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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 09/11/2018

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 07/02/2019 Bond Future			11.28390	76.32246	11.25393	76.49170			0.00	0	494
ES33 On 02/05/2019 Bond Future			11.38784	73.88084	11.35691	74.05284			0.00	0	0
ES33 On 01/08/2019 Bond Future			11.49053	75.36777	11.45808	75.54545			0.00	0	0
Total ES33 Future									0.00	0	494
Total For ES33									0.00	0	494
ES42 On 07/02/2019 Bond Future			11.49214	78.45290	11.46731	78.61171			0.00	0	5,169
ES42 On 02/05/2019 Bond Future			11.59565	75.57984	11.57001	75.74122			0.00	0	0
ES42 On 01/08/2019 Bond Future			11.69613	77.10160	11.66922	77.26849			0.00	0	0
Total ES42 Future									0.00	0	5,169
Total For ES42									0.00	0	5,169
I2025 On 07/02/2019 Bond Future			133.16487	133.16487	133.34190	133.34190			0.00	0	355
I2025 On 02/05/2019 Bond Future			135.54984	135.54984	135.72969	135.72969			0.00	0	0
I2025 On 01/08/2019 Bond Future			138.26073	138.26073	138.44817	138.44817			0.00	0	0
Total I2025 Future									0.00	0	355
Total For I2025									0.00	0	355
I2029 On 07/02/2019 Bond Future			101.88380	101.88380	101.99493	101.99493			0.00	0	2,954

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2029	On	02/05/2019	Bond Future			102.63547	102.63547	102.74820	102.74820			0.00	0	0
I2029	On	01/08/2019	Bond Future			104.72353	104.72353	104.84163	104.84163			0.00	0	0
Total I2029 Future												0.00	0	2,954
Total For I2029												0.00	0	2,954
I2033	On	07/02/2019	Bond Future			103.97324	103.97324	103.99025	103.99025			103,973,240.00	1,000	6,770
I2033	On	02/05/2019	Bond Future			104.68980	104.68980	104.70678	104.70678			0.00	0	0
I2033	On	01/08/2019	Bond Future			106.81965	106.81965	106.84001	106.84001			0.00	0	0
Total I2033 Future												103,973,240.00	1,000	6,770
Total For I2033												103,973,240.00	1,000	6,770
I2038	On	07/02/2019	Bond Future			122.35131	122.35131	123.11947	123.11947			0.00	0	9,871
I2038	On	02/05/2019	Bond Future			124.54267	124.54267	125.32415	125.32415			0.00	0	0
I2038	On	01/08/2019	Bond Future			127.02389	127.02389	127.82484	127.82484			0.00	0	0
Total I2038 Future												0.00	0	9,871
Total For I2038												0.00	0	9,871
I2046	On	07/02/2019	Bond Future			117.06221	117.06221	117.75039	117.75039			0.00	0	12,065
I2046	On	02/05/2019	Bond Future			117.47266	117.47266	118.17278	118.17278			0.00	0	0
I2046	On	01/08/2019	Bond Future			119.86271	119.86271	120.58069	120.58069			0.00	0	0
Total I2046 Future												0.00	0	12,065
Total For I2046												0.00	0	12,065
I2050	On	07/02/2019	Bond Future			121.33261	121.33261	121.86604	121.86604			0.00	0	10,255
I2050	On	02/05/2019	Bond Future			123.50557	123.50557	124.04832	124.04832			0.00	0	0
I2050	On	01/08/2019	Bond Future			124.19959	124.19959	124.75705	124.75705			0.00	0	0
Total I2050 Future												0.00	0	10,255
Total For I2050												0.00	0	10,255
R186	On	07/02/2019	Bond Future			9.25570	108.34291	9.20392	108.64074		7.06	163,056,079.55	1,505	66,267
R186	On	02/05/2019	Bond Future			9.32159	110.25950	9.26756	110.56226		7.08	0.00	0	0
R186	On	01/08/2019	Bond Future			9.37792	107.17521	9.32065	107.48729		7.14	0.00	0	0
Total R186 Future												163,056,079.55	1,505	66,267
R186	On	07/02/2019	Bond Future	9.90	Put			372.27000	0.37227	418,050	7.70	0.00	0	1,000
R186	On	07/02/2019	Bond Future	9.92	Call			4,380.99000	4.38099	4,127,230	7.72	0.00	0	0
R186	On	07/02/2019	Bond Future	9.92	Put			356.62000	0.35662	400,690	7.72	0.00	0	1,170
R186	On	07/02/2019	Bond Future	9.27	Put			1,345.90000	1.34590	1,477,170	7.08	0.00	0	0
R186	On	07/02/2019	Bond Future	9.27	Call			1,725.79000	1.72579	1,559,230	7.08	0.00	0	1,170
R186	On	07/02/2019	Bond Future	8.30	Call			103.53000	0.10353	82,610	6.43	0.00	0	210
R186	On	07/02/2019	Bond Future	8.50	Put			4,379.45000	4.37945	4,638,270	6.51	0.00	0	0
R186	On	07/02/2019	Bond Future	8.50	Call			220.94000	0.22094	181,930	6.51	0.00	0	1,000
R186	On	07/02/2019	Bond Future	9.10	Call			1,230.92000	1.23092	1,095,250	6.97	0.00	0	0
R186	On	07/02/2019	Bond Future	9.10	Put			1,831.94000	1.83194	1,994,100	6.97	0.00	0	1,000
R186	On	07/02/2019	Bond Future	9.90	Call			4,286.96000	4.28696	4,034,910	7.70	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	07/02/2019	Bond Future	8.21	Put			6,004.54000	6.00454	6,287,060	6.41	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Call			74.66000	0.07466	58,810	6.41	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Put			5,945.69000	5.94569	6,227,670	6.41	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Call			68.88000	0.06888	54,090	6.41	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Put			6,063.53000	6.06353	6,346,570	6.41	0.00	0	0
R186	On	07/02/2019	Bond Future	8.30	Put			5,481.80000	5.48180	5,758,710	6.43	0.00	0	0
R186	On	07/02/2019	Bond Future	8.77	Call			538.23000	0.53823	461,240	6.73	0.00	0	1,170
R186	On	07/02/2019	Bond Future	9.38	Put			1,089.98000	1.08998	1,202,270	7.16	0.00	0	0
R186	On	07/02/2019	Bond Future	9.38	Call			2,098.37000	2.09837	1,912,830	7.16	0.00	0	6,000
R186	On	07/02/2019	Bond Future	9.50	Call			2,544.43000	2.54443	2,339,790	7.25	0.00	0	0
R186	On	07/02/2019	Bond Future	9.50	Put			855.93000	0.85593	949,120	7.25	0.00	0	2,500
R186	On	07/02/2019	Bond Future	8.21	Call			71.72000	0.07172	56,410	6.41	0.00	0	0
R186	On	07/02/2019	Bond Future	8.77	Put			3,077.22000	3.07722	3,298,060	6.73	0.00	0	0
R186	On	02/05/2019	Bond Future	8.70	Put			4,077.91000	4.07791	4,296,640	6.64	0.00	0	0
R186	On	02/05/2019	Bond Future	8.70	Call			828.68000	0.82868	744,650	6.64	0.00	0	200
R186	On	02/05/2019	Bond Future	9.30	Put			2,082.80000	2.08280	2,224,320	7.12	0.00	0	0
R186	On	02/05/2019	Bond Future	9.20	Put			2,350.24000	2.35024	2,504,450	7.04	0.00	0	0
R186	On	02/05/2019	Bond Future	9.20	Call			1,970.08000	1.97008	1,821,530	7.04	0.00	0	90
R186	On	02/05/2019	Bond Future	8.62	Put			4,414.08000	4.41408	4,642,560	6.57	0.00	0	0
R186	On	02/05/2019	Bond Future	9.00	Put			2,965.17000	2.96517	3,145,360	6.90	0.00	0	0
R186	On	02/05/2019	Bond Future	9.00	Call			1,449.21000	1.44921	1,326,640	6.90	0.00	0	7,000
R186	On	02/05/2019	Bond Future	9.75	Call			3,856.07000	3.85607	3,644,410	7.56	0.00	0	0
R186	On	02/05/2019	Bond Future	10.07	Put			807.81000	0.80781	872,360	7.97	0.00	0	200
R186	On	02/05/2019	Bond Future	9.96	Call			4,719.81000	4.71981	4,489,850	7.83	0.00	0	0
R186	On	02/05/2019	Bond Future	9.96	Put			923.18000	0.92318	995,980	7.83	0.00	0	90
R186	On	02/05/2019	Bond Future	9.25	Put			2,212.77000	2.21277	2,360,590	7.08	0.00	0	0
R186	On	02/05/2019	Bond Future	9.25	Call			2,114.13000	2.11413	1,959,190	7.08	0.00	0	3,250
R186	On	02/05/2019	Bond Future	8.65	Put			4,286.01000	4.28601	4,510,880	6.59	0.00	0	0
R186	On	02/05/2019	Bond Future	8.62	Call			696.56000	0.69656	622,280	6.57	0.00	0	90
R186	On	02/05/2019	Bond Future	8.50	Put			4,950.59000	4.95059	5,192,880	6.45	0.00	0	0
R186	On	02/05/2019	Bond Future	8.50	Call			525.77000	0.52577	465,300	6.45	0.00	0	7,000
R186	On	02/05/2019	Bond Future	9.03	Call			1,521.40000	1.52140	1,394,920	6.92	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Put			2,865.99000	2.86599	3,042,270	6.92	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Call			1,473.05000	1.47305	1,349,170	6.91	0.00	0	0
R186	On	02/05/2019	Bond Future	9.75	Put			1,191.93000	1.19193	1,283,030	7.56	0.00	0	7,000
R186	On	02/05/2019	Bond Future	10.02	Call			4,975.33000	4.97533	4,740,760	7.91	0.00	0	0
R186	On	02/05/2019	Bond Future	10.02	Put			858.10000	0.85810	926,290	7.91	0.00	0	3,250
R186	On	02/05/2019	Bond Future	9.30	Call			2,264.72000	2.26472	2,103,480	7.12	0.00	0	200
R186	On	02/05/2019	Bond Future	10.07	Call			5,191.21000	5.19121	4,953,000	7.97	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Put			2,931.85000	2.93185	3,110,730	6.91	0.00	0	0
R186	On	02/05/2019	Bond Future	8.65	Call			744.40000	0.74440	666,510	6.59	0.00	0	3,250

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R186	On	02/05/2019	Bond Future	9.02	Call			1,497.11000	1.49711	1,371,930	6.91	0.00	0	0
R186	On	02/05/2019	Bond Future	9.02	Put			2,898.79000	2.89879	3,076,370	6.91	0.00	0	0
R186	On	01/08/2019	Bond Future	10.08	Call			5,383.76000	5.38376	5,156,180	8.16	0.00	0	0
R186	On	01/08/2019	Bond Future	10.08	Put			1,341.02000	1.34102	1,425,520	8.16	0.00	0	6,000
R186	On	01/08/2019	Bond Future	9.52	Call			3,268.40000	3.26840	3,086,440	7.40	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Put			2,187.21000	2.18721	2,317,330	7.40	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Put			6,247.13000	6.24713	6,507,370	6.12	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Call			479.79000	0.47979	427,950	6.12	0.00	0	6,000
R186	On	01/08/2019	Bond Future	9.05	Put			3,377.89000	3.37789	3,557,290	6.96	0.00	0	0
R186	On	01/08/2019	Bond Future	9.05	Call			1,886.76000	1.88676	1,754,080	6.96	0.00	0	6,000
R186	On	01/08/2019	Bond Future	9.53	Call			3,302.84000	3.30284	3,119,910	7.41	0.00	0	0
R186	On	01/08/2019	Bond Future	9.53	Put			2,167.79000	2.16779	2,296,940	7.41	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Call			3,337.05000	3.33705	3,153,170	7.42	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Put			2,148.18000	2.14818	2,276,380	7.42	0.00	0	0
Total R186 Option												0.00	0	64,840
Total For R186												163,056,079.55	1,505	131,107
R197	On	07/02/2019	Bond Future			299.24691	299.24691	299.36577	299.36577			0.00	0	2,355
R197	On	02/05/2019	Bond Future			304.60643	304.60643	304.72639	304.72639			0.00	0	0
R197	On	01/08/2019	Bond Future			303.24261	303.24261	303.37397	303.37397			0.00	0	0
Total R197 Future												0.00	0	2,355
Total For R197												0.00	0	2,355
R202	On	07/02/2019	Bond Future			234.99015	234.99015	235.02919	235.02919			0.00	0	8,990
R202	On	02/05/2019	Bond Future			239.19864	239.19864	239.23786	239.23786			0.00	0	0
R202	On	01/08/2019	Bond Future			240.04882	240.04882	240.09581	240.09581			0.00	0	0
Total R202 Future												0.00	0	8,990
Total For R202												0.00	0	8,990
R2023	On	07/02/2019	Bond Future			8.57591	100.75281	8.52261	100.92894		3.63	0.00	0	53,011
R2023	On	02/05/2019	Bond Future			8.62950	98.60479	8.57259	98.78367		3.94	0.00	0	0
R2023	On	01/08/2019	Bond Future			8.66244	100.58879	8.59994	100.77424		3.82	0.00	0	0
Total R2023 Future												0.00	0	53,011
R2023	On	07/02/2019	Bond Future	10.57	Call			6,495.53000	6.49553	6,319,740	4.72	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.57	Put			1.63000	0.00163	1,970	4.72	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Call			6,525.84000	6.52584	6,350,040	4.72	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Put			1.55000	0.00155	1,880	4.72	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Call			6,556.15000	6.55615	6,380,340	4.72	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Put			1.48000	0.00148	1,800	4.72	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Call			885.67000	0.88567	804,930	3.91	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Put			1,272.39000	1.27239	1,370,530	3.91	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Call			901.47000	0.90147	819,860	3.91	0.00	0	0

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R2023	On	02/05/2019	Bond Future	8.46	Put			1,256.57000	1.25657	1,353,840	3.91	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Call			870.03000	0.87003	790,150	3.90	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Put			1,288.37000	1.28837	1,387,370	3.90	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Put			922.01000	0.92201	992,040	3.96	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Call			1,916.94000	1.91694	1,800,930	3.97	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Put			913.14000	0.91314	982,580	3.97	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Call			1,937.47000	1.93747	1,820,890	3.98	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Put			904.34000	0.90434	973,210	3.98	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Call			1,896.48000	1.89648	1,781,060	3.96	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	53,011
R2030	On	07/02/2019	Bond Future			9.69243	88.98216	9.66190	89.17011		9.65	6,851,626.32	77	53,956
R2030	On	02/05/2019	Bond Future			9.75866	90.55646	9.72712	90.74741		9.78	0.00	0	0
R2030	On	01/08/2019	Bond Future			9.82078	88.37317	9.78756	88.57070		9.82	0.00	0	0
Total R2030 Future												6,851,626.32	77	53,956
R2030	On	07/02/2019	Bond Future	8.63	Call			72.69000	0.07269	62,430	8.53	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Put			6,752.59000	6.75259	6,930,280	8.53	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Put			6,817.68000	6.81768	6,995,720	8.53	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.60	Put			1,890.20000	1.89020	1,981,590	9.51	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.60	Call			1,507.49000	1.50749	1,410,930	9.51	0.00	0	1,320
R2030	On	07/02/2019	Bond Future	9.68	Put			1,645.79000	1.64579	1,728,310	9.58	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.68	Call			1,757.28000	1.75728	1,651,850	9.58	0.00	0	4,000
R2030	On	07/02/2019	Bond Future	9.40	Put			2,606.41000	2.60641	2,720,710	9.28	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.40	Call			971.89000	0.97189	898,240	9.28	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.70	Put			6,301.67000	6.30167	6,476,690	8.53	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.70	Call			95.74000	0.09574	82,810	8.53	0.00	0	0
R2030	On	07/02/2019	Bond Future	10.20	Call			3,848.27000	3.84827	3,696,360	10.22	0.00	0	0
R2030	On	07/02/2019	Bond Future	10.20	Put			612.88000	0.61288	648,920	10.22	0.00	0	4,000
R2030	On	07/02/2019	Bond Future	8.90	Put			5,076.53000	5.07653	5,240,280	8.64	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Call			75.66000	0.07566	65,050	8.53	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Put			6,687.65000	6.68765	6,864,990	8.53	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Call			69.82000	0.06982	59,910	8.53	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.90	Call			207.64000	0.20764	183,440	8.64	0.00	0	1,320
R2030	On	07/02/2019	Bond Future	9.18	Put			3,574.41000	3.57441	3,713,180	8.98	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.18	Call			535.49000	0.53549	486,310	8.98	0.00	0	4,000
R2030	On	02/05/2019	Bond Future	10.20	Call			4,189.09000	4.18909	4,053,030	10.31	0.00	0	0
R2030	On	02/05/2019	Bond Future	10.20	Put			1,383.26000	1.38326	1,438,150	10.31	0.00	0	3,000
R2030	On	02/05/2019	Bond Future	9.40	Call			1,516.12000	1.51612	1,438,210	9.43	0.00	0	3,000
R2030	On	02/05/2019	Bond Future	9.40	Put			3,529.63000	3.52963	3,642,670	9.43	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Call			1,541.13000	1.54113	1,462,410	9.44	0.00	0	0

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	02/05/2019	Bond Future	9.41	Put			3,492.18000	3.49218	3,604,410	9.44	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Call			1,491.36000	1.49136	1,414,260	9.42	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Put			3,567.38000	3.56738	3,681,230	9.42	0.00	0	0
R2030	On	02/05/2019	Bond Future	8.90	Put			5,765.38000	5.76538	5,917,210	8.80	0.00	0	0
R2030	On	02/05/2019	Bond Future	8.90	Call			554.34000	0.55434	515,220	8.80	0.00	0	3,000
R2030	On	01/08/2019	Bond Future	9.90	Put			2,675.64000	2.67564	2,759,510	9.98	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.91	Call			3,375.76000	3.37576	3,261,480	9.99	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.91	Put			2,650.64000	2.65064	2,733,890	9.99	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Call			3,409.53000	3.40953	3,294,640	10.00	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Put			2,625.54000	2.62554	2,708,180	10.00	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Call			3,341.83000	3.34183	3,228,170	9.98	0.00	0	0
Total R2030 Option												0.00	0	23,640
Total For R2030												6,851,626.32	77	77,596
R2032	On	07/02/2019	Bond Future			9.86940	91.26431	9.83380	91.50186		10.37	547,585.86	6	41,731
R2032	On	02/05/2019	Bond Future			9.93376	88.72168	9.89705	88.96313		11.02	0.00	0	0
R2032	On	01/08/2019	Bond Future			9.99216	90.50730	9.95375	90.75631		10.53	0.00	0	0
Total R2032 Future												547,585.86	6	41,731
R2032	On	07/02/2019	Bond Future	8.81	Call			76.87000	0.07687	64,560	8.94	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Put			7,310.65000	7.31065	7,535,890	8.94	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Call			80.52000	0.08052	67,730	8.95	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Put			7,239.72000	7.23972	7,464,480	8.95	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Call			73.30000	0.07330	61,470	8.93	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Put			7,381.74000	7.38174	7,607,460	8.93	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Call			1,810.37000	1.81037	1,707,470	10.61	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Put			3,662.91000	3.66291	3,801,460	10.61	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Call			1,838.83000	1.83883	1,734,930	10.62	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Put			3,623.56000	3.62356	3,761,110	10.62	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Call			1,781.91000	1.78191	1,680,030	10.60	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Put			3,702.34000	3.70234	3,841,910	10.60	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Call			3,756.78000	3.75678	3,611,780	10.62	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Put			2,813.91000	2.81391	2,917,920	10.62	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Call			3,793.38000	3.79338	3,647,610	10.63	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Put			2,786.56000	2.78656	2,889,800	10.63	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Call			3,720.33000	3.72033	3,576,100	10.61	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Put			2,841.48000	2.84148	2,946,260	10.61	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												547,585.86	6	41,731
R2035	On	07/02/2019	Bond Future			9.99027	95.20915	9.95990	95.43397		11.02	666,464.05	7	71,516
R2035	On	02/05/2019	Bond Future			10.05138	92.39260	10.02013	92.62109		11.75	0.00	0	0
R2035	On	01/08/2019	Bond Future			10.10792	94.25182	10.07525	94.48769		11.24	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2035 Future									666,464.05	7	71,516
R2035 On 07/02/2019 Bond Future	8.97	Put			7.895.00000	7.89500	8,106,890	9.42	0.00	0	0
R2035 On 07/02/2019 Bond Future	8.98	Call			95.42000	0.09542	82,040	9.42	0.00	0	0
R2035 On 07/02/2019 Bond Future	8.98	Put			7,815.17000	7.81517	8,026,610	9.42	0.00	0	0
R2035 On 07/02/2019 Bond Future	8.96	Call			87.87000	0.08787	75,390	9.42	0.00	0	0
R2035 On 07/02/2019 Bond Future	8.96	Put			7,975.07000	7.97507	8,187,410	9.42	0.00	0	0
R2035 On 07/02/2019 Bond Future	8.97	Call			91.58000	0.09158	78,650	9.42	0.00	0	0
R2035 On 02/05/2019 Bond Future	9.74	Call			2,040.88000	2.04088	1,941,660	11.48	0.00	0	0
R2035 On 02/05/2019 Bond Future	9.74	Put			4,127.85000	4.12785	4,257,120	11.48	0.00	0	0
R2035 On 02/05/2019 Bond Future	9.75	Call			2,072.86000	2.07286	1,972,690	11.49	0.00	0	0
R2035 On 02/05/2019 Bond Future	9.75	Put			4,084.11000	4.08411	4,212,430	11.49	0.00	0	0
R2035 On 02/05/2019 Bond Future	9.73	Call			2,009.41000	2.00941	1,911,150	11.46	0.00	0	0
R2035 On 02/05/2019 Bond Future	9.73	Put			4,172.19000	4.17219	4,302,420	11.46	0.00	0	0
R2035 On 01/08/2019 Bond Future	10.24	Call			4,286.72000	4.28672	4,146,530	11.47	0.00	0	0
R2035 On 01/08/2019 Bond Future	10.24	Put			3,106.50000	3.10650	3,202,180	11.47	0.00	0	0
R2035 On 01/08/2019 Bond Future	10.22	Call			4,205.61000	4.20561	4,066,840	11.45	0.00	0	0
R2035 On 01/08/2019 Bond Future	10.22	Put			3,167.44000	3.16744	3,264,540	11.45	0.00	0	0
R2035 On 01/08/2019 Bond Future	10.23	Call			4,246.24000	4.24624	4,106,760	11.46	0.00	0	0
R2035 On 01/08/2019 Bond Future	10.23	Put			3,137.00000	3.13700	3,233,390	11.46	0.00	0	0
Total R2035 Option									0.00	0	0
Total For R2035									666,464.05	7	71,516
R2037 On 07/02/2019 Bond Future			10.03910	87.58220	10.00872	87.80852		12.10	0.00	0	54,015
R2037 On 02/05/2019 Bond Future			10.10199	89.13172	10.07075	89.36172		12.32	0.00	0	0
R2037 On 01/08/2019 Bond Future			10.16219	86.66959	10.12957	86.90683		12.37	0.00	0	0
Total R2037 Future									0.00	0	54,015
R2037 On 07/02/2019 Bond Future	9.05	Put			7,738.61000	7.73861	7,949,950	10.40	0.00	0	0
R2037 On 07/02/2019 Bond Future	9.06	Call			114.64000	0.11464	99,090	10.42	0.00	0	0
R2037 On 07/02/2019 Bond Future	9.06	Put			7,659.02000	7.65902	7,869,790	10.42	0.00	0	0
R2037 On 07/02/2019 Bond Future	9.07	Call			119.95000	0.11995	103,810	10.43	0.00	0	0
R2037 On 07/02/2019 Bond Future	9.07	Put			7,579.74000	7.57974	7,789,920	10.43	0.00	0	0
R2037 On 07/02/2019 Bond Future	9.05	Call			109.52000	0.10952	94,540	10.40	0.00	0	0
R2037 On 02/05/2019 Bond Future	9.80	Call			2,110.66000	2.11066	2,009,420	12.10	0.00	0	0
R2037 On 02/05/2019 Bond Future	9.80	Put			4,143.64000	4.14364	4,272,400	12.10	0.00	0	0
R2037 On 02/05/2019 Bond Future	9.81	Call			2,142.34000	2.14234	2,040,150	12.11	0.00	0	0
R2037 On 02/05/2019 Bond Future	9.81	Put			4,098.95000	4.09895	4,226,760	12.11	0.00	0	0
R2037 On 02/05/2019 Bond Future	9.79	Call			2,079.25000	2.07925	1,978,960	12.09	0.00	0	0
R2037 On 02/05/2019 Bond Future	9.79	Put			4,188.70000	4.18870	4,318,410	12.09	0.00	0	0
R2037 On 01/08/2019 Bond Future	10.29	Call			4,255.25000	4.25525	4,114,120	12.41	0.00	0	0
R2037 On 01/08/2019 Bond Future	10.29	Put			3,098.00000	3.09800	3,194,110	12.41	0.00	0	0
R2037 On 01/08/2019 Bond Future	10.30	Call			4,296.03000	4.29603	4,154,180	12.42	0.00	0	0

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	01/08/2019	Bond Future	10.30	Put			3,067.44000	3.06744	3,162,830	12.42	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Call			4,336.98000	4.33698	4,194,410	12.43	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Put			3,037.13000	3.03713	3,131,800	12.43	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	54,015
R2040	On	07/02/2019	Bond Future			10.10873	90.71074	10.07837	90.95326		12.51	0.00	0	33,526
R2040	On	02/05/2019	Bond Future			10.17124	92.31562	10.14002	92.56219		12.74	0.00	0	0
R2040	On	01/08/2019	Bond Future			10.23132	89.66719	10.19875	89.92143		12.82	0.00	0	0
Total R2040 Future												0.00	0	33,526
R2040	On	07/02/2019	Bond Future	9.13	Put			8,259.12000	8.25912	8,484,780	10.85	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Call			114.09000	0.11409	98,460	10.83	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Put			8,432.04000	8.43204	8,658,930	10.83	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Call			119.44000	0.11944	103,210	10.84	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Put			8,345.38000	8.34538	8,571,670	10.84	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Call			125.05000	0.12505	108,190	10.85	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Call			2,272.49000	2.27249	2,162,510	12.30	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Put			4,286.94000	4.28694	4,423,530	12.30	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Call			2,307.61000	2.30761	2,196,590	12.32	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Put			4,240.11000	4.24011	4,375,660	12.32	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Call			2,237.40000	2.23740	2,128,470	12.29	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Put			4,333.92000	4.33392	4,471,560	12.29	0.00	0	0
R2040	On	02/05/2019	Bond Future	10.20	Put			3,002.98000	3.00298	3,108,490	12.68	0.00	0	0
R2040	On	02/05/2019	Bond Future	10.20	Call			3,475.74000	3.47574	3,334,680	12.68	0.00	0	1,150
R2040	On	02/05/2019	Bond Future	9.60	Put			5,813.85000	5.81385	5,981,000	11.84	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.60	Call			1,371.24000	1.37124	1,291,820	11.84	0.00	0	1,150
R2040	On	01/08/2019	Bond Future	10.37	Call			4,630.43000	4.63043	4,478,150	12.95	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.37	Put			3,306.52000	3.30652	3,408,480	12.95	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Call			4,674.12000	4.67412	4,521,070	12.96	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Put			3,273.88000	3.27388	3,375,070	12.96	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Call			4,586.60000	4.58660	4,435,090	12.93	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Put			3,339.14000	3.33914	3,441,870	12.93	0.00	0	0
Total R2040 Option												0.00	0	2,300
Total For R2040												0.00	0	35,826
R2044	On	07/02/2019	Bond Future			10.10554	88.01405	10.07517	88.26093		13.08	0.00	0	39,738
R2044	On	02/05/2019	Bond Future			10.16501	89.57128	10.13381	89.82223		13.34	0.00	0	0
R2044	On	01/08/2019	Bond Future			10.22203	86.99276	10.18952	87.25145		13.44	0.00	0	0
Total R2044 Future												0.00	0	39,738
R2044	On	07/02/2019	Bond Future	9.17	Put			8,080.92000	8.08092	8,308,170	11.40	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.18	Call			156.41000	0.15641	136,060	11.42	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.18	Put			7,993.61000	7.99361	8,220,140	11.42	0.00	0	0

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 07/02/2019 Bond Future	9.16	Call			143.20000	0.14320	124,260	11.39	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.16	Put			8,168.67000	8.16867	8,396,610	11.39	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.17	Call			149.66000	0.14966	130,030	11.40	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.90	Put			4,282.16000	4.28216	4,419,400	12.89	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.91	Call			2,398.47000	2.39847	2,283,700	12.91	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.91	Put			4,234.93000	4.23493	4,371,110	12.91	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.92	Call			2,435.10000	2.43510	2,319,270	12.92	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.92	Put			4,188.13000	4.18813	4,323,250	12.92	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.90	Call			2,362.13000	2.36213	2,248,420	12.89	0.00	0	0
R2044 On 01/08/2019 Bond Future	10.39	Call			4,838.15000	4.83815	4,680,640	13.60	0.00	0	0
R2044 On 01/08/2019 Bond Future	10.39	Put			3,263.35000	3.26335	3,364,530	13.60	0.00	0	0
R2044 On 01/08/2019 Bond Future	10.40	Call			4,883.14000	4.88314	4,724,860	13.61	0.00	0	0
R2044 On 01/08/2019 Bond Future	10.40	Put			3,231.06000	3.23106	3,331,470	13.61	0.00	0	0
R2044 On 01/08/2019 Bond Future	10.38	Call			4,793.32000	4.79332	4,636,580	13.59	0.00	0	0
R2044 On 01/08/2019 Bond Future	10.38	Put			3,295.93000	3.29593	3,397,880	13.59	0.00	0	0
Total R2044 Option									0.00	0	0
Total For R2044									0.00	0	39,738
R2048 On 07/02/2019 Bond Future			10.09207	91.44314	10.05657	91.73904		12.87	0.00	0	110,910
R2048 On 02/05/2019 Bond Future			10.14645	88.62328	10.10999	88.92422		13.80	0.00	0	0
R2048 On 01/08/2019 Bond Future			10.19683	90.40671	10.15896	90.71635		13.25	0.00	0	0
Total R2048 Future									0.00	0	110,910
R2048 On 07/02/2019 Bond Future	9.06	Call			95.49000	0.09549	80,110	11.07	0.00	0	0
R2048 On 07/02/2019 Bond Future	9.06	Put			9,176.17000	9.17617	9,456,690	11.07	0.00	0	0
R2048 On 07/02/2019 Bond Future	9.07	Call			100.27000	0.10027	84,250	11.09	0.00	0	0
R2048 On 07/02/2019 Bond Future	9.07	Put			9,081.83000	9.08183	9,361,710	11.09	0.00	0	0
R2048 On 07/02/2019 Bond Future	9.05	Call			90.86000	0.09086	76,100	11.06	0.00	0	0
R2048 On 07/02/2019 Bond Future	9.05	Put			9,270.83000	9.27083	9,551,970	11.06	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.90	Call			2,579.93000	2.57993	2,441,390	13.68	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.90	Put			4,349.35000	4.34935	4,511,750	13.68	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.91	Call			2,617.21000	2.61721	2,477,440	13.69	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.91	Put			4,300.95000	4.30095	4,462,120	13.69	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.89	Call			2,542.93000	2.54293	2,405,630	13.66	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.89	Put			4,398.18000	4.39818	4,561,820	13.66	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.35	Call			4,906.97000	4.90697	4,720,910	13.36	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.35	Put			3,364.56000	3.36456	3,488,140	13.36	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.36	Call			4,953.08000	4.95308	4,766,080	13.37	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.36	Put			3,331.26000	3.33126	3,453,900	13.37	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.34	Call			4,861.04000	4.86104	4,675,920	13.35	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.34	Put			3,398.16000	3.39816	3,522,680	13.35	0.00	0	0
Total R2048 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 R2048											0.00	0	110,910
R207	On	07/02/2019			6.14603	101.52936	6.11530	101.55677		0.43	123,256,643.04	1,214	18,412
R207	On	02/05/2019			5.61251	103.32549	5.57179	103.35305		0.39	0.00	0	0
R207	On	01/08/2019			4.12545	101.76172	4.05522	101.79288		0.24	0.00	0	0
Total R207 Future											123,256,643.04	1,214	18,412
R207	On	07/02/2019	6.52	Call			373.77000	0.37377	349,080	0.56	0.00	0	0
R207	On	07/02/2019	6.52	Put			13.75000	0.01375	16,470	0.56	0.00	0	0
R207	On	07/02/2019	6.53	Call			382.28000	0.38228	357,500	0.57	0.00	0	0
R207	On	07/02/2019	6.53	Put			13.39000	0.01339	16,020	0.57	0.00	0	0
R207	On	07/02/2019	6.51	Call			365.37000	0.36537	340,780	0.56	0.00	0	0
R207	On	07/02/2019	6.51	Put			14.22000	0.01422	17,040	0.56	0.00	0	0
R207	On	02/05/2019	7.61	Call			1,363.84000	1.36384	1,336,300	0.60	0.00	0	0
R207	On	02/05/2019	7.61	Put			0.08000	0.00008	0,100	0.60	0.00	0	0
R207	On	02/05/2019	7.62	Call			1,370.46000	1.37046	1,342,910	0.60	0.00	0	0
R207	On	02/05/2019	7.62	Put			0.08000	0.00008	0,090	0.60	0.00	0	0
R207	On	02/05/2019	7.63	Call			1,377.06000	1.37706	1,349,520	0.60	0.00	0	0
R207	On	02/05/2019	7.63	Put			0.07000	0.00007	0,090	0.60	0.00	0	0
R207	On	01/08/2019	7.34	Call			1,437.22000	1.43722	1,406,060	0.31	0.00	0	0
R207	On	01/08/2019	7.34	Put			0.00000	0.00000	0,000	0.31	0.00	0	0
R207	On	01/08/2019	7.35	Call			1,441.53000	1.44153	1,410,370	0.31	0.00	0	0
R207	On	01/08/2019	7.35	Put			0.00000	0.00000	0,000	0.31	0.00	0	0
R207	On	01/08/2019	7.33	Call			1,432.90000	1.43290	1,401,740	0.31	0.00	0	0
R207	On	01/08/2019	7.33	Put			0.00000	0.00000	0,000	0.31	0.00	0	0
Total R207 Option											0.00	0	0
Total For R207											123,256,643.04	1,214	18,412
R208	On	07/02/2019			7.58425	100.87914	7.56107	100.92352		1.50	15,131,871.00	150	25,597
R208	On	02/05/2019			7.56102	99.26235	7.53501	99.30720		1.71	0.00	0	0
R208	On	01/08/2019			7.46286	101.25973	7.43076	101.30843		1.56	0.00	0	0
Total R208 Future											15,131,871.00	150	25,597
R208	On	07/02/2019	7.07	Put			990.26000	0.99026	1,028,980	1.56	0.00	0	0
R208	On	07/02/2019	7.08	Call			45.64000	0.04564	39,790	1.55	0.00	0	0
R208	On	07/02/2019	7.08	Put			972.53000	0.97253	1,011,060	1.55	0.00	0	0
R208	On	07/02/2019	7.06	Call			42.50000	0.04250	37,000	1.56	0.00	0	0
R208	On	07/02/2019	7.06	Put			1,008.16000	1.00816	1,047,040	1.56	0.00	0	0
R208	On	07/02/2019	7.07	Call			43.99000	0.04399	38,330	1.56	0.00	0	0
R208	On	02/05/2019	8.03	Call			1,079.55000	1.07955	1,045,640	2.03	0.00	0	0
R208	On	02/05/2019	8.03	Put			230.56000	0.23056	241,500	2.03	0.00	0	0
R208	On	02/05/2019	8.04	Call			1,093.78000	1.09378	1,059,720	2.04	0.00	0	0
R208	On	02/05/2019	8.04	Put			227.74000	0.22774	238,530	2.04	0.00	0	0
R208	On	02/05/2019	8.02	Call			1,065.59000	1.06559	1,031,830	2.02	0.00	0	0

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	02/05/2019	Bond Future	8.02	Put			233.66000	0.23366	244,750	2.02	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Put			232.63000	0.23263	243,820	1.84	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Call			1,328.85000	1.32885	1,291,220	1.85	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Put			230.28000	0.23028	241,350	1.85	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Call			1,341.47000	1.34147	1,303,720	1.85	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Put			227.95000	0.22795	238,900	1.85	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Call			1,316.25000	1.31625	1,278,740	1.84	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												15,131,871.00	150	25,597
R209	On	07/02/2019	Bond Future			9.91903	72.35914	9.88867	72.55060		12.43	6,657,040.88	92	123,571
R209	On	02/05/2019	Bond Future			9.97409	70.48984	9.94292	70.68446		13.23	0.00	0	0
R209	On	01/08/2019	Bond Future			10.02383	71.90851	9.99140	72.10911		12.74	0.00	0	0
Total R209 Future												6,657,040.88	92	123,571
R209	On	07/02/2019	Bond Future	9.04	Put			5,834.24000	5.83424	6,006,490	10.90	0.00	0	0
R209	On	07/02/2019	Bond Future	9.04	Call			155.64000	0.15564	136,430	10.90	0.00	0	4,000
R209	On	07/02/2019	Bond Future	10.20	Call			2,936.41000	2.93641	2,799,210	12.71	0.00	0	0
R209	On	07/02/2019	Bond Future	10.20	Put			1,009.09000	1.00909	1,063,350	12.71	0.00	0	4,000
R209	On	07/02/2019	Bond Future	9.54	Put			3,077.70000	3.07770	3,203,140	11.72	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Put			6,429.25000	6.42925	6,606,290	10.86	0.00	0	0
R209	On	07/02/2019	Bond Future	9.54	Call			822.48000	0.82248	756,460	11.72	0.00	0	4,000
R209	On	07/02/2019	Bond Future	8.96	Call			113.84000	0.11384	98,960	10.86	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Put			6,361.89000	6.36189	6,538,470	10.86	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Call			118.24000	0.11824	102,880	10.86	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Put			6,294.77000	6.29477	6,470,870	10.86	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Call			109.58000	0.10958	95,160	10.86	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Call			1,808.91000	1.80891	1,721,940	12.83	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Put			3,417.98000	3.41798	3,525,630	12.83	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Call			1,836.66000	1.83666	1,748,870	12.84	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Put			3,381.09000	3.38109	3,487,920	12.84	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Call			1,781.39000	1.78139	1,695,240	12.81	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Put			3,455.19000	3.45519	3,563,660	12.81	0.00	0	0
R209	On	02/05/2019	Bond Future	9.35	Put			4,856.75000	4.85675	4,992,270	12.28	0.00	0	0
R209	On	02/05/2019	Bond Future	9.35	Call			998.08000	0.99808	938,980	12.28	0.00	0	760
R209	On	02/05/2019	Bond Future	10.71	Call			5,597.61000	5.59761	5,443,510	14.45	0.00	0	0
R209	On	02/05/2019	Bond Future	10.71	Put			1,031.08000	1.03108	1,071,600	14.45	0.00	0	760
R209	On	02/05/2019	Bond Future	9.95	Put			2,547.38000	2.54738	2,634,450	13.17	0.00	0	0
R209	On	02/05/2019	Bond Future	9.95	Call			2,591.66000	2.59166	2,484,110	13.17	0.00	0	760
R209	On	01/08/2019	Bond Future	10.16	Call			3,695.25000	3.69525	3,575,260	12.93	0.00	0	0
R209	On	01/08/2019	Bond Future	10.16	Put			2,661.50000	2.66150	2,742,110	12.93	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Call			3,730.36000	3.73036	3,609,780	12.94	0.00	0	0

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	10.17	Put			2,636.00000	2.63600	2,716,020	12.94	0.00	0	0
R209	On	01/08/2019	Bond Future	10.15	Call			3,660.27000	3.66027	3,540,890	12.92	0.00	0	0
R209	On	01/08/2019	Bond Future	10.15	Put			2,687.20000	2.68720	2,768,420	12.92	0.00	0	0
Total R209 Option												0.00	0	14,280
Total For R209												6,657,040.88	92	137,851
R210	On	07/02/2019	Bond Future			189.24563	189.24563	189.27728	189.27728			113,547,378.00	600	3,308
R210	On	02/05/2019	Bond Future			190.07902	190.07902	190.11062	190.11062			0.00	0	0
R210	On	01/08/2019	Bond Future			193.94631	193.94631	193.98411	193.98411			0.00	0	0
Total R210 Future												113,547,378.00	600	3,308
Total For R210												113,547,378.00	600	3,308
R212	On	07/02/2019	Bond Future			156.02572	156.02572	156.05280	156.05280			0.00	0	4,976
R212	On	02/05/2019	Bond Future			158.82025	158.82025	158.84731	158.84731			0.00	0	0
R212	On	01/08/2019	Bond Future			161.98015	161.98015	162.01242	162.01242			0.00	0	0
Total R212 Future												0.00	0	4,976
Total For R212												0.00	0	4,976
R213	On	07/02/2019	Bond Future			9.77921	83.76350	9.74360	83.97883		10.16	0.00	0	32,324
R213	On	02/05/2019	Bond Future			9.83905	81.69535	9.80235	81.91422		10.76	0.00	0	0
R213	On	01/08/2019	Bond Future			9.89340	83.33916	9.85500	83.56489		10.38	0.00	0	0
Total R213 Future												0.00	0	32,324
R213	On	07/02/2019	Bond Future	8.69	Call			70.29000	0.07029	59,200	9.04	0.00	0	0
R213	On	07/02/2019	Bond Future	8.69	Put			6,809.34000	6.80934	7,013,580	9.04	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Call			73.14000	0.07314	61,680	9.04	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Put			6,744.74000	6.74474	6,948,610	9.04	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Call			67.53000	0.06753	56,820	9.04	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Put			6,874.10000	6.87410	7,078,720	9.04	0.00	0	0
R213	On	02/05/2019	Bond Future	9.49	Call			1,570.11000	1.57011	1,479,810	10.49	0.00	0	0
R213	On	02/05/2019	Bond Future	9.49	Put			3,465.89000	3.46589	3,594,460	10.49	0.00	0	0
R213	On	02/05/2019	Bond Future	9.50	Call			1,595.19000	1.59519	1,503,980	10.50	0.00	0	0
R213	On	02/05/2019	Bond Future	9.50	Put			3,429.35000	3.42935	3,557,010	10.50	0.00	0	0
R213	On	02/05/2019	Bond Future	9.48	Call			1,545.04000	1.54504	1,455,650	10.47	0.00	0	0
R213	On	02/05/2019	Bond Future	9.48	Put			3,502.51000	3.50251	3,631,990	10.47	0.00	0	0
R213	On	01/08/2019	Bond Future	9.99	Call			3,429.44000	3.42944	3,298,810	10.66	0.00	0	0
R213	On	01/08/2019	Bond Future	9.99	Put			2,639.62000	2.63962	2,734,720	10.66	0.00	0	0
R213	On	01/08/2019	Bond Future	10.00	Call			3,463.31000	3.46331	3,332,000	10.67	0.00	0	0
R213	On	01/08/2019	Bond Future	10.00	Put			2,615.40000	2.61540	2,709,820	10.67	0.00	0	0
R213	On	01/08/2019	Bond Future	9.98	Call			3,395.71000	3.39571	3,265,770	10.65	0.00	0	0
R213	On	01/08/2019	Bond Future	9.98	Put			2,664.04000	2.66404	2,759,830	10.65	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	32,324

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	07/02/2019			10.07650	71.52693	10.05132	71.69148		13.25	0.00	0	29,770
R214	On	02/05/2019			10.13040	69.49591	10.10459	69.66307		14.15	0.00	0	0
R214	On	01/08/2019			10.18027	70.89435	10.15338	71.06700		13.58	0.00	0	0
Total R214 Future											0.00	0	29,770
R214	On	07/02/2019	9.04	Call			85.22000	0.08522	75,040	11.45	0.00	0	0
R214	On	07/02/2019	9.04	Put			7,254.52000	7.25452	7,408,890	11.45	0.00	0	0
R214	On	07/02/2019	9.05	Call			89.23000	0.08923	78,650	11.47	0.00	0	0
R214	On	07/02/2019	9.05	Put			7,181.93000	7.18193	7,335,900	11.47	0.00	0	0
R214	On	07/02/2019	9.03	Call			81.36000	0.08136	71,550	11.44	0.00	0	0
R214	On	07/02/2019	9.03	Put			7,327.38000	7.32738	7,482,120	11.44	0.00	0	0
R214	On	02/05/2019	9.86	Call			1,986.13000	1.98613	1,908,380	13.97	0.00	0	0
R214	On	02/05/2019	9.86	Put			3,603.35000	3.60335	3,692,760	13.97	0.00	0	0
R214	On	02/05/2019	9.87	Call			2,014.81000	2.01481	1,936,380	13.98	0.00	0	0
R214	On	02/05/2019	9.87	Put			3,564.72000	3.56472	3,653,450	13.98	0.00	0	0
R214	On	02/05/2019	9.85	Call			1,957.67000	1.95767	1,880,610	13.96	0.00	0	0
R214	On	02/05/2019	9.85	Put			3,642.31000	3.64231	3,732,410	13.96	0.00	0	0
R214	On	01/08/2019	10.33	Call			3,872.35000	3.87235	3,767,290	13.67	0.00	0	0
R214	On	01/08/2019	10.33	Put			2,751.05000	2.75105	2,818,640	13.67	0.00	0	0
R214	On	01/08/2019	10.34	Call			3,908.30000	3.90830	3,802,730	13.68	0.00	0	0
R214	On	01/08/2019	10.34	Put			2,724.40000	2.72440	2,791,480	13.68	0.00	0	0
R214	On	01/08/2019	10.32	Call			3,836.30000	3.83630	3,731,760	13.66	0.00	0	0
R214	On	01/08/2019	10.32	Put			2,777.69000	2.77769	2,845,800	13.66	0.00	0	0
Total R214 Option											0.00	0	0
Total For R214											0.00	0	29,770
Total for Bond											533,687,928.70	4,651	926,966
E170	On	01/08/2021			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			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			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			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			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 ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R197 Future									0.00	0	0
Total For R197									0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R202 Future									0.00	0	0
Total For R202									0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2023 Future									0.00	0	0
Total For R2023									0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2030 Future									0.00	0	0
Total For R2030									0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2032 Future									0.00	0	0
Total For R2032									0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2035 Future									0.00	0	0
Total For R2035									0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2037 Future									0.00	0	0
Total For R2037									0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204 Future									0.00	0	0
Total For R204									0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204/R203 Future									0.00	0	0
Total For R204/R203									0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R213									0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future									0.00	0	0
Total For R213/R186									0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future									0.00	0	0
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 07/02/2019 GOVI			621.07900	621.07900	622.67800	622.67800			0.00	0	461
GOVI On 02/05/2019 GOVI			632.06500	632.06500	633.69000	633.69000			0.00	0	0
GOVI On 01/08/2019 GOVI			644.77500	644.77500	646.45200	646.45200			0.00	0	0
Total GOVI Future									0.00	0	461
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			438,420.00000	43.84200	454,410,000		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			438,520.00000	43.85200	454,510,000		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			438,320.00000	43.83200	454,310,000		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			141,800.00000	14.18000	158,050,000		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			141,900.00000	14.19000	158,150,000		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			141,700.00000	14.17000	157,950,000		0.00	0	0
GOVI On 01/08/2019 GOVI	638.68	Call			77,720.00000	7.77200	60,950,000		0.00	0	0
GOVI On 01/08/2019 GOVI	638.68	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 01/08/2019 GOVI	638.69	Call			77,620.00000	7.76200	60,850,000		0.00	0	0
GOVI On 01/08/2019 GOVI	638.69	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 01/08/2019 GOVI	638.67	Call			77,820.00000	7.78200	61,050,000		0.00	0	0
GOVI On 01/08/2019 GOVI	638.67	Put			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	461
Total for GOVI									0.00	0	461
AL37 On 07/02/2019 Index Future			602.36200	602.36200	603.36000	603.36000			0.00	0	0
AL37 On 02/05/2019 Index Future			613.01600	613.01600	614.03000	614.03000			0.00	0	0
AL37 On 01/08/2019 Index Future			625.34400	625.34400	626.39600	626.39600			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AL37 Future										0.00	0	0
Total For AL37										0.00	0	0
AL7T On 07/02/2019 Index Future			692.44400	692.44400	694.13900	694.13900				0.00	0	0
AL7T On 02/05/2019 Index Future			704.69200	704.69200	706.41500	706.41500				0.00	0	0
AL7T On 01/08/2019 Index Future			718.86300	718.86300	720.64100	720.64100				0.00	0	0
Total AL7T Future										0.00	0	0
Total For AL7T										0.00	0	0
ALBI On 07/02/2019 Index Future			627.66500	627.66500	629.19300	629.19300				0.00	0	906
ALBI On 02/05/2019 Index Future			638.76700	638.76700	640.32000	640.32000				0.00	0	0
ALBI On 01/08/2019 Index Future			651.61300	651.61300	653.21600	653.21600				0.00	0	0
Total ALBI Future										0.00	0	906
Total For ALBI										0.00	0	906
IGOV On 07/02/2019 Index Future			257.23300	257.23300	257.68900	257.68900				0.00	0	508
IGOV On 02/05/2019 Index Future			261.84000	261.84000	262.30300	262.30300				0.00	0	215
IGOV On 01/08/2019 Index Future			267.16600	267.16600	267.64600	267.64600				0.00	0	0
Total IGOV Future										0.00	0	723
Total For IGOV										0.00	0	723
Total for Index										0.00	0	1,629
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			98.03000	98.03000	97.98000	97.98000				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 :										533,687,928.70	4,651	964,107
AA05 On 22/03/2019 Spot Bond			7.78000	101.85603	7.79500	101.82965				0.00	0	5,300,000
Total AA05 SPOT										0.00	0	5,300,000
Total For AA05										0.00	0	5,300,000
AA06 On 15/04/2021 Spot Bond				99.94938		99.92417				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AA06/JIBAR SPOT										0.00	0	0
Total For AA06/JIBAR										0.00	0	0
AA07 On 15/04/2021 Spot Bond			9.37500	101.01097	9.35500	101.02809				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	111.75900	10.00000	111.73000				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				99.85357		99.83208				0.00	0	0
Total AB011 SPOT										0.00	0	0
Total For AB011										0.00	0	0
AB013 On 21/11/2018 Spot Bond			7.26000	99.86096	7.27500	99.84080				0.00	0	1,500,000,000
Total AB013 SPOT										0.00	0	1,500,000,000
Total For AB013										0.00	0	1,500,000,000
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	99.85206	10.84000	99.82342				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0
AB016L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB016U SPOT										0.00	0	0
Total For AB016U										0.00	0	0
AB017L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB017U SPOT										0.00	0	0
Total For AB017U										0.00	0	0
AB018L On 04/09/2020 Spot Bond			11.37000	102.18372	11.37000	102.15251				0.00	0	0
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2022 Spot Bond			11.81000	102.30845	11.81000	102.27603				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	24.44985	100.00000	24.39515			0.00	0	0
Total AB024U SPOT									0.00	0	0
Total For AB024U									0.00	0	0
AB025L On 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB025U SPOT									0.00	0	0
Total For AB025U									0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	23.55491	100.00000	23.50306			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	112.41200	10.00000	112.38300			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			5.01000	275.45347	5.00500	275.48375		300,600,000,000.00	60,000,000	120,000,000	
Total ABCPI3 SPOT								300,600,000,000.00	60,000,000	120,000,000	
Total For ABCPI3								300,600,000,000.00	60,000,000	120,000,000	
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN0: On 17/03/2020 Spot Bond				102.34584		102.32393				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN0: On 17/03/2026 Spot Bond				101.54457		101.52031				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN1: On 28/10/2019 Spot Bond				100.40371		100.38014				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN1: On 09/04/2019 Spot Bond				100.98478		100.96321				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				100.81004		100.79000				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1: On 14/05/2022 Spot Bond				99.99985		99.97780				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				100.84277		100.82279				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				101.37540		101.35505				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN1: On 17/05/2019 Spot Bond				99.96660		99.94514				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				103.06694		103.04444				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN2: On 30/05/2020 Spot Bond				101.95715		101.93492				0.00	1,200,000,000	600,000,000
Total ABFN20 SPOT										0.00	1,200,000,000	600,000,000
Total For ABFN20										0.00	1,200,000,000	600,000,000
ABFN2: On 30/05/2022 Spot Bond				102.99562		102.97347				0.00	26,000,000	26,000,000

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 ABFN21 SPOT										0.00	26,000,000	26,000,000
Total For ABFN21										0.00	26,000,000	26,000,000
ABFN2: On 30/05/2024 Spot Bond				103.14188		103.11900				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				104.38521		104.36329				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABFN2: On 17/10/2020 Spot Bond				100.90095		100.87802				0.00	0	0
Total ABFN24 SPOT										0.00	0	0
Total For ABFN24										0.00	0	0
ABFN2: On 17/10/2024 Spot Bond				100.67737		100.65255				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				100.70746		100.68157				0.00	0	0
Total ABFN26 SPOT										0.00	0	0
Total For ABFN26										0.00	0	0
ABFN2: On 29/08/2021 Spot Bond				101.72299		101.70094				0.00	0	0
Total ABFN27 SPOT										0.00	0	0
Total For ABFN27										0.00	0	0
ABFN2: On 29/08/2023 Spot Bond				101.77559		101.75285				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				101.80706		101.78391				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				101.84903		101.82533				0.00	0	0
Total ABFN30 SPOT										0.00	0	0
Total For ABFN30										0.00	0	0
ABK10 On 14/02/2020 Spot Bond				100.93574		100.91280				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				100.02129		99.99637				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				94.31491		94.28051				0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABK12 SPOT										0.00	0	100,000,000
Total For ABK12										0.00	0	100,000,000
ABK6 On 05/06/2020 Spot Bond				101.83508		101.80918				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				101.31256		101.28568				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				97.45066		97.41882				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				98.59760		98.57085				0.00	0	150,000,000
Total ABK9 SPOT										0.00	0	150,000,000
Total For ABK9										0.00	0	150,000,000
ABKI02 On 05/06/2020 Spot Bond			6.47000	143.25042	6.47000	143.22990				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	38.04147	100.00000	37.95844				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			7.70000	120.40692	7.70000	120.38563				0.00	0	20,000,000
Total ABKI03 SPOT										0.00	0	20,000,000
Total For ABKI03										0.00	0	20,000,000
ABKI03 On 13/10/2021 Spot Bond			100.00000	14.53538	100.00000	14.50347				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			9.18000	114.22657	9.16000	114.30126				0.00	0	0
Total ABKI04 SPOT										0.00	0	0
Total For ABKI04										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	9.09277	100.00000	9.07271				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				91.36527		91.31402				0.00	8,200,000	558,200,000
Total ABKS1 SPOT										0.00	8,200,000	558,200,000
Total For ABKS1										0.00	8,200,000	558,200,000
ABN05 On 18/04/2021 Spot Bond			4.22000	193.88739	4.21500	193.89345				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			4.02000	125.13647	4.00000	125.26947				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			3.77500	174.88368	3.77500	174.87109				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			3.74500	218.89155	3.74500	218.87609				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			10.11000	93.52497	10.06000	93.66194				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			10.58500	103.71176	10.53500	103.94990				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			8.75000	96.61216	8.73000	96.63048				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			11.13000	100.85890	11.08000	101.08627				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				101.56812		101.54421				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				100.35300		100.32634				0.00	0	0
Total ABN92 SPOT										0.00	0	0
Total For ABN92										0.00	0	0
ABS11 On 09/04/2021 Spot Bond			8.77500	102.30751	8.75500	102.32632				0.00	0	620,000,000
Total ABS11 SPOT										0.00	0	620,000,000
Total For ABS11										0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			7.90000	101.88885	7.88000	101.89559				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABS12										0.00	0	0
ABS12/ On 14/05/2020 Spot Bond			9.20000	100.08231	9.20000	100.05785				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABS12/R207 SPOT									0.00	0	0
Total For ABS12/R207									0.00	0	0
ABS13 On 14/05/2022 Spot Bond			9.45500	100.64283	9.43500	100.67630			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			8.38000	101.73149	8.36000	101.74487			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			9.39000	101.30394	9.34000	101.44309			0.00	0	5,000,000
Total ABS15 SPOT									0.00	0	5,000,000
Total For ABS15									0.00	0	5,000,000
ABS16 On 11/11/2025 Spot Bond			10.14000	101.33949	10.09000	101.56043			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			10.30000	102.02014	10.25000	102.28490			0.00	0	1,500,000,000
Total ABS17 SPOT									0.00	0	1,500,000,000
Total For ABS17									0.00	0	1,500,000,000
ABS18 On 26/09/2023 Spot Bond			9.96000	100.85448	9.91000	101.01643			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			7.33000	104.96333	7.31000	104.97174			0.00	0	40,000,000
Total ABS6 SPOT									0.00	0	40,000,000
Total For ABS6									0.00	0	40,000,000
ABS7 On 11/09/2026 Spot Bond			10.24000	93.90645	10.19000	94.13263		614,400,000,000.00		60,000,000	4,140,000,000
Total ABS7 SPOT								614,400,000,000.00		60,000,000	4,140,000,000
Total For ABS7								614,400,000,000.00		60,000,000	4,140,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	10.31681	100.00000	10.29373			0.00	0	0
Total ABS7/R186 SPOT									0.00	0	0
Total For ABS7/R186									0.00	0	0
ABS12 On 07/12/2023 Spot Bond			3.94000	288.44165	3.93500	288.48221			0.00	0	40,300,000
Total ABS12 SPOT									0.00	0	40,300,000
Total For ABS12									0.00	0	40,300,000
ABS14 On 31/01/2022 Spot Bond			3.41000	152.95920	3.41000	152.94986			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABT01U SPOT										0.00	0	0
Total For ABT01U										0.00	0	0
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABT02U SPOT										0.00	0	0
Total For ABT02U										0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ACIF1U SPOT										0.00	0	0
Total For ACIF1U										0.00	0	0
ACL08E On 25/11/2020 Spot Bond			10.00000	112.41200	10.00000	112.38300				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				90.66470		90.62798				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL09E On 20/12/2025 Spot Bond				89.71532		89.67826				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			8.05000	103.53636	8.03000	103.53485				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				229.21842		229.21842				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12E On 20/09/2021 Spot Bond				229.23396		229.23396				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12E On 20/09/2021 Spot Bond				101.40314		101.37804				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	112.41200	10.00000	112.38300				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL14E On 20/12/2021 Spot Bond				101.40764		101.38246				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			8.29000	104.78441	8.30500	104.75244				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				101.40336		101.37826				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				101.32866		101.30494				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				101.95925		101.93648				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				101.39568		101.37071				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				102.12234		102.09813				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				101.43287		101.40722				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				101.43746		101.41173				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				101.43746		101.41173				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				101.46285		101.43665				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond				101.46285		101.43665				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				155.90349		155.90349				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				159.14717		159.14717				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL214 On 20/09/2020 Spot Bond				96.69483		96.66343				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				101.29874		101.27556				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				101.38973		101.36488				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				100.04645		100.02341				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				100.48013		100.45339				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				101.38373		101.35899				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				101.36134		101.33701				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				101.61042		101.58747				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				101.69990		101.67642				0.00	0	0
Total AECI02 SPOT										0.00	0	0
Total For AECI02										0.00	0	0
AGT01 On 10/10/2023 Spot Bond				101.71309		101.09811				0.00	300,000,000	1,909,700,000
Total AGT01 SPOT										0.00	300,000,000	1,909,700,000
Total For AGT01										0.00	300,000,000	1,909,700,000
AHF2A On 18/07/2021 Spot Bond				100.65339		100.62851				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				100.28948		100.26457				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHF2B3 SPOT										0.00	0	0
Total For AHF2B3										0.00	0	0
AHF2C: On 18/07/2021 Spot Bond				100.35925		100.33191				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				100.81334		100.79026				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				100.64262		100.61814				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				100.82443		100.79319				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				100.78813		100.75824				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				101.08492		101.04394				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				100.97657		100.93965				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				100.45148		100.42919				0.00	0	0
Total AHF5A1 SPOT										0.00	0	0
Total For AHF5A1										0.00	0	0
AHF5A: On 21/08/2023 Spot Bond				100.46466		100.44169				0.00	0	0
Total AHF5A2 SPOT										0.00	0	0
Total For AHF5A2										0.00	0	0
AHF5A: On 21/08/2023 Spot Bond			9.86200	102.24843	9.86200	102.22169				0.00	0	0
Total AHF5A3 SPOT										0.00	0	0
Total For AHF5A3										0.00	0	0
AHF5B: On 21/08/2023 Spot Bond				100.48032		100.45654				0.00	0	0
Total AHF5B1 SPOT										0.00	0	0
Total For AHF5B1										0.00	0	0
AHF5C: On 21/08/2023 Spot Bond				100.50120		100.47635				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHF5C1 SPOT										0.00	0	0
Total For AHF5C1										0.00	0	0
AHF5D On 21/08/2023 Spot Bond				100.64746		100.61505				0.00	0	0
Total AHF5D1 SPOT										0.00	0	0
Total For AHF5D1										0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1AI On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	1,050,579,946
Total AHY2U SPOT										0.00	0	1,050,579,946
Total For AHY2U										0.00	0	1,050,579,946
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		850,000,000,000,000.00		38,500,000,000		893,754,086
Total AIG2U SPOT								50,000,000,000,000.00		38,500,000,000		893,754,086
Total For AIG2U								50,000,000,000,000.00		38,500,000,000		893,754,086
AIR01 On 15/03/2019 Spot Bond			7.54000	101.74678	7.55500	101.72130			1,055,600,000,000.00	140,000,000		70,000,000
Total AIR01 SPOT									1,055,600,000,000.00	140,000,000		70,000,000
Total For AIR01									1,055,600,000,000.00	140,000,000		70,000,000
AIR02 On 30/04/2023 Spot Bond			9.88000	106.83790	9.83000	106.99386				0.00	0	0
Total AIR02 SPOT										0.00	0	0
Total For AIR02										0.00	0	0
AIR04 On 29/05/2024 Spot Bond			9.92000	101.43540	9.87000	101.61466				0.00	0	8,200,000
Total AIR04 SPOT										0.00	0	8,200,000
Total For AIR04										0.00	0	8,200,000
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIR04U SPOT										0.00	0	0
Total For AIR04U										0.00	0	0
AIR05 On 29/05/2030 Spot Bond			11.26500	96.52271	11.23000	96.70443				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			4.08500	175.61826	4.08500	175.60417		163,400,000,000.00		40,000,000		20,000,000
Total AIRL01 SPOT								163,400,000,000.00		40,000,000		20,000,000
Total For AIRL01								163,400,000,000.00		40,000,000		20,000,000
APF01L On 31/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total APF01U SPOT										0.00	0	0
Total For APF01U										0.00	0	0
APF02 On 26/09/2019 Spot Bond				101.50627		101.48142				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				100.59813		100.57131				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				99.72475		101.98582				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				100.31289		102.63803				0.00	0	400,000,000
Total APF06 SPOT										0.00	0	400,000,000
Total For APF06										0.00	0	400,000,000
APF07 On 25/06/2023 Spot Bond				101.25508		101.23001				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				100.52014		100.49436				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				100.53330		100.50690				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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
ASN01 On 20/03/2019 Spot Bond				101.32873		101.30501				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01 On 20/03/2019 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN02 On 07/12/2033 Spot Bond			3.99500	237.75032	3.99500	237.73193				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN022 On 20/06/2019 Spot Bond				101.67670		101.65317				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN028 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
ASN034 On 10/11/2019 Spot Bond				100.04835		100.02416				0.00	804,960,000	201,240,000
Total ASN036 SPOT										0.00	804,960,000	201,240,000
Total For ASN036										0.00	804,960,000	201,240,000
ASN036 On 07/12/2033 Spot Bond			4.01000	212.39318	4.01000	212.37667				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN037 On 21/11/2019 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN041 On 22/04/2020 Spot Bond				100.59127		100.56466				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN058 On 28/04/2020 Spot Bond				100.40865		100.38180				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN059 On 30/04/2020 Spot Bond				100.37619		100.34961				0.00	806,400,000	201,600,000
Total ASN061 SPOT										0.00	806,400,000	201,600,000
Total For ASN061										0.00	806,400,000	201,600,000
ASN061 On 22/05/2020 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN064 On 07/02/2020 Spot Bond				100.17088		100.14425				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN069 On 20/06/2020 Spot Bond				101.56850		101.54034				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN078 On 20/09/2020 Spot Bond				101.34334		101.31934				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08: On 20/06/2020 Spot Bond				102.78075		102.75712				0.00	0	86,800,000
Total ASN083 SPOT										0.00	0	86,800,000
Total For ASN083										0.00	0	86,800,000
ASN08: On 03/09/2020 Spot Bond				101.98545		101.95812				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08: On 01/10/2020 Spot Bond				108.10312		108.86909				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN09: On 16/10/2020 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN09: On 21/10/2020 Spot Bond				100.57955		100.55355				0.00	576,000,000	144,000,000
Total ASN092 SPOT										0.00	576,000,000	144,000,000
Total For ASN092										0.00	576,000,000	144,000,000
ASN09: On 10/11/2020 Spot Bond				100.04556		100.02293				0.00	504,000,000	126,000,000
Total ASN096 SPOT										0.00	504,000,000	126,000,000
Total For ASN096										0.00	504,000,000	126,000,000
ASN09: On 20/12/2020 Spot Bond				82.80849		82.78638				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				101.80900		101.78416				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN11: On 07/03/2021 Spot Bond				101.68978		101.66533				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN11: On 10/12/2020 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN12: On 20/12/2020 Spot Bond				101.76072		101.72901				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				101.35489		101.33068				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN125 On 24/02/2019 Spot Bond				99.72109		102.01002				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN128 On 24/02/2019 Spot Bond				99.72488		101.99482				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN129 On 24/02/2019 Spot Bond				99.72591		101.97684				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN130 On 03/03/2019 Spot Bond				101.78939		101.76483				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN131 On 03/03/2019 Spot Bond				101.77466		101.75031				0.00	0	0
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN132 On 20/12/2020 Spot Bond				101.74583		101.71440				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN134 On 05/03/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN135 On 31/12/2018 Spot Bond				98.59000		98.56000				0.00	0	0
Total ASN136 SPOT										0.00	0	0
Total For ASN136										0.00	0	0
ASN136 On 31/01/2022 Spot Bond			4.14000	149.63166	4.14000	149.61960				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN137 On 30/03/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN140 On 31/12/2018 Spot Bond				98.59000		98.56000				0.00	0	0
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0
ASN141 On 20/06/2020 Spot Bond				103.07988		103.05676				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN143 On 28/04/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN144 On 20/06/2021 Spot Bond				78.29772		78.28132				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN145 On 04/05/2021 Spot Bond				100.22265		100.19786				0.00	640,000,000	160,000,000
Total ASN146 SPOT										0.00	640,000,000	160,000,000
Total For ASN146										0.00	640,000,000	160,000,000
ASN146 On 04/05/2021 Spot Bond				100.22265		100.19786				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN147 On 31/01/2022 Spot Bond			4.18500	149.42939	4.18500	149.41716				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN149 On 31/05/2021 Spot Bond				114.85592		114.89232				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN150 On 02/06/2021 Spot Bond				101.84832		101.82293				0.00	640,000,000	160,000,000
Total ASN152 SPOT										0.00	640,000,000	160,000,000
Total For ASN152										0.00	640,000,000	160,000,000
ASN152 On 31/03/2028 Spot Bond			4.67500	162.59641	4.67500	162.58076				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN154 On 29/06/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN156 On 06/07/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN157 On 27/07/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN159 On 08/08/2021 Spot Bond				100.15253		100.02989				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN16: On 19/08/2021 Spot Bond				99.88501		99.86155				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				100.00000		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				100.00000		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				102.46529		102.44035				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				100.00000		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				101.73054		101.70682				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				100.00000		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				100.00000		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				100.00000		100.00000				0.00	0	0
Total ASN179 SPOT										0.00	0	0
Total For ASN179										0.00	0	0
ASN18: On 20/06/2022 Spot Bond				101.54048		101.51285				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN18: On 25/04/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN185 SPOT										0.00	0	0
Total For ASN185										0.00	0	0
ASN19: On 12/06/2020 Spot Bond				101.51170		101.48833				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN19: On 27/06/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN192 SPOT										0.00	0	0
Total For ASN192										0.00	0	0
ASN19: On 12/07/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN193 SPOT										0.00	0	0
Total For ASN193										0.00	0	0
ASN19: On 30/06/2022 Spot Bond				101.12575		101.10013				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			4.35000	102.67275	4.31000	103.26184				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				101.31362		101.29017				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN19: On 09/04/2018 Spot Bond				100.00000						0.00	0	0
Total ASN197 SPOT										0.00	0	0
Total For ASN197										0.00	0	0
ASN19: On 04/05/2018 Spot Bond				100.00000						0.00	0	0
Total ASN198 SPOT										0.00	0	0
Total For ASN198										0.00	0	0
ASN19: On 01/07/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN199 SPOT										0.00	0	0
Total For ASN199										0.00	0	0
ASN20: On 25/07/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN200 SPOT										0.00	0	0
Total For ASN200										0.00	0	0
ASN20: On 21/07/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN201 SPOT										0.00	0	0
Total For ASN201										0.00	0	0
ASN20: On 18/07/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN202 SPOT										0.00	0	0
Total For ASN202										0.00	0	0
ASN20: On 20/06/2022 Spot Bond				101.32587		101.30219				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN203 On 20/06/2022 Spot Bond				101.41067		101.38544				0.00	0	18,200,000
Total ASN204 SPOT										0.00	0	18,200,000
Total For ASN204										0.00	0	18,200,000
ASN204 On 25/08/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN207 SPOT										0.00	0	0
Total For ASN207										0.00	0	0
ASN207 On 24/08/2021 Spot Bond				99.67492		102.33092				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN208 On 24/08/2025 Spot Bond				99.64428		102.54059				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN209 On 28/08/2020 Spot Bond				101.84080		101.81752				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN210 On 02/09/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN212 SPOT										0.00	0	0
Total For ASN212										0.00	0	0
ASN212 On 01/09/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN213 SPOT										0.00	0	0
Total For ASN213										0.00	0	0
ASN213 On 29/08/2022 Spot Bond				101.91219		101.88764				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN214 On 12/09/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN216 SPOT										0.00	0	0
Total For ASN216										0.00	0	0
ASN216 On 12/09/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN217 SPOT										0.00	0	0
Total For ASN217										0.00	0	0
ASN217 On 19/09/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN218 SPOT										0.00	0	0
Total For ASN218										0.00	0	0
ASN218 On 20/09/2022 Spot Bond				100.00000		100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN219 SPOT										0.00	0	0
Total For ASN219										0.00	0	0
ASN22(On 22/09/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN220 SPOT										0.00	0	0
Total For ASN220										0.00	0	0
ASN22(On 25/10/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN223 SPOT										0.00	0	0
Total For ASN223										0.00	0	0
ASN22(On 25/10/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN225 SPOT										0.00	0	0
Total For ASN225										0.00	0	0
ASN22(On 01/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN228 SPOT										0.00	0	0
Total For ASN228										0.00	0	0
ASN22(On 10/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN229 SPOT										0.00	0	0
Total For ASN229										0.00	0	0
ASN23(On 10/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN230 SPOT										0.00	0	0
Total For ASN230										0.00	0	0
ASN23(On 17/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN231 SPOT										0.00	0	0
Total For ASN231										0.00	0	0
ASN23(On 28/05/2019 Spot Bond			8.56000	101.83150	8.56000	101.80781				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				100.00000		100.00000				0.00	0	0
Total ASN234 SPOT										0.00	0	0
Total For ASN234										0.00	0	0
ASN23(On 12/12/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN235 SPOT										0.00	0	0
Total For ASN235										0.00	0	0
ASN23(On 19/12/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN236 SPOT										0.00	0	0
Total For ASN236										0.00	0	0
ASN23(On 19/12/2022 Spot Bond				100.00000		100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN237 SPOT										0.00	0	0
Total For ASN237										0.00	0	0
ASN237 On 18/12/2018 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN239 SPOT										0.00	0	0
Total For ASN239										0.00	0	0
ASN239 On 02/02/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN240 SPOT										0.00	0	0
Total For ASN240										0.00	0	0
ASN240 On 02/02/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN241 SPOT										0.00	0	0
Total For ASN241										0.00	0	0
ASN241 On 10/02/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN242 SPOT										0.00	0	0
Total For ASN242										0.00	0	0
ASN242 On 07/03/2019 Spot Bond				101.57880		101.55601				0.00	0	0
Total ASN243 SPOT										0.00	0	0
Total For ASN243										0.00	0	0
ASN243 On 10/03/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN244 SPOT										0.00	0	0
Total For ASN244										0.00	0	0
ASN244 On 30/03/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN245 SPOT										0.00	0	0
Total For ASN245										0.00	0	0
ASN245 On 12/04/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN246 SPOT										0.00	0	0
Total For ASN246										0.00	0	0
ASN246 On 13/04/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN247 SPOT										0.00	0	0
Total For ASN247										0.00	0	0
ASN247 On 09/05/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN250 SPOT										0.00	0	0
Total For ASN250										0.00	0	0
ASN250 On 16/05/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN251 SPOT										0.00	0	0
Total For ASN251										0.00	0	0
ASN251 On 16/05/2023 Spot Bond				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 ASN252 SPOT										0.00	0	0
Total For ASN252										0.00	0	0
ASN25: On 27/05/2020 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN253 SPOT										0.00	0	0
Total For ASN253										0.00	0	0
ASN25: On 25/05/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN254 SPOT										0.00	0	0
Total For ASN254										0.00	0	0
ASN25: On 29/05/2021 Spot Bond				101.80705		101.78389				0.00	0	0
Total ASN255 SPOT										0.00	0	0
Total For ASN255										0.00	0	0
ASN25: On 05/06/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN256 SPOT										0.00	0	0
Total For ASN256										0.00	0	0
ASN25: On 02/06/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN257 SPOT										0.00	0	0
Total For ASN257										0.00	0	0
ASN26: On 22/06/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN261 SPOT										0.00	0	0
Total For ASN261										0.00	0	0
ASN26: On 22/06/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN262 SPOT										0.00	0	0
Total For ASN262										0.00	0	0
ASN26: On 22/06/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN263 SPOT										0.00	0	0
Total For ASN263										0.00	0	0
ASN26: On 20/06/2023 Spot Bond				101.53750		101.50992				0.00	0	0
Total ASN264 SPOT										0.00	0	0
Total For ASN264										0.00	0	0
ASN26: On 30/06/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN265 SPOT										0.00	0	0
Total For ASN265										0.00	0	0
ASN26: On 10/07/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN268 SPOT										0.00	0	0
Total For ASN268										0.00	0	0
ASN26: On 10/07/2023 Spot Bond				100.00000		100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN269 SPOT										0.00	0	0
Total For ASN269										0.00	0	0
ASN27(On 20/07/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN270 SPOT										0.00	0	0
Total For ASN270										0.00	0	0
ASN27(On 20/07/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN271 SPOT										0.00	0	0
Total For ASN271										0.00	0	0
ASN27(On 20/07/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN272 SPOT										0.00	0	0
Total For ASN272										0.00	0	0
ASN27(On 25/07/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN273 SPOT										0.00	0	0
Total For ASN273										0.00	0	0
ASN27(On 20/06/2023 Spot Bond				101.32109		101.29750				0.00	0	0
Total ASN274 SPOT										0.00	0	0
Total For ASN274										0.00	0	0
ASN27(On 27/07/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN275 SPOT										0.00	0	0
Total For ASN275										0.00	0	0
ASN27(On 04/08/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN276 SPOT										0.00	0	0
Total For ASN276										0.00	0	0
ASN27(On 08/08/2019 Spot Bond				100.13257		100.01303				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				99.97721		99.95432				0.00	176,000,000	44,000,000
Total ASN278 SPOT										0.00	176,000,000	44,000,000
Total For ASN278										0.00	176,000,000	44,000,000
ASN27(On 20/08/2048 Spot Bond				99.85972		99.83584				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				99.83886		99.81529				0.00	0	0
Total ASN280 SPOT										0.00	0	0
Total For ASN280										0.00	0	0
ASN28(On 24/08/2023 Spot Bond				100.00000		100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN281 SPOT										0.00	0	0
Total For ASN281										0.00	0	0
ASN281 On 24/08/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN282 SPOT										0.00	0	0
Total For ASN282										0.00	0	0
ASN282 On 24/08/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN283 SPOT										0.00	0	0
Total For ASN283										0.00	0	0
ASN283 On 24/08/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN284 SPOT										0.00	0	0
Total For ASN284										0.00	0	0
ASN284 On 05/09/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN285 SPOT										0.00	0	0
Total For ASN285										0.00	0	0
ASN285 On 13/09/2025 Spot Bond				101.58692		101.56189				0.00	363,200,000	90,800,000
Total ASN286 SPOT										0.00	363,200,000	90,800,000
Total For ASN286										0.00	363,200,000	90,800,000
ASN286 On 14/09/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN287 SPOT										0.00	0	0
Total For ASN287										0.00	0	0
ASN287 On 21/09/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN289 SPOT										0.00	0	0
Total For ASN289										0.00	0	0
ASN289 On 21/09/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN290 SPOT										0.00	0	0
Total For ASN290										0.00	0	0
ASN290 On 26/09/2023 Spot Bond				101.24418		101.21933				0.00	157,600,000	39,400,000
Total ASN291 SPOT										0.00	157,600,000	39,400,000
Total For ASN291										0.00	157,600,000	39,400,000
ASN291 On 02/10/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN293 SPOT										0.00	0	0
Total For ASN293										0.00	0	0
ASN293 On 09/10/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN295 SPOT										0.00	0	0
Total For ASN295										0.00	0	0
ASN295 On 26/10/2023 Spot Bond				100.00000		100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN297 SPOT										0.00	0	0
Total For ASN297										0.00	0	0
ASN297 On 26/10/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN298 SPOT										0.00	0	0
Total For ASN298										0.00	0	0
ASN298 On 26/10/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN299 SPOT										0.00	0	0
Total For ASN299										0.00	0	0
ASN300 On 20/12/2023 Spot Bond				100.22133		100.19693				0.00	0	2,000,000,000
Total ASN300 SPOT										0.00	0	2,000,000,000
Total For ASN300										0.00	0	2,000,000,000
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				101.68242		101.66132				0.00	0	250,500,000
Total BAW17 SPOT										0.00	0	250,500,000
Total For BAW17										0.00	0	250,500,000
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				101.81287		101.78937				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			9.07500	105.11258	9.05500	105.12417				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			9.02500	102.05649	9.00500	102.08885				0.00	0	340,000,000
Total BAW21 SPOT										0.00	0	340,000,000
Total For BAW21										0.00	0	340,000,000
BAW21 On 24/03/2022 Spot Bond			9.30000	101.27406	9.30000	101.24864				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				102.86302		102.83974				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				101.87961		101.85729				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW24 SPOT										0.00	0	0
Total For BAW24										0.00	0	0
BAW25 On 08/05/2020 Spot Bond				100.97361		100.85334				0.00	0	0
Total BAW25 SPOT										0.00	0	0
Total For BAW25										0.00	0	0
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW26U SPOT										0.00	0	0
Total For BAW26U										0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond				103.07755		103.05438				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				99.81930		99.79614				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				101.36371		101.33261				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				101.43411		101.40096				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				101.84924		101.81854				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				102.08247		102.05090				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				104.95252		104.92163				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				103.07972		103.04898				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			12.44000	106.88116	12.39000	106.99084				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA59 SPOT										0.00	0	0
Total For BAYA59										0.00	0	0
BAYA60 On 30/06/2020 Spot Bond			12.37500	104.61661	12.35500	104.61127				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA61 On 30/06/2020 Spot Bond				101.46471		101.43129				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				101.38141		101.34991				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				102.79316		102.76420				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				101.39329		101.36151				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				101.33388		101.30348				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				101.38152		101.35002				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			12.44000	97.11759	12.39000	97.24803				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA68 On 30/06/2021 Spot Bond				101.30431		101.27458				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				101.30431		101.27458				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				101.30431		101.27458				0.00	0	0
Total BAYA71 SPOT										0.00	0	0
Total For BAYA71										0.00	0	0
BAYB01 On 31/03/2020 Spot Bond				101.74918		101.70920				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond				106.77425		106.74022				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB08 On 30/06/2020 Spot Bond				101.80848		101.76712				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYB11 On 30/06/2021 Spot Bond				101.57153		101.53564				0.00	0	0
Total BAYB12 SPOT										0.00	0	0
Total For BAYB12										0.00	0	0
BAYB12 On 30/09/2023 Spot Bond				101.60030		101.56374				0.00	0	0
Total BAYB13 SPOT										0.00	0	0
Total For BAYB13										0.00	0	0
BAYB13 On 30/09/2023 Spot Bond				101.60030		101.56374				0.00	0	0
Total BAYB14 SPOT										0.00	0	0
Total For BAYB14										0.00	0	0
BAYB14 On 30/09/2023 Spot Bond				101.60030		101.56374				0.00	0	0
Total BAYB15 SPOT										0.00	0	0
Total For BAYB15										0.00	0	0
BAYD11 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
BAYD21 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
BAYD31 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
BAYD41 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
BAYD51 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
BAYD61 On 30/06/2035 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 BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC123 On 30/11/2018 Spot Bond				101.56799		101.54674				0.00	0	0
Total BC123 SPOT										0.00	0	0
Total For BC123										0.00	0	0
BCJ10 On 12/07/2019 Spot Bond				100.78122		100.75696				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				100.01512		100.08136				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				100.01769		100.08334				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				101.49488		101.47251				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				101.12706		101.10473				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			9.20000	191.90802	9.15000	192.72942				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			9.20000	192.58439	9.15000	193.39677				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			9.58500	91.63001	9.53500	91.89466				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	8.66744	100.00000	8.64815				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BDX211 On 05/08/2033 Spot Bond				100.22926		100.20197				0.00	0	0
Total BDX211 SPOT										0.00	0	0
Total For BDX211										0.00	0	0
BG1A71 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BGL01 On 19/11/2019 Spot Bond				101.11188		101.08817				0.00	0	0
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0
BGL02 On 19/11/2019 Spot Bond			8.75000	101.83718	8.73000	101.83281				0.00	0	6,400,000
Total BGL02 SPOT										0.00	0	6,400,000
Total For BGL02										0.00	0	6,400,000
BGL03 On 05/02/2020 Spot Bond				102.43692		102.41056				0.00	0	30,000,000
Total BGL03 SPOT										0.00	0	30,000,000
Total For BGL03										0.00	0	30,000,000
BGL04 On 05/02/2020 Spot Bond			8.45000	104.55891	8.43000	104.55864				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2020 Spot Bond			10.87500	102.97675	10.85500	102.97888				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				104.52409		104.49925				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			11.37000	103.63797	11.32000	103.75891				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				102.10281		102.07381				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			10.57500	102.79021	10.55500	102.79456				0.00	0	4,800,000
Total BGL09 SPOT										0.00	0	4,800,000
Total For BGL09										0.00	0	4,800,000
BGL10 On 05/05/2021 Spot Bond				100.26500		100.23549				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			11.35500	102.56539	11.33500	102.57691				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				104.94291		104.92017				0.00	50,000,000	250,000,000

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 BGL12 SPOT										0.00	50,000,000	250,000,000
Total For BGL12										0.00	50,000,000	250,000,000
BGL13 On 20/08/2021 Spot Bond			10.00500	106.81217	9.98500	106.83250				0.00	0	556,400,000
Total BGL13 SPOT										0.00	0	556,400,000
Total For BGL13										0.00	0	556,400,000
BGL14 On 03/11/2021 Spot Bond				103.57061		103.54206				0.00	0	0
Total BGL14 SPOT										0.00	0	0
Total For BGL14										0.00	0	0
BGL15 On 17/03/2022 Spot Bond				104.60838		104.58210				0.00	0	20,000,000
Total BGL15 SPOT										0.00	0	20,000,000
Total For BGL15										0.00	0	20,000,000
BGL16 On 25/05/2022 Spot Bond				102.36002		102.33040				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				102.95401		102.92889				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				103.47517		103.44923				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				101.35320		101.32427				0.00	0	300,000,000
Total BGL19 SPOT										0.00	0	300,000,000
Total For BGL19										0.00	0	300,000,000
BGT01 On 12/09/2022 Spot Bond				105.52349		105.49234				0.00	20,000,000	350,100,000
Total BGT01 SPOT										0.00	20,000,000	350,100,000
Total For BGT01										0.00	20,000,000	350,100,000
BID05 On 30/06/2019 Spot Bond				101.03682		101.01406				0.00	0	0
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0
BID06 On 30/06/2019 Spot Bond			8.41000	103.56319	8.42500	103.53083				0.00	0	2,208,300,000
Total BID06 SPOT										0.00	0	2,208,300,000
Total For BID06										0.00	0	2,208,300,000
BID07 On 30/06/2020 Spot Bond				101.30362		101.28021				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				101.07212		101.04773				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BID08 SPOT										0.00	0	0
Total For BID08										0.00	0	0
BNPP0 On 31/01/2024 Spot Bond				100.38103		100.35235				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				101.19499		101.17128				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BPPF0 On 15/09/2020 Spot Bond				101.69162		101.66930				0.00	0	880,000,000
Total BPPF04 SPOT										0.00	0	880,000,000
Total For BPPF04										0.00	0	880,000,000
BPPF0 On 22/03/2019 Spot Bond				101.09321		101.07156				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				101.14746		101.12471				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				100.45631		100.43556				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				100.48811		100.46499				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				100.50941		100.48531				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				100.79132		100.76905				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				100.84771		100.82386				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BS2A2U SPOT										0.00	0	0
Total For BS2A2U										0.00	0	0
BS2B1L 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
BS2C1L On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2C1U SPOT										0.00	0	0
Total For BS2C1U										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				101.21628		101.19109				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				101.20305		101.17813				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				99.90545		99.88607				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BWZJ1 On 10/11/2019 Spot Bond				100.46874		100.44709				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				100.04719		100.02374				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				100.76469		100.73556				0.00	0	0
Total CBL13 SPOT										0.00	0	0
Total For CBL13										0.00	0	0
CBL14 On 01/02/2019 Spot Bond			11.66000	103.17129	11.67500	103.13585				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				104.42518		104.40019				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			9.16000	103.85387	9.17500	103.81741				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				104.49177		104.46678				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			9.67500	98.60087	9.65500	98.60184				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				100.31817		100.28960				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				100.57240		100.54683				0.00	0	0
Total CBL25 SPOT										0.00	0	0
Total For CBL25										0.00	0	0
CBL26 On 06/05/2021 Spot Bond			9.97500	102.67848	9.95500	102.69457				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				100.96772		100.94675				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				101.99841		101.97556				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CBL28 SPOT									0.00	0	0
Total For CBL28									0.00	0	0
CCT01 On 23/06/2023 Spot Bond			10.55500	112.12279	10.50500	112.27860			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			10.63000	108.96476	10.58000	109.14610		2,870,100,000,000.00	270,000,000	928,400,000	
Total CCT02 SPOT								2,870,100,000,000.00	270,000,000	928,400,000	
Total For CCT02								2,870,100,000,000.00	270,000,000	928,400,000	
CCT03 On 15/03/2025 Spot Bond			10.78500	103.50690	10.73500	103.70516		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			10.73000	101.42308	10.68000	101.55375		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	112.41220	10.00000	112.38280		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				101.04773		101.01531		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				100.18139		100.05436		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				102.24652		102.11947		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				102.07773		102.05014		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				102.92241		102.89375		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				101.36055		101.23405		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				100.69720		100.66606		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR32 SPOT										0.00	0	0
Total For CGR32										0.00	0	0
CGR33 On 22/09/2020 Spot Bond				101.50006		101.47017				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				100.14456		100.02317				0.00	0	0
Total CGR37 SPOT										0.00	0	0
Total For CGR37										0.00	0	0
CGR38 On 13/02/2021 Spot Bond				100.02731		99.99918				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				101.50570		101.47556				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				100.28666		100.25302				0.00	0	100,000,000
Total CGR42 SPOT										0.00	0	100,000,000
Total For CGR42										0.00	0	100,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN18 On 01/07/2021 Spot Bond			10.11000	103.71217	10.11000	103.68439				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN19 On 29/08/2021 Spot Bond			3.14000	148.00069	3.14000	147.99266				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN19 On 13/09/2021 Spot Bond			4.11000	143.56347	4.11000	143.55174				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	112.41200	10.00000	112.38300				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	112.41200	10.00000	112.38300				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN24 On 24/02/2019 Spot Bond			8.59000	102.24242	8.59000	102.21931				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN24 On 24/02/2019 Spot Bond			9.35000	102.00962	9.35000	101.98415				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN26 On 26/03/2019 Spot Bond			8.09000	101.84531	8.10500	101.81798				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN29 On 25/11/2020 Spot Bond			10.00000	112.41200	10.00000	112.38300				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN31 On 14/11/2022 Spot Bond				99.99981		99.97498				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN31 On 14/11/2022 Spot Bond			11.39000	94.18596	11.34000	94.30918				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			11.91000	95.37488	11.86000	95.50425				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 20/03/2023 Spot Bond				101.54058		101.51294				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond				99.99982		99.97553				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 20/06/2023 Spot Bond				101.53750		101.50992				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/12/2018 Spot Bond				102.02345		101.99915				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN340 On 20/12/2023 Spot Bond				101.64178		101.61228				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN343 On 20/12/2018 Spot Bond				101.29874		101.27556				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN344 On 20/12/2023 Spot Bond				100.73848		100.71095				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 20/03/2019 Spot Bond				101.26594		101.24337				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			10.57000	101.49413	10.52000	101.66596				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				101.36661		101.34219				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond				100.23389		100.20249				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			12.71000	102.95526	12.66000	103.11182				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				100.24240		100.20993				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 26/07/2022 Spot Bond				100.49814		100.47046				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond				110.37475		110.35410				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				101.34791		101.32383				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/03/2021 Spot Bond			9.37500	102.51990	9.35500	102.53562				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 20/06/2019 Spot Bond				99.99659		99.96303				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.98000	99.86801	10.98000	99.83852				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	101.64023	11.00000	101.61018				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond				101.52226		101.49496				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 20/09/2024 Spot Bond			12.50000	99.90070	12.45000	100.06837				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				101.65352		101.62380				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				101.37314		101.34859				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond				100.52598		100.49682				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond				101.45552		101.42945				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 20/12/2019 Spot Bond				107.14677		107.14677				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond				101.38075		101.35606				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 20/03/2020 Spot Bond				101.48544		101.45883				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond				102.13737		102.10449				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond				99.99985		99.97641				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				99.99985		99.97655				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN399 On 20/06/2020 Spot Bond				101.38063		101.35594				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				102.39587		102.39587				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				101.38809		101.36326				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN407 On 18/07/2020 Spot Bond				100.78757		100.75768				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN409 On 20/09/2020 Spot Bond				101.52234		101.49503				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				101.52979		101.50235				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN411 On 18/07/2020 Spot Bond				100.79120		100.76117				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN412 On 20/09/2020 Spot Bond				102.71356		102.68838				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				101.58195		101.55355				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				100.83826		100.80647				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				101.43216		101.40365				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond				101.65649		101.62671				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN419 On 18/04/2028 Spot Bond			7.01000	52.80626	7.01000	52.79646				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				101.67138		101.64133				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN420 On 26/01/2021 Spot Bond				100.64984		100.61411				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN421 On 20/12/2020 Spot Bond				115.86915		115.86915				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN422 On 20/12/2020 Spot Bond				112.85313		112.85313				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN423 On 20/12/2020 Spot Bond				115.83546		115.83546				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN424 On 20/12/2020 Spot Bond				103.47605		103.45002				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN425 On 20/12/2020 Spot Bond				113.19431		113.19431				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN426 On 20/12/2018 Spot Bond				101.75862		101.73575				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN427 On 20/12/2020 Spot Bond				101.96895		101.93339				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN429 On 20/12/2020 Spot Bond				130.22416		130.22416				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN430 On 20/12/2020 Spot Bond				117.90227		117.90227				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN431 On 20/12/2020 Spot Bond				119.70634		119.70634				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN432 On 20/12/2020 Spot Bond				121.32108		121.32108				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN433 On 20/12/2020 Spot Bond				131.13193		131.13193				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 20/12/2020 Spot Bond				101.51492		101.48776				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN436 On 20/12/2020 Spot Bond				101.44781		101.42189				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 On 03/02/2021 Spot Bond				100.23815		100.20988				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN439 On 20/03/2021 Spot Bond				132.34026		132.34026				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN440 On 20/03/2021 Spot Bond				102.70982		102.66046				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN441 On 23/05/2021 Spot Bond				99.77238		99.74648				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN444 On 24/05/2021 Spot Bond			9.47500	103.81612	9.45500	109.49208				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN445 On 31/01/2022 Spot Bond			4.41000	148.42286	4.41000	148.40985				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN452 On 31/01/2025 Spot Bond			6.57000	108.37153	6.55000	108.47701				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN453 On 31/01/2025 Spot Bond			6.51000	108.73544	6.49000	108.84150				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN454 On 04/05/2021 Spot Bond				99.69894		102.16512				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN455 On 20/12/2021 Spot Bond				101.70435		101.67369				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN457 On 17/11/2021 Spot Bond				99.88180		99.85767				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN458 On 29/11/2021 Spot Bond				102.90097		102.87650				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN460 On 29/11/2021 Spot Bond				101.96468		101.93943				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN461 On 15/02/2022 Spot Bond				103.72259		103.70046				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN462 On 16/02/2022 Spot Bond			10.54500	104.02866	10.52500	104.05412				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN464 On 13/03/2022 Spot Bond			10.32000	100.93650	10.27000	101.04604				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN465 On 14/03/2020 Spot Bond				101.47280		101.44924				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN467 On 27/03/2020 Spot Bond				101.13819		101.11464				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN468 On 28/03/2020 Spot Bond				101.15078		101.12637				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN469 On 28/03/2022 Spot Bond				102.48935		102.46525				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN471 On 17/05/2019 Spot Bond				99.89201		99.86989				0.00	0	0
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0
CLN472 On 19/11/2022 Spot Bond				99.87011		99.84377				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN472 On 23/06/2021 Spot Bond				102.30960		102.27585				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN475 On 20/09/2020 Spot Bond				101.52979		101.50235				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN476 On 29/11/2021 Spot Bond			100.00000	21.30953	100.00000	21.26262				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN477 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN480 On 07/06/2022 Spot Bond				102.30035		102.26674				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN481 On 20/05/2021 Spot Bond				99.99487		99.97051				0.00	0	313,100,000
Total CLN482 SPOT										0.00	0	313,100,000
Total For CLN482										0.00	0	313,100,000
CLN482 On 20/05/2021 Spot Bond				101.52012		101.49734				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN483 On 02/12/2021 Spot Bond				102.88034		102.85644				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN484 On 02/12/2021 Spot Bond			9.47500	104.82513	9.45500	104.85076				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN485 On 20/06/2022 Spot Bond				102.03358		102.00856				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN486 On 07/12/2021 Spot Bond			13.00000	104.50238	12.95000	104.60489				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN487 On 28/07/2022 Spot Bond			9.80000	100.70470	9.75000	100.82924				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN488 On 28/03/2020 Spot Bond				101.13805		101.11392				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN489 On 28/03/2022 Spot Bond				101.76582		101.74107				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN490 On 07/06/2022 Spot Bond				102.30035		102.26674				0.00	0	0
Total CLN491 SPOT										0.00	0	0
Total For CLN491										0.00	0	0
CLN491 On 30/09/2019 Spot Bond				101.17940		101.15254				0.00	0	0
Total CLN492 SPOT										0.00	0	0
Total For CLN492										0.00	0	0
CLN492 On 20/06/2022 Spot Bond				101.52855		101.50114				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN493 On 07/06/2022 Spot Bond			11.97500	104.97057	11.95500	104.99389				0.00	0	0
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0
CLN494 On 29/08/2020 Spot Bond				101.84901		101.82529				0.00	0	300,000,000
Total CLN495 SPOT										0.00	0	300,000,000
Total For CLN495										0.00	0	300,000,000
CLN495 On 04/09/2024 Spot Bond			10.60000	99.68966	10.55000	99.87133				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN496 On 04/09/2024 Spot Bond				103.46868		103.44423				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN497 On 08/06/2022 Spot Bond				104.63718		104.61343				0.00	0	0
Total CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0
CLN498 On 20/05/2021 Spot Bond				99.86024		99.83643				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN499 On 10/10/2020 Spot Bond				100.85454		100.82983				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN500 On 11/10/2022 Spot Bond				100.88356		100.85716				0.00	0	0
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN501 On 11/10/2024 Spot Bond				100.91555		100.88820				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN502 On 20/12/2022 Spot Bond				101.57769		101.54936				0.00	0	0
Total CLN503 SPOT										0.00	0	0
Total For CLN503										0.00	0	0
CLN503 On 11/10/2024 Spot Bond				100.91555		100.88820				0.00	405,000,000	405,000,000
Total CLN504 SPOT										0.00	405,000,000	405,000,000
Total For CLN504										0.00	405,000,000	405,000,000
CLN504 On 24/10/2020 Spot Bond				100.51162		100.48624				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN505 On 30/04/2019 Spot Bond				100.35611		100.33088				0.00	0	0
Total CLN506 SPOT										0.00	0	0
Total For CLN506										0.00	0	0
CLN506 On 20/12/2022 Spot Bond				101.54488		101.51717				0.00	0	0
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0
CLN507 On 24/02/2020 Spot Bond				99.68919		102.23132				0.00	0	0
Total CLN508 SPOT										0.00	0	0
Total For CLN508										0.00	0	0
CLN508 On 11/10/2020 Spot Bond				100.86970		100.84370				0.00	0	0
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0
CLN510 On 14/11/2022 Spot Bond				96.84705		96.82489				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN511 On 07/06/2022 Spot Bond				102.15246		102.12107				0.00	0	0
Total CLN512 SPOT										0.00	0	0
Total For CLN512										0.00	0	0
CLN512 On 23/02/2019 Spot Bond				99.76724		99.74081				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN514 SPOT										0.00	0	0
Total For CLN514										0.00	0	0
CLN514 On 23/02/2019 Spot Bond				99.71890		99.68717				0.00	0	0
Total CLN515 SPOT										0.00	0	0
Total For CLN515										0.00	0	0
CLN515 On 15/09/2022 Spot Bond			9.96000	101.62409	9.96000	101.59680				0.00	0	0
Total CLN516 SPOT										0.00	0	0
Total For CLN516										0.00	0	0
CLN516 On 30/10/2022 Spot Bond			10.01000	100.40332	10.01000	100.37639				0.00	0	0
Total CLN517 SPOT										0.00	0	0
Total For CLN517										0.00	0	0
CLN517 On 25/11/2022 Spot Bond				102.07932		102.05333				0.00	0	0
Total CLN518 SPOT										0.00	0	0
Total For CLN518										0.00	0	0
CLN518 On 30/06/2022 Spot Bond			9.60000	100.77580	9.60000	100.75849				0.00	0	0
Total CLN519 SPOT										0.00	0	0
Total For CLN519										0.00	0	0
CLN519 On 12/03/2023 Spot Bond				101.57162		101.54729				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0
CLN520 On 17/09/2020 Spot Bond				101.37977		101.35648				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN521 On 27/02/2023 Spot Bond				101.93274		101.90859				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN522 On 13/05/2021 Spot Bond				100.02279		100.00001				0.00	0	0
Total CLN523 SPOT										0.00	0	0
Total For CLN523										0.00	0	0
CLN523 On 09/09/2022 Spot Bond			9.20000	101.65343	9.20000	101.62818				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN524 On 24/04/2021 Spot Bond				100.51448		100.48897				0.00	0	0
Total CLN525 SPOT										0.00	0	0
Total For CLN525										0.00	0	0
CLN525 On 26/04/2023 Spot Bond				100.48025		100.45352				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN526 SPOT										0.00	0	0
Total For CLN526										0.00	0	0
CLN527 On 21/02/2024 Spot Bond				102.95959		102.93679				0.00	0	0
Total CLN527 SPOT										0.00	0	0
Total For CLN527										0.00	0	0
CLN528 On 25/11/2022 Spot Bond				103.36965		103.34384				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				103.94629		103.92191				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				101.50831		101.48499				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				101.57162		101.54729				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				101.47783		101.45135				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				101.45545		101.42938				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				100.70064		100.67400				0.00	0	0
Total CLN534 SPOT										0.00	0	0
Total For CLN534										0.00	0	0
CLN535 On 18/07/2025 Spot Bond			10.81000	101.16734	10.76000	101.36921				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				100.68839		100.66221				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				100.49898		100.47286				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				99.95145		99.92696				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN538 SPOT										0.00	0	0
Total For CLN538										0.00	0	0
CLN538 On 20/12/2023 Spot Bond				102.33667		102.30369				0.00	0	0
Total CLN539 SPOT										0.00	0	0
Total For CLN539										0.00	0	0
CLN540 On 17/01/2024 Spot Bond				101.77662		101.74745				0.00	0	0
Total CLN540 SPOT										0.00	0	0
Total For CLN540										0.00	0	0
CLN541 On 20/12/2023 Spot Bond				102.34601		98.35494				0.00	0	0
Total CLN541 SPOT										0.00	0	0
Total For CLN541										0.00	0	0
CLN542 On 30/05/2022 Spot Bond				101.18625		101.16158				0.00	0	0
Total CLN542 SPOT										0.00	0	0
Total For CLN542										0.00	0	0
CLN543 On 07/06/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total CLN543 SPOT										0.00	0	0
Total For CLN543										0.00	0	0
CLN544 On 20/12/2023 Spot Bond				100.18861		100.16167				0.00	0	0
Total CLN544 SPOT										0.00	0	0
Total For CLN544										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				221.91954		220.48568				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				100.00000		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			9.58500	91.63001	9.53500	91.89466				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			9.20000	191.90802	9.15000	192.72942				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			9.20000	192.58439	9.15000	193.39677				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				101.34361		101.31961				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLNF12 SPOT									0.00	0	0
Total For CLNF12									0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				101.48033		101.45711			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				101.34353		101.31953			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF1: On 20/06/2020 Spot Bond				101.39555		101.37058			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
CLNF1: On 17/08/2021 Spot Bond				99.88288		99.85895			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			9.05000	116.96061	9.03000	117.01106			0.00	0	358,700,000
Total COJ05 SPOT									0.00	0	358,700,000
Total For COJ05									0.00	0	358,700,000
COJ07 On 23/03/2021 Spot Bond			9.58500	103.99095	9.56500	104.00614			0.00	0	0
Total COJ07 SPOT									0.00	0	0
Total For COJ07									0.00	0	0
COJ08 On 22/06/2026 Spot Bond			10.84000	107.64424	10.79000	107.87363			0.00	0	0
Total COJ08 SPOT									0.00	0	0
Total For COJ08									0.00	0	0
COJG0 On 09/06/2024 Spot Bond			10.40000	103.46679	10.35000	103.64474			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			10.64500	95.76139	10.58500	95.93369			0.00	0	240,000,000
Total COT01 SPOT									0.00	0	240,000,000
Total For COT01									0.00	0	240,000,000
COT02 On 03/04/2028 Spot Bond			11.97500	91.30456	11.92500	91.53432		718,500,000,000.00		60,000,000	130,000,000
Total COT02 SPOT								718,500,000,000.00		60,000,000	130,000,000
Total For COT02								718,500,000,000.00		60,000,000	130,000,000
COT03 On 05/06/2028 Spot Bond			11.93000	90.30950	11.88000	90.53491			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			12.61500	97.50406	12.56500	97.66363			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
CS002 On 17/12/2020 Spot Bond				101.38609		101.36269				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				99.20826		99.18529				0.00	0	0
Total CS003 SPOT										0.00	0	0
Total For CS003										0.00	0	0
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSA04U SPOT										0.00	0	0
Total For CSA04U										0.00	0	0
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSD04U SPOT										0.00	0	0
Total For CSD04U										0.00	0	0
DEN80 On 11/12/2018 Spot Bond				101.65908		101.63276				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				101.52033		101.49712				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				101.28148		101.25788				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				101.36983		101.34470				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				101.11740		101.09372				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				101.19341		101.16804				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				101.26976		101.24275				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				100.79581		100.75682				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DOL004 SPOT										0.00	0	0
Total For DOL004										0.00	0	0
DOL004 On 20/12/2019 Spot Bond				87.08496		87.00740				0.00	0	0
Total DOL009 SPOT										0.00	0	0
Total For DOL009										0.00	0	0
DOL009 On 20/12/2021 Spot Bond				102.57026		102.52352				0.00	0	0
Total DOL012 SPOT										0.00	0	0
Total For DOL012										0.00	0	0
DSY01 On 21/11/2022 Spot Bond				99.84576		99.82318				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				100.02061		99.99740				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			10.25000	100.73240	10.20000	100.92724				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				99.84215		99.81907				0.00	0	0
Total DSY04 SPOT										0.00	0	0
Total For DSY04										0.00	0	0
DV2021 On 18/06/2021 Spot Bond			8.77500	104.24153	8.75500	104.26283				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			7.78500	104.43889	7.76500	104.44070			175,761,945,000,000.00	22,577,000,000	7,984,200,000	
Total DV22 SPOT									'5,761,945,000,000.00	22,577,000,000	7,984,200,000	
Total For DV22									'5,761,945,000,000.00	22,577,000,000	7,984,200,000	
DV22/R On 07/02/2020 Spot Bond			100.00000	45.12400	100.00000	45.02467			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			9.75000	102.97656	9.70000	103.12307			0.00	0	818,306,400	
Total DV23 SPOT									0.00	0	818,306,400	
Total For DV23									0.00	0	818,306,400	
DV23/R On 27/02/2023 Spot Bond			100.00000	14.68786	100.00000	14.65553			0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	14.68786	100.00000	14.65553			0.00	0	0	
Total DV23/R2023 SPOT									0.00	0	0	
Total For DV23/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
DV24 On 18/02/2024 Spot Bond			9.80000	101.84436	9.75000	102.01957				0.00	0	0
Total DV24 SPOT										0.00	0	0
Total For DV24										0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	102.28859	9.69000	102.26229				0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	102.28859	9.69000	102.26229				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			11.50500	94.04320	11.47000	94.21051				0.00	0	0
Total DV29 SPOT										0.00	0	0
Total For DV29										0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	102.38419	10.10000	102.35678				0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	102.38419	10.10000	102.35678				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				102.08711		102.06556				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				101.83609		101.81317				0.00	0	4,424,700,000
Total DVF20 SPOