TL22								0.00	0	0	
TL23 On 05/09/2022 Spot Bond					0.00000	101.30006		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			9.82500	98.88473	9.82500	98.85853		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TL24 SPOT									0.00	0	0
Total For TL24									0.00	0	0
TL25 On 04/09/2024 Spot Bond			10.33500	98.15990	10.33500	98.13258			0.00	0	60,000,000
Total TL25 SPOT									0.00	0	60,000,000
Total For TL25									0.00	0	60,000,000
TL26 On 25/11/2024 Spot Bond					0.00000	101.56658			0.00	0	0
Total TL26 SPOT									0.00	0	0
Total For TL26									0.00	0	0
TL27 On 24/04/2023 Spot Bond					0.00000	100.02114			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			10.58000	94.15928	10.58000	94.13261			0.00	0	0
Total TL28 SPOT									0.00	0	0
Total For TL28									0.00	0	0
TL29 On 24/04/2025 Spot Bond					0.00000	100.02501			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	100.75000			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	100.77618			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			9.14500	103.52019	9.14500	103.49462		18,290,000,000.00	2,000,000	31,942,783,400	
Total TN20 SPOT								18,290,000,000.00	2,000,000	31,942,783,400	
Total For TN20								18,290,000,000.00	2,000,000	31,942,783,400	
TN20/R On 17/09/2020 Spot Bond			100.00000	31.02842	100.00000	30.95899		0.00	0	0	
Total TN20/R208 SPOT								0.00	0	0	
Total For TN20/R208								0.00	0	0	
TN20U On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total TN20U SPOT								0.00	0	0	
Total For TN20U								0.00	0	0	
TN21U On 13/05/2021 Spot Bond			100.00000	25.37273	100.00000	25.31688		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			10.14500	102.32719	10.14500	102.29967		0.00	0	16,030,900,000	

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 TN23 SPOT										0.00	0	16,030,900,000
Total For TN23										0.00	0	16,030,900,000
TN23/R On 06/11/2023 Spot Bond			100.00000	12.15788	100.00000	12.13111				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			11.13500	94.16912	11.13500	94.14140			6,681,000,000,000.00		600,000,000	27,481,100,000
Total TN25 SPOT									6,681,000,000,000.00		600,000,000	27,481,100,000
Total For TN25									6,681,000,000,000.00		600,000,000	27,481,100,000
TN25/R On 19/08/2025 Spot Bond			100.00000	11.49673	100.00000	11.47143				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			11.20000	91.20945	11.20000	91.18245				0.00	0	1,300,000,000
Total TN27 SPOT										0.00	0	1,300,000,000
Total For TN27										0.00	0	1,300,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	12.97558	100.00000	12.94702				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			11.66500	93.18239	11.66500	93.15337				0.00	0	13,620,000,000
Total TN30 SPOT										0.00	0	13,620,000,000
Total For TN30										0.00	0	13,620,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	119.59872	8.00000	119.57295				0.00	0	0
Total TN30/R2030 SPOT										0.00	0	0
Total For TN30/R2030										0.00	0	0
TN40 On 09/10/2040 Spot Bond			12.31500	88.81893	12.31500	88.78978				0.00	0	8,800,000,000
Total TN40 SPOT										0.00	0	8,800,000,000
Total For TN40										0.00	0	8,800,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	100.60592	10.75000	100.57699				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	111.97300	10.00000	111.94400				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0 On 10/04/2019 Spot Bond					0.00000	100.56902				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TPDA0 On 30/11/2018 Spot Bond					0.00000	101.44133				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TPDA06 SPOT										0.00	0	0
Total For TPDA06										0.00	0	0
TPDA06 On 30/11/2020 Spot Bond			9.50500	103.93627	9.50500	103.91005				0.00	0	0
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TRA2A On 14/12/2020 Spot Bond					0.00000	101.11104				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			8.76000	105.35546	8.76000	105.33078				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2A On 14/12/2020 Spot Bond					0.00000	101.11104				0.00	0	0
Total TRA2A5 SPOT										0.00	0	0
Total For TRA2A5										0.00	0	0
TRA2A On 14/12/2020 Spot Bond			8.56000	8.56000	8.56000	105.76238				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	101.19021				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	101.22064				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	101.34834				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	101.39694				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	101.71226				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	101.71226				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRA3A On 14/11/2018 Spot Bond					0.00000	101.63957				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA3A1 SPOT										0.00	0	0
Total For TRA3A1										0.00	0	0
TRA3A: On 14/11/2020 Spot Bond					0.00000	101.79493				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	101.84068				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			9.73500	101.77281	9.73500	101.74277				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	101.64170				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	101.78457				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	101.82409				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	102.13915				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	102.09564				0.00	0	0
Total TRA3B2 SPOT										0.00	0	0
Total For TRA3B2										0.00	0	0
TRAA2: On 14/06/2019 Spot Bond					0.00000	101.09893				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	101.33420				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	101.12950				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	102.14197				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2019 Spot Bond					0.00000	102.95731				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	100.07800				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC27 On 29/10/2018 Spot Bond					0.00000	101.83132				0.00	0	0
Total TWC277 SPOT										0.00	0	0
Total For TWC277										0.00	0	0
TWC27 On 14/11/2018 Spot Bond					0.00000	101.53432				0.00	0	0
Total TWC278 SPOT										0.00	0	0
Total For TWC278										0.00	0	0
TWC27 On 16/11/2018 Spot Bond					0.00000	101.49160				0.00	0	0
Total TWC279 SPOT										0.00	0	0
Total For TWC279										0.00	0	0
TWC28 On 27/11/2018 Spot Bond					0.00000	101.28900				0.00	0	0
Total TWC280 SPOT										0.00	0	0
Total For TWC280										0.00	0	0
TWC28 On 09/10/2019 Spot Bond					0.00000	100.38921				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	100.34824				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	100.22558				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	100.10253				0.00	0	0
Total TWC284 SPOT										0.00	0	0
Total For TWC284										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.67300	103.79234	9.67300	103.76527				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			11.21000	102.05462	11.21000	102.02388				0.00	0	95,000,000

