



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 26/10/2018

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			11.32879	73.83424	11.43052	73.26450			0.00	0	7,037
ES33 On 07/02/2019 Bond Future			11.46330	75.32131	11.56884	74.74174			0.00	0	494
ES33 On 02/05/2019 Bond Future			11.57180	72.87003	11.68090	72.28029			0.00	0	0
ES33 On 01/08/2019 Bond Future			11.67932	74.34660	11.79199	73.74720			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			11.56335	75.67526	11.67002	75.00592			0.00	0	0
ES42 On 07/02/2019 Bond Future			11.69131	77.19940	11.80196	76.51832			0.00	0	5,169
ES42 On 02/05/2019 Bond Future			11.80030	74.31268	11.91482	73.61951			0.00	0	0
ES42 On 01/08/2019 Bond Future			11.90644	75.81904	12.02472	75.11424			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			132.13809	132.13809	132.57654	132.57654			0.00	0	171
I2025 On 07/02/2019 Bond Future			133.42029	133.42029	133.87065	133.87065			0.00	0	355
I2025 On 02/05/2019 Bond Future			135.82435	135.82435	136.28300	136.28300			0.00	0	0
I2025 On 01/08/2019 Bond Future			138.55889	138.55889	139.03120	139.03120			0.00	0	0

Contract 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												0.00	0	526
Total For I2025												0.00	0	526
I2029	On	01/11/2018	Bond Future			100.12651	100.12651	100.81088	100.81088			0.00	0	1,648
I2029	On	07/02/2019	Bond Future			102.16992	102.16992	102.87052	102.87052			0.00	0	2,954
I2029	On	02/05/2019	Bond Future			102.93773	102.93773	103.65111	103.65111			0.00	0	0
I2029	On	01/08/2019	Bond Future			105.04564	105.04564	105.77690	105.77690			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			102.70740	102.70740	103.19513	103.19513			0.00	0	603
I2033	On	07/02/2019	Bond Future			104.80357	104.80357	105.30357	105.30357			0.00	0	5,770
I2033	On	02/05/2019	Bond Future			105.54630	105.54630	106.05542	106.05542			0.00	0	0
I2033	On	01/08/2019	Bond Future			107.70757	107.70757	108.23044	108.23044			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			122.79404	122.79404	122.77480	122.77480			122,794,040.00	1,000	517
I2038	On	07/02/2019	Bond Future			123.70867	123.70867	123.69196	123.69196			123,708,670.00	1,000	9,833
I2038	On	02/05/2019	Bond Future			125.93790	125.93790	125.92097	125.92097			0.00	0	0
I2038	On	01/08/2019	Bond Future			128.46414	128.46414	128.45082	128.45082			0.00	0	0
Total I2038 Future												246,502,710.00	2,000	10,350
Total For I2038												246,502,710.00	2,000	10,350
I2046	On	01/11/2018	Bond Future			116.25197	116.25197	116.67834	116.67834			0.00	0	2,017
I2046	On	07/02/2019	Bond Future			118.62454	118.62454	119.06226	119.06226			0.00	0	10,065
I2046	On	02/05/2019	Bond Future			119.07569	119.07569	119.52150	119.52150			0.00	0	0
I2046	On	01/08/2019	Bond Future			121.51430	121.51430	121.97297	121.97297			0.00	0	0
Total I2046 Future												0.00	0	12,082
Total For I2046												0.00	0	12,082
I2050	On	01/11/2018	Bond Future			121.36968	121.36968	122.75356	122.75356			0.00	0	2,795
I2050	On	07/02/2019	Bond Future			122.07446	122.07446	123.48956	123.48956			0.00	0	10,049
I2050	On	02/05/2019	Bond Future			124.27426	124.27426	125.71484	125.71484			0.00	0	0
I2050	On	01/08/2019	Bond Future			125.00026	125.00026	126.47437	126.47437			0.00	0	0
Total I2050 Future												0.00	0	12,844
Total For I2050												0.00	0	12,844
R186	On	01/11/2018	Bond Future			9.32641	110.51917	9.37763	110.22002		6.93	221,038,340.00	2,000	20,745
R186	On	07/02/2019	Bond Future			9.41418	107.43805	9.46759	107.13536		7.44	451,239,810.00	4,200	50,606
R186	On	02/05/2019	Bond Future			9.48501	109.35055	9.54080	109.04257		7.31	0.00	0	0
R186	On	01/08/2019	Bond Future			9.54666	106.26259	9.60456	105.95180		7.38	0.00	0	0
Total R186 Future												672,278,150.00	6,200	71,351
R186	On	01/11/2018	Bond Future	8.52	Put			5,157.92000	5.15792	4,858,770	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			5,530.92000	5.53092	5,231,770	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			0.92000	0.00092	1,170	6.66	0.00	0	0
R186	On	01/11/2018	Bond Future	8.90	Put			2,833.90000	2.83390	2,535,000	6.66	0.00	0	2,500
R186	On	01/11/2018	Bond Future	9.14	Call			45.15000	0.04515	63,630	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			5,033.95000	5.03395	4,734,800	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			1,442.39000	1.44239	1,161,720	6.85	0.00	0	5,000
R186	On	01/11/2018	Bond Future	7.96	Put			8,703.43000	8.70343	8,404,280	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			5,095.91000	5.09591	4,796,760	6.39	0.00	0	0
R186	On	07/02/2019	Bond Future	9.27	Put			2,304.88000	2.30488	2,120,330	7.30	0.00	0	0
R186	On	07/02/2019	Bond Future	9.27	Call			1,179.39000	1.17939	1,297,530	7.30	0.00	0	1,170
R186	On	07/02/2019	Bond Future	8.77	Put			4,382.30000	4.38230	4,126,960	6.92	0.00	0	0
R186	On	07/02/2019	Bond Future	8.77	Call			337.93000	0.33793	385,280	6.92	0.00	0	1,170
R186	On	07/02/2019	Bond Future	9.38	Put			1,952.94000	1.95294	1,786,080	7.37	0.00	0	0
R186	On	07/02/2019	Bond Future	9.38	Call			1,455.95000	1.45595	1,591,780	7.37	0.00	0	6,000
R186	On	07/02/2019	Bond Future	9.10	Call			815.99000	0.81599	907,560	7.18	0.00	0	0
R186	On	07/02/2019	Bond Future	9.10	Put			2,922.39000	2.92239	2,711,270	7.18	0.00	0	1,000
R186	On	07/02/2019	Bond Future	9.90	Call			3,223.96000	3.22396	3,436,600	7.78	0.00	0	0
R186	On	07/02/2019	Bond Future	9.90	Put			814.65000	0.81465	724,600	7.78	0.00	0	1,000
R186	On	07/02/2019	Bond Future	9.92	Call			3,305.44000	3.30544	3,520,520	7.80	0.00	0	0
R186	On	07/02/2019	Bond Future	9.92	Put			786.45000	0.78645	698,840	7.80	0.00	0	1,170
R186	On	07/02/2019	Bond Future	8.20	Call			48.88000	0.04888	58,070	6.77	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Put			7,548.91000	7.54891	7,255,410	6.77	0.00	0	0
R186	On	07/02/2019	Bond Future	8.30	Put			6,954.40000	6.95440	6,664,460	6.77	0.00	0	0
R186	On	07/02/2019	Bond Future	8.30	Call			70.75000	0.07075	83,500	6.77	0.00	0	210
R186	On	07/02/2019	Bond Future	8.50	Put			5,804.30000	5.80430	5,524,760	6.77	0.00	0	0
R186	On	07/02/2019	Bond Future	8.50	Call			140.41000	0.14041	163,560	6.77	0.00	0	1,000
R186	On	07/02/2019	Bond Future	8.21	Call			50.77000	0.05077	60,270	6.77	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Put			7,488.97000	7.48897	7,195,780	6.77	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Call			52.71000	0.05271	62,540	6.77	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Put			7,429.12000	7.42912	7,136,260	6.77	0.00	0	0
R186	On	02/05/2019	Bond Future	8.70	Put			5,308.32000	5.30832	5,057,960	6.64	0.00	0	0
R186	On	02/05/2019	Bond Future	8.70	Call			539.40000	0.53940	597,020	6.64	0.00	0	200
R186	On	02/05/2019	Bond Future	9.30	Put			2,988.38000	2.98838	2,806,100	7.17	0.00	0	0
R186	On	02/05/2019	Bond Future	9.20	Put			3,314.88000	3.31488	3,120,580	7.09	0.00	0	0
R186	On	02/05/2019	Bond Future	9.20	Call			1,415.03000	1.41503	1,528,710	7.09	0.00	0	90
R186	On	02/05/2019	Bond Future	8.62	Put			5,683.35000	5.68335	5,425,330	6.57	0.00	0	0

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R186	On	02/05/2019	Bond Future	9.00	Put			4,039.53000	4.03953	3,821,630	6.92	0.00	0	0
R186	On	02/05/2019	Bond Future	9.00	Call			1,003.88000	1.00388	1,093,960	6.92	0.00	0	7,000
R186	On	02/05/2019	Bond Future	9.75	Call			2,954.89000	2.95489	3,133,070	7.51	0.00	0	0
R186	On	02/05/2019	Bond Future	10.07	Put			1,264.48000	1.26448	1,166,270	7.88	0.00	0	200
R186	On	02/05/2019	Bond Future	9.96	Call			3,707.46000	3.70746	3,907,090	7.75	0.00	0	0
R186	On	02/05/2019	Bond Future	9.96	Put			1,430.52000	1.43052	1,322,170	7.75	0.00	0	90
R186	On	02/05/2019	Bond Future	9.03	Call			1,060.06000	1.06006	1,153,600	6.95	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Put			3,924.34000	3.92434	3,709,900	6.95	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Call			1,022.30000	1.02230	1,113,530	6.93	0.00	0	0
R186	On	02/05/2019	Bond Future	8.62	Call			446.14000	0.44614	496,100	6.57	0.00	0	90
R186	On	02/05/2019	Bond Future	8.50	Put			6,273.03000	6.27303	6,004,560	6.46	0.00	0	0
R186	On	02/05/2019	Bond Future	8.50	Call			328.52000	0.32852	368,030	6.46	0.00	0	7,000
R186	On	02/05/2019	Bond Future	9.30	Call			1,650.61000	1.65061	1,776,310	7.17	0.00	0	200
R186	On	02/05/2019	Bond Future	10.07	Call			4,128.19000	4.12819	4,337,960	7.88	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Put			4,000.79000	4.00079	3,784,040	6.93	0.00	0	0
R186	On	02/05/2019	Bond Future	9.75	Put			1,810.44000	1.81044	1,680,640	7.51	0.00	0	7,000
R186	On	02/05/2019	Bond Future	9.02	Call			1,041.21000	1.04121	1,133,600	6.94	0.00	0	0
R186	On	02/05/2019	Bond Future	9.02	Put			3,962.58000	3.96258	3,746,990	6.94	0.00	0	0
R186	On	01/08/2019	Bond Future	9.53	Call			2,552.03000	2.55203	2,702,130	7.41	0.00	0	0
R186	On	01/08/2019	Bond Future	9.53	Put			2,952.47000	2.95247	2,791,780	7.41	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Call			2,580.41000	2.58041	2,731,480	7.42	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Put			2,927.03000	2.92703	2,767,310	7.42	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Call			2,523.42000	2.52342	2,672,550	7.40	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Put			2,977.72000	2.97772	2,816,060	7.40	0.00	0	0
Total R186 Option												0.00	0	52,090
Total For R186												672,278,150.00	6,200	123,441
R197	On	01/11/2018	Bond Future			301.57755	301.57755	301.53215	301.53215			0.00	0	3
R197	On	07/02/2019	Bond Future			300.38081	300.38081	300.34141	300.34141			0.00	0	2,350
R197	On	02/05/2019	Bond Future			305.79340	305.79340	305.75336	305.75336			0.00	0	0
R197	On	01/08/2019	Bond Future			304.49412	304.49412	304.46291	304.46291			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			234.96218	234.96218	235.47286	235.47286			93,984,872.00	400	1,351
R202	On	07/02/2019	Bond Future			235.85273	235.85273	236.37894	236.37894			94,341,092.00	400	8,794
R202	On	02/05/2019	Bond Future			240.10241	240.10241	240.63837	240.63837			0.00	0	0
R202	On	01/08/2019	Bond Future			241.00277	241.00277	241.55730	241.55730			192,802,216.00	800	0
Total R202 Future												381,128,180.00	1,600	10,145
Total For R202												381,128,180.00	1,600	10,145
R2023	On	01/11/2018	Bond Future			8.60683	98.38067	8.66323	98.18477		3.95	400,212,565.56	4,068	14,103

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R2023	On	07/02/2019	Bond Future			8.69456	100.36212	8.75479	100.16453		3.90	725,317,041.24	7,227	51,459
R2023	On	02/05/2019	Bond Future			8.75301	98.21794	8.81743	98.01692		4.21	0.00	0	0
R2023	On	01/08/2019	Bond Future			8.79140	100.20751	8.85995	100.00559		4.12	0.00	0	0
Total R2023 Future												1,125,529,606.80	11,295	65,562
R2023	On	01/11/2018	Bond Future	10.58	Call			6,378.53000	6.37853	6,574,430	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			6,410.43000	6.41043	6,606,330	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			6,346.62000	6.34662	6,542,520	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			11.67000	0.01167	9,090	4.98	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.57	Call			5,742.00000	5.74200	5,936,840	4.98	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.57	Put			12.51000	0.01251	9,760	4.98	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Call			5,771.96000	5.77196	5,966,890	4.98	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Put			12.08000	0.01208	9,420	4.98	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Call			5,801.93000	5.80193	5,996,940	4.98	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Put			1,820.04000	1.82004	1,687,830	3.99	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Call			647.62000	0.64762	717,300	4.00	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Put			1,801.09000	1.80109	1,669,750	4.00	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Call			660.43000	0.66043	730,990	4.01	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Put			1,782.28000	1.78228	1,651,820	4.01	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Call			634.95000	0.63495	703,760	3.99	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Call			1,595.99000	1.59599	1,702,390	4.27	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Put			1,390.17000	1.39017	1,294,650	4.27	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Call			1,613.91000	1.61391	1,720,930	4.28	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Put			1,378.76000	1.37876	1,283,860	4.28	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Call			1,632.27000	1.63227	1,739,900	4.29	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Put			1,367.79000	1.36779	1,273,500	4.29	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												1,125,529,606.80	11,295	65,562
R2030	On	01/11/2018	Bond Future			9.75581	90.28217	9.81693	89.90517		9.35	16,611,919.28	184	24,885
R2030	On	07/02/2019	Bond Future			9.83845	88.09063	9.90171	87.70816		10.10	0.00	0	52,788
R2030	On	02/05/2019	Bond Future			9.90813	89.65900	9.97361	89.26970		10.13	0.00	0	0
R2030	On	01/08/2019	Bond Future			9.97398	87.46985	10.04152	87.07555		10.22	0.00	0	0
Total R2030 Future												16,611,919.28	184	77,673
R2030	On	01/11/2018	Bond Future	9.60	Call			68.94000	0.06894	105,970	9.19	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.90	Put			5,893.37000	5.89337	5,516,370	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	8.59	Put			8,005.96000	8.00596	7,628,960	8.50	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

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	8.60	Put			7,936.82000	7.93682	7,559,820	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
R2030	On	01/11/2018	Bond Future	8.58	Put			8,075.17000	8.07517	7,698,170	8.50	0.00	0	0
R2030	On	01/11/2018	Bond Future	9.60	Put			1,416.97000	1.41697	1,077,000	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	07/02/2019	Bond Future	8.62	Call			53.75000	0.05375	66,000	8.96	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Put			8,263.56000	8.26356	7,893,340	8.96	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Put			8,131.86000	8.13186	7,762,470	8.96	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.60	Put			2,952.85000	2.95285	2,704,700	9.96	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.60	Call			1,108.19000	1.10819	1,242,510	9.96	0.00	0	1,320
R2030	On	07/02/2019	Bond Future	8.90	Put			6,483.88000	6.48388	6,131,340	9.10	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.90	Call			153.04000	0.15304	182,970	9.10	0.00	0	1,320
R2030	On	07/02/2019	Bond Future	9.40	Put			3,804.76000	3.80476	3,520,210	9.75	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.40	Call			708.29000	0.70829	806,210	9.75	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.68	Put			2,648.72000	2.64872	2,415,820	10.04	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.68	Call			1,298.26000	1.29826	1,447,830	10.04	0.00	0	4,000
R2030	On	07/02/2019	Bond Future	10.20	Call			2,991.11000	2.99111	3,236,540	10.66	0.00	0	0
R2030	On	07/02/2019	Bond Future	10.20	Put			1,217.67000	1.21767	1,080,630	10.66	0.00	0	4,000
R2030	On	07/02/2019	Bond Future	8.70	Put			7,740.01000	7.74001	7,373,420	8.96	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Call			55.80000	0.05580	68,460	8.96	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Put			8,197.65000	8.19765	7,827,840	8.96	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Call			57.92000	0.05792	71,000	8.96	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.70	Call			72.13000	0.07213	88,010	8.96	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.18	Put			4,890.86000	4.89086	4,571,200	9.46	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.18	Call			389.99000	0.38999	452,800	9.46	0.00	0	4,000
R2030	On	02/05/2019	Bond Future	9.40	Call			1,114.94000	1.11494	1,229,850	9.49	0.00	0	3,000
R2030	On	02/05/2019	Bond Future	9.40	Put			4,606.16000	4.60616	4,331,770	9.49	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Call			1,135.17000	1.13517	1,251,510	9.51	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Put			4,563.93000	4.56393	4,290,970	9.51	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Call			1,094.92000	1.09492	1,208,420	9.48	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Put			4,648.65000	4.64865	4,372,850	9.48	0.00	0	0
R2030	On	02/05/2019	Bond Future	8.90	Put			7,083.08000	7.08308	6,747,040	8.97	0.00	0	0
R2030	On	02/05/2019	Bond Future	8.90	Call			394.33000	0.39433	447,590	8.97	0.00	0	3,000
R2030	On	02/05/2019	Bond Future	10.20	Call			3,344.24000	3.34424	3,573,290	10.33	0.00	0	0
R2030	On	02/05/2019	Bond Future	10.20	Put			2,016.12000	2.01612	1,855,870	10.33	0.00	0	3,000
R2030	On	01/08/2019	Bond Future	9.91	Put			3,493.73000	3.49373	3,286,430	10.13	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Call			2,753.21000	2.75321	2,941,410	10.14	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Put			3,464.37000	3.46437	3,258,270	10.14	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Call			2,694.66000	2.69466	2,880,450	10.12	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Put			3,523.62000	3.52362	3,315,110	10.12	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.91	Call			2,723.70000	2.72370	2,910,700	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										16,611,919.28	184	101,313
R2032 On 01/11/2018 Bond Future			9.95593	88.34906	10.03210	87.84419		10.42		17,846,510.12	202	19,336
R2032 On 07/02/2019 Bond Future			10.04150	90.12850	10.12028	89.61547		10.81		0.00	0	40,641
R2032 On 02/05/2019 Bond Future			10.10999	87.57546	10.19135	87.05339		11.53		0.00	0	0
R2032 On 01/08/2019 Bond Future			10.17270	89.35002	10.25649	88.82019		11.05		0.00	0	0
Total R2032 Future										17,846,510.12	202	59,977
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			9,004.03000	9.00403	8,499,160	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			8,928.26000	8.92826	8,423,390	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			9,079.88000	9.07988	8,575,010	9.29		0.00	0	0
R2032 On 07/02/2019 Bond Future	8.81	Call			45.43000	0.04543	59,700	9.27		0.00	0	0
R2032 On 07/02/2019 Bond Future	8.81	Put			9,165.60000	9.16560	8,666,840	9.27		0.00	0	0
R2032 On 07/02/2019 Bond Future	8.82	Call			47.27000	0.04727	62,040	9.27		0.00	0	0
R2032 On 07/02/2019 Bond Future	8.82	Put			9,092.86000	9.09286	8,594,600	9.27		0.00	0	0
R2032 On 07/02/2019 Bond Future	8.80	Call			43.66000	0.04366	57,440	9.27		0.00	0	0
R2032 On 07/02/2019 Bond Future	8.80	Put			9,238.49000	9.23849	8,739,240	9.27		0.00	0	0
R2032 On 02/05/2019 Bond Future	9.62	Call			1,272.42000	1.27242	1,433,000	10.79		0.00	0	0
R2032 On 02/05/2019 Bond Future	9.62	Put			5,034.70000	5.03470	4,673,210	10.79		0.00	0	0
R2032 On 02/05/2019 Bond Future	9.63	Call			1,294.81000	1.29481	1,457,290	10.81		0.00	0	0
R2032 On 02/05/2019 Bond Future	9.63	Put			4,989.28000	4.98928	4,629,690	10.81		0.00	0	0
R2032 On 02/05/2019 Bond Future	9.61	Call			1,250.47000	1.25047	1,409,170	10.78		0.00	0	0
R2032 On 02/05/2019 Bond Future	9.61	Put			5,080.64000	5.08064	4,717,270	10.78		0.00	0	0
R2032 On 01/08/2019 Bond Future	10.10	Call			2,932.43000	2.93243	3,183,370	10.92		0.00	0	0
R2032 On 01/08/2019 Bond Future	10.10	Put			3,925.68000	3.92568	3,646,790	10.92		0.00	0	0
R2032 On 01/08/2019 Bond Future	10.11	Call			2,963.12000	2.96312	3,215,650	10.93		0.00	0	0
R2032 On 01/08/2019 Bond Future	10.11	Put			3,892.42000	3.89242	3,615,120	10.93		0.00	0	0
R2032 On 01/08/2019 Bond Future	10.09	Call			2,901.90000	2.90190	3,151,240	10.91		0.00	0	0
R2032 On 01/08/2019 Bond Future	10.09	Put			3,959.17000	3.95917	3,678,680	10.91		0.00	0	0
Total R2032 Option										0.00	0	0
Total For R2032										17,846,510.12	202	59,977
R2035 On 01/11/2018 Bond Future			10.05589	92.24329	10.15712	91.50118		11.04		22,322,876.18	242	10,590
R2035 On 07/02/2019 Bond Future			10.14160	94.10111	10.24631	93.34620		11.47		0.00	0	70,994
R2035 On 02/05/2019 Bond Future			10.20594	91.27499	10.31387	90.50670		12.29		0.00	0	0
R2035 On 01/08/2019 Bond Future			10.26587	93.12422	10.37702	92.34325		11.78		0.00	0	0
Total R2035 Future										22,322,876.18	242	81,584
R2035 On 01/11/2018 Bond Future	8.92	Put			9,735.90000	9.73590	8,993,790	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			9,651.06000	9.65106	8,908,950	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			9,566.32000	9.56632	8,824,210	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	8.96	Put			10,027.18000	10.02718	9,295,720	9.79	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Call			54.35000	0.05435	78,630	9.79	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Put			9,945.54000	9.94554	9,214,910	9.79	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Call			56.55000	0.05655	81,690	9.79	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Put			9,864.07000	9.86407	9,134,300	9.79	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Call			52.21000	0.05221	75,660	9.79	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Call			1,421.50000	1.42150	1,662,770	11.67	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Put			5,698.67000	5.69867	5,171,650	11.67	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Call			1,446.07000	1.44607	1,690,120	11.69	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Put			5,647.43000	5.64743	5,123,190	11.69	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Call			1,470.88000	1.47088	1,717,720	11.70	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Put			5,596.52000	5.59652	5,075,070	11.70	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Put			4,354.62000	4.35462	3,952,400	11.76	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Call			3,353.42000	3.35342	3,734,490	11.77	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Put			4,317.64000	4.31764	3,917,740	11.77	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Call			3,285.28000	3.28528	3,661,700	11.75	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Put			4,391.55000	4.39155	3,987,000	11.75	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Call			3,319.42000	3.31942	3,698,170	11.76	0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												22,322,876.18	242	81,584
R2037	On	01/11/2018	Bond Future			10.13550	88.76101	10.23164	88.05650		11.55	0.00	0	51,137
R2037	On	07/02/2019	Bond Future			10.21515	86.28829	10.31444	85.57154		12.61	0.00	0	46,358
R2037	On	02/05/2019	Bond Future			10.28198	87.82456	10.38427	87.09513		12.88	0.00	0	0
R2037	On	01/08/2019	Bond Future			10.34646	85.34794	10.45175	84.60664		12.98	0.00	0	0
Total R2037 Future												0.00	0	97,495
R2037	On	01/11/2018	Bond Future	9.02	Call			0.00000	0.00000	0,000	10.26	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.02	Put			9,572.65000	9.57265	8,868,140	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			9,487.11000	9.48711	8,782,600	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			9,658.31000	9.65831	8,953,800	10.26	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Put			9,925.10000	9.92510	9,232,630	10.76	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Call			61.40000	0.06140	86,520	10.76	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Put			9,842.76000	9.84276	9,151,130	10.76	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Call			63.84000	0.06384	89,840	10.76	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Put			9,760.61000	9.76061	9,069,860	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	9.05	Call			59.03000	0.05903	83,310	10.76	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Call			1,464.08000	1.46408	1,694,240	12.34	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Put			5,763.65000	5.76365	5,264,380	12.34	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Call			1,488.58000	1.48858	1,721,340	12.35	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Put			5,711.78000	5.71178	5,215,110	12.35	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Call			1,440.04000	1.44004	1,667,620	12.33	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Put			5,816.08000	5.81608	5,314,230	12.33	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Call			3,252.14000	3.25214	3,608,590	12.76	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Put			4,395.08000	4.39508	4,010,230	12.76	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Call			3,285.89000	3.28589	3,644,560	12.77	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Put			4,357.49000	4.35749	3,974,860	12.77	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Call			3,319.81000	3.31981	3,680,710	12.78	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Put			4,320.15000	4.32015	3,939,750	12.78	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			10.22550	91.82610	10.33166	90.99737		11.91	0.00	0	15,295
R2040	On	07/02/2019	Bond Future			10.30544	89.16446	10.41508	88.32112		13.03	136,421,623.80	1,530	30,797
R2040	On	02/05/2019	Bond Future			10.37248	90.75198	10.48541	89.89367		13.32	0.00	0	0
R2040	On	01/08/2019	Bond Future			10.43749	88.08440	10.55376	87.21161		13.44	0.00	0	0
Total R2040 Future												136,421,623.80	1,530	46,092
R2040	On	01/11/2018	Bond Future	9.60	Put			5,976.57000	5.97657	5,147,850	10.73	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.60	Call			0.00000	0.00000	0,010	10.73	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.20	Put			9,522.20000	9.52220	8,693,470	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			4,280.34000	4.28034	3,453,010	11.07	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.80	Call			0.55000	0.00055	1,950	11.07	0.00	0	1,770
R2040	On	01/11/2018	Bond Future	10.00	Put			2,653.11000	2.65311	1,862,880	11.52	0.00	0	0
R2040	On	01/11/2018	Bond Future	10.00	Call			21.73000	0.02173	60,230	11.52	0.00	0	2,690
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			10,720.10000	10.72010	9,891,370	10.57	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.10	Put			10,441.62000	10.44162	9,612,890	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	8.50	Put			16,254.00000	16.25400	15,425,270	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	9.08	Call			0.00000	0.00000	0,000	10.57	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.08	Put			10,627.13000	10.62713	9,798,400	10.57	0.00	0	0
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			10,534.31000	10.53431	9,705,580	10.57	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Put			10,823.13000	10.82313	10,006,660	11.11	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Call			52.49000	0.05249	77,530	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			11,002.58000	11.00258	10,184,280	11.11	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Call			54.67000	0.05467	80,610	11.11	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Put			10,912.75000	10.91275	10,095,350	11.11	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Call			56.92000	0.05692	83,790	11.11	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Put			6,107.45000	6.10745	5,519,400	12.52	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Call			1,454.53000	1.45453	1,718,500	12.48	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Put			6,219.57000	6.21957	5,625,230	12.48	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Call			1,480.23000	1.48023	1,747,340	12.50	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Put			6,163.20000	6.16320	5,572,000	12.50	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Call			1,506.43000	1.50643	1,776,690	12.52	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Call			3,393.08000	3.39308	3,807,650	13.29	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Put			4,855.44000	4.85544	4,397,220	13.29	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.37	Call			3,428.67000	3.42867	3,845,850	13.31	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.37	Put			4,814.58000	4.81458	4,358,970	13.31	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Call			3,464.13000	3.46413	3,883,910	13.32	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Put			4,773.71000	4.77371	4,320,700	13.32	0.00	0	0
Total R2040 Option												0.00	0	14,300
Total For R2040												136,421,623.80	1,530	60,392
R2044	On	01/11/2018	Bond Future			10.23027	89.00046	10.33639	88.16177		12.43	1,513,007.82	17	20,376
R2044	On	07/02/2019	Bond Future			10.30680	86.40725	10.41634	85.55362		13.60	5,875,693.00	68	35,199
R2044	On	02/05/2019	Bond Future			10.37086	87.94563	10.48360	87.07696		13.91	0.00	0	0
R2044	On	01/08/2019	Bond Future			10.43284	85.34639	10.54884	84.46290		14.05	0.00	0	0
Total R2044 Future												7,388,700.82	85	55,575
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			10,419.43000	10.41943	9,580,740	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			10,324.49000	10.32449	9,485,800	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			10,514.53000	10.51453	9,675,840	11.03	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.17	Call			65.04000	0.06504	95,300	11.60	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.17	Put			10,703.61000	10.70361	9,880,240	11.60	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.18	Call			67.70000	0.06770	99,020	11.60	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.18	Put			10,612.21000	10.61221	9,789,900	11.60	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.16	Call			62.47000	0.06247	91,700	11.60	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.16	Put			10,795.25000	10.79525	9,970,850	11.60	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.92	Put			6,076.98000	6.07698	5,488,720	13.11	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.90	Call			1,524.67000	1.52467	1,798,650	13.07	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.90	Put			6,189.97000	6.18997	5,595,280	13.07	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.91	Call			1,551.43000	1.55143	1,828,610	13.09	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.91	Put			6,133.16000	6.13316	5,541,670	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			1,578.68000	1.57868	1,859,090	13.11	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.38	Put			4,813.35000	4.81335	4,356,880	13.92	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.39	Call			3,558.55000	3.55855	3,988,220	13.93	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.39	Put			4,772.30000	4.77230	4,318,480	13.93	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.40	Call			3,595.09000	3.59509	4,027,400	13.94	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.40	Put			4,731.56000	4.73156	4,280,380	13.94	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.38	Call			3,522.19000	3.52219	3,949,210	13.92	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												7,388,700.82	85	55,575
R2048	On	01/11/2018	Bond Future			10.21035	88.06346	10.31649	87.20520		12.78	0.00	0	76,877
R2048	On	07/02/2019	Bond Future			10.28851	89.83713	10.39811	88.96362		13.31	0.00	0	107,926
R2048	On	02/05/2019	Bond Future			10.34721	86.99848	10.45994	86.10947		14.32	0.00	0	0
R2048	On	01/08/2019	Bond Future			10.40217	88.76110	10.51802	87.85686		13.76	0.00	0	0
Total R2048 Future												0.00	0	184,803
R2048	On	01/11/2018	Bond Future	9.03	Put			11,523.84000	11.52384	10,665,580	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			11,724.05000	11.72405	10,865,790	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			11,623.86000	11.62386	10,765,600	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			42.16000	0.04216	63,110	11.35	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.06	Put			11,898.26000	11.89826	11,045,700	11.35	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Call			44.04000	0.04404	65,790	11.35	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Put			11,801.02000	11.80102	10,949,260	11.35	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Call			40.36000	0.04036	60,520	11.35	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Put			11,995.75000	11.99575	11,142,400	11.35	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.90	Call			1,600.15000	1.60015	1,887,230	13.46	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.90	Put			6,184.32000	6.18432	5,582,390	13.46	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.91	Call			1,628.23000	1.62823	1,918,640	13.48	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.91	Put			6,126.72000	6.12672	5,528,120	13.48	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.89	Call			1,572.36000	1.57236	1,856,110	13.44	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.89	Put			6,242.36000	6.24236	5,637,100	13.44	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.35	Call			3,577.37000	3.57737	4,013,920	13.60	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.35	Put			4,894.45000	4.89445	4,426,760	13.60	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.36	Call			3,614.76000	3.61476	4,054,040	13.61	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.36	Put			4,852.43000	4.85243	4,387,470	13.61	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.34	Call			3,540.18000	3.54018	3,973,990	13.59	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.34	Put			4,936.79000	4.93679	4,466,360	13.59	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	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			6.55076	103.02042	6.69146	102.86079		0.60	41,517,229.26	403	2,383
R207	On	07/02/2019	Bond Future			6.23567	101.44948	6.41607	101.28901		0.51	40,884,140.44	403	16,388
R207	On	02/05/2019	Bond Future			5.71610	103.25544	5.95800	103.09218		0.48	0.00	0	0
R207	On	01/08/2019	Bond Future			4.25528	101.70417	4.62444	101.54089		0.29	0.00	0	0
Total R207 Future												82,401,369.70	806	18,771
R207	On	01/11/2018	Bond Future	6.75	Call			77.02000	0.07702	225,990	0.60	0.00	0	0
R207	On	01/11/2018	Bond Future	6.75	Put			10.71000	0.01071	0,050	0.60	0.00	0	0
R207	On	01/11/2018	Bond Future	6.76	Call			86.45000	0.08645	237,300	0.61	0.00	0	0
R207	On	01/11/2018	Bond Future	6.76	Put			8.82000	0.00882	0,040	0.61	0.00	0	0
R207	On	01/11/2018	Bond Future	6.74	Call			68.41000	0.06841	214,700	0.60	0.00	0	0
R207	On	01/11/2018	Bond Future	6.74	Put			13.42000	0.01342	0,080	0.60	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Call			164.53000	0.16453	280,900	0.52	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Put			72.27000	0.07227	28,170	0.52	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Call			170.97000	0.17097	288,740	0.52	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Put			69.84000	0.06984	27,140	0.52	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Call			157.98000	0.15798	272,970	0.51	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Put			74.59000	0.07459	29,110	0.51	0.00	0	0
R207	On	02/05/2019	Bond Future	7.61	Call			1,105.92000	1.10592	1,267,330	0.70	0.00	0	0
R207	On	02/05/2019	Bond Future	7.61	Put			3.03000	0.00303	1,180	0.70	0.00	0	0
R207	On	02/05/2019	Bond Future	7.62	Call			1,112.43000	1.11243	1,273,910	0.70	0.00	0	0
R207	On	02/05/2019	Bond Future	7.62	Put			2.92000	0.00292	1,140	0.70	0.00	0	0
R207	On	02/05/2019	Bond Future	7.63	Call			1,118.94000	1.11894	1,280,470	0.70	0.00	0	0
R207	On	02/05/2019	Bond Future	7.63	Put			2.82000	0.00282	1,090	0.70	0.00	0	0
R207	On	01/08/2019	Bond Future	7.34	Call			1,185.25000	1.18525	1,348,510	0.38	0.00	0	0
R207	On	01/08/2019	Bond Future	7.34	Put			0.02000	0.00002	0,000	0.38	0.00	0	0
R207	On	01/08/2019	Bond Future	7.35	Call			1,189.56000	1.18956	1,352,820	0.38	0.00	0	0
R207	On	01/08/2019	Bond Future	7.35	Put			0.02000	0.00002	0,000	0.38	0.00	0	0
R207	On	01/08/2019	Bond Future	7.33	Call			1,180.93000	1.18093	1,344,190	0.38	0.00	0	0
R207	On	01/08/2019	Bond Future	7.33	Put			0.02000	0.00002	0,000	0.38	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												82,401,369.70	806	18,771
R208	On	01/11/2018	Bond Future			7.81505	98.38683	7.89148	98.22503		1.71	590,320.98	6	19,044
R208	On	07/02/2019	Bond Future			7.85197	100.36839	7.93768	100.20559		1.76	10,036,839.00	100	21,597
R208	On	02/05/2019	Bond Future			7.85722	98.75347	7.95406	98.58784		1.97	0.00	0	0
R208	On	01/08/2019	Bond Future			7.79744	100.75400	7.90764	100.58818		1.79	0.00	0	0
Total R208 Future												10,627,159.98	106	40,641
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			1,692.05000	1.69205	1,530,250	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			1,670.44000	1.67044	1,508,640	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			1,648.84000	1.64884	1,487,040	2.49	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Put			1,705.73000	1.70573	1,552,190	1.90	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Call			22.67000	0.02267	32,170	1.89	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Put			1,686.87000	1.68687	1,533,570	1.89	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Call			23.22000	0.02322	32,950	1.89	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Put			1,668.04000	1.66804	1,514,970	1.89	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Call			22.14000	0.02214	31,400	1.90	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Call			629.18000	0.62918	720,920	1.99	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Put			499.55000	0.49955	425,660	1.99	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Call			639.73000	0.63973	732,230	1.99	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Put			493.05000	0.49305	419,920	1.99	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Call			618.42000	0.61842	709,400	1.98	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Put			505.85000	0.50585	431,200	1.98	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Put			481.42000	0.48142	415,890	1.84	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Call			854.94000	0.85494	955,780	1.85	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Put			476.62000	0.47662	411,640	1.85	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Call			864.79000	0.86479	966,190	1.85	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Put			471.52000	0.47152	407,100	1.85	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Call			844.79000	0.84479	945,080	1.84	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												10,627,159.98	106	40,641
R209	On	01/11/2018	Bond Future			10.01511	69.89491	10.11618	69.26928		12.51	1,188,213.47	17	94,621
R209	On	07/02/2019	Bond Future			10.08879	71.30264	10.19296	70.66599		13.00	0.00	0	113,548
R209	On	02/05/2019	Bond Future			10.14736	69.42235	10.25448	68.77442		13.74	0.00	0	0
R209	On	01/08/2019	Bond Future			10.20073	70.82900	10.31072	70.17016		13.31	0.00	0	0
Total R209 Future												1,188,213.47	17	208,169
R209	On	01/11/2018	Bond Future	9.49	Call			0.07000	0.00007	0,220	11.67	0.00	0	0
R209	On	01/11/2018	Bond Future	9.49	Put			4,016.30000	4.01630	3,390,820	11.67	0.00	0	0
R209	On	01/11/2018	Bond Future	9.64	Put			3,024.93000	3.02493	2,402,780	11.95	0.00	0	0
R209	On	01/11/2018	Bond Future	9.64	Call			1.82000	0.00182	5,300	11.95	0.00	0	2,000
R209	On	01/11/2018	Bond Future	9.47	Call			0.04000	0.00004	0,140	11.64	0.00	0	0
R209	On	01/11/2018	Bond Future	9.47	Put			4,150.22000	4.15022	3,524,690	11.64	0.00	0	760
R209	On	01/11/2018	Bond Future	9.82	Call			30.49000	0.03049	74,290	12.26	0.00	0	0
R209	On	01/11/2018	Bond Future	9.82	Put			1,888.06000	1.88806	1,306,230	12.26	0.00	0	760
R209	On	01/11/2018	Bond Future	10.00	Put			924.42000	0.92442	496,250	12.51	0.00	0	5,850
R209	On	01/11/2018	Bond Future	10.00	Call			204.53000	0.20453	401,990	12.51	0.00	0	0
R209	On	01/11/2018	Bond Future	9.84	Call			39.18000	0.03918	93,330	12.29	0.00	0	0
R209	On	01/11/2018	Bond Future	9.84	Put			1,768.98000	1.76898	1,197,500	12.29	0.00	0	0
R209	On	01/11/2018	Bond Future	8.99	Put			7,476.42000	7.47642	6,850,790	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			2,715.62000	2.71562	3,334,180	13.63	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Put			7.99000	0.00799	0,920	13.63	0.00	0	0
R209	On	01/11/2018	Bond Future	9.98	Call			171.71000	0.17171	345,820	12.48	0.00	0	0
R209	On	01/11/2018	Bond Future	9.98	Put			1,016.65000	1.01665	565,130	12.48	0.00	0	2,000
R209	On	01/11/2018	Bond Future	8.98	Put			7,548.06000	7.54806	6,922,430	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			5,029.72000	5.02972	4,404,090	11.47	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Call			0.00000	0.00000	0,000	11.47	0.00	0	0
R209	On	01/11/2018	Bond Future	8.89	Put			8,197.21000	8.19721	7,571,580	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			156.83000	0.15683	319,740	12.47	0.00	0	0
R209	On	01/11/2018	Bond Future	9.97	Put			1,064.43000	1.06443	601,710	12.47	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Call			68,381.41000	68.38141	69,007,040	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			68,381.40000	68.38140	69,007,030	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			117.95000	0.11795	249,450	12.43	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Put			1,214.02000	1.21402	719,890	12.43	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Call			68,381.41000	68.38141	69,007,040	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			73.45000	0.07345	102,600	11.48	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Put			8,134.59000	8.13459	7,527,090	11.48	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Call			68.30000	0.06830	95,690	11.48	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Put			8,272.58000	8.27258	7,663,320	11.48	0.00	0	0
R209	On	07/02/2019	Bond Future	10.20	Call			1,976.76000	1.97676	2,313,180	12.94	0.00	0	0
R209	On	07/02/2019	Bond Future	9.04	Call			94.14000	0.09414	130,190	11.48	0.00	0	4,000
R209	On	07/02/2019	Bond Future	10.20	Put			1,934.05000	1.93405	1,633,820	12.94	0.00	0	4,000
R209	On	07/02/2019	Bond Future	9.54	Put			4,611.16000	4.61116	4,104,560	11.89	0.00	0	0
R209	On	07/02/2019	Bond Future	9.54	Call			471.33000	0.47133	601,380	11.89	0.00	0	4,000
R209	On	07/02/2019	Bond Future	8.96	Call			70.84000	0.07084	99,100	11.48	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Put			8,203.50000	8.20350	7,595,110	11.48	0.00	0	0
R209	On	07/02/2019	Bond Future	9.04	Put			7,657.35000	7.65735	7,056,750	11.48	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Call			1,247.36000	1.24736	1,457,480	12.95	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Put			4,701.83000	4.70183	4,264,020	12.95	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Call			1,205.18000	1.20518	1,410,520	12.92	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Put			4,789.02000	4.78902	4,346,430	12.92	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Call			1,226.16000	1.22616	1,433,890	12.94	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Put			4,745.27000	4.74527	4,305,070	12.94	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Call			2,851.90000	2.85190	3,174,150	13.21	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Put			3,696.49000	3.69649	3,359,900	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			2,793.26000	2.79326	3,111,580	13.19	0.00	0	0
R209	On	01/08/2019	Bond Future	10.15	Put			3,759.14000	3.75914	3,418,620	13.19	0.00	0	0
R209	On	01/08/2019	Bond Future	10.16	Call			2,822.38000	2.82238	3,142,670	13.20	0.00	0	0
R209	On	01/08/2019	Bond Future	10.16	Put			3,727.58000	3.72758	3,389,030	13.20	0.00	0	0
Total R209 Option												0.00	0	26,130
Total For R209												1,188,213.47	17	234,299
R210	On	01/11/2018	Bond Future			186.19625	186.19625	186.16774	186.16774			219,711,575.00	1,180	526
R210	On	07/02/2019	Bond Future			189.99624	189.99624	189.97142	189.97142			227,995,488.00	1,200	2,478
R210	On	02/05/2019	Bond Future			190.86359	190.86359	190.83828	190.83828			0.00	0	0
R210	On	01/08/2019	Bond Future			194.77223	194.77223	194.75255	194.75255			0.00	0	0
Total R210 Future												447,707,063.00	2,380	3,004
Total For R210												447,707,063.00	2,380	3,004
R212	On	01/11/2018	Bond Future			155.41618	155.41618	155.58387	155.58387			233,124,270.00	1,500	2,920
R212	On	07/02/2019	Bond Future			156.43263	156.43263	156.60728	156.60728			234,648,945.00	1,500	3,026
R212	On	02/05/2019	Bond Future			159.25146	159.25146	159.42937	159.42937			0.00	0	0
R212	On	01/08/2019	Bond Future			162.44137	162.44137	162.62796	162.62796			0.00	0	0
Total R212 Future												467,773,215.00	3,000	5,946
Total For R212												467,773,215.00	3,000	5,946
R213	On	01/11/2018	Bond Future			9.85590	81.16080	9.91703	80.79247		10.29	0.00	0	11,832
R213	On	07/02/2019	Bond Future			9.94092	82.79542	10.00409	82.42155		10.65	0.00	0	32,008
R213	On	02/05/2019	Bond Future			10.00443	80.71897	10.06962	80.33851		11.14	0.00	0	0
R213	On	01/08/2019	Bond Future			10.06268	82.35418	10.12973	81.96856		10.79	0.00	0	0
Total R213 Future												0.00	0	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			8,133.75000	8.13375	7,765,420	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			8,065.25000	8.06525	7,696,920	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			8,202.32000	8.20232	7,833,990	9.41	0.00	0	0
R213	On	07/02/2019	Bond Future	8.69	Call			51.93000	0.05193	63,500	9.53	0.00	0	0
R213	On	07/02/2019	Bond Future	8.69	Put			8,348.26000	8.34826	7,985,960	9.53	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Call			53.89000	0.05389	65,850	9.53	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Put			8,282.77000	8.28277	7,920,860	9.53	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Call			50.03000	0.05003	61,220	9.53	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Put			8,413.88000	8.41388	8,051,200	9.53	0.00	0	0
R213	On	02/05/2019	Bond Future	9.49	Call			1,124.48000	1.12448	1,237,610	10.55	0.00	0	0
R213	On	02/05/2019	Bond Future	9.49	Put			4,595.97000	4.59597	4,328,640	10.55	0.00	0	0
R213	On	02/05/2019	Bond Future	9.50	Call			1,144.41000	1.14441	1,258,920	10.56	0.00	0	0
R213	On	02/05/2019	Bond Future	9.50	Put			4,554.28000	4.55428	4,288,330	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			1,104.76000	1.10476	1,216,520	10.53	0.00	0	0
R213	On	02/05/2019	Bond Future	9.48	Put			4,637.94000	4.63794	4,369,240	10.53	0.00	0	0
R213	On	01/08/2019	Bond Future	9.99	Call			2,714.37000	2.71437	2,896,780	10.78	0.00	0	0
R213	On	01/08/2019	Bond Future	9.99	Put			3,520.88000	3.52088	3,317,670	10.78	0.00	0	0
R213	On	01/08/2019	Bond Future	10.00	Call			2,743.45000	2.74345	2,927,010	10.79	0.00	0	0
R213	On	01/08/2019	Bond Future	10.00	Put			3,491.87000	3.49187	3,289,810	10.79	0.00	0	0
R213	On	01/08/2019	Bond Future	9.98	Call			2,685.72000	2.68572	2,866,970	10.77	0.00	0	0
R213	On	01/08/2019	Bond Future	9.98	Put			3,550.38000	3.55038	3,346,010	10.77	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	43,840
R214	On	01/11/2018	Bond Future			10.19029	68.91180	10.29641	68.23636		13.26	4,686,002.40	68	21,331
R214	On	07/02/2019	Bond Future			10.26742	70.29973	10.37685	69.61229		13.78	87,804,362.77	1,249	28,473
R214	On	02/05/2019	Bond Future			10.32532	68.25447	10.43776	67.55484		14.68	0.00	0	0
R214	On	01/08/2019	Bond Future			10.37942	69.63726	10.49486	68.92561		14.19	0.00	0	0
Total R214 Future												92,490,365.17	1,317	49,804
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			9,144.95000	9.14495	8,469,510	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			9,067.55000	9.06755	8,392,110	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			9,222.46000	9.22246	8,547,020	11.96	0.00	0	0
R214	On	07/02/2019	Bond Future	9.04	Call			48.67000	0.04867	70,360	12.04	0.00	0	0
R214	On	07/02/2019	Bond Future	9.04	Put			9,297.16000	9.29716	8,631,410	12.04	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Call			50.60000	0.05060	73,040	12.04	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Put			9,222.49000	9.22249	8,557,490	12.04	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Call			46.80000	0.04680	67,770	12.04	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Put			9,372.01000	9.37201	8,705,540	12.04	0.00	0	0
R214	On	02/05/2019	Bond Future	9.86	Call			1,261.08000	1.26108	1,484,690	13.70	0.00	0	0
R214	On	02/05/2019	Bond Future	9.86	Put			4,986.53000	4.98653	4,510,510	13.70	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Call			1,282.89000	1.28289	1,509,070	13.72	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Put			4,941.03000	4.94103	4,467,580	13.72	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Call			1,239.48000	1.23948	1,460,530	13.68	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Put			5,032.35000	5.03235	4,553,770	13.68	0.00	0	0
R214	On	01/08/2019	Bond Future	10.33	Call			2,905.43000	2.90543	3,250,450	13.99	0.00	0	0
R214	On	01/08/2019	Bond Future	10.33	Put			3,925.52000	3.92552	3,558,890	13.99	0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Call			2,935.21000	2.93521	3,282,330	14.00	0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Put			3,892.70000	3.89270	3,528,170	14.00	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Call			2,875.80000	2.87580	3,218,710	13.97	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Put			3,958.58000	3.95858	3,589,840	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										92,490,365.17	1,317	49,804
Total for Bond										3,728,217,663.32	30,964	1,298,422
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			601.36800	601.36800	597.46300	597.46300				0.00	0	44
GOVI On 07/02/2019 GOVI			613.48000	613.48000	609.51000	609.51000				0.00	0	453
GOVI On 02/05/2019 GOVI			624.39800	624.39800	620.35800	620.35800				0.00	0	0
GOVI On 01/08/2019 GOVI			637.03800	637.03800	632.93600	632.93600				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			560,370.00000	56.03700	521,320,000			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			560,470.00000	56.04700	521,420,000			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			560,270.00000	56.02700	521,220,000			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		570,100.00000	57.01000	530,400,000		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		570,200.00000	57.02000	530,500,000		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		570,000.00000	57.00000	530,300,000		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		275,220.00000	27.52200	234,820,000		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		275,020.00000	27.50200	234,620,000		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		275,120.00000	27.51200	234,720,000		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		57,440.00000	5.74400	16,420,000		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		57,540.00000	5.75400	16,520,000		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		57,340.00000	5.73400	16,320,000		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			587.96900	587.96900	586.90900	586.90900		0.00	0	0
AL37	On	07/02/2019	Index Future			599.81100	599.81100	598.74400	598.74400		0.00	0	0
AL37	On	02/05/2019	Index Future			610.48600	610.48600	609.40000	609.40000		0.00	0	0
AL37	On	01/08/2019	Index Future			622.84500	622.84500	621.75600	621.75600		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			673.00900	673.00900	670.89500	670.89500		0.00	0	0
AL7T	On	07/02/2019	Index Future			686.56400	686.56400	684.42200	684.42200		0.00	0	0
AL7T	On	02/05/2019	Index Future			698.78300	698.78300	696.60400	696.60400		0.00	0	0
AL7T	On	01/08/2019	Index Future			712.92900	712.92900	710.72800	710.72800		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			607.84400	607.84400	604.16100	604.16100		0.00	0	405
ALBI	On	07/02/2019	Index Future			620.08600	620.08600	616.34300	616.34300		6,200,860.00	1	748
ALBI	On	02/05/2019	Index Future			631.12200	631.12200	627.31300	627.31300		0.00	0	0
ALBI	On	01/08/2019	Index Future			643.89900	643.89900	640.03200	640.03200		0.00	0	0
Total ALBI Future											6,200,860.00	1	1,153
Total For ALBI											6,200,860.00	1	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			253.03000	253.03000	253.72600	253.72600			544,014,500.00	215	318
IGOV On 07/02/2019 Index Future			258.19300	258.19300	258.91000	258.91000			0.00	0	502
IGOV On 02/05/2019 Index Future			262.84500	262.84500	263.57500	263.57500			565,116,750.00	215	215
IGOV On 01/08/2019 Index Future			268.22700	268.22700	268.97900	268.97900			0.00	0	0
Total IGOV Future									1,109,131,250.00	430	1,035
Total For IGOV									1,109,131,250.00	430	1,035
Total for Index									1,115,332,110.00	431	2,188
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			98.20000	98.20000	98.29000	98.29000			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 :									4,843,549,773.32	31,395	1,336,158
AA05 On 22/03/2019 Spot Bond			7.79000	101.55717	7.79000	101.53615			0.00	0	0
Total AA05 SPOT									0.00	0	0
Total For AA05									0.00	0	0
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	99.58281			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			9.68500	99.99086	9.68500	99.96488			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	111.35200	10.00000	111.32300			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	101.80267			0.00	0	0
Total AB011 SPOT									0.00	0	0
Total For AB011									0.00	0	0

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			7.27000	103.71369	7.27000	103.69313			0.00	0	2,370,000,000
Total AB013 SPOT									0.00	0	2,370,000,000
Total For AB013									0.00	0	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	104.83990	10.84000	104.80984			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	101.74764	11.37000	101.71656			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	101.85545	11.81000	101.82317			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	23.69929	100.00000	23.64712			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	22.83933	100.00000	22.78905			0.00	0	0
Total AB026U SPOT									0.00	0	0
Total For AB026U									0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB028U SPOT									0.00	0	0
Total For AB028U									0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB029U SPOT									0.00	0	0
Total For AB029U									0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB030U SPOT									0.00	0	0
Total For AB030U									0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB031U SPOT									0.00	0	0
Total For AB031U									0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB032U SPOT									0.00	0	0
Total For AB032U									0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	112.00200	10.00000	111.97300			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	275.33410			0.00	0	0
Total ABCPI3 SPOT									0.00	0	0
Total For ABCPI3									0.00	0	0
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABF19U SPOT									0.00	0	0
Total For ABF19U									0.00	0	0
ABFN08 On 17/03/2020 Spot Bond					0.00000	102.01274			0.00	0	140,000,000
Total ABFN08 SPOT									0.00	0	140,000,000
Total For ABFN08									0.00	0	140,000,000
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.17635			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	100.06745			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	100.66562				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	102.63601				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	101.84698				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	102.63224				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	103.20126				0.00	0	240,000,000
Total ABFN16 SPOT										0.00	0	240,000,000
Total For ABFN16										0.00	0	240,000,000
ABFN1: On 17/05/2019 Spot Bond					0.00000	101.79920				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	102.71074				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	101.62043				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	102.65172				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	102.78158				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	104.01115				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	100.56501				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	100.31404				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	100.32790				0.00	100,000,000	50,000,000
Total ABFN26 SPOT										0.00	100,000,000	50,000,000
Total For ABFN26										0.00	100,000,000	50,000,000
ABFN2! On 29/08/2021 Spot Bond					0.00000	101.38933				0.00	0	320,000,000
Total ABFN27 SPOT										0.00	0	320,000,000
Total For ABFN27										0.00	0	320,000,000
ABFN2! On 29/08/2023 Spot Bond					0.00000	101.43155				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	101.45679				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	101.49045				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			8.32000	8.32000	8.32000	99.81798				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	103.03687				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	102.11819				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	96.59208				0.00	0	0
Total ABK12 SPOT										0.00	0	0
Total For ABK12										0.00	0	0
ABK3 On 07/11/2018 Spot Bond					0.00000	99.81172				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	99.97669			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	101.44389			0.00	0	0
Total ABK6 SPOT									0.00	0	0
Total For ABK6									0.00	0	0
ABK7 On 03/06/2019 Spot Bond					0.00000	100.90702			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	97.74525			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	100.42726			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			5.00000	5.00000	5.00000	156.96282			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			6.36000	6.36000	6.36000	143.09216			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	36.88443	100.00000	36.79296			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			7.59000	7.59000	7.59000	120.37652			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	14.09087	100.00000	14.05575			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			9.31000	9.31000	9.31000	113.13983			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	8.81319	100.00000	8.79111				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	90.73368				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	193.78317	4.18000	193.70928				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			3.96000	3.96000	3.96000	125.34736				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	174.94802				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			3.71000	3.71000	3.71000	219.40732				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			10.26500	10.26500	10.26500	92.63876				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			10.77500	10.77500	10.77500	102.26383				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			9.06000	9.06000	9.06000	95.62963				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			11.32000	11.32000	11.32000	99.44018				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	101.20564				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	99.97701				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			9.08500	101.29888	9.08500	101.27416			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			8.15000	105.84583	8.15000	105.82286			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS12/R On 14/05/2020 Spot Bond			9.20000	104.35462	9.20000	104.32911			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			9.76500	104.19738	9.76500	104.17039			0.00	0	0
Total ABS13 SPOT									0.00	0	0
Total For ABS13									0.00	0	0
ABS14 On 11/11/2020 Spot Bond			8.69000	105.47964	8.69000	105.45526			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			9.54500	105.30612	9.54500	105.27945			0.00	0	400,000,000
Total ABS15 SPOT									0.00	0	400,000,000
Total For ABS15									0.00	0	400,000,000
ABS16 On 11/11/2025 Spot Bond			10.33000	105.19865	10.33000	105.16986			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			10.49000	105.82510	10.49000	105.79569			0.00	0	6,500,000,000
Total ABS17 SPOT									0.00	0	6,500,000,000
Total For ABS17									0.00	0	6,500,000,000
ABS18 On 26/09/2023 Spot Bond			10.11500	99.88968	10.11500	99.86245			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			7.58000	104.30436	7.58000	104.28317		12,734,400,000,000.00	1,680,000,000	1,258,200,000	
Total ABS6 SPOT								12,734,400,000,000.00	1,680,000,000	1,258,200,000	
Total For ABS6								12,734,400,000,000.00	1,680,000,000	1,258,200,000	
ABS7 On 11/09/2026 Spot Bond			10.43000	92.59203	10.43000	92.56603		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	9.99828	100.00000	9.97591		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	288.44519			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			3.35000	153.06323	3.35000	153.00845			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	112.00200	10.00000	111.97300			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	90.25913			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	89.31728			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			8.30000	8.30000	8.30000	102.92383			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	238.50586			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	238.51187			0.00	0	0
Total ACL128 SPOT									0.00	0	0
Total For ACL128									0.00	0	0
ACL12€ On 20/09/2021 Spot Bond					0.00000	101.02420			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	112.00200	10.00000	111.97300				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL145 On 20/12/2021 Spot Bond					0.00000	101.02747				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			8.30000	8.30000	8.30000	104.42998				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	101.02442				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	100.97029				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	101.61495				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	101.01879				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	101.75467				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	101.04570				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	101.04906				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	101.04906				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	101.06746				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	101.06746				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	162.46281				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	165.47854				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	96.23548				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	100.94860				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond					0.00000	101.01449				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	101.96631				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	100.09181				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond					0.00000	101.01014				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	100.99392				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	101.16132				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	101.18802				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	100.86181				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	100.28979				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	99.92745				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	99.96084				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	100.47665				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	100.28511				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	100.36563				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	100.34956				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	100.48086				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	100.43295				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	16.41384	100.00000	16.31770			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		148,197,552,700,000.00	1,481,975,527	1,481,975,527	1,481,975,527
Total AIG2U SPOT								148,197,552,700,000.00	1,481,975,527	1,481,975,527	1,481,975,527
Total For AIG2U								148,197,552,700,000.00	1,481,975,527	1,481,975,527	1,481,975,527
AIR01 On 15/03/2019 Spot Bond			7.55000	101.45686	7.55000	101.43644		23,093,055,140,000.00	3,058,682,800	1,689,341,400	1,689,341,400
Total AIR01 SPOT								23,093,055,140,000.00	3,058,682,800	1,689,341,400	1,689,341,400
Total For AIR01								23,093,055,140,000.00	3,058,682,800	1,689,341,400	1,689,341,400
AIR02 On 30/04/2023 Spot Bond			10.07000	105.74143	10.07000	105.71289		0.00	0	0	0
Total AIR02 SPOT								0.00	0	0	0
Total For AIR02								0.00	0	0	0
AIR04 On 29/05/2024 Spot Bond			10.07500	100.42443	10.07500	100.39761		0.00	0	0	0
Total AIR04 SPOT								0.00	0	0	0
Total For AIR04								0.00	0	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	0
Total AIR04U SPOT								0.00	0	0	0
Total For AIR04U								0.00	0	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR05 On 29/05/2030 Spot Bond			11.47000	94.90023	11.47000	94.87147			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	175.71614	4.06000	175.64971			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	101.13276			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	100.20752			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	101.64387			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	102.29049			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	100.87848			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	100.14689			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	100.15075			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			0.00	0	0
Total AS288U SPOT									0.00	0	0
Total For AS288U									0.00	0	0
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS294U SPOT									0.00	0	0
Total For AS294U									0.00	0	0
ASN011 On 20/03/2019 Spot Bond					0.00000	100.97036			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			3.96000	238.32858	3.96000	238.23928				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	101.32115				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	101.98385				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			3.97500	212.94501	3.97500	212.86511				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	100.20436				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	100.02330				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	99.99994				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	99.81914				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	101.14389			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	100.98086			0.00	0	0
Total ASN080 SPOT									0.00	0	0
Total For ASN080									0.00	0	0
ASN081 On 20/06/2020 Spot Bond					0.00000	102.42080			0.00	22,400,000	5,600,000
Total ASN083 SPOT									0.00	22,400,000	5,600,000
Total For ASN083									0.00	22,400,000	5,600,000
ASN081 On 03/09/2020 Spot Bond					0.00000	101.57308			0.00	0	0
Total ASN084 SPOT									0.00	0	0
Total For ASN084									0.00	0	0
ASN081 On 01/10/2020 Spot Bond					0.00000	104.83447			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
ASN091 On 21/10/2020 Spot Bond					0.00000	100.20108			0.00	0	0
Total ASN092 SPOT									0.00	0	0
Total For ASN092									0.00	0	0
ASN091 On 10/11/2020 Spot Bond					0.00000	102.00161			0.00	0	0
Total ASN096 SPOT									0.00	0	0
Total For ASN096									0.00	0	0
ASN091 On 20/12/2020 Spot Bond					0.00000	82.38297			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	101.43398			0.00	0	0
Total ASN111 SPOT									0.00	0	0
Total For ASN111									0.00	0	0
ASN111 On 07/03/2021 Spot Bond					0.00000	101.31995			0.00	0	0
Total ASN113 SPOT									0.00	0	0
Total For ASN113									0.00	0	0
ASN111 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	101.28303				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN12 On 20/03/2019 Spot Bond					0.00000	100.98932				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN12 On 24/02/2019 Spot Bond					0.00000	101.66380				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN12 On 24/02/2019 Spot Bond					0.00000	101.65170				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN13 On 24/02/2019 Spot Bond					0.00000	101.63645				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN13 On 03/03/2019 Spot Bond					0.00000	101.41852				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN13 On 03/03/2019 Spot Bond					0.00000	101.40690				0.00	0	0
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN13 On 20/12/2020 Spot Bond					0.00000	101.27226				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN13 On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN13 On 31/12/2018 Spot Bond					0.00000	98.13000				0.00	0	0
Total ASN136 SPOT										0.00	0	0
Total For ASN136										0.00	0	0
ASN13 On 31/01/2022 Spot Bond			4.08000	149.69145	4.08000	149.63497				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN14 On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0

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	98.13000				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	102.72701				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	77.89234				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	99.84873				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	99.84873				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			4.12500	149.48651	4.12500	149.42993				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	113.65851				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	101.46500				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	162.65773	4.65000	162.59365				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	99.78614				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	101.76700				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	102.08324				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	101.37211				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN17: On 25/02/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN179 SPOT										0.00	0	0
Total For ASN179										0.00	0	0
ASN18: On 20/06/2022 Spot Bond					0.00000	101.12369				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	101.15725				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	100.74226				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			4.29000	103.41769	4.29000	103.37808				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	100.95936				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	100.96824				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	101.02968				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	101.92825				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	102.10085				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	101.48857				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN21: On 02/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN212 SPOT										0.00	0	0
Total For ASN212										0.00	0	0
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	101.54113				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	101.47671				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	101.23380				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	101.45677				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	101.12153				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	100.96477				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	99.81687				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	101.87727				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	101.78989				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	101.73816				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	101.20798				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	100.87086				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
ASN29: On 26/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN297 SPOT										0.00	0	0
Total For ASN297										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN298 On 26/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ASN298 SPOT									0.00	0	0
Total For ASN298									0.00	0	0
ASN299 On 26/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ASN299 SPOT									0.00	0	0
Total For ASN299									0.00	0	0
ASN75U On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ASN75U SPOT									0.00	0	0
Total For ASN75U									0.00	0	0
BAW17 On 05/12/2018 Spot Bond					0.00000	101.36707			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	101.45715			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			9.38500	104.17481	9.38500	104.14871			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			9.43500	100.53365	9.43500	100.50805			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	100.91865	9.30000	100.89332			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	102.50146			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	101.54501			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	100.64472			0.00	0	0
Total BAW25 SPOT									0.00	0	0
Total For BAW25									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.71714				0.00	0	0
Total BAW28 SPOT										0.00	0	0
Total For BAW28										0.00	0	0
BAW29 On 22/02/2023 Spot Bond					0.00000	101.67939				0.00	0	0
Total BAW29 SPOT										0.00	0	0
Total For BAW29										0.00	0	0
BAYA4 On 31/03/2019 Spot Bond					0.00000	100.89844				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA5 On 31/03/2019 Spot Bond					0.00000	100.93921				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA5 On 31/03/2019 Spot Bond					0.00000	101.38983				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYA5 On 30/09/2019 Spot Bond					0.00000	101.60975				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYA5 On 31/03/2022 Spot Bond					0.00000	104.46685				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA5 On 30/06/2020 Spot Bond					0.00000	102.61620				0.00	0	0
Total BAYA58 SPOT										0.00	0	0
Total For BAYA58										0.00	0	0
BAYA5 On 30/06/2022 Spot Bond			12.59500	105.94106	12.59500	105.90590				0.00	0	1,200,000,000
Total BAYA59 SPOT										0.00	0	1,200,000,000
Total For BAYA59										0.00	0	1,200,000,000
BAYA6 On 30/06/2020 Spot Bond			12.68500	12.68500	12.68500	103.65132				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA61 On 30/06/2020 Spot Bond					0.00000	100.96471				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	100.91002				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	102.35547				0.00	0	0
Total BAYA63 SPOT										0.00	0	0
Total For BAYA63										0.00	0	0
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.91781				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	100.87883				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	100.91013				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			12.59500	12.59500	12.59500	96.12826				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	100.85948				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	100.85948				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	100.85948				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	101.15121				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	106.25008				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYB1 On 30/06/2020 Spot Bond					0.00000	101.19010				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYB1 On 30/06/2021 Spot Bond					0.00000	101.03478				0.00	0	0
Total BAYB12 SPOT										0.00	0	0
Total For BAYB12										0.00	0	0
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.05334				0.00	0	0
Total BAYB13 SPOT										0.00	0	0
Total For BAYB13										0.00	0	0
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.05334				0.00	0	0
Total BAYB14 SPOT										0.00	0	0
Total For BAYB14										0.00	0	0
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.05334				0.00	0	0
Total BAYB15 SPOT										0.00	0	0
Total For BAYB15										0.00	0	0
BAYD1 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC123 On 30/11/2018 Spot Bond					0.00000	101.25005				0.00	0	0
Total BC123 SPOT										0.00	0	0
Total For BC123										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCJ10 On 12/07/2019 Spot Bond					0.00000	100.42460			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	99.79220			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	99.78666			0.00	0	0
Total BCJ15 SPOT									0.00	0	0
Total For BCJ15									0.00	0	0
BCJ16 On 08/12/2020 Spot Bond					0.00000	101.15536			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	100.79043			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			9.39000	9.39000	9.39000	187.93455			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			9.39000	9.39000	9.39000	188.64101			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			9.77500	9.77500	9.77500	90.19039			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	8.40128	100.00000	8.38258			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	103.31168			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			9.00000	106.64982	9.00000	106.62431			0.00	0	0
Total BGL02 SPOT									0.00	0	0
Total For BGL02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BGL03 On 05/02/2020 Spot Bond					0.00000	102.09262				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			8.70000	103.93237	8.70000	103.90833				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			11.18500	102.04869	11.18500	102.01801				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2020 Spot Bond					0.00000	104.14211				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			11.52500	102.72097	11.52500	102.68918				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	101.66552				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			10.88500	101.85362	10.88500	101.82381				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	99.81924				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			11.66500	101.46219	11.66500	101.43093				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	107.35687				0.00	16,000,000	2,900,000,000
Total BGL12 SPOT										0.00	16,000,000	2,900,000,000
Total For BGL12										0.00	16,000,000	2,900,000,000
BGL13 On 20/08/2021 Spot Bond			10.28500	105.73027	10.28500	105.70145				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	103.16163				0.00	0	0
Total BGL14 SPOT										0.00	0	0
Total For BGL14										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BGL15 On 17/03/2022 Spot Bond					0.00000	104.19171				0.00	0	0
Total BGL15 SPOT										0.00	0	0
Total For BGL15										0.00	0	0
BGL16 On 25/05/2022 Spot Bond					0.00000	101.91250				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	105.26605				0.00	0	0
Total BGL17 SPOT										0.00	0	0
Total For BGL17										0.00	0	0
BGL18 On 30/09/2022 Spot Bond					0.00000	102.65020				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	103.96202				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	105.15255				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	100.69616				0.00	0	30,000,000
Total BID05 SPOT										0.00	0	30,000,000
Total For BID05										0.00	0	30,000,000
BID06 On 30/06/2019 Spot Bond			8.42000	103.23098	8.42000	103.20772				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	100.95262				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	100.70703				0.00	0	0
Total BID08 SPOT										0.00	0	0
Total For BID08										0.00	0	0
BNPP0 On 31/01/2024 Spot Bond					0.00000	99.97484				0.00	0	0
Total BNPP01 SPOT										0.00	0	0
Total For BNPP01										0.00	0	0
BPPF0: On 22/03/2020 Spot Bond					0.00000	100.83783				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BPPF0: On 15/09/2020 Spot Bond					0.00000	101.00903				0.00	360,000,000	180,000,000
Total BPPF04 SPOT										0.00	360,000,000	180,000,000
Total For BPPF04										0.00	360,000,000	180,000,000
BPPF0: On 22/03/2019 Spot Bond					0.00000	100.76683				0.00	0	0
Total BPPF07 SPOT										0.00	0	0
Total For BPPF07										0.00	0	0
BPPF0: On 22/03/2021 Spot Bond					0.00000	100.80467				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BPPF0: On 23/01/2019 Spot Bond					0.00000	100.14615				0.00	0	0
Total BPPF09 SPOT										0.00	0	0
Total For BPPF09										0.00	0	0
BPPF1: On 23/07/2019 Spot Bond					0.00000	100.15399				0.00	0	0
Total BPPF10 SPOT										0.00	0	0
Total For BPPF10										0.00	0	0
BPPF1: On 23/07/2021 Spot Bond					0.00000	100.16070				0.00	0	0
Total BPPF11 SPOT										0.00	0	0
Total For BPPF11										0.00	0	0
BPPF1: On 09/10/2019 Spot Bond					0.00000	100.46184				0.00	0	0
Total BPPF12 SPOT										0.00	0	0
Total For BPPF12										0.00	0	0
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.49458				0.00	0	0
Total BPPF13 SPOT										0.00	0	0
Total For BPPF13										0.00	0	0
BS2A1: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A1U SPOT										0.00	0	0
Total For BS2A1U										0.00	0	0
BS2A2: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A2U SPOT										0.00	0	0
Total For BS2A2U										0.00	0	0
BS2B1: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2B1U SPOT										0.00	0	0
Total For BS2B1U										0.00	0	0
BS2C1: 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BWZ20 On 27/03/2020 Spot Bond					0.00000	100.83781				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	100.82867				0.00	0	0
Total BWZ21B SPOT										0.00	0	0
Total For BWZ21B										0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond					0.00000	101.80051				0.00	0	850,000,000
Total BWZJ18 SPOT										0.00	0	850,000,000
Total For BWZJ18										0.00	0	850,000,000
BWZJ1 On 10/11/2019 Spot Bond					0.00000	102.45242				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	102.06797				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	100.35502				0.00	0	0
Total CBL13 SPOT										0.00	0	0
Total For CBL13										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CBL14 On 01/02/2019 Spot Bond			11.67000	102.72065	11.67000	102.68877				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	104.04658				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			9.17000	103.49282	9.17000	103.46761				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL20 On 14/12/2019 Spot Bond					0.00000	104.11093				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			9.98500	102.06543	9.98500	102.03841				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	99.92607				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	102.54065				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			10.28500	107.15853	10.28500	107.12933				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	102.88016				0.00	0	0
Total CBL27 SPOT										0.00	0	0
Total For CBL27										0.00	0	0
CBL28 On 21/05/2021 Spot Bond					0.00000	101.65241				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			10.74500	110.96996	10.74500	110.93823				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			10.82000	107.72876	10.82000	107.69775				0.00	0	600,000,000
Total CCT02 SPOT										0.00	0	600,000,000
Total For CCT02										0.00	0	600,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT03 On 15/03/2025 Spot Bond			10.97500	102.22245	10.97500	102.19228			0.00	0	0
Total CCT03 SPOT									0.00	0	0
Total For CCT03									0.00	0	0
CCT04 On 17/07/2027 Spot Bond			10.92000	10.92000	10.92000	100.37752			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	112.00200	10.00000	111.97270			0.00	0	0
Total CGR14/JIBAR SPOT									0.00	0	0
Total For CGR14/JIBAR									0.00	0	0
CGR21 On 12/10/2020 Spot Bond					0.00000	100.56919			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	99.74327			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	101.79995			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	101.66333			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	102.48871			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	100.92653			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	100.24194			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	101.05058			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	99.79867			0.00	0	0
Total CGR37 SPOT									0.00	0	0
Total For CGR37									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR38 On 13/02/2021 Spot Bond					0.00000	102.35941			0.00	0	0
Total CGR38 SPOT									0.00	0	0
Total For CGR38									0.00	0	0
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CGR39U SPOT									0.00	0	0
Total For CGR39U									0.00	0	0
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CGR40U SPOT									0.00	0	0
Total For CGR40U									0.00	0	0
CGR41 On 25/06/2021 Spot Bond					0.00000	101.05321			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	99.82191			0.00	0	0
Total CGR42 SPOT									0.00	0	0
Total For CGR42									0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CIG09U SPOT									0.00	0	0
Total For CIG09U									0.00	0	0
CLA1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLA1U SPOT									0.00	0	0
Total For CLA1U									0.00	0	0
CLA2U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLA2U SPOT									0.00	0	0
Total For CLA2U									0.00	0	0
CLA3U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLA3U SPOT									0.00	0	0
Total For CLA3U									0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLB1U SPOT									0.00	0	0
Total For CLB1U									0.00	0	0
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLC1U SPOT									0.00	0	0
Total For CLC1U									0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	103.29607			0.00	0	0
Total CLN184 SPOT									0.00	0	0
Total For CLN184									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN193 On 29/08/2021 Spot Bond			3.14000	147.91760	3.14000	147.79177			0.00	0	0
Total CLN193 SPOT									0.00	0	0
Total For CLN193									0.00	0	0
CLN198 On 13/09/2021 Spot Bond			4.05000	4.05000	4.05000	143.53461			0.00	0	0
Total CLN198 SPOT									0.00	0	0
Total For CLN198									0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	112.00200	10.00000	111.97300			0.00	0	0
Total CLN230/JIBAR SPOT									0.00	0	0
Total For CLN230/JIBAR									0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	112.00200	10.00000	111.97300			0.00	0	0
Total CLN231/JIBAR SPOT									0.00	0	0
Total For CLN231/JIBAR									0.00	0	0
CLN242 On 24/02/2019 Spot Bond			8.59000	101.89334	8.59000	101.89626			0.00	0	0
Total CLN242 SPOT									0.00	0	0
Total For CLN242									0.00	0	0
CLN243 On 24/02/2019 Spot Bond			9.35000	101.65434	9.35000	101.62905			0.00	0	0
Total CLN243 SPOT									0.00	0	0
Total For CLN243									0.00	0	0
CLN262 On 26/03/2019 Spot Bond			8.10000	101.53526	8.10000	101.51343			0.00	0	0
Total CLN262 SPOT									0.00	0	0
Total For CLN262									0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	112.00200	10.00000	111.97300			0.00	0	0
Total CLN292/JIBAR SPOT									0.00	0	0
Total For CLN292/JIBAR									0.00	0	0
CLN313 On 14/11/2022 Spot Bond					0.00000	102.06550			0.00	0	0
Total CLN313 SPOT									0.00	0	0
Total For CLN313									0.00	0	0
CLN314 On 14/11/2022 Spot Bond			11.54500	98.06859	11.54500	98.03868			0.00	0	0
Total CLN314 SPOT									0.00	0	0
Total For CLN314									0.00	0	0
CLN315 On 20/03/2023 Spot Bond			12.06500	94.45289	12.06500	94.42232			0.00	0	0
Total CLN315 SPOT									0.00	0	0
Total For CLN315									0.00	0	0
CLN317 On 20/03/2023 Spot Bond					0.00000	101.12379			0.00	0	0
Total CLN317 SPOT									0.00	0	0
Total For CLN317									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN31{ On 14/11/2022 Spot Bond					0.00000	102.02350			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	101.12153			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	101.65649			0.00	0	0
Total CLN340 SPOT									0.00	0	0
Total For CLN340									0.00	0	0
CLN34{ On 20/12/2023 Spot Bond					0.00000	101.19701			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	100.94860			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	100.33084			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	100.92485			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			10.72500	100.46863	10.72500	100.43963			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	100.99775			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	99.80800			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			12.86500	101.87210	12.86500	101.83702			0.00	0	0
Total CLN365 SPOT									0.00	0	0
Total For CLN365									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN366 On 06/08/2023 Spot Bond					0.00000	99.80049				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN370 On 26/07/2022 Spot Bond					0.00000	100.09571				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN371 On 20/03/2024 Spot Bond					0.00000	109.96813				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN372 On 20/09/2023 Spot Bond					0.00000	100.98419				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN376 On 20/03/2021 Spot Bond			9.68500	101.50548	9.68500	101.47896				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN378 On 20/06/2019 Spot Bond					0.00000	99.49161				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.98000	99.45601	10.98000	99.42664				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	101.22019	11.00000	101.19025				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN382 On 20/03/2021 Spot Bond					0.00000	101.11040				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN384 On 20/09/2024 Spot Bond			12.65500	98.81080	12.65500	98.77731				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN385 On 20/09/2024 Spot Bond					0.00000	101.20546				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN386 On 20/03/2021 Spot Bond					0.00000	101.00243				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN387 On 26/01/2021 Spot Bond					0.00000	100.10136				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN388 On 20/09/2019 Spot Bond					0.00000	101.06218				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN393 On 20/12/2019 Spot Bond					0.00000	107.14677				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN394 On 20/09/2022 Spot Bond					0.00000	101.00798				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	101.08387				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	101.64156				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	101.95627				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	101.94577				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond					0.00000	101.00785				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN406 On 20/06/2020 Spot Bond					0.00000	102.39587				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond					0.00000	101.01326				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN409 On 18/07/2020 Spot Bond					0.00000	100.34900				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN41(On 20/09/2020 Spot Bond					0.00000	101.11048				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	101.11588				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	100.35059				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond					0.00000	102.32983				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN414 On 20/09/2020 Spot Bond					0.00000	101.15364				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN415 On 18/07/2020 Spot Bond					0.00000	100.37136				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN416 On 23/09/2020 Spot Bond					0.00000	101.00320				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN419 On 20/12/2020 Spot Bond					0.00000	101.20760				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	52.65944				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN420 On 20/12/2020 Spot Bond					0.00000	101.21838				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN421 On 26/01/2021 Spot Bond					0.00000	100.12709				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN422 On 20/12/2020 Spot Bond					0.00000	115.86915				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN42: On 20/12/2020 Spot Bond					0.00000	112.85313				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN42: On 20/12/2020 Spot Bond					0.00000	115.83546				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN42: On 20/12/2020 Spot Bond					0.00000	103.07588				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN42: On 20/12/2020 Spot Bond					0.00000	113.19431				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN42: On 20/12/2018 Spot Bond					0.00000	101.41301				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN42: On 20/12/2020 Spot Bond					0.00000	101.43366				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN43: On 20/12/2020 Spot Bond					0.00000	130.22416				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN43: On 20/12/2020 Spot Bond					0.00000	117.90227				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN43: On 20/12/2020 Spot Bond					0.00000	119.70634				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN43: On 20/12/2020 Spot Bond					0.00000	121.32108				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN43: On 20/12/2020 Spot Bond					0.00000	131.13193				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN43: On 20/12/2020 Spot Bond					0.00000	101.10512				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN437 On 20/12/2020 Spot Bond					0.00000	101.05653				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	99.85358				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN440 On 20/03/2021 Spot Bond					0.00000	132.34026				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN441 On 20/03/2021 Spot Bond					0.00000	101.96872				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN444 On 23/05/2021 Spot Bond					0.00000	101.84018				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN445 On 24/05/2021 Spot Bond			9.78500	108.38219	9.78500	108.35406				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN452 On 31/01/2022 Spot Bond			4.60000	147.34354	4.60000	147.28590				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN453 On 31/01/2025 Spot Bond			6.81000	106.67168	6.81000	106.62372				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN454 On 31/01/2025 Spot Bond			6.45000	108.85192	6.45000	108.80403				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN455 On 04/05/2021 Spot Bond					0.00000	101.79167				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN456 On 20/12/2021 Spot Bond					0.00000	101.24230				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN457 On 17/11/2021 Spot Bond					0.00000	101.89132				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN45(On 29/11/2021 Spot Bond					0.00000	102.52535				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	101.58322				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	105.92287				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN46(On 16/02/2022 Spot Bond			10.85500	102.77487	10.85500	102.74536				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN46(On 13/03/2022 Spot Bond			10.47500	100.11567	10.47500	100.08743				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN46(On 14/03/2020 Spot Bond					0.00000	101.11583				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN46(On 27/03/2020 Spot Bond					0.00000	100.78431				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN46(On 28/03/2020 Spot Bond					0.00000	100.78437				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN46(On 28/03/2022 Spot Bond					0.00000	102.11863				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN47(On 17/05/2019 Spot Bond					0.00000	101.74020				0.00	0	0
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0
CLN47(On 19/11/2022 Spot Bond					0.00000	101.97554				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN47(On 23/06/2021 Spot Bond					0.00000	101.80090				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN476 On 20/09/2020 Spot Bond					0.00000	101.11588			0.00	0	0
Total CLN476 SPOT									0.00	0	0
Total For CLN476									0.00	0	0
CLN477 On 29/11/2021 Spot Bond			100.00000	20.66215	100.00000	20.61667			0.00	0	0
Total CLN477 SPOT									0.00	0	0
Total For CLN477									0.00	0	0
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLN480 SPOT									0.00	0	0
Total For CLN480									0.00	0	0
CLN481 On 07/06/2022 Spot Bond					0.00000	101.79373			0.00	0	0
Total CLN481 SPOT									0.00	0	0
Total For CLN481									0.00	0	0
CLN482 On 20/05/2021 Spot Bond					0.00000	101.84432			0.00	0	0
Total CLN482 SPOT									0.00	0	0
Total For CLN482									0.00	0	0
CLN483 On 20/05/2021 Spot Bond					0.00000	103.55376			0.00	0	0
Total CLN483 SPOT									0.00	0	0
Total For CLN483									0.00	0	0
CLN484 On 02/12/2021 Spot Bond					0.00000	102.51263			0.00	0	0
Total CLN484 SPOT									0.00	0	0
Total For CLN484									0.00	0	0
CLN485 On 02/12/2021 Spot Bond			9.78500	103.64238	9.78500	103.61533			0.00	0	0
Total CLN485 SPOT									0.00	0	0
Total For CLN485									0.00	0	0
CLN486 On 20/06/2022 Spot Bond					0.00000	101.65149			0.00	0	0
Total CLN486 SPOT									0.00	0	0
Total For CLN486									0.00	0	0
CLN487 On 07/12/2021 Spot Bond			13.15500	103.73177	13.15500	103.53297			0.00	0	0
Total CLN487 SPOT									0.00	0	0
Total For CLN487									0.00	0	0
CLN488 On 28/07/2022 Spot Bond			9.95500	99.86977	9.95500	99.84341			0.00	0	0
Total CLN488 SPOT									0.00	0	0
Total For CLN488									0.00	0	0
CLN489 On 28/03/2020 Spot Bond					0.00000	100.77574			0.00	0	0
Total CLN489 SPOT									0.00	0	0
Total For CLN489									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN49(On 28/03/2022 Spot Bond					0.00000	101.39040				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	101.79373				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	100.77750				0.00	0	0
Total CLN492 SPOT										0.00	0	0
Total For CLN492										0.00	0	0
CLN49 On 20/06/2022 Spot Bond					0.00000	101.11505				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			12.28500	104.24894	12.28500	103.59055				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	101.49042				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN49 On 04/09/2024 Spot Bond			10.75500	98.64170	10.75500	98.61316				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	103.08130				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	104.25606				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	101.78623				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	100.48892				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN50 On 11/10/2022 Spot Bond					0.00000	100.49328				0.00	0	0
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN502 On 11/10/2024 Spot Bond					0.00000	100.51103				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN503 On 20/12/2022 Spot Bond					0.00000	101.15061				0.00	0	0
Total CLN503 SPOT										0.00	0	0
Total For CLN503										0.00	0	0
CLN504 On 11/10/2024 Spot Bond					0.00000	100.51103				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN505 On 24/10/2020 Spot Bond					0.00000	100.14443				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN506 On 30/04/2019 Spot Bond					0.00000	100.00004				0.00	0	0
Total CLN506 SPOT										0.00	0	0
Total For CLN506										0.00	0	0
CLN507 On 20/12/2022 Spot Bond					0.00000	101.12686				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	101.84618				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	100.48551				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	98.43349				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	101.67903				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	101.87687				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	102.24636				0.00	0	0
Total CLN515 SPOT										0.00	0	0
Total For CLN515										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN516 On 15/09/2022 Spot Bond			9.96000	102.49367	9.96000	101.21561			0.00	0	0
Total CLN516 SPOT									0.00	0	0
Total For CLN516									0.00	0	0
CLN517 On 30/10/2022 Spot Bond			10.01000	101.67297	10.01000	100.00000			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	101.68599			0.00	0	0
Total CLN518 SPOT									0.00	0	0
Total For CLN518									0.00	0	0
CLN519 On 30/06/2022 Spot Bond			9.60000	100.54366	9.60000	100.51653			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	101.20273			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	101.02754			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	101.56738			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	101.93449			0.00	0	0
Total CLN523 SPOT									0.00	0	0
Total For CLN523									0.00	0	0
CLN524 On 09/09/2022 Spot Bond			9.20000	101.30043	9.20000	101.27527			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	100.14527			0.00	0	0
Total CLN525 SPOT									0.00	0	0
Total For CLN525									0.00	0	0
CLN526 On 26/04/2023 Spot Bond					0.00000	100.09194			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	105.04791			0.00	0	0
Total CLN527 SPOT									0.00	0	0
Total For CLN527									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN528 On 25/11/2022 Spot Bond					0.00000	102.96944				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	103.56585				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	101.15469				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN531 On 12/03/2023 Spot Bond					0.00000	101.20273				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN532 On 20/06/2023 Spot Bond					0.00000	101.07832				0.00	0	0
Total CLN532 SPOT										0.00	0	0
Total For CLN532										0.00	0	0
CLN533 On 20/06/2023 Spot Bond					0.00000	101.06211				0.00	0	0
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN534 On 18/07/2025 Spot Bond					0.00000	100.31069				0.00	0	0
Total CLN534 SPOT										0.00	0	0
Total For CLN534										0.00	0	0
CLN535 On 18/07/2025 Spot Bond			11.00000	11.00000	11.00000	99.86008				0.00	0	0
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN536 On 18/07/2023 Spot Bond					0.00000	100.30532				0.00	0	0
Total CLN536 SPOT										0.00	0	0
Total For CLN536										0.00	0	0
CLN537 On 25/10/2023 Spot Bond					0.00000	100.02653				0.00	0	0
Total CLN537 SPOT										0.00	0	0
Total For CLN537										0.00	0	0
CLN538 On 16/08/2023 Spot Bond					0.00000	101.96541				0.00	0	0
Total CLN538 SPOT										0.00	0	0
Total For CLN538										0.00	0	0
CLN539 On 20/12/2023 Spot Bond					0.00000	101.84002				0.00	0	0
Total CLN539 SPOT										0.00	0	0
Total For CLN539										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN54(On 17/01/2024 Spot Bond					0.00000	101.34830				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	99.65722				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	100.81363				0.00	0	0
Total CLN542 SPOT										0.00	0	0
Total For CLN542										0.00	0	0
CLN54(On 07/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN543 SPOT										0.00	0	0
Total For CLN543										0.00	0	0
CLN55 On 18/04/2028 Spot Bond					0.00000	219.27662				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			9.77500	90.21404	9.77500	90.19039				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			9.39000	9.39000	9.39000	187.93455				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			9.39000	9.39000	9.39000	188.64101				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	100.98112				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	101.12954				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	100.98105				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLNF15 On 20/06/2020 Spot Bond					0.00000	101.01866				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
CLNF16 On 17/08/2021 Spot Bond					0.00000	101.87627				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			9.36000	115.34560	9.36000	115.31677			1,872,000,000,000.00		200,000,000	1,155,000,000
Total COJ05 SPOT									1,872,000,000,000.00		200,000,000	1,155,000,000
Total For COJ05									1,872,000,000,000.00		200,000,000	1,155,000,000
COJ07 On 23/03/2021 Spot Bond			9.89500	102.95711	9.89500	102.92965			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			11.03000	106.22556	11.03000	106.19440			0.00		0	0
Total COJ08 SPOT									0.00		0	0
Total For COJ08									0.00		0	0
COJG01 On 09/06/2024 Spot Bond			10.55500	102.42619	10.55500	102.39741			0.00		0	0
Total COJG01 SPOT									0.00		0	0
Total For COJG01									0.00		0	0
COT01 On 03/04/2023 Spot Bond			10.79000	94.89711	10.79000	94.86971			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			12.16500	89.92067	12.16500	89.89149			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			12.12000	88.95247	12.12000	88.92388			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			12.77000	12.77000	12.77000	96.42046			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	101.03222			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	101.03457			0.00		0	0
Total CS003 SPOT									0.00		0	0
Total For CS003									0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CSA04 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
CSD04 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	101.26580				0.00	0	0
Total DEN80 SPOT										0.00	0	0
Total For DEN80										0.00	0	0
DENG8 On 11/09/2019 Spot Bond					0.00000	101.16820				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	100.92604				0.00	0	0
Total DENG84 SPOT										0.00	0	0
Total For DENG84										0.00	0	0
DENG8 On 21/09/2021 Spot Bond					0.00000	100.99070				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	100.76157				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	100.81267				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	100.86444				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	100.22520				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	85.93585				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	101.86828				0.00	0	0
Total DOL012 SPOT										0.00	0	0
Total For DOL012										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DSY01 On 21/11/2022 Spot Bond					0.00000	101.66755			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	101.90575			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			10.44000	10.44000	10.44000	104.67875			0.00	0	0
Total DSY03 SPOT									0.00	0	0
Total For DSY03									0.00	0	0
DSY04 On 21/08/2026 Spot Bond					0.00000	101.50942			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			9.08500	103.18506	9.08500	103.16002			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			7.55500	104.41380	7.55500	104.39276			0.00	0	105,516,900
Total DV22 SPOT									0.00	0	105,516,900
Total For DV22									0.00	0	105,516,900
DV22/R On 07/02/2020 Spot Bond			100.00000	43.75315	100.00000	43.65684			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			9.85500	102.23953	9.85500	102.21280			0.00	0	4,928,376,300
Total DV23 SPOT									0.00	0	4,928,376,300
Total For DV23									0.00	0	4,928,376,300
DV23/R On 27/02/2023 Spot Bond			100.00000	14.24165	100.00000	14.21029			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	14.24165	100.00000	14.21029			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			9.95500	100.84916	9.95500	100.82254			0.00	0	0
Total DV24 SPOT									0.00	0	0
Total For DV24									0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	101.92102	9.69000	101.89482			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	101.92102	9.69000	101.89482			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			11.71000	92.50618	11.71000	92.47758			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DV29 SPOT									0.00	0	0
Total For DV29									0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	102.00112	10.10000	101.97381			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	102.00112	10.10000	101.97381			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	101.76108			0.00	0	0
Total DVF19 SPOT									0.00	0	0
Total For DVF19									0.00	0	0
DVF20 On 29/11/2019 Spot Bond					0.00000	101.48938			0.00	0	0
Total DVF20 SPOT									0.00	0	0
Total For DVF20									0.00	0	0
DVF20i On 28/03/2020 Spot Bond					0.00000	101.13404			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	101.68136			0.00	0	150,000,000
Total DVF20C SPOT									0.00	0	150,000,000
Total For DVF20C									0.00	0	150,000,000
DVF20i On 23/10/2020 Spot Bond					0.00000	100.26884			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	101.50232			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	101.43200			0.00	0	0
Total DVF22 SPOT									0.00	0	0
Total For DVF22									0.00	0	0
DVF22i On 29/08/2022 Spot Bond					0.00000	101.47370			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	100.14122			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	100.17050			0.00	0	0
Total DVF24 SPOT									0.00	0	0
Total For DVF24									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
E170 On 01/08/2020 Spot Bond			7.65000	112.73491	7.65000	112.71192			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	37.37810	100.00000	37.29583			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			8.31000	102.93627	8.31000	102.91312			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			9.49500	101.96527	9.49500	101.93915			0.00	0	0
Total ECN22 SPOT									0.00	0	0
Total For ECN22									0.00	0	0
ECN24 On 14/03/2024 Spot Bond			10.26500	99.99195	10.26500	99.96431			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			4.22000	103.26671	4.22000	103.22717			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			3.94000	95.91663	3.94000	95.88080			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	122.54236	2.25000	122.50211			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	128.10661	3.79000	128.05926			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	115.79153	3.80000	115.74871			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	113.72192	3.80000	113.67986			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			3.88000	104.92632	3.88000	104.88722			0.00	0	0
Total EL31 SPOT									0.00	0	0
Total For EL31									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EL36 On 31/01/2036 Spot Bond			3.91000	97.33286	3.91000	97.29658				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	122.54236	2.25000	122.50211				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			9.16000	104.90426	9.16000	104.87873				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			9.18500	104.65068	9.18500	104.62472				0.00	0	0
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			11.29000	94.90675	11.29000	94.87843				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			11.51000	11.51000	11.51000	96.33907				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			11.68500	11.68500	11.68500	96.59855				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			11.27000	11.27000	11.27000	100.92980				0.00	0	0
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EMM07 On 10/07/2027 Spot Bond			11.12000	11.12000	11.12000	101.18094				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			11.77500	11.77500	11.77500	88.15598				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	100.19627				0.00	0	0
Total ENX01 SPOT										0.00	0	0
Total For ENX01										0.00	0	0
ENX01S On 23/04/2021 Spot Bond					0.00000	100.18318				0.00	0	0
Total ENX01S SPOT										0.00	0	0
Total For ENX01S										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ENX02 On 10/09/2022 Spot Bond					0.00000	101.32700				0.00	0	0
Total ENX02 SPOT										0.00	0	0
Total For ENX02										0.00	0	0
ENX03I 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	101.36426				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF008 On 12/09/2019 Spot Bond					0.00000	101.75807				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF010 On 07/11/2019 Spot Bond					0.00000	100.28453				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	101.86849				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	100.48061				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	101.53147				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	101.39372				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	101.24081				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	101.26239				0.00	0	0
Total EPF017 SPOT										0.00	0	0
Total For EPF017										0.00	0	0
EPF02U On 01/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EPF04L On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF04U SPOT										0.00	0	0
Total For EPF04U										0.00	0	0
EPF05L On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF05U SPOT										0.00	0	0
Total For EPF05U										0.00	0	0
EPF06L On 03/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF06U SPOT										0.00	0	0
Total For EPF06U										0.00	0	0
EPF07L On 28/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF07U SPOT										0.00	0	0
Total For EPF07U										0.00	0	0
EPFC3I On 06/11/2018 Spot Bond					0.00000	99.85425				0.00	0	0
Total EPFC36 SPOT										0.00	0	0
Total For EPFC36										0.00	0	0
EPFC3I On 04/03/2019 Spot Bond					0.00000	101.28682				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	101.22000				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	100.55618				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	98.65650				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	100.02563				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ERS3B On 17/08/2019 Spot Bond					0.00000	101.81060				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	101.84916				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	101.91146				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	102.04977				0.00	0	0
Total ERS3C5 SPOT										0.00	0	0
Total For ERS3C5										0.00	0	0
ERSA1 On 25/11/2020 Spot Bond			10.00000	112.00200	10.00000	111.97300				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	101.54645				0.00	0	0
Total ERSA21 SPOT										0.00	0	0
Total For ERSA21										0.00	0	0
ERSA2 On 17/05/2019 Spot Bond					0.00000	101.97539				0.00	0	0
Total ERSA22 SPOT										0.00	0	0
Total For ERSA22										0.00	0	0
ERSA2 On 17/08/2019 Spot Bond					0.00000	102.13634				0.00	0	0
Total ERSA23 SPOT										0.00	0	0
Total For ERSA23										0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	101.74005				0.00	0	0
Total ERSA24 SPOT										0.00	0	0
Total For ERSA24										0.00	0	0
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.80059				0.00	0	0
Total ERSA25 SPOT										0.00	0	0
Total For ERSA25										0.00	0	0
ES23 On 25/01/2023 Spot Bond			9.81500	103.26175	9.81500	103.23486				0.00	0	2,500,000,000
Total ES23 SPOT										0.00	0	2,500,000,000
Total For ES23										0.00	0	2,500,000,000
ES23/R On 25/01/2023 Spot Bond			10.00000	102.63266	10.00000	102.60545				0.00	0	0
Total ES23/R2023 SPOT										0.00	0	0
Total For ES23/R2023										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES26 On 02/04/2026 Spot Bond			10.62000	86.63198	10.62000	86.60736			0.00	0	4,207,250,900
Total ES26 SPOT									0.00	0	4,207,250,900
Total For ES26									0.00	0	4,207,250,900
ES26/R On 02/04/2026 Spot Bond			7.85000	100.61534	7.85000	100.59405			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			11.32000	73.74906	11.42000	73.16582			0.00	0	3,519,783,400
Total ES33 SPOT									0.00	0	3,519,783,400
Total For ES33									0.00	0	3,519,783,400
ES33/R On 15/09/2033 Spot Bond			7.50000	100.94000	7.50000	100.91947			0.00	0	0
Total ES33/R209 SPOT									0.00	0	0
Total For ES33/R209									0.00	0	0
ES42 On 25/04/2042 Spot Bond			11.66000	74.92826	11.66000	74.90494			0.00	0	3,707,590,300
Total ES42 SPOT									0.00	0	3,707,590,300
Total For ES42									0.00	0	3,707,590,300
ES42/R On 25/04/2042 Spot Bond			8.50000	100.13731	8.50000	100.11441			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	100.30033			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	101.25162			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	100.98651			0.00	0	0
Total FBJ20Z SPOT									0.00	0	0
Total For FBJ20Z									0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.01874			0.00	0	0
Total FBJ22Z SPOT									0.00	0	0
Total For FBJ22Z									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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	101.65218			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	100.81020			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	101.47331			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	100.10643			0.00	0	0
Total FIFB11 SPOT									0.00	0	0
Total For FIFB11									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFB12 On 13/08/2020 Spot Bond					0.00000	101.89186			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	99.82317			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	101.70860			0.00	0	0
Total FIFB15 SPOT									0.00	0	0
Total For FIFB15									0.00	0	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FMLA1U SPOT									0.00	0	0
Total For FMLA1U									0.00	0	0
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			7.37000	103.18739	7.37000	103.16677		1,179,200,000,000.00		160,000,000	440,000,000
Total FRB05 SPOT								1,179,200,000,000.00		160,000,000	440,000,000
Total For FRB05								1,179,200,000,000.00		160,000,000	440,000,000
FRB12 On 02/06/2019 Spot Bond					0.00000	101.71991			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	100.33317			0.00	0	0
Total FRB13 SPOT									0.00	0	0
Total For FRB13									0.00	0	0
FRB14 On 02/06/2021 Spot Bond			10.88500	10.88500	10.88500	102.12676			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	103.75460			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	102.96043			0.00	0	0
Total FRB16 SPOT									0.00	0	0
Total For FRB16									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRB17 On 08/01/2022 Spot Bond					0.00000	105.42827				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	105.08240				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			11.58500	102.14561	11.58500	102.11402				0.00	0	0
Total FRB19 SPOT										0.00	0	0
Total For FRB19										0.00	0	0
FRB20 On 15/04/2021 Spot Bond					0.00000	102.92766				0.00	0	0
Total FRB20 SPOT										0.00	0	0
Total For FRB20										0.00	0	0
FRB21 On 24/11/2021 Spot Bond					0.00000	102.00097				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	107.36025				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	101.59938				0.00	0	0
Total FRB23 SPOT										0.00	0	0
Total For FRB23										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			7.71500	104.86952	7.71500	104.84760				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	101.30778				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			3.50000	152.36308	3.50000	152.30794				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	292.12781				0.00	0	0
Total FRBI23 SPOT										0.00	0	0
Total For FRBI23										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRBI25 On 31/01/2025 Spot Bond			3.81000	3.81000	3.81000	126.43148				0.00	0	0
Total FRBI25 SPOT										0.00	0	0
Total For FRBI25										0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			4.04000	170.91801	4.04000	170.85349				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	86.41944				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			4.24000	4.24000	4.24000	206.56098				0.00	0	8,000,000,000
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			4.51500	90.48371	4.51500	90.44839				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			4.54500	92.32689	4.54500	92.72262				0.00	0	0
Total FRBI50 SPOT										0.00	0	0
Total For FRBI50										0.00	0	0
FRBZ01 On 30/11/2020 Spot Bond			8.85000	8.85000	8.85000	83.67689				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ02 On 28/10/2024 Spot Bond			10.38000	10.38000	10.38000	55.21571				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ03 On 10/12/2024 Spot Bond			10.41000	10.41000	10.41000	54.47803				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC107 On 03/06/2021 Spot Bond					0.00000	101.76491				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC169 On 31/01/2025 Spot Bond			4.61000	4.61000	4.61000	120.76938				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC178 On 06/08/2023 Spot Bond					0.00000	102.00648				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC17: On 20/09/2020 Spot Bond					0.00000	101.12883				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	101.59600				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	101.27711				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18: On 20/03/2019 Spot Bond					0.00000	101.04052				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18: On 20/03/2019 Spot Bond					0.00000	101.04616				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19: On 02/04/2019 Spot Bond					0.00000	100.93957				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	112.00200	10.00000	111.97300				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19: On 20/06/2024 Spot Bond					0.00000	101.09765				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC20: On 20/06/2019 Spot Bond					0.00000	101.20686				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC20: On 07/10/2020 Spot Bond					0.00000	102.80160				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21: On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
FRC21: On 20/12/2019 Spot Bond					0.00000	101.07843				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC21: On 07/05/2020 Spot Bond					0.00000	102.06149				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC21: On 07/11/2019 Spot Bond					0.00000	102.30310				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	102.09421				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			4.16000	149.32735	4.16000	149.27068				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	101.76691				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			5.02000	145.47912	5.02000	145.42059				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	101.53785				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC237										0.00	0	0
FRC237 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
FRC238 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
FRC239 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
FRC240 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
FRC241 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
FRC242 On 19/10/2020 Spot Bond					0.00000	100.58232				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC243 On 08/02/2020 Spot Bond					0.00000	103.57146				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC244 On 19/10/2020 Spot Bond					0.00000	100.57657				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC245 On 19/10/2020 Spot Bond					0.00000	39.78932				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC246 On 08/02/2020 Spot Bond					0.00000	102.48653				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC247 On 08/02/2020 Spot Bond					0.00000	98.36743				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC248 On 19/10/2020 Spot Bond					0.00000	102.85861				0.00	0	0
Total FRC249 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 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	102.23199				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	101.15338				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC25 On 27/03/2020 Spot Bond					0.00000	101.04255				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	102.34802				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	100.77093				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	102.40097				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	106.95598				0.00	0	0
Total FRC259 SPOT										0.00	0	0
Total For FRC259										0.00	0	0
FRC26 On 27/02/2023 Spot Bond			3.45500	105.86453	3.45500	105.82635				0.00	0	0
Total FRC260 SPOT										0.00	0	0
Total For FRC260										0.00	0	0
FRC26 On 10/10/2020 Spot Bond					0.00000	100.48087				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	100.36975				0.00	0	0
Total FRC262 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 FRC262										0.00	0	0
FRC26: On 15/03/2019 Spot Bond					0.00000	100.97130				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	100.36894				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	101.21848				0.00	0	0
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC26: On 23/08/2019 Spot Bond					0.00000	101.53479				0.00	0	0
Total FRC266 SPOT										0.00	0	0
Total For FRC266										0.00	0	0
FRC26: On 06/08/2023 Spot Bond					0.00000	105.60398				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC26: On 21/10/2019 Spot Bond					0.00000	100.17964				0.00	0	0
Total FRC269 SPOT										0.00	0	0
Total For FRC269										0.00	0	0
FRC27: On 16/11/2019 Spot Bond					0.00000	101.66868				0.00	0	0
Total FRC270 SPOT										0.00	0	0
Total For FRC270										0.00	0	0
FRC27: On 30/01/2023 Spot Bond					0.00000	99.99981				0.00	0	0
Total FRC271 SPOT										0.00	0	0
Total For FRC271										0.00	0	0
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	102.36796				0.00	0	0
Total FRC272 SPOT										0.00	0	0
Total For FRC272										0.00	0	0
FRC27: On 07/12/2023 Spot Bond			8.82000	102.33868	8.82000	103.47854				0.00	0	0
Total FRC273 SPOT										0.00	0	0
Total For FRC273										0.00	0	0
FRC27: On 02/05/2028 Spot Bond			9.80000	99.93624	9.80000	99.92203				0.00	0	0
Total FRC274 SPOT										0.00	0	0
Total For FRC274										0.00	0	0
FRC27: On 12/12/2020 Spot Bond					0.00000	101.16120				0.00	0	0
Total FRC275 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 FRC275										0.00	0	0
FRC275 On 12/12/2020 Spot Bond					0.00000	101.16380				0.00	0	0
Total FRC276 SPOT										0.00	0	0
Total For FRC276										0.00	0	0
FRC276 On 04/03/2021 Spot Bond					0.00000	101.31784				0.00	0	0
Total FRC277 SPOT										0.00	0	0
Total For FRC277										0.00	0	0
FRC277 On 27/03/2020 Spot Bond					0.00000	100.73791				0.00	0	0
Total FRC278 SPOT										0.00	0	0
Total For FRC278										0.00	0	0
FRC278 On 21/11/2022 Spot Bond					0.00000	101.67035				0.00	0	0
Total FRC279 SPOT										0.00	0	0
Total For FRC279										0.00	0	0
FRC279 On 20/12/2023 Spot Bond					0.00000	101.07826				0.00	0	0
Total FRC280 SPOT										0.00	0	0
Total For FRC280										0.00	0	0
FRC280 On 03/09/2019 Spot Bond					0.00000	101.95957				0.00	0	0
Total FRC281 SPOT										0.00	0	0
Total For FRC281										0.00	0	0
FRC281 On 27/02/2023 Spot Bond			3.54000	3.54000	3.54000	101.63869				0.00	0	0
Total FRC282 SPOT										0.00	0	0
Total For FRC282										0.00	0	0
FRC282 On 26/01/2021 Spot Bond					0.00000	100.97195				0.00	0	0
Total FRC283 SPOT										0.00	0	0
Total For FRC283										0.00	0	0
FRC283 On 11/11/2024 Spot Bond					0.00000	100.50684				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			4.80000	4.80000	4.80000	146.39413				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			4.74000	4.74000	4.74000	146.66099				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			4.72000	4.72000	4.72000	146.75006				0.00	0	0
Total FRC71 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 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
FRD19 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
FRD20 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
FRD21 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
FRD22 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
FRD23 On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,500,000,000
Total FRD23U SPOT										0.00	0	3,500,000,000
Total For FRD23U										0.00	0	3,500,000,000
FRD24 On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	6,500,000,000
Total FRD24U SPOT										0.00	0	6,500,000,000
Total For FRD24U										0.00	0	6,500,000,000
FRI33 On 28/02/2033 Spot Bond			4.57000	85.97909	4.57000	85.97430				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			4.51500	100.09375	4.51500	100.05482				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	100.80845				0.00	0	0
Total FRJ19 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRJ19										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond					0.00000	100.98118				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	101.52949				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	102.62404				0.00	20,000,000,000	10,470,000,000
Total FRJ22 SPOT										0.00	20,000,000,000	10,470,000,000
Total For FRJ22										0.00	20,000,000,000	10,470,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.55177				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	103.95418				0.00	800,000,000	910,000,000
Total FRJ25 SPOT										0.00	800,000,000	910,000,000
Total For FRJ25										0.00	800,000,000	910,000,000
FRJ27 On 25/01/2027 Spot Bond					0.00000	101.73634				0.00	0	0
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRS01U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS02U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS100 On 15/01/2024 Spot Bond			3.33300	3.33300	3.33300	100.32450				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS101 On 31/01/2038 Spot Bond			3.76000	3.76000	3.76000	111.75138				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS103 On 23/01/2024 Spot Bond					0.00000	100.15968				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS104 On 23/01/2024 Spot Bond					0.00000	100.15968				0.00	0	0
Total FRS104 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS104										0.00	0	0
FRS104 On 31/01/2038 Spot Bond			3.90000	109.50303	3.90000	109.46224				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS108 On 07/12/2033 Spot Bond			3.91000	214.52752	3.91000	214.44740				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS109 On 31/01/2038 Spot Bond			4.69000	97.59836	4.69000	97.55995				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS110 On 07/12/2033 Spot Bond			3.94000	3.94000	3.94000	213.71532				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS112 On 29/04/2019 Spot Bond					0.00000	100.02723				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS113 On 31/01/2025 Spot Bond			4.16000	123.96521	4.16000	123.91817				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS114 On 31/01/2038 Spot Bond			3.70500	112.70785	3.70500	112.66646				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			4.43000	101.33393	4.43000	101.29475				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS119 On 07/12/2033 Spot Bond			4.06000	210.89717	4.06000	210.81755				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			4.11000	209.70385	4.11000	209.62442				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS121 On 31/01/2025 Spot Bond			3.69000	158.80937	3.69000	111.45368				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS122 On 07/12/2033 Spot Bond			4.14000	208.99186	4.14000	208.91252				0.00	0	0
Total FRS123 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS123										0.00	0	0
FRS123 On 31/01/2038 Spot Bond			5.26000	89.98362	5.26000	89.94686				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS124 On 31/03/2028 Spot Bond			4.83000	160.30837	4.83000	160.24447				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS126 On 31/01/2038 Spot Bond			4.79000	96.20663	4.79000	96.16852				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS127 On 31/03/2028 Spot Bond			4.35000	166.66160	4.35000	166.59730				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS129 On 31/03/2028 Spot Bond			4.41000	165.85187	4.41000	165.78761				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS131 On 07/12/2033 Spot Bond			4.65000	197.33243	4.65000	197.25484				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS132 On 24/03/2020 Spot Bond					0.00000	92.26403				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS133 On 31/01/2038 Spot Bond			4.72000	97.17827	4.72000	97.13994				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			4.97500	4.97500	4.97500	93.65808				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			4.50000	100.31125	4.50000	100.27229				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS136 On 31/03/2028 Spot Bond			4.22000	168.43160	4.22000	168.36721				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS137 On 07/12/2033 Spot Bond			4.42000	202.48828	4.42000	202.40990				0.00	0	0
Total FRS138 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS138										0.00	0	0
FRS14: On 31/03/2028 Spot Bond			4.35000	166.66160	4.35000	166.59730				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS14: On 31/03/2028 Spot Bond			4.35000	166.66160	4.35000	166.59730				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS14: On 31/03/2028 Spot Bond			4.64000	162.78940	4.64000	162.72533				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS14: On 31/01/2025 Spot Bond			4.46000	121.85603	4.46000	121.80881				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS14: On 31/01/2022 Spot Bond			3.86000	150.69821	3.86000	150.64223				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS14: On 31/03/2028 Spot Bond			4.70000	162.00118	4.70000	161.93717				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS15: On 31/03/2028 Spot Bond			4.74000	161.47815	4.74000	161.41416				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS15: On 31/01/2025 Spot Bond			4.43000	122.06511	4.43000	122.01791				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS15: On 31/03/2028 Spot Bond			4.71000	161.87024	4.71000	161.80622				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS15: On 31/03/2028 Spot Bond			4.75000	4.75000	4.75000	161.28372				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS15: On 20/06/2022 Spot Bond					0.00000	70.87770				0.00	0	0
Total FRS158 SPOT										0.00	0	0
Total For FRS158										0.00	0	0
FRS15: On 06/06/2023 Spot Bond					0.00000	79.50865				0.00	0	0
Total FRS159 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS159										0.00	0	0
FRS16 On 06/06/2024 Spot Bond					0.00000	83.77646				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS16 On 06/06/2025 Spot Bond					0.00000	85.85560				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS16 On 20/06/2022 Spot Bond					0.00000	57.27012				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS16 On 06/06/2023 Spot Bond					0.00000	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	100.33753				0.00	0	0
Total FRS171 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS171										0.00	0	0
FRS17: On 16/10/2024 Spot Bond					0.00000	100.35817				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
FRS17: 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
FRS17: 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
FRS17: 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
FRS17: 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
FRS17: 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
FRS18: On 18/09/2023 Spot Bond					0.00000	101.04847				0.00	0	0
Total FRS180 SPOT										0.00	0	0
Total For FRS180										0.00	0	0
FRS18: On 19/09/2019 Spot Bond					0.00000	91.49008				0.00	0	0
Total FRS181 SPOT										0.00	0	0
Total For FRS181										0.00	0	0
FRS18: On 27/09/2025 Spot Bond					0.00000	100.85963				0.00	0	0
Total FRS182 SPOT										0.00	0	0
Total For FRS182										0.00	0	0
FRS18: On 04/10/2021 Spot Bond					0.00000	92.87904				0.00	0	0
Total FRS183 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS183										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.53000	3.53000	3.53000	293.15367				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	294.57134				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	285.43985				0.00	0	0
Total FRS43 SPOT										0.00	0	0
Total For FRS43										0.00	0	0
FRS46 On 31/01/2022 Spot Bond			3.65000	151.66673	3.65000	151.61124				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	100.02212				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			3.35000	153.06323	3.35000	153.00845				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	102.04750				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			3.74000	105.84100	3.74000	105.80201				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			3.43000	80.81446	3.43000	111.76556				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			3.62000	3.62000	3.62000	127.81995				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			3.65000	3.65000	3.65000	127.59958				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	283.08740				0.00	0	0
Total FRS90 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 FRS90									0.00	0	0
FRX19 On 15/11/2019 Spot Bond			7.62000	105.48292	7.62000	105.46150			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			8.62500	100.92516	8.62500	100.90175			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			9.44500	9.44500	9.44500	95.34835			0.00	0	0
Total FRX23 SPOT									0.00	0	0
Total For FRX23									0.00	0	0
FRX24 On 10/12/2024 Spot Bond			10.03000	107.40809	10.03000	107.37938			0.00	0	0
Total FRX24 SPOT									0.00	0	0
Total For FRX24									0.00	0	0
FRX25 On 26/07/2025 Spot Bond			10.37000	97.27848	10.37000	99.55885			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			10.49000	95.52924	10.49000	95.50241			0.00	0	500,000,000
Total FRX26 SPOT									0.00	0	500,000,000
Total For FRX26									0.00	0	500,000,000
FRX27 On 07/03/2027 Spot Bond			10.55000	99.52646	10.55000	99.49819			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			11.20000	93.96329	11.20000	96.29910			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			11.02000	94.32790	11.02000	94.30041			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			11.17000	90.77548	11.17000	90.74867		147,444,000,000,000.00	13,200,000,000	6,600,000,000	
Total FRX31 SPOT								17,444,000,000,000.00	13,200,000,000	6,600,000,000	
Total For FRX31								17,444,000,000,000.00	13,200,000,000	6,600,000,000	
FRX32 On 31/03/2032 Spot Bond			11.18500	96.02635	11.18500	96.28234		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			12.21000	67.38332	12.21000	67.36138		0.00	0	0	
Total FRX45 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 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	101.65198				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	101.67972				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/02/2019 Spot Bond					0.00000	101.72810				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	101.94086				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	101.69217				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	102.27531				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS4A4U										0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
FS6A1 On 20/08/2021 Spot Bond					0.00000	101.75366				0.00	0	0
Total FS6A1 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 FS6A1									0.00	0	0
FS6A2 On 20/08/2023 Spot Bond					0.00000	101.83527			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	101.87799			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	101.90964			0.00	0	0
Total FS6B1 SPOT									0.00	0	0
Total For FS6B1									0.00	0	0
FS6C1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS6C1U SPOT									0.00	0	0
Total For FS6C1U									0.00	0	0
FS6D1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS6D1U SPOT									0.00	0	0
Total For FS6D1U									0.00	0	0
FS6E1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS6E1U SPOT									0.00	0	0
Total For FS6E1U									0.00	0	0
GBL03 On 16/11/2020 Spot Bond					0.00000	103.44702			0.00	0	0
Total GBL03 SPOT									0.00	0	0
Total For GBL03									0.00	0	0
GBL04 On 05/06/2021 Spot Bond					0.00000	101.63092			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	101.49440			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	101.51183			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	101.62507			0.00	0	0
Total GH31B 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 GH31B										0.00	0	0
GH31C On 25/02/2020 Spot Bond					0.00000	101.76437				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	101.85139				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB01U SPOT										0.00	0	0
Total For GRB01U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0
GRB05 On 10/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB05U SPOT										0.00	0	0
Total For GRB05U										0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB06U SPOT										0.00	0	0
Total For GRB06U										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB13 On 31/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB13U SPOT										0.00	0	0
Total For GRB13U										0.00	0	0
GRB14 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB14U SPOT										0.00	0	0
Total For GRB14U										0.00	0	0
GRB15 On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB15U SPOT										0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	103.17242				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	101.11664				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRT10 On 13/05/2019 Spot Bond					0.00000	102.14446				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	101.88764				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	101.37578				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	100.35583				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	101.87703				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	100.42448				0.00	0	120,000,000
Total GRT15 SPOT										0.00	0	120,000,000
Total For GRT15										0.00	0	120,000,000
GRT16 On 17/10/2021 Spot Bond					0.00000	101.11719				0.00	0	100,000,000
Total GRT16 SPOT										0.00	0	100,000,000
Total For GRT16										0.00	0	100,000,000
GRT17 On 17/10/2023 Spot Bond			10.19500	100.20960	10.19500	100.18223				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	101.23545				0.00	1,000,000,000	500,000,000
Total GRT18 SPOT										0.00	1,000,000,000	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 GRT18										0.00	1,000,000,000	500,000,000
GRT19 On 14/03/2022 Spot Bond					0.00000	101.97994				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	101.92793				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			10.92000	95.97867	10.92000	96.13285				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRT22 On 16/10/2022 Spot Bond					0.00000	100.33040				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	100.56519				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	101.16760				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	101.20816				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	101.25020				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	100.73494				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	100.56399				0.00	0	0
Total HC2T3 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 HC2T3										0.00	0	0
HC5T1 On 29/10/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total HC5T1 SPOT										0.00	0	0
Total For HC5T1										0.00	0	0
HC5T2 On 29/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				000,000,000,000,000.00	40,000,000,000	20,000,000,000
Total HC5T2 SPOT										10,000,000,000,000.00	40,000,000,000	20,000,000,000
Total For HC5T2										10,000,000,000,000.00	40,000,000,000	20,000,000,000
HC5T3 On 29/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				54,000,000,000,000.00	540,000,000	270,000,000
Total HC5T3 SPOT										54,000,000,000,000.00	540,000,000	270,000,000
Total For HC5T3										54,000,000,000,000.00	540,000,000	270,000,000
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	100.08050				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILB05 On 11/07/2019 Spot Bond					0.00000	100.61360				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	100.46458				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	100.47028				0.00	0	0
Total HILB07 SPOT										0.00	0	0
Total For HILB07										0.00	0	0
HILB08 On 29/03/2023 Spot Bond					0.00000	100.87071				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	100.71477				0.00	0	0
Total HILB09 SPOT										0.00	0	0
Total For HILB09										0.00	0	0
HILB10 On 17/03/2022 Spot Bond					0.00000	101.01367				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	112.00200	10.00000	111.97300				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	101.92152				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	100.41720				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	100.44832				0.00	0	0
Total HPF09 SPOT										0.00	0	0
Total For HPF09										0.00	0	0
HPF11 On 31/03/2023 Spot Bond					0.00000	100.71872				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			7.72000	105.67892	7.72000	105.65717				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	33.77498	100.00000	33.70064				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	288.80497	3.88000	288.69736				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	289.43513				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	84.36050	3.70000	98.90821				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			11.25000	87.67430	11.25000	87.64823				0.00	0	1,590,000,000
Total HWAY34 SPOT										0.00	0	1,590,000,000

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 HWAY34									0.00	0	1,590,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.32915	100.00000	11.30421			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			11.25000	87.34554	11.25000	87.31955			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	11.32901	100.00000	11.30406			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	100.65373			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	101.24607			0.00	0	0
Total HWF09 SPOT									0.00	0	0
Total For HWF09									0.00	0	0
HWF10 On 30/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HWF10U SPOT									0.00	0	0
Total For HWF10U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	112.00200	10.00000	111.97300			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			3.07000	131.98353	3.01000	132.39542		135,514,098,000,000.00	44,141,400,000	118,842,700,000	
Total I2025 SPOT								135,514,098,000,000.00	44,141,400,000	118,842,700,000	
Total For I2025								135,514,098,000,000.00	44,141,400,000	118,842,700,000	
I2029 On 31/03/2029 Spot Bond			3.00500	100.70836	3.00500	100.67316		142,479,190,200,000.00	47,414,040,000	66,262,370,000	
Total I2029 SPOT								142,479,190,200,000.00	47,414,040,000	66,262,370,000	
Total For I2029								142,479,190,200,000.00	47,414,040,000	66,262,370,000	
I2033 On 28/02/2033 Spot Bond			3.07000	103.09045	3.07000	103.05419		94,265,578,000,000.00	30,705,400,000	85,770,700,000	
Total I2033 SPOT								94,265,578,000,000.00	30,705,400,000	85,770,700,000	
Total For I2033								94,265,578,000,000.00	30,705,400,000	85,770,700,000	
I2038 On 31/01/2038 Spot Bond			3.14000	122.65038	3.14000	122.60717		195,380,534,000,000.00	62,223,100,000	183,475,700,000	
Total I2038 SPOT								195,380,534,000,000.00	62,223,100,000	183,475,700,000	
Total For I2038								195,380,534,000,000.00	62,223,100,000	183,475,700,000	
I2046 On 31/03/2046 Spot Bond			3.14000	116.56019	3.14000	116.51901		184,682,240,000,000.00	58,816,000,000	137,005,000,000	
Total I2046 SPOT								184,682,240,000,000.00	58,816,000,000	137,005,000,000	

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 I2046									14,682,240,000,000.00	58,816,000,000	137,005,000,000
I2050 On 31/12/2050 Spot Bond			3.20000	121.22758	3.14500	122.58592			128,342,720,000,000.00	40,107,100,000	105,630,723,100
Total I2050 SPOT									18,342,720,000,000.00	40,107,100,000	105,630,723,100
Total For I2050									18,342,720,000,000.00	40,107,100,000	105,630,723,100
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	101.55446			0.00	0	0
Total IBL100 SPOT									0.00	0	0
Total For IBL100									0.00	0	0
IBL101 On 24/05/2022 Spot Bond			9.67000	9.67000	9.67000	102.14828			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	102.04349			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	100.30468			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	99.84423			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	101.57616			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	287.42168	3.99000	287.31375			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	101.17734			0.00	0	0
Total IBL110 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 IBL110										0.00	0	0
IBL112 On 21/05/2020 Spot Bond					0.00000	101.58946				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	101.58944				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	101.65605				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	101.63325				0.00	0	0
Total IBL115 SPOT										0.00	0	0
Total For IBL115										0.00	0	0
IBL116 On 20/06/2020 Spot Bond					0.00000	100.91054				0.00	0	0
Total IBL116 SPOT										0.00	0	0
Total For IBL116										0.00	0	0
IBL117 On 13/07/2019 Spot Bond					0.00000	100.33935				0.00	0	0
Total IBL117 SPOT										0.00	0	0
Total For IBL117										0.00	0	0
IBL118 On 24/07/2020 Spot Bond					0.00000	100.13581				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	101.74039				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	100.45627				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			3.45000	3.45000	3.45000	152.54102				0.00	0	0
Total IBL36 SPOT										0.00	0	0
Total For IBL36										0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	112.00200	10.00000	111.97300				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			7.60000	7.60000	7.60000	102.88601				0.00	0	0
Total IBL45 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 IBL45										0.00	0	0
IBL46 On 15/01/2020 Spot Bond			7.47000	7.47000	7.47000	101.84189				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			8.32000	103.45234	8.32000	103.42942				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	99.97729				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			7.34000	102.36130	7.34000	102.34115				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			10.35500	101.65886	10.35500	101.63098				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond					0.00000	100.67261				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	100.26431				0.00	32,000,000,000	16,000,000,000
Total IBL64 SPOT										0.00	32,000,000,000	16,000,000,000
Total For IBL64										0.00	32,000,000,000	16,000,000,000
IBL65 On 29/07/2021 Spot Bond					0.00000	100.02107				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			4.15000	149.37280	4.15000	149.31616				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	102.52789				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	101.54091				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	102.09257				0.00	0	0
Total IBL77 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 IBL77									0.00	0	0
IBL78 On 25/11/2022 Spot Bond			10.40500	103.11850	10.40500	103.09008			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			7.17000	103.21576	7.17000	103.19583			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	100.15591			0.00	0	0
Total IBL82 SPOT									0.00	0	0
Total For IBL82									0.00	0	0
IBL83 On 22/03/2019 Spot Bond					0.00000	100.82853			0.00	1,700,000,000	1,700,000,000
Total IBL83 SPOT									0.00	1,700,000,000	1,700,000,000
Total For IBL83									0.00	1,700,000,000	1,700,000,000
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	101.97490			0.00	5,560,000,000	2,780,000,000
Total IBL85 SPOT									0.00	5,560,000,000	2,780,000,000
Total For IBL85									0.00	5,560,000,000	2,780,000,000
IBL86 On 20/05/2021 Spot Bond					0.00000	102.75093			0.00	400,000,000	400,000,000
Total IBL86 SPOT									0.00	400,000,000	400,000,000
Total For IBL86									0.00	400,000,000	400,000,000
IBL87 On 20/05/2019 Spot Bond			7.47000	105.55240	7.47000	105.53137			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			9.38500	106.66834	9.38500	106.64176			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	26.11311	100.00000	26.05563			0.00	0	0
Total IBL88/R208 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL88/R208										0.00	0	0
IBL89 On 26/05/2021 Spot Bond					0.00000	101.63766				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	100.43165				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	101.39659				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	102.52912				0.00	0	0
Total IBL95 SPOT										0.00	0	0
Total For IBL95										0.00	0	0
IBL96 On 21/09/2019 Spot Bond					0.00000	101.40107				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	100.63907				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	101.25249				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			7.34000	101.77425	7.34000	101.75409				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	10.69815	100.00000	10.67460				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	101.19067				0.00	0	0
Total IDCC01 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 IDCC01										0.00	0	0
IDCC02 On 26/04/2019 Spot Bond					0.00000	100.07958				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			9.20500	98.67142	9.20500	98.64703				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG04 On 24/11/2019 Spot Bond					0.00000	102.01440				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			10.45000	100.16902	10.45000	100.14130				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	101.83856				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			12.21000	99.52191	12.21000	99.37762				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	101.87424				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	101.33175				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			11.32000	101.63416	11.32000	101.60359				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	100.17335				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	100.08766				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	100.14155				0.00	0	0
Total IDCP06 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 IDCP06										0.00	0	0
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.03993				0.00	0	0
Total IDCP07 SPOT										0.00	0	0
Total For IDCP07										0.00	0	0
IDCP1L On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP1U SPOT										0.00	0	0
Total For IDCP1U										0.00	0	0
IDCP2L On 05/04/2025 Spot Bond			100.00000	5.28832	100.00000	5.27655				0.00	0	0
Total IDCP2U SPOT										0.00	0	0
Total For IDCP2U										0.00	0	0
IDCP3L On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP3U SPOT										0.00	0	0
Total For IDCP3U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			9.62000	99.30349	9.62000	99.27800				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFC02 On 14/04/2021 Spot Bond			8.03500	101.99870	8.03500	101.97663				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	112.00200	10.00000	111.97300				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING335 On 15/08/2019 Spot Bond					0.00000	104.07998				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	100.92773				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	101.40965				0.00	0	0
Total ING362 SPOT										0.00	0	0
Total For ING362										0.00	0	0
ING370 On 29/01/2019 Spot Bond					0.00000	100.02049				0.00	0	0
Total ING370 SPOT										0.00	0	0
Total For ING370										0.00	0	0
ING371 On 31/01/2020 Spot Bond					0.00000	99.97866				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	99.97692				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	99.96704				0.00	0	0
Total ING383 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 ING383									0.00	0	0
ING384 On 30/09/2020 Spot Bond					0.00000	79.09768			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	102.45401			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	101.02984			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	102.53346			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			11.68500	104.88427	11.68500	104.85190			0.00	0	0
Total INLV04 SPOT									0.00	0	0
Total For INLV04									0.00	0	0
INLV05 On 22/03/2023 Spot Bond					0.00000	101.66754			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	112.00200	10.00000	111.97300			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	100.92334			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	101.34817			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	101.11368			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	101.33797			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	101.06714			0.00	0	0
Total IPF16 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 IPF16										0.00	0	0
IPF17 On 22/12/2020 Spot Bond					0.00000	100.83308				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	100.84255				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	100.85202				0.00	0	0
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0
IPF20 On 17/03/2020 Spot Bond					0.00000	101.01834				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	101.05560				0.00	0	0
Total IPF21 SPOT										0.00	0	0
Total For IPF21										0.00	0	0
IPF22 On 14/06/2022 Spot Bond					0.00000	101.12839				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	102.02410				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	100.36335				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				0.00	0	45,100,000,000
Total IPFC20 SPOT										0.00	0	45,100,000,000
Total For IPFC20										0.00	0	45,100,000,000
IPL8/JIF On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPL8/JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IPL8/JIBAR										0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.68515	2.75000	100.67768				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	142.40451	6.31000	142.34210				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	101.72250				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	100.34068				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			5.01000	5.01000	5.01000	118.04634				0.00	0	0
Total IV030 SPOT										0.00	0	0
Total For IV030										0.00	0	0
IV030A On 31/01/2025 Spot Bond			5.01000	5.01000	5.01000	118.04634				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	101.35176				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	102.91009				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			11.58500	104.43141	11.58500	104.39945				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	107.93321				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	100.24823				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	101.08343				0.00	0	0
Total IV038 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 IV038									0.00	0	0
IV039 On 31/01/2022 Spot Bond			5.60000	5.60000	5.60000	142.89077			0.00	0	0
Total IV039 SPOT									0.00	0	0
Total For IV039									0.00	0	0
IV040 On 29/09/2021 Spot Bond					0.00000	104.00296			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			11.93500	101.11704	11.93500	101.08467			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	102.20231			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			11.82500	11.82500	11.82500	107.17554			0.00	0	0
Total IV043 SPOT									0.00	0	0
Total For IV043									0.00	0	0
IV044 On 31/01/2022 Spot Bond					0.00000	99.97088			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			5.15000	144.90774	5.15000	144.84896			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	101.16976			0.00	0	0
Total IV046 SPOT									0.00	0	0
Total For IV046									0.00	0	0
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV100U SPOT									0.00	0	0
Total For IV100U									0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV115U SPOT									0.00	0	0
Total For IV115U									0.00	0	0
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV118U SPOT									0.00	0	0
Total For IV118U									0.00	0	0
IV123U On 18/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV123U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	157.99792	5.01000	157.93417			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	99.86020			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	99.58176			0.00	0	0
Total IVA863 SPOT									0.00	0	0
Total For IVA863									0.00	0	0
IVA865 On 29/11/2018 Spot Bond			7.40000	7.40000	7.40000	99.29541			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	99.15568			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	99.01635			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	98.42201			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	98.14044		7,600,000,000,000.00	1,000,000,000	1,000,000,000	
Total IVA873 SPOT								7,600,000,000,000.00	1,000,000,000	1,000,000,000	
Total For IVA873								7,600,000,000,000.00	1,000,000,000	1,000,000,000	
IVA874 On 28/01/2019 Spot Bond			7.60000	7.60000	7.60000	98.06029		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	112.00200	10.00000	111.97300		0.00	0	0	
Total IVC005/JIBAR SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC005/JIBAR										0.00	0	0
IVC027 On 03/04/2019 Spot Bond					0.00000	100.65878				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	100.69137				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	100.70704				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	99.14979				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			7.94000	103.59264	7.94000	103.57073				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	62.79589	100.00000	62.65767				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			9.45500	102.24087	9.45500	102.21521				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	101.72297				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	101.04270				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	99.80740				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	100.34829				0.00	0	0
Total IVC070 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 IVC070										0.00	0	0
IVC075 On 21/04/2019 Spot Bond					0.00000	100.20543				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	100.38076				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	101.70032				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	101.62731				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			10.30500	105.60124	10.30500	105.57225				0.00	0	0
Total IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0
IVC097 On 29/06/2021 Spot Bond					0.00000	100.74627				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	99.97469				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	100.75801				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	101.25987				0.00	0	0
Total IVC105 SPOT										0.00	0	0
Total For IVC105										0.00	0	0
IVC106 On 13/03/2020 Spot Bond					0.00000	101.17815				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	100.75019				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	100.02442				0.00	0	0
Total IVC108 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 IVC108										0.00	0	0
IVC109 On 19/05/2021 Spot Bond					0.00000	102.98582				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			9.95500	103.96150	9.95500	103.93405				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	101.67027				0.00	400,000,000	400,000,000
Total IVC111 SPOT										0.00	400,000,000	400,000,000
Total For IVC111										0.00	400,000,000	400,000,000
IVC114 On 14/09/2021 Spot Bond					0.00000	101.18438				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	101.95508				0.00	0	0
Total IVC116 SPOT										0.00	0	0
Total For IVC116										0.00	0	0
IVC119 On 21/02/2019 Spot Bond					0.00000	101.69430				0.00	0	0
Total IVC119 SPOT										0.00	0	0
Total For IVC119										0.00	0	0
IVC122 On 20/01/2020 Spot Bond					0.00000	100.32807				0.00	0	0
Total IVC122 SPOT										0.00	0	0
Total For IVC122										0.00	0	0
IVC126 On 30/04/2019 Spot Bond					0.00000	100.00005				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	100.75753				0.00	0	0
Total IVC127 SPOT										0.00	0	0
Total For IVC127										0.00	0	0
IVC128 On 23/03/2019 Spot Bond					0.00000	100.79514				0.00	0	0
Total IVC128 SPOT										0.00	0	0
Total For IVC128										0.00	0	0
IVC129 On 26/03/2019 Spot Bond					0.00000	100.75961				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	100.16980				0.00	0	0
Total IVC130 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 IVC130										0.00	0	0
IVC131 On 08/05/2019 Spot Bond					0.00000	100.10344				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	101.39430				0.00	0	0
Total IVC132 SPOT										0.00	0	0
Total For IVC132										0.00	0	0
IVC133 On 06/12/2019 Spot Bond			8.02000	8.02000	8.02000	103.18647				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	100.02205				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	99.97774				0.00	0	0
Total IVC135 SPOT										0.00	0	0
Total For IVC135										0.00	0	0
IVC136 On 22/08/2021 Spot Bond					0.00000	102.12099				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	101.60004				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	100.75249				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	100.28659				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IVC84U									0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC85U SPOT									0.00	0	0
Total For IVC85U									0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC91U SPOT									0.00	0	0
Total For IVC91U									0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC95U SPOT									0.00	0	0
Total For IVC95U									0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC96U SPOT									0.00	0	0
Total For IVC96U									0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC99U SPOT									0.00	0	0
Total For IVC99U									0.00	0	0
IVF51U On 04/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVF51U SPOT									0.00	0	0
Total For IVF51U									0.00	0	0
IVF56U On 12/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVF56U SPOT									0.00	0	0
Total For IVF56U									0.00	0	0
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	99.97361			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	100.33269			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	101.18327			0.00	0	0
Total KAP002 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 KAP002										0.00	0	0
KAP002 On 06/06/2019 Spot Bond					0.00000	101.35060				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KAP003 On 29/06/2021 Spot Bond					0.00000	100.74236				0.00	0	0
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP006 On 26/10/2021 Spot Bond			9.50500	101.97947	9.50500	101.95346				0.00	0	0
Total KAP007 SPOT										0.00	0	0
Total For KAP007										0.00	0	0
KAP007 On 28/11/2019 Spot Bond					0.00000	102.02462				0.00	0	0
Total KAP008 SPOT										0.00	0	0
Total For KAP008										0.00	0	0
KAP008 On 24/05/2020 Spot Bond					0.00000	101.65479				0.00	0	0
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP009 On 15/09/2020 Spot Bond					0.00000	101.56978				0.00	0	0
Total KAP010 SPOT										0.00	0	0
Total For KAP010										0.00	0	0
KAP010 On 01/12/2022 Spot Bond					0.00000	101.41858				0.00	0	0
Total KAP012 SPOT										0.00	0	0
Total For KAP012										0.00	0	0
KAP012 On 01/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total KAP04U SPOT										0.00	0	0
Total For KAP04U										0.00	0	0
KAP04U On 24/10/2022 Spot Bond					0.00000	100.47725				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	103.88063				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	100.45731				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			10.71000	115.86399	10.71000	115.83114				0.00	0	0
Total KW01 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 KW01										0.00	0	0
LBK05 On 28/02/2019 Spot Bond					0.00000	101.67339				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	100.04728				0.00	0	0
Total LBK08 SPOT										0.00	0	0
Total For LBK08										0.00	0	0
LBK08/ On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LBK08/JIBAR SPOT										0.00	0	0
Total For LBK08/JIBAR										0.00	0	0
LBK11 On 28/11/2019 Spot Bond			8.90000	104.78807	8.90000	104.76329				0.00	0	0
Total LBK11 SPOT										0.00	0	0
Total For LBK11										0.00	0	0
LBK11/ On 28/11/2019 Spot Bond			9.62000	104.06339	9.62000	104.03683				0.00	0	0
Total LBK11/R207 SPOT										0.00	0	0
Total For LBK11/R207										0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	101.74126	9.71000	101.71505				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	104.60839				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	101.51645				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	101.77495				0.00	1,000,000,000	1,000,000,000
Total LBK17 SPOT										0.00	1,000,000,000	1,000,000,000
Total For LBK17										0.00	1,000,000,000	1,000,000,000
LBK18 On 22/03/2022 Spot Bond					0.00000	104.61782				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			10.45500	103.26981	10.45500	103.24106				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	101.49428				0.00	0	0
Total LBK22 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 LBK22										0.00	0	0
LBK23 On 05/09/2022 Spot Bond					0.00000	101.40645				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			10.60500	99.21729	10.60500	99.18913				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	100.96002				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	101.01514				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	100.88519				0.00	0	0
Total LBK27 SPOT										0.00	0	0
Total For LBK27										0.00	0	0
LBK28 On 15/05/2028 Spot Bond			11.60000	98.96091	11.60000	98.93058				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			10.35500	101.55903	10.35500	101.53102				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	100.93423				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	100.99914				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			8.05000	103.74347	8.05000	103.72122				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	102.33462				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			10.45500	99.93605	10.45500	99.90808				0.00	0	2,500,000,000
Total LGL06 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 LGL06										0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond					0.00000	101.57674				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	103.71093				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	104.64325				0.00	2,140,000,000	1,070,000,000
Total LGL09 SPOT										0.00	2,140,000,000	1,070,000,000
Total For LGL09										0.00	2,140,000,000	1,070,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	100.54418				0.00	0	0
Total LGL10 SPOT										0.00	0	0
Total For LGL10										0.00	0	0
LHC05U On 27/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC05U SPOT										0.00	0	0
Total For LHC05U										0.00	0	0
LHC06U On 21/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC06U SPOT										0.00	0	0
Total For LHC06U										0.00	0	0
LHL17 On 14/11/2018 Spot Bond					0.00000	102.75220				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			9.17000	106.28617	9.17000	106.25956				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			12.90000	107.91089	12.90000	107.87425				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	102.78530				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	102.46568				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	102.76340				0.00	0	0
Total LHL28 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 LHL28										0.00	0	0
LOM01 On 25/11/2019 Spot Bond					0.00000	103.82459				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	101.70636				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	102.43381				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	101.92767				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	99.79615				0.00	0	0
Total MAQ111 SPOT										0.00	0	0
Total For MAQ111										0.00	0	0
MAQ11 On 10/12/2018 Spot Bond					0.00000	101.10101				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	99.98002				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	99.82166				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	99.18046				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	101.63817				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	101.42780				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	102.14889				0.00	0	0
Total MBF051 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 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	101.02572				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	100.48115				0.00	0	600,000,000
Total MBF055 SPOT										0.00	0	600,000,000
Total For MBF055										0.00	0	600,000,000
MBF05 On 28/08/2020 Spot Bond					0.00000	101.79506				0.00	0	0
Total MBF057 SPOT										0.00	0	0
Total For MBF057										0.00	0	0
MBF05 On 21/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBF058 SPOT										0.00	0	0
Total For MBF058										0.00	0	0
MBF05 On 21/05/2021 Spot Bond					0.00000	101.56654				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	101.65123				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	101.13124				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	100.43445				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	101.45085				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	99.93647				0.00	0	0
Total MBP038 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 MBP038										0.00	0	0
MBP03 On 23/02/2021 Spot Bond					0.00000	101.53464				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	101.56242				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	100.34263				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	100.08145				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	100.02073				0.00	0	0
Total MBP043 SPOT										0.00	0	0
Total For MBP043										0.00	0	0
MBP04 On 27/09/2021 Spot Bond					0.00000	100.73567				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	100.74459				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			7.57000	101.01868	7.57000	100.99844				0.00	0	1,748,000,000
Total MBSA01 SPOT										0.00	0	1,748,000,000
Total For MBSA01										0.00	0	1,748,000,000
MBSA0 On 16/04/2019 Spot Bond			8.00000	100.82696	8.00000	100.80564				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			7.50000	101.00719	7.50000	100.98712				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	100.38470	8.91000	100.36115				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	102.71957				0.00	0	0
Total MEFSA4 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 MEFSA4										0.00	0	0
MEFSA On 05/07/2026 Spot Bond					0.00000	102.82810				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			7.59000	103.25292	7.59000	103.23174				0.00	0	0
Total MEFBSB4 SPOT										0.00	0	0
Total For MEFBSB4										0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.71000	103.98647	9.71000	103.95968				0.00	0	0
Total MEFBSB5 SPOT										0.00	0	0
Total For MEFBSB5										0.00	0	0
MFS1A On 20/12/2018 Spot Bond					0.00000	100.92152				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			8.70000	8.70000	8.70000	102.43350				0.00	0	0
Total MFS1B SPOT										0.00	0	0
Total For MFS1B										0.00	0	0
MIIIL03 On 28/08/2023 Spot Bond					0.00000	101.99356				0.00	0	0
Total MIIIL03 SPOT										0.00	0	0
Total For MIIIL03										0.00	0	0
MMF10 On 15/12/2024 Spot Bond					0.00000	103.88287				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	104.20055				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	101.35540				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	101.48501				0.00	0	0
Total MMF401 SPOT										0.00	0	0
Total For MMF401										0.00	0	0
MMIG0 On 17/03/2019 Spot Bond					0.00000	101.00115				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			9.53500	9.53500	9.53500	102.28015				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000

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 MMIG02										0.00	0	400,000,000
MMIG0 On 01/06/2020 Spot Bond					0.00000	101.53802				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			12.17000	12.17000	12.17000	98.44317				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			10.65500	10.65500	10.65500	102.92205				0.00	0	1,050,000,000
Total MMIG05 SPOT										0.00	0	1,050,000,000
Total For MMIG05										0.00	0	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.05875				0.00	0	0
Total MMIG06 SPOT										0.00	0	0
Total For MMIG06										0.00	0	0
MQB00 On 28/08/2023 Spot Bond					0.00000	102.00651				0.00	0	0
Total MQB003 SPOT										0.00	0	0
Total For MQB003										0.00	0	0
MTN06 On 13/07/2020 Spot Bond					0.00000	101.28028				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	100.84135				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	101.19162				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	100.96204				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	101.82431				0.00	0	0
Total MTN10 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 MTN10										0.00	0	0
MTN11 On 04/06/2021 Spot Bond					0.00000	101.52293				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	101.59429				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	101.39676				0.00	0	0
Total MTN13 SPOT										0.00	0	0
Total For MTN13										0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA2U SPOT										0.00	0	0
Total For MWA2U										0.00	0	0
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA3U SPOT										0.00	0	0
Total For MWA3U										0.00	0	0
MWAR(On 22/11/2019 Spot Bond					0.00000	101.98526				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	101.71695				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	100.88035				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	101.18327				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	100.94733				0.00	0	0
Total N6C26 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 N6C26									0.00	0	0
N6D26 On 21/12/2020 Spot Bond					0.00000	100.95817			0.00	0	0
Total N6D26 SPOT									0.00	0	0
Total For N6D26									0.00	0	0
N6E26 On 22/03/2021 Spot Bond					0.00000	101.01323			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	101.19667			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	101.43341			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			10.20500	97.36883	10.20500	97.34250		8,164,000,000,000.00	800,000,000	400,000,000	
Total NAM01 SPOT								8,164,000,000,000.00	800,000,000	400,000,000	
Total For NAM01								8,164,000,000,000.00	800,000,000	400,000,000	
NAM02 On 29/06/2020 Spot Bond			9.28500	103.69419	9.28500	103.66847		0.00	0	400,000,000	
Total NAM02 SPOT								0.00	0	400,000,000	
Total For NAM02								0.00	0	400,000,000	
NAM03 On 01/08/2023 Spot Bond			10.25500	101.73688	10.25500	101.70924		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			11.17000	99.19863	11.17000	99.16934		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			7.83000	105.82203	7.83000	105.79995		18,792,000,000,000.00	2,400,000,000	2,115,400,000	
Total NBK11A SPOT								18,792,000,000,000.00	2,400,000,000	2,115,400,000	
Total For NBK11A								18,792,000,000,000.00	2,400,000,000	2,115,400,000	
NBK12/ On 19/03/2021 Spot Bond			8.68000	102.54936	8.68000	102.52529		0.00	0	0	
Total NBK12A SPOT								0.00	0	0	
Total For NBK12A								0.00	0	0	
NBK12/ On 19/03/2021 Spot Bond			9.38000	101.06921	9.38000	101.04362		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			10.05500	99.78146	10.05500	99.75442		0.00	0	0	
Total NBK13A 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 NBK13A									0.00	0	0
NBK14, On 25/06/2021 Spot Bond			9.00500	103.88631	9.00500	103.86132			0.00	0	415,600,000
Total NBK14A SPOT									0.00	0	415,600,000
Total For NBK14A									0.00	0	415,600,000
NBK15, On 11/02/2022 Spot Bond			9.63500	99.58035	9.63500	99.55489			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			10.30500	98.09386	10.30500	98.06709		1,896,120,000,000.00		184,000,000	92,000,000
Total NBK16A SPOT								1,896,120,000,000.00		184,000,000	92,000,000
Total For NBK16A								1,896,120,000,000.00		184,000,000	92,000,000
NBK17, On 22/04/2026 Spot Bond			10.48000	97.53951	10.48000	97.51214			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			7.74500	106.05246	7.74500	106.03044			0.00	0	0
Total NBK18A SPOT									0.00	0	0
Total For NBK18A									0.00	0	0
NBK19, On 01/06/2022 Spot Bond			9.78500	103.55752	9.78500	103.53048			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			10.53000	103.41056	10.53000	103.38157			0.00	0	3,510,000,000
Total NBK20A SPOT									0.00	0	3,510,000,000
Total For NBK20A									0.00	0	3,510,000,000
NBK20I On 25/06/2021 Spot Bond					0.00000	101.03773			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			10.93000	101.25149	10.93000	101.22220			0.00	0	0
Total NBK21A SPOT									0.00	0	0
Total For NBK21A									0.00	0	0
NBK22, On 19/11/2022 Spot Bond			10.39500	103.45037	10.39500	103.42189			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			10.44000	105.97990	10.44000	105.95059			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	101.87727			0.00	0	0
Total NBK23B 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 NBK23B									0.00	0	0
NBK24, On 19/11/2027 Spot Bond			10.52000	107.27520	10.52000	107.24531			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	101.83827			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			9.95500	9.95500	9.95500	104.53030			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	103.26403			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	17.94362	100.00000	17.90413			0.00	0	0
Total NBK26A SPOT									0.00	0	0
Total For NBK26A									0.00	0	0
NBK26I On 22/04/2026 Spot Bond					0.00000	102.30415			0.00	0	0
Total NBK26B SPOT									0.00	0	0
Total For NBK26B									0.00	0	0
NBK27, On 10/05/2026 Spot Bond			10.72000	107.44796	10.72000	107.41748			0.00	0	0
Total NBK27A SPOT									0.00	0	0
Total For NBK27A									0.00	0	0
NBK28, On 02/08/2023 Spot Bond			10.30500	101.32921	10.30500	101.30154			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	102.52103			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK29, On 31/07/2026 Spot Bond			10.67000	101.70953	10.67000	101.68080			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	101.89917			0.00	0	0
Total NBK29B SPOT									0.00	0	0
Total For NBK29B									0.00	0	0
NBK30, On 20/02/2024 Spot Bond			10.07000	99.95458	10.07000	99.92790			0.00	0	0
Total NBK30A 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 NBK30A										0.00	0	0
NBK30I On 18/02/2021 Spot Bond					0.00000	102.97083				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	101.81905				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	101.49433				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	102.18640				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	103.70377				0.00	0	0
Total NBK34B SPOT										0.00	0	0
Total For NBK34B										0.00	0	0
NBK35I On 10/05/2023 Spot Bond					0.00000	103.98107				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	104.90665				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	100.08102				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	101.51328				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			7.15000	105.07805	7.15000	105.05767				0.00	0	1,610,000,000
Total NBK3A SPOT										0.00	0	1,610,000,000
Total For NBK3A										0.00	0	1,610,000,000
NBK3A On 09/09/2019 Spot Bond			100.00000	57.04478	100.00000	56.91714				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			11.94500	11.94500	11.94500	50.84407				0.00	0	0
Total NBK4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK4									0.00	0	0
NBK40I On 31/07/2026 Spot Bond					0.00000	99.97641			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	102.14626			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	102.73858			0.00	220,000,000	110,000,000
Total NBK42B SPOT									0.00	220,000,000	110,000,000
Total For NBK42B									0.00	220,000,000	110,000,000
NBK43I On 20/02/2024 Spot Bond					0.00000	102.11976			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	102.03185			0.00	220,000,000	110,000,000
Total NBK44B SPOT									0.00	220,000,000	110,000,000
Total For NBK44B									0.00	220,000,000	110,000,000
NBK45I On 15/02/2023 Spot Bond					0.00000	102.30263			0.00	220,000,000	110,000,000
Total NBK45B SPOT									0.00	220,000,000	110,000,000
Total For NBK45B									0.00	220,000,000	110,000,000
NBK46I On 15/08/2025 Spot Bond					0.00000	101.81498			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	102.46571			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	101.99724			0.00	0	0
Total NBK7B SPOT									0.00	0	0
Total For NBK7B									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.00262			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			11.11500	99.37447	11.11500	99.34479			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NCLN83 SPOT									0.00	0	0
Total For NCLN83									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.99721			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			11.15000	98.54340	11.15000	98.51387			0.00	0	0
Total NCLN85 SPOT									0.00	0	0
Total For NCLN85									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.00262			0.00	0	0
Total NCLN87 SPOT									0.00	0	0
Total For NCLN87									0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.01115			0.00	0	0
Total NCLN90 SPOT									0.00	0	0
Total For NCLN90									0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.02196			0.00	0	0
Total NCLN91 SPOT									0.00	0	0
Total For NCLN91									0.00	0	0
NCLN9 On 20/09/2020 Spot Bond					0.00000	100.94767			0.00	0	0
Total NCLN94 SPOT									0.00	0	0
Total For NCLN94									0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED01U SPOT									0.00	0	0
Total For NED01U									0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED02U SPOT									0.00	0	0
Total For NED02U									0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED03U SPOT									0.00	0	0
Total For NED03U									0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED04U SPOT									0.00	0	0
Total For NED04U									0.00	0	0
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED05U SPOT									0.00	0	0
Total For NED05U									0.00	0	0
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NED06U SPOT									0.00	0	0
Total For NED06U									0.00	0	0
NED071 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	101.72530			0.00	0	0
Total NED14 SPOT									0.00	0	0
Total For NED14									0.00	0	0
NED15 On 08/04/2019 Spot Bond			7.87000	7.87000	7.87000	101.73527		2,046,200,000,000.00	260,000,000	330,000,000	
Total NED15 SPOT								2,046,200,000,000.00	260,000,000	330,000,000	
Total For NED15								2,046,200,000,000.00	260,000,000	330,000,000	
NED16 On 08/04/2019 Spot Bond					0.00000	101.05255		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	100.40802		0.00	0	0	
Total NED17 SPOT								0.00	0	0	
Total For NED17								0.00	0	0	
NED18 On 16/01/2020 Spot Bond					0.00000	100.37972		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	103.21295		0.00	200,000,000	100,000,000	
Total NED19 SPOT								0.00	200,000,000	100,000,000	
Total For NED19								0.00	200,000,000	100,000,000	
NED20 On 01/07/2020 Spot Bond			9.15000	106.95779	9.15000	106.93179		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	107.12924		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	105.86403		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	101.66880		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	106.07236		0.00	140,000,000	70,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NGL01 SPOT										0.00	140,000,000	70,000,000
Total For NGL01										0.00	140,000,000	70,000,000
NGL02 On 15/03/2022 Spot Bond					0.00000	106.27704				0.00	0	0
Total NGL02 SPOT										0.00	0	0
Total For NGL02										0.00	0	0
NGL03 On 26/05/2022 Spot Bond					0.00000	101.89483				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	102.51102				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	100.76664				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	101.00573				0.00	0	0
Total NGLT1A SPOT										0.00	0	0
Total For NGLT1A										0.00	0	0
NGLT1/On 20/10/2023 Spot Bond					0.00000	100.25091				0.00	0	0
Total NGLT1B SPOT										0.00	0	0
Total For NGLT1B										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	112.00200	10.00000	111.97300				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	106.29621	13.50000	106.25849				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	101.47937				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	105.81644				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	104.97260				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			4.36000	4.36000	4.36000	203.78204				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NI202 SPOT										0.00	0	0
Total For NI202										0.00	0	0
NI25 On 31/01/2025 Spot Bond			3.76500	3.76500	3.76500	126.75877				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	89.70447				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			4.39000	4.39000	4.39000	101.88472				0.00	0	0
Total NI38 SPOT										0.00	0	0
Total For NI38										0.00	0	0
NILB11 On 31/01/2025 Spot Bond			3.87000	3.87000	3.87000	125.99656				0.00	0	0
Total NILB11 SPOT										0.00	0	0
Total For NILB11										0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	0
Total NILB12 SPOT										0.00	0	0
Total For NILB12										0.00	0	0
NILB13 On 31/01/2025 Spot Bond			4.26000	4.26000	4.26000	123.21050				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			4.19000	4.19000	4.19000	168.77869				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	163.71454	4.57000	163.65040				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			4.61000	77.07449	4.61000	98.69090				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			7.75000	105.03929	7.75000	105.01758				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NN01U On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NN01U SPOT										0.00	0	0
Total For NN01U										0.00	0	0
NN02 On 24/07/2023 Spot Bond					0.00000	92.53133				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NN02 SPOT										0.00	0	0
Total For NN02										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			8.38000	8.38000	8.38000	104.93196				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	101.61449				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	102.22119				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	101.68701				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	101.68896				0.00	0	0
Total NQ1A27 SPOT										0.00	0	0
Total For NQ1A27										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			8.58000	8.58000	8.58000	104.96406				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	101.68335				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	101.76414				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			8.78000	8.78000	8.78000	104.99616				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	101.76418				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	101.95206				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	101.85369				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQF1D8 SPOT										0.00	0	0
Total For NQF1D8										0.00	0	0
NRA01: On 30/11/2018 Spot Bond			7.35000	105.48774	7.35000	105.46663				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			9.58500	108.68493	9.58500	108.65729				0.00	0	0
Total NRA022 SPOT										0.00	0	0
Total For NRA022										0.00	0	0
NRA02: On 31/05/2023 Spot Bond			4.12000	181.42041	4.12000	181.35165				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			11.82000	107.59161	11.82000	107.55785				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	17.21802	100.00000	17.17991				0.00	0	0
Total NRA028/R186 SPOT										0.00	0	0
Total For NRA028/R186										0.00	0	0
NSN96: On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NSN96U SPOT										0.00	0	0
Total For NSN96U										0.00	0	0
NSN97: On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NSN97U SPOT										0.00	0	0
Total For NSN97U										0.00	0	0
NSN98: On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NSN98U SPOT										0.00	0	0
Total For NSN98U										0.00	0	0
NSN99: On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NSN99U SPOT										0.00	0	0
Total For NSN99U										0.00	0	0
NTC18 On 27/02/2019 Spot Bond					0.00000	101.61894				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	100.86290				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	100.69507				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NTC20 SPOT										0.00	0	0
Total For NTC20										0.00	0	0
NTC21 On 24/03/2022 Spot Bond					0.00000	101.42987				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	101.79421				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	101.83568				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	100.68758				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	101.73394				0.00	0	0
Total OMI01 SPOT										0.00	0	0
Total For OMI01										0.00	0	0
OML02 On 27/11/2019 Spot Bond					0.00000	102.59336				0.00	0	0
Total OML02 SPOT										0.00	0	0
Total For OML02										0.00	0	0
OML03 On 27/11/2019 Spot Bond			8.90000	104.29171	8.90000	104.26703				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	102.09670				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			9.78500	9.78500	9.78500	101.05338				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			10.75500	99.96616	10.75500	99.93723				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			11.67000	98.08676	11.67000	98.05602				0.00	0	1,000,000,000
Total OML07 SPOT										0.00	0	1,000,000,000
Total For OML07										0.00	0	1,000,000,000
OML08 On 14/09/2020 Spot Bond					0.00000	102.07234				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total OML08 SPOT										0.00	0	0
Total For OML08										0.00	0	0
OML09 On 14/09/2022 Spot Bond			10.95500	101.21759	10.95500	101.18777				0.00	0	1,000,000,000
Total OML09 SPOT										0.00	0	1,000,000,000
Total For OML09										0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			11.72000	99.72931	11.72000	99.69794				0.00	0	930,000,000
Total OML10 SPOT										0.00	0	930,000,000
Total For OML10										0.00	0	930,000,000
PBAJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBAJ1U SPOT										0.00	0	0
Total For PBAJ1U										0.00	0	0
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
Total For PBGJ1U										0.00	0	0
PBJC1L On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJC1U SPOT										0.00	0	0
Total For PBJC1U										0.00	0	0
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJJ1U SPOT										0.00	0	0
Total For PBJJ1U										0.00	0	0
PBKJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKJ1U SPOT										0.00	0	0
Total For PBKJ1U										0.00	0	0
PBKS1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKS1U SPOT										0.00	0	0
Total For PBKS1U										0.00	0	0
PBKX1L On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKX1U SPOT										0.00	0	0
Total For PBKX1U										0.00	0	0
PBLS1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLS1U SPOT										0.00	0	0
Total For PBLS1U										0.00	0	0
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PBLT1U SPOT										0.00	0	0
Total For PBLT1U										0.00	0	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUC1U SPOT										0.00	0	0
Total For PBUC1U										0.00	0	0
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUJ1U SPOT										0.00	0	0
Total For PBUJ1U										0.00	0	0
PBVJ1L On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBVJ1U SPOT										0.00	0	0
Total For PBVJ1U										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	112.00200	10.00000	111.97300				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	101.18328				0.00	0	0
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0
PMM43 On 28/02/2019 Spot Bond					0.00000	101.45426				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	99.82457				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	101.38989				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	101.29518				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	101.32548				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	100.33549				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0
PPC00: On 31/10/2019 Spot Bond					0.00000	98.54725			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	101.58283			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	101.66021			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	101.72789			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	101.86322			0.00	0	0
Total PRE2B1 SPOT									0.00	0	0
Total For PRE2B1									0.00	0	0
PRE2C On 20/02/2022 Spot Bond					0.00000	101.88254			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	101.90187			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			9.32000	110.39171	9.37000	110.07157			365,480,672,108,000.00	3,365,394,921,900	2,021,226,470,700
Total R186 SPOT									5,480,672,108,000.00	365,394,921,900	2,021,226,470,700
Total For R186									5,480,672,108,000.00	365,394,921,900	2,021,226,470,700
R197 On 07/12/2023 Spot Bond			2.92000	301.22483	2.92000	301.12034			33,951,716,000,000.00	11,627,300,000	39,829,600,000
Total R197 SPOT									33,951,716,000,000.00	11,627,300,000	39,829,600,000
Total For R197									33,951,716,000,000.00	11,627,300,000	39,829,600,000
R202 On 07/12/2033 Spot Bond			3.13000	234.68741	3.11000	235.15120			522,067,185,640,000.00	166,794,628,000	259,366,300,000
Total R202 SPOT									2,067,185,640,000.00	166,794,628,000	259,366,300,000
Total For R202									2,067,185,640,000.00	166,794,628,000	259,366,300,000
R2023 On 28/02/2023 Spot Bond			8.60000	98.26719	8.65500	98.05255			934,219,840,920,000.00	1,038,862,772,200	1,063,400,711,550
Total R2023 SPOT									4,219,840,920,000.00	038,862,772,200	063,400,711,550
Total For R2023									4,219,840,920,000.00	038,862,772,200	063,400,711,550
R2030 On 31/01/2030 Spot Bond			9.81000	89.80746	9.81000	89.78409			902,506,290,000,000.00	397,809,000,000	900,327,100,000

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 R2030 SPOT									12,506,290,000,000.00	397,809,000,000	300,327,100,000
Total For R2030									12,506,290,000,000.00	397,809,000,000	300,327,100,000
R2032 On 31/03/2032 Spot Bond			10.02500	87.74947	10.02500	87.72589			403,315,900,000,000.00	838,236,000,000	1,002,312,069,600
Total R2032 SPOT									13,315,900,000,000.00	838,236,000,000	1,002,312,069,600
Total For R2032									13,315,900,000,000.00	838,236,000,000	1,002,312,069,600
R2035 On 28/02/2035 Spot Bond			10.15000	91.40296	10.15000	91.37796			454,560,215,000,000.00	1,128,528,100,000	964,765,583,900
Total R2035 SPOT									14,560,215,000,000.00	128,528,100,000	964,765,583,900
Total For R2035									14,560,215,000,000.00	128,528,100,000	964,765,583,900
R2037 On 31/01/2037 Spot Bond			10.22500	87.96174	10.22500	87.93791			163,872,670,000,000.00	309,425,200,000	779,459,000,000
Total R2037 SPOT									13,872,670,000,000.00	309,425,200,000	779,459,000,000
Total For R2037									13,872,670,000,000.00	309,425,200,000	779,459,000,000
R204 On 21/12/2018 Spot Bond			6.17000	103.11107	6.17000	103.09379			61,700,000,000,000.00	10,000,000,000	23,144,521,900
Total R204 SPOT									11,700,000,000,000.00	10,000,000,000	23,144,521,900
Total For R204									11,700,000,000,000.00	10,000,000,000	23,144,521,900
R2040 On 31/01/2040 Spot Bond			10.32500	90.89966	10.32500	90.87480			811,523,300,000,000.00	756,564,000,000	720,029,017,900
Total R2040 SPOT									11,523,300,000,000.00	756,564,000,000	720,029,017,900
Total For R2040									11,523,300,000,000.00	756,564,000,000	720,029,017,900
R2044 On 31/01/2044 Spot Bond			10.33000	88.06713	10.33000	88.04304			317,066,300,000,000.00	321,110,000,000	991,218,500,000
Total R2044 SPOT									17,066,300,000,000.00	321,110,000,000	991,218,500,000
Total For R2044									17,066,300,000,000.00	321,110,000,000	991,218,500,000
R2048 On 28/02/2048 Spot Bond			10.31000	87.11198	10.31000	87.08779			612,458,058,200,000.00	1,417,309,220,000	1,486,367,295,400
Total R2048 SPOT									12,458,058,200,000.00	417,309,220,000	486,367,295,400
Total For R2048									12,458,058,200,000.00	417,309,220,000	486,367,295,400
R207 On 15/01/2020 Spot Bond			6.56000	102.90158	6.70000	102.72226			590,346,748,544,000.00	89,991,882,400	146,542,441,200
Total R207 SPOT									10,346,748,544,000.00	89,991,882,400	146,542,441,200
Total For R207									10,346,748,544,000.00	89,991,882,400	146,542,441,200
R208 On 31/03/2021 Spot Bond			7.81000	98.27335	7.88500	98.09273			584,257,545,618,000.00	202,849,877,800	771,997,849,600
Total R208 SPOT									14,257,545,618,000.00	202,849,877,800	771,997,849,600
Total For R208									14,257,545,618,000.00	202,849,877,800	771,997,849,600
R209 On 31/03/2036 Spot Bond			10.01000	69.81427	10.11000	69.17597			009,870,993,119,000.00	1,299,687,411,900	1,794,729,809,600
Total R209 SPOT									19,870,993,119,000.00	299,687,411,900	794,729,809,600
Total For R209									19,870,993,119,000.00	299,687,411,900	794,729,809,600
R210 On 31/03/2028 Spot Bond			3.01000	185.97846	3.01000	185.91344			130,694,200,000,000.00	43,420,000,000	29,637,200,000
Total R210 SPOT									10,694,200,000,000.00	43,420,000,000	29,637,200,000
Total For R210									10,694,200,000,000.00	43,420,000,000	29,637,200,000
R212 On 31/01/2022 Spot Bond			2.89000	155.23437	2.85000	155.37135			226,725,003,487,000.00	78,451,558,300	72,494,600,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R212 SPOT									26,725,003,487,000.00	78,451,558,300	72,494,600,000
Total For R212									26,725,003,487,000.00	78,451,558,300	72,494,600,000
R213 On 28/02/2031 Spot Bond			9.85000	81.06717	9.91000	80.68366			221,535,863,430,000.00	530,105,163,800	576,624,283,800
Total R213 SPOT									21,535,863,430,000.00	530,105,163,800	576,624,283,800
Total For R213									21,535,863,430,000.00	530,105,163,800	576,624,283,800
R214 On 28/02/2041 Spot Bond			10.29000	68.16339	10.29000	68.14450			248,251,443,944,000.00	704,397,613,600	891,242,600,000
Total R214 SPOT									18,251,443,944,000.00	704,397,613,600	391,242,600,000
Total For R214									18,251,443,944,000.00	704,397,613,600	391,242,600,000
RCG01 On 24/10/2019 Spot Bond					0.00000	100.70518			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF05 On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF05U SPOT									0.00	0	0
Total For RDF05U									0.00	0	0
RDF06 On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF06U SPOT									0.00	0	0
Total For RDF06U									0.00	0	0
RDF07 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
RDF08 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
RDF09 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
RDF10 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
RDF11 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
RDF12 On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total 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	102.20120				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond					0.00000	101.22979				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	100.86621				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	101.34522				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	101.39526				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	101.12498				0.00	0	0
Total RDFB10 SPOT										0.00	0	0
Total For RDFB10										0.00	0	0
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.80204				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0
RDFB1:On 27/11/2022 Spot Bond					0.00000	101.52908				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	101.12475				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	101.15070				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	101.23413				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	100.02075				0.00	0	0
Total RDFC44 SPOT										0.00	0	0
Total For RDFC44										0.00	0	0
RDFC4 On 16/10/2019 Spot Bond					0.00000	100.31096				0.00	0	0
Total RDFC45 SPOT										0.00	0	0
Total For RDFC45										0.00	0	0
REB12: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
REB13: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	101.64679				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	100.83652				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	101.00703				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	100.82575				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RED204 SPOT										0.00	0	0
Total For RED204										0.00	0	0
RED204 On 05/07/2020 Spot Bond					0.00000	100.92610				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	101.36935				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	102.19908				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	101.81632				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	100.50260				0.00	0	0
Total RED601 SPOT										0.00	0	0
Total For RED601										0.00	0	0
RED60 On 09/03/2022 Spot Bond					0.00000	100.62735				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	102.24434				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	100.75875				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	99.98143				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	100.81430				0.00	0	0
Total REDX01 SPOT										0.00	0	0
Total For REDX01										0.00	0	0
RES02U 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
RES03U On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total 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	101.55195				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	101.42586				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	100.19645				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	99.82631				0.00	0	0
Total RES38 SPOT										0.00	0	0
Total For RES38										0.00	0	0
RES40 On 13/10/2022 Spot Bond					0.00000	100.36565				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	101.45851				0.00	0	0
Total RES41 SPOT										0.00	0	0
Total For RES41										0.00	0	0
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES42U SPOT										0.00	0	0
Total For RES42U										0.00	0	0
RES43I On 03/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES43U SPOT										0.00	0	0
Total For RES43U										0.00	0	0
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES44U SPOT										0.00	0	0
Total For RES44U										0.00	0	0
RMBI0€ On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RW21 On 21/04/2021 Spot Bond			9.28500	101.75100	9.28500	101.72564				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RW21 SPOT										0.00	0	0
Total For RW21										0.00	0	0
RW23 On 10/12/2023 Spot Bond			10.20000	100.99978	10.20000	100.97232				0.00	0	0
Total RW23 SPOT										0.00	0	0
Total For RW23										0.00	0	0
RW28 On 10/12/2028 Spot Bond			11.45500	96.84092	11.45500	96.81146				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	112.00200	10.00000	111.97300				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	100.42990				0.00	0	0
Total SBK17 SPOT										0.00	0	0
Total For SBK17										0.00	0	0
SBK18 On 24/10/2020 Spot Bond					0.00000	101.14528				0.00	3,420,000,000	1,710,000,000
Total SBK18 SPOT										0.00	3,420,000,000	1,710,000,000
Total For SBK18										0.00	3,420,000,000	1,710,000,000
SBK19 On 24/10/2019 Spot Bond					0.00000	100.15273				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	103.39855				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	101.71664				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	104.40652				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			10.95500	106.63164	10.95500	106.60074				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	102.99035				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	104.78162			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			10.48500	103.97028	10.48500	103.94109			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	99.97842			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	102.17143			0.00	3,000,000,000	1,500,000,000
Total SBS18 SPOT									0.00	3,000,000,000	1,500,000,000
Total For SBS18									0.00	3,000,000,000	1,500,000,000
SBS19 On 23/06/2021 Spot Bond			9.09000	106.10485	9.09000	106.07908		363,600,000,000.00	40,000,000	20,000,000	
Total SBS19 SPOT								363,600,000,000.00	40,000,000	20,000,000	
Total For SBS19								363,600,000,000.00	40,000,000	20,000,000	
SBS20 On 15/05/2026 Spot Bond			10.33500	103.13801	10.33500	103.10976		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	104.75946		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	102.11679		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			7.99000	104.32369	7.99000	104.30149		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			9.65500	103.88980	9.65500	103.86318		0.00	0	0	
Total SBS27 SPOT								0.00	0	0	
Total For SBS27								0.00	0	0	
SBS29 On 12/06/2019 Spot Bond			8.02500	103.72390	8.02500	103.70161		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			10.47000	91.86491	10.47000	91.83944		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond					0.00000	101.31796			0.00	0	500,000,000
Total SBS30 SPOT									0.00	0	500,000,000
Total For SBS30									0.00	0	500,000,000
SBS31 On 12/06/2027 Spot Bond			10.55500	99.45963	10.55500	99.43169			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	100.95179			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			10.22000	100.62850	10.22000	100.60079			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	100.34998			0.00	0	0
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			8.47500	101.43738	8.47500	101.41450		169,500,000,000.00		20,000,000	10,000,000
Total SBS37 SPOT								169,500,000,000.00		20,000,000	10,000,000
Total For SBS37								169,500,000,000.00		20,000,000	10,000,000
SBS38 On 29/01/2025 Spot Bond			10.14500	97.50017	10.14500	97.47395			0.00	0	0
Total SBS38 SPOT									0.00	0	0
Total For SBS38									0.00	0	0
SBS39 On 29/01/2030 Spot Bond			10.99500	94.26829	10.99500	94.24087			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			9.10000	102.61481	9.10000	102.58999			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	102.61636			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			9.42000	106.50095	9.42000	106.47432			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			10.23000	106.98576	10.23000	106.95676			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS42 SPOT									0.00	0	0
Total For SBS42									0.00	0	0
SBS43 On 12/11/2027 Spot Bond			10.56000	106.53884	10.56000	106.50905			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	101.99835			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	102.84771			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			9.45000	106.35243	9.45000	106.32575			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	103.47435			0.00	0	0
Total SBS47 SPOT									0.00	0	0
Total For SBS47									0.00	0	0
SBS48 On 31/01/2020 Spot Bond					0.00000	100.32115			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	100.84679			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			9.81500	101.35398	9.81500	101.32759		103,057,500,000,000.00	10,500,000,000	7,000,000,000	
Total SBS50 SPOT								13,057,500,000,000.00	10,500,000,000	7,000,000,000	
Total For SBS50								13,057,500,000,000.00	10,500,000,000	7,000,000,000	
SBS51 On 31/01/2024 Spot Bond			10.41000	10.41000	10.41000	99.86578		0.00	0	0	
Total SBS51 SPOT								0.00	0	0	
Total For SBS51								0.00	0	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	101.01438		0.00	1,782,000,000	891,000,000	
Total SBS52 SPOT								0.00	1,782,000,000	891,000,000	
Total For SBS52								0.00	1,782,000,000	891,000,000	
SBS53 On 03/05/2027 Spot Bond					0.00000	100.97091		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	101.62203		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS54 SPOT										0.00	0	0
Total For SBS54										0.00	0	0
SBS55 On 12/06/2022 Spot Bond					0.00000	102.14904				0.00	0	0
Total SBS55 SPOT										0.00	0	0
Total For SBS55										0.00	0	0
SBS56 On 12/06/2022 Spot Bond			9.41500	9.41500	9.41500	102.00674				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	102.16141				0.00	0	0
Total SBS57 SPOT										0.00	0	0
Total For SBS57										0.00	0	0
SBS58 On 12/06/2027 Spot Bond					0.00000	103.09954				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	100.47764				0.00	0	0
Total SBS59 SPOT										0.00	0	0
Total For SBS59										0.00	0	0
SBS60 On 18/01/2023 Spot Bond					0.00000	100.28686				0.00	0	0
Total SBS60 SPOT										0.00	0	0
Total For SBS60										0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.93000	288.17521	3.93000	288.06745				0.00	0	0
Total SBSI11 SPOT										0.00	0	0
Total For SBSI11										0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			4.36000	4.36000	4.36000	203.78204				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	103.30878				0.00	0	100,000,000
Total SBT101 SPOT										0.00	0	100,000,000
Total For SBT101										0.00	0	100,000,000
SBT102 On 30/09/2022 Spot Bond					0.00000	102.45585				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	104.28984				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	100.68952				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SGI004 SPOT										0.00	0	0
Total For SGI004										0.00	0	0
SGI005 On 10/07/2021 Spot Bond					0.00000	100.68967				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	100.60287				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
SHS11L On 25/11/2020 Spot Bond			10.00000	112.00200	10.00000	111.97300				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	103.34603				0.00	0	0
Total SLI4 SPOT										0.00	0	0
Total For SLI4										0.00	0	0
SLRA1 On 15/08/2019 Spot Bond					0.00000	101.83178				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	101.88340				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	101.78383				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	101.83574				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	101.91475				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	101.93522				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	101.93928				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SLRB3 SPOT										0.00	0	0
Total For SLRB3										0.00	0	0
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.94976				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	102.08274				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	102.12588				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	102.02839				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	102.07412				0.00	0	0
Total SLRC4 SPOT										0.00	0	0
Total For SLRC4										0.00	0	0
SNT02 On 12/04/2021 Spot Bond					0.00000	102.32027				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			10.95500	10.95500	10.95500	103.37963				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	102.37029				0.00	0	0
Total SNT04 SPOT										0.00	0	0
Total For SNT04										0.00	0	0
SPDA10 On 21/08/2021 Spot Bond					0.00000	102.29225				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA11 On 21/08/2020 Spot Bond					0.00000	101.81243				0.00	0	0
Total SPDA11 SPOT										0.00	0	0
Total For SPDA11										0.00	0	0
SPDA12 On 21/08/2022 Spot Bond					0.00000	101.67897				0.00	130,000,000	130,000,000
Total SPDA12 SPOT										0.00	130,000,000	130,000,000
Total For SPDA12										0.00	130,000,000	130,000,000
SPDA6 On 21/08/2019 Spot Bond					0.00000	102.02476				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPDA7 On 21/08/2019 Spot Bond					0.00000	102.03378				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	101.69142				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	102.08205				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	101.29103				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	100.59366				0.00	0	0
Total SPG003 SPOT										0.00	0	0
Total For SPG003										0.00	0	0
SPG00: On 27/09/2023 Spot Bond					0.00000	100.82034				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			8.68500	99.48632	8.68500	99.46309				0.00	0	0
Total SSA06 SPOT										0.00	0	0
Total For SSA06										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			9.45500	94.84329	9.45500	94.81922				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			9.45500	94.84329	9.45500	94.81922				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			4.42500	4.42500	4.42500	122.05280				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			10.87000	101.79315	10.87000	101.76372				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			11.78000	70.47203	11.78000	70.44975				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	100.19552				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	100.32712				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN02: On 25/09/2019 Spot Bond					0.00000	100.86924				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	101.49955				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	101.05368				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	101.41855				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	101.84089				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03: On 01/06/2021 Spot Bond					0.00000	101.50073				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	102.46351				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	100.36969				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			10.05500	99.47895	10.05500	99.45214				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			4.18000	105.09159	4.18000	105.05166				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN04: On 09/02/2027 Spot Bond					0.00000	98.12087				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	99.97410				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN04: On 05/04/2027 Spot Bond					0.00000	100.49127				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	287.81594				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	108.63261				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	100.08228				0.00	0	0
Total SSN052 SPOT										0.00	0	0
Total For SSN052										0.00	0	0
SSN05: On 26/10/2020 Spot Bond			7.93700	100.91609	7.93700	100.89452				0.00	0	0
Total SSN053 SPOT										0.00	0	0
Total For SSN053										0.00	0	0
SSN05: On 26/10/2022 Spot Bond					0.00000	100.08870				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	99.86568				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	100.25652				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	100.55730				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	168.23030				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			4.08000	4.08000	4.08000	124.48760				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN062 SPOT										0.00	0	0
Total For SSN062										0.00	0	0
SSN062 On 31/01/2038 Spot Bond			4.52000	4.52000	4.52000	99.98250				0.00	0	0
Total SSN063 SPOT										0.00	0	0
Total For SSN063										0.00	0	0
SSN063 On 31/03/2029 Spot Bond			4.30500	4.30500	4.30500	89.29450				0.00	0	0
Total SSN064 SPOT										0.00	0	0
Total For SSN064										0.00	0	0
SSN064 On 31/03/2028 Spot Bond			4.19000	4.19000	4.19000	168.77870				0.00	0	0
Total SSN065 SPOT										0.00	0	0
Total For SSN065										0.00	0	0
SSN065 On 14/05/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN066 SPOT										0.00	0	0
Total For SSN066										0.00	0	0
SSN066 On 28/05/2023 Spot Bond					0.00000	101.55364				0.00	0	0
Total SSN068 SPOT										0.00	0	0
Total For SSN068										0.00	0	0
SSN068 On 28/05/2023 Spot Bond					0.00000	101.53479				0.00	0	0
Total SSN069 SPOT										0.00	0	0
Total For SSN069										0.00	0	0
SSN069 On 28/02/2022 Spot Bond					0.00000	101.48844				0.00	0	0
Total SSN070 SPOT										0.00	0	0
Total For SSN070										0.00	0	0
SSN070 On 28/05/2028 Spot Bond			9.65000	9.65000	9.65000	101.64583				0.00	0	0
Total SSN071 SPOT										0.00	0	0
Total For SSN071										0.00	0	0
SSN071 On 04/06/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN072 SPOT										0.00	0	0
Total For SSN072										0.00	0	0
SSN072 On 15/06/2023 Spot Bond					0.00000	101.07200				0.00	0	0
Total SSN073 SPOT										0.00	0	0
Total For SSN073										0.00	0	0
SSN073 On 15/06/2023 Spot Bond					0.00000	101.05569				0.00	0	0
Total SSN074 SPOT										0.00	0	0
Total For SSN074										0.00	0	0
SSN074 On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN075 SPOT										0.00	0	0
Total For SSN075										0.00	0	0
SSN075 On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN076 SPOT										0.00	0	0
Total For SSN076										0.00	0	0
SSN076 On 19/06/2023 Spot Bond					0.00000	101.02054				0.00	0	0
Total SSN077 SPOT										0.00	0	0
Total For SSN077										0.00	0	0
SSN077 On 13/07/2023 Spot Bond					0.00000	100.37500				0.00	0	0
Total SSN078 SPOT										0.00	0	0
Total For SSN078										0.00	0	0
SSN078 On 31/07/2021 Spot Bond					0.00000	99.97994				0.00	0	0
Total SSN079 SPOT										0.00	0	0
Total For SSN079										0.00	0	0
SSN080 On 16/08/2020 Spot Bond					0.00000	101.63904				0.00	0	0
Total SSN080 SPOT										0.00	0	0
Total For SSN080										0.00	0	0
SSN080 On 27/08/2024 Spot Bond					0.00000	101.60223				0.00	0	0
Total SSN081 SPOT										0.00	0	0
Total For SSN081										0.00	0	0
SSN081 On 12/09/2025 Spot Bond					0.00000	101.24421				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			10.34000	94.24513	10.34000	94.21904				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	101.92638				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			8.35000	102.24065	8.35000	102.21792				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	101.71418				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			8.25000	105.57896	8.25000	105.55576				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A15 On 21/08/2020 Spot Bond					0.00000	101.71040				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			8.35000	105.18984	8.35000	105.16646				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	101.52381				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			8.30000	104.22689	8.30000	104.20387				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	101.58750				0.00	0	0
Total T13A21 SPOT										0.00	0	0
Total For T13A21										0.00	0	0
T14A10 On 21/11/2019 Spot Bond					0.00000	101.65621				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	101.69417				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	105.62779	8.55000	105.60377				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	101.51309				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	101.50169				0.00	0	0
Total T15OM2 SPOT										0.00	0	0
Total For T15OM2										0.00	0	0
TFS123 On 20/03/2019 Spot Bond					0.00000	100.90534				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	100.52209				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS13€ On 27/05/2019 Spot Bond					0.00000	101.89986				0.00	0	0
Total TFS139 SPOT										0.00	0	0
Total For TFS139										0.00	0	0
TFS141On 28/10/2019 Spot Bond					0.00000	100.44694				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS142On 28/10/2021 Spot Bond					0.00000	100.02190				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS144On 20/03/2020 Spot Bond					0.00000	101.36273				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	100.94845				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS147On 12/10/2020 Spot Bond					0.00000	100.67290				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	100.48163				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	99.97911				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	101.62786				0.00	0	0
Total TFS150 SPOT										0.00	0	0
Total For TFS150										0.00	0	0
TFS151On 30/11/2020 Spot Bond					0.00000	101.36729				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TFS152On 25/04/2019 Spot Bond					0.00000	100.10526				0.00	500,000,000	700,000,000
Total TFS152 SPOT										0.00	500,000,000	700,000,000
Total For TFS152										0.00	500,000,000	700,000,000
TFS153On 06/07/2021 Spot Bond					0.00000	100.44604				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS153 SPOT										0.00	0	0
Total For TFS153										0.00	0	0
TFS154 On 06/07/2023 Spot Bond					0.00000	100.50426				0.00	0	0
Total TFS154 SPOT										0.00	0	0
Total For TFS154										0.00	0	0
TFS155 On 03/09/2021 Spot Bond					0.00000	101.26349				0.00	0	0
Total TFS155 SPOT										0.00	0	0
Total For TFS155										0.00	0	0
TFS156 On 03/09/2023 Spot Bond					0.00000	101.28977				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
TH12A7 On 21/08/2019 Spot Bond					0.00000	101.65627				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			8.30000	8.30000	8.30000	102.39040				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A4 On 21/08/2019 Spot Bond					0.00000	101.69443				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond			8.21000	101.88006	8.21000	101.85779				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond					0.00000	101.69443				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond			8.32000	101.57561	8.32000	101.55311				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B7 On 21/08/2019 Spot Bond					0.00000	101.78028				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond					0.00000	101.78028				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B: On 21/08/2019 Spot Bond					0.00000	101.78028				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	101.78028				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	102.54906				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	102.54906				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	101.93285				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	101.93094				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	102.55192				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	102.54438				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	102.59722				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	102.54051				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	101.94253				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			8.45000	103.20556	8.45000	103.18236				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A4 On 21/08/2020 Spot Bond					0.00000	102.71728				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A7 On 21/08/2020 Spot Bond			8.34000	103.95790	8.34000	103.93483				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A8 On 21/08/2020 Spot Bond					0.00000	101.78016				0.00	3,410,000,000	3,410,000,000
Total TH13B1 SPOT										0.00	3,410,000,000	3,410,000,000
Total For TH13B1										0.00	3,410,000,000	3,410,000,000
TH13B1 On 21/08/2020 Spot Bond					0.00000	101.78207				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond					0.00000	101.81470				0.00	400,000,000	400,000,000
Total TH13B3 SPOT										0.00	400,000,000	400,000,000
Total For TH13B3										0.00	400,000,000	400,000,000
TH13B3 On 21/08/2020 Spot Bond					0.00000	101.77678				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B4 On 21/08/2020 Spot Bond					0.00000	101.77444				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13B5 On 21/08/2020 Spot Bond					0.00000	101.91362				0.00	520,000,000	520,000,000
Total TH13C1 SPOT										0.00	520,000,000	520,000,000
Total For TH13C1										0.00	520,000,000	520,000,000
TH13C1 On 21/08/2020 Spot Bond					0.00000	101.92886				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C2 On 21/08/2020 Spot Bond					0.00000	101.90948				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C3 On 21/08/2020 Spot Bond					0.00000	101.94737				0.00	1,900,000,000	1,900,000,000
Total TH13C4 SPOT										0.00	1,900,000,000	1,900,000,000
Total For TH13C4										0.00	1,900,000,000	1,900,000,000
TH13C4 On 21/08/2020 Spot Bond					0.00000	102.01843				0.00	400,000,000	400,000,000

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 TH13C5 SPOT										0.00	400,000,000	400,000,000
Total For TH13C5										0.00	400,000,000	400,000,000
TH13D On 21/08/2020 Spot Bond					0.00000	102.54201				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	102.54201				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	102.57129				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	102.54298				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	102.58006				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A On 21/11/2019 Spot Bond					0.00000	102.11797				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	101.72085				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			9.18500	106.84760	9.18500	106.82152				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	102.05819				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	103.06126				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			9.23500	103.05682	9.23500	104.40543				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	101.83711				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B1 On 21/11/2021 Spot Bond					0.00000	102.30585				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B2 On 21/11/2021 Spot Bond					0.00000	101.75707				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14B3 On 21/11/2021 Spot Bond					0.00000	101.93237				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C1 On 21/11/2021 Spot Bond					0.00000	103.46714				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C2 On 21/11/2021 Spot Bond					0.00000	101.87141				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14C3 On 21/11/2021 Spot Bond					0.00000	102.50330				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D1 On 21/11/2021 Spot Bond					0.00000	102.46337				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D2 On 21/11/2021 Spot Bond					0.00000	103.66417				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
TH14D3 On 21/11/2020 Spot Bond					0.00000	101.63691				0.00	0	0
Total TH15A1 SPOT										0.00	0	0
Total For TH15A1										0.00	0	0
TH15A1 On 21/11/2022 Spot Bond					0.00000	101.67518				0.00	0	0
Total TH15A2 SPOT										0.00	0	0
Total For TH15A2										0.00	0	0
TH15A2 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	104.31048				0.00	0	0
Total TH15A3 SPOT										0.00	0	0
Total For TH15A3										0.00	0	0
TH15A3 On 21/11/2020 Spot Bond					0.00000	101.62547				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH15A4 SPOT										0.00	0	0
Total For TH15A4										0.00	0	0
TH15A4 On 21/11/2022 Spot Bond					0.00000	101.96580				0.00	0	0
Total TH15A5 SPOT										0.00	0	0
Total For TH15A5										0.00	0	0
TH15B1 On 21/11/2022 Spot Bond					0.00000	101.71713				0.00	0	0
Total TH15B1 SPOT										0.00	0	0
Total For TH15B1										0.00	0	0
TH15B2 On 21/11/2022 Spot Bond					0.00000	101.70187				0.00	0	0
Total TH15B2 SPOT										0.00	0	0
Total For TH15B2										0.00	0	0
TH15C1 On 21/11/2022 Spot Bond					0.00000	101.80673				0.00	0	0
Total TH15C1 SPOT										0.00	0	0
Total For TH15C1										0.00	0	0
TH15C2 On 21/11/2022 Spot Bond					0.00000	101.78004				0.00	0	0
Total TH15C2 SPOT										0.00	0	0
Total For TH15C2										0.00	0	0
TH15D1 On 21/11/2022 Spot Bond					0.00000	102.36091				0.00	0	0
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH15D2 On 21/11/2022 Spot Bond					0.00000	102.26577				0.00	0	0
Total TH15D2 SPOT										0.00	0	0
Total For TH15D2										0.00	0	0
TH9A12 On 18/07/2019 Spot Bond					0.00000	100.73725				0.00	0	0
Total TH9A12 SPOT										0.00	0	0
Total For TH9A12										0.00	0	0
THE9B4 On 18/07/2019 Spot Bond					0.00000	100.30934				0.00	0	0
Total THE9B4 SPOT										0.00	0	0
Total For THE9B4										0.00	0	0
THE9C4 On 18/07/2019 Spot Bond					0.00000	101.82679				0.00	0	0
Total THE9C4 SPOT										0.00	0	0
Total For THE9C4										0.00	0	0
THE9D4 On 18/07/2019 Spot Bond					0.00000	101.01394				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			8.02000	8.02000	8.02000	101.59128				0.00	0	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TL20 SPOT									0.00	0	500,000,000
Total For TL20									0.00	0	500,000,000
TL20/R: On 22/02/2020 Spot Bond			100.00000	47.51511	100.00000	47.42496			0.00	0	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	112.00200	10.00000	111.97300			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	101.30719			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	101.32286			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			9.84500	98.84909	9.84500	98.82285			0.00	0	0
Total TL24 SPOT									0.00	0	0
Total For TL24									0.00	0	0
TL25 On 04/09/2024 Spot Bond			10.35500	98.10293	10.35500	98.07557			0.00	0	0
Total TL25 SPOT									0.00	0	0
Total For TL25									0.00	0	0
TL26 On 25/11/2024 Spot Bond					0.00000	101.59010			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	100.14222			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			10.64000	93.92072	10.64000	93.89398			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	100.14680			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	100.77158			0.00	0	0
Total TLC05 SPOT									0.00	0	0
Total For TLC05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TLC06 On 22/03/2019 Spot Bond					0.00000	100.79823			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			9.13500	103.56294	9.13500	103.53740		369,054,000,000.00		40,400,000	31,922,033,400
Total TN20 SPOT								369,054,000,000.00		40,400,000	31,922,033,400
Total For TN20								369,054,000,000.00		40,400,000	31,922,033,400
TN20/R On 17/09/2020 Spot Bond			100.00000	31.09800	100.00000	31.02842		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	25.42870	100.00000	25.37273		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			10.16500	102.27639	10.16500	102.24884		6,099,000,000,000.00		600,000,000	17,330,000,000
Total TN23 SPOT								6,099,000,000,000.00		600,000,000	17,330,000,000
Total For TN23								6,099,000,000,000.00		600,000,000	17,330,000,000
TN23/R On 06/11/2023 Spot Bond			100.00000	12.18470	100.00000	12.15788		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			11.19500	93.93029	11.19500	93.90249		0.00		0	27,180,000,000
Total TN25 SPOT								0.00		0	27,180,000,000
Total For TN25								0.00		0	27,180,000,000
TN25/R On 19/08/2025 Spot Bond			100.00000	11.52210	100.00000	11.49673		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			11.26000	90.93104	11.26000	90.90397		0.00		0	700,000,000
Total TN27 SPOT								0.00		0	700,000,000
Total For TN27								0.00		0	700,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	13.00421	100.00000	12.97558		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			11.71000	92.94129	11.71000	92.91223		0.00		0	13,280,000,000
Total TN30 SPOT								0.00		0	13,280,000,000
Total For TN30								0.00		0	13,280,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TN30/R On 09/10/2030 Spot Bond			8.00000	119.62450	8.00000	119.59872				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			12.35000	88.61187	12.35000	88.58269				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	100.63488	10.75000	100.60592				0.00	0	0
Total TN40/R214 SPOT										0.00	0	0
Total For TN40/R214										0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	112.00200	10.00000	111.97300				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	100.59195				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	101.46188				0.00	0	0
Total TPDA06 SPOT										0.00	0	0
Total For TPDA06										0.00	0	0
TPDA0 On 30/11/2020 Spot Bond			9.49500	103.98101	9.49500	103.95481				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	101.13458				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			8.60000	105.68806	8.60000	105.66374				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	101.13458				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			8.40000	8.40000	8.40000	106.09648				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	101.21553				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA2B: On 14/12/2020 Spot Bond					0.00000	101.24664				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	101.37722				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	101.42692				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	101.74936				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	101.74936				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	101.66002				0.00	0	0
Total TRA3A1 SPOT										0.00	0	0
Total For TRA3A1										0.00	0	0
TRA3A: On 14/11/2020 Spot Bond					0.00000	101.81747				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	101.86383				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			9.75500	101.73826	9.75500	101.70817				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	101.66218				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	101.80697				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	101.84702				0.00	0	0
Total TRA3A7 SPOT										0.00	0	0
Total For TRA3A7										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA3B On 14/11/2022 Spot Bond					0.00000	102.16631				0.00	0	0
Total TRA3B1 SPOT										0.00	0	0
Total For TRA3B1										0.00	0	0
TRA3B2 On 14/11/2022 Spot Bond					0.00000	102.12221				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	101.12203				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA4U 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	101.35711				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2U On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2019 Spot Bond					0.00000	101.15344				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	102.16615				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2U 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	102.98815				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRQ11 On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ11U SPOT										0.00	0	0
Total For TRQ11U										0.00	0	0
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ12U SPOT										0.00	0	0
Total For TRQ12U										0.00	0	0
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ13U SPOT										0.00	0	0
Total For TRQ13U										0.00	0	0
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ14U SPOT										0.00	0	0
Total For TRQ14U										0.00	0	0
TSE01 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TTO01 On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TUHF0 On 26/01/2020 Spot Bond					0.00000	100.10401				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	0.00000				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	101.55477				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	101.51203				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	101.30946				0.00	0	0
Total TWC280 SPOT										0.00	0	0
Total For TWC280										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC28 On 09/10/2019 Spot Bond					0.00000	100.40970			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	100.36873			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	100.24608			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	100.12304			0.00	0	0
Total TWC284 SPOT									0.00	0	0
Total For TWC284									0.00	0	0
TWC28 On 30/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TWC285 SPOT									0.00	0	0
Total For TWC285									0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.66300	103.84022	9.66300	103.81315			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			11.27000	101.78952	11.27000	101.75869			0.00	0	0
Total UG26 SPOT									0.00	0	0
Total For UG26									0.00	0	0
VCJA1U On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA1U SPOT									0.00	0	0
Total For VCJA1U									0.00	0	0
VCJA2U On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA2U SPOT									0.00	0	0
Total For VCJA2U									0.00	0	0
VCJA3U On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA3U SPOT									0.00	0	0
Total For VCJA3U									0.00	0	0
VCJA4U On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA4U SPOT									0.00	0	0
Total For VCJA4U									0.00	0	0
VCJA5U On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA5U SPOT									0.00	0	0
Total For VCJA5U									0.00	0	0

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

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VKC24 On 20/02/2019 Spot Bond					0.00000	101.59263				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	101.11627				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	101.20291				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	100.87861				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	101.05899				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	100.53899				0.00	0	0
Total VKE10 SPOT										0.00	0	0
Total For VKE10										0.00	0	0
VKE11 On 20/04/2023 Spot Bond					0.00000	100.19584				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	100.09057				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	101.51409				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	101.56981				0.00	0	500,000,000
Total VKE14 SPOT										0.00	0	500,000,000
Total For VKE14										0.00	0	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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
VR714L On 25/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR714U SPOT										0.00	0	0
Total For VR714U										0.00	0	0
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				0.00	0	0
Total VR838U SPOT										0.00	0	0
Total For VR838U										0.00	0	0
VR839L On 28/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total VR839U SPOT									10,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total For VR839U									10,000,000,000,000.00	50,000,000,000	50,000,000,000	
VRI712 On 11/12/2018 Spot Bond					0.00000	101.05938				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	100.86249				0.00	0	1,000,000,000
Total WHL01 SPOT										0.00	0	1,000,000,000
Total For WHL01										0.00	0	1,000,000,000
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL01U SPOT										0.00	0	0
Total For WHL01U										0.00	0	0
WHL02 On 02/10/2021 Spot Bond					0.00000	100.64967				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WHL03 On 02/10/2023 Spot Bond					0.00000	100.66414			0.00	0	0
Total WHL03 SPOT									0.00	0	0
Total For WHL03									0.00	0	0
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL03U SPOT									0.00	0	0
Total For WHL03U									0.00	0	0
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL04U SPOT									0.00	0	0
Total For WHL04U									0.00	0	0
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	32,000,000,000
Total WHL05U SPOT									0.00	0	32,000,000,000
Total For WHL05U									0.00	0	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			6.73000	105.06756	6.73000	105.04866			0.00	0	0
Total WSP3 SPOT									0.00	0	0
Total For WSP3									0.00	0	0
WSP4 On 28/05/2020 Spot Bond			7.34000	106.23357	7.34000	106.21276			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			8.71000	104.45931	8.71000	104.43511			0.00	0	0
Total WSP5 SPOT									0.00	0	0
Total For WSP5									0.00	0	0
WSP5/R203 On 28/05/2021 Spot Bond			100.00000	23.95870	100.00000	23.90596			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			6.11500	94.64135	6.11500	94.62561			0.00	0	0
Total Z083 SPOT									0.00	0	0
Total For Z083									0.00	0	0
Total for SPOT									1.32e+017	202,097,148,227	365,495,219,043
Total for SPOT :									1.32e+017	202,097,148,227	365,495,219,043

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures									1.32e+017	202,097,179,622	365,496,439,041
Total Options									0.00	0	116,160
Grand Total:									1.32e+017	202,097,179,622	365,496,555,201