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 UG26 SPOT										0.00	0	95,000,000
Total For UG26										0.00	0	95,000,000
VCJA1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA1U SPOT										0.00	0	0
Total For VCJA1U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VCJB5U SPOT										0.00	0	0
Total For VCJB5U										0.00	0	0
VCJB6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB6U SPOT										0.00	0	0
Total For VCJB6U										0.00	0	0
VCJB7L On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB7U SPOT										0.00	0	0
Total For VCJB7U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VCPB3U SPOT										0.00	0	0
Total For VCPB3U										0.00	0	0
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB4U SPOT										0.00	0	0
Total For VCPB4U										0.00	0	0
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB5U SPOT										0.00	0	0
Total For VCPB5U										0.00	0	0
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB6U SPOT										0.00	0	0
Total For VCPB6U										0.00	0	0
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB7U SPOT										0.00	0	0
Total For VCPB7U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA06U SPOT										0.00	0	0
Total For VJA06U										0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VKC24 On 20/02/2019 Spot Bond					0.00000	101.57139				0.00	0	0
Total VKC24 SPOT										0.00	0	0
Total For VKC24										0.00	0	0
VKC27 On 05/12/2018 Spot Bond					0.00000	101.09598				0.00	0	0
Total VKC27 SPOT										0.00	0	0
Total For VKC27										0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	101.18007				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	100.85488				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	101.03527				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	100.51397				0.00	0	0

Contract 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	100.16967				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	100.06875				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	101.49181				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	101.50884				0.00	1,000,000,000	500,000,000
Total VKE14 SPOT										0.00	1,000,000,000	500,000,000
Total For VKE14										0.00	1,000,000,000	500,000,000
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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
VR834L On 25/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR834U SPOT										0.00	0	0
Total For VR834U										0.00	0	0
VR835L On 26/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR835U SPOT										0.00	0	0
Total For VR835U										0.00	0	0
VR836L On 28/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR836U SPOT										0.00	0	0
Total For VR836U										0.00	0	0
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			000,000,000,000,000.00	50,000,000,000	50,000,000,000	

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 VR838U SPOT									10,000,000,000,000.00	50,000,000,000	50,000,000,000
Total For VR838U									10,000,000,000,000.00	50,000,000,000	50,000,000,000
VR839L On 28/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR839U SPOT									0.00	0	0
Total For VR839U									0.00	0	0
VRI712 On 11/12/2018 Spot Bond					0.00000	101.03898			0.00	0	0
Total VRI712 SPOT									0.00	0	0
Total For VRI712									0.00	0	0
WHL01 On 10/10/2020 Spot Bond					0.00000	100.83891			0.00	2,480,000,000	1,240,000,000
Total WHL01 SPOT									0.00	2,480,000,000	1,240,000,000
Total For WHL01									0.00	2,480,000,000	1,240,000,000
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	100.62637			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	100.64032			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		200,000,000,000,000.00	32,000,000,000	32,000,000,000	
Total WHL05U SPOT								10,000,000,000,000.00	32,000,000,000	32,000,000,000	
Total For WHL05U								10,000,000,000,000.00	32,000,000,000	32,000,000,000	
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			6.70000	105.06566	6.70000	105.04684			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total WSP3 SPOT										0.00	0	0
Total For WSP3										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			7.50000	105.97456	7.50000	105.95336				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			8.72000	104.41234	8.72000	104.38813				0.00	0	0
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
WSP5/f On 28/05/2021 Spot Bond			100.00000	23.90596	100.00000	23.85334				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			6.08500	94.65088	6.08500	94.63520				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										1.32e+017	061,377,865,200	586,276,842,202
Total for SPOT :										1.32e+017	061,377,865,200	586,276,842,202
Total Futures										1.32e+017	061,378,336,428	586,278,059,788
Total Options										8 245 300.00	6,000	116,160
Grand Total:										1.32e+017	061,378,342,428	586,278,175,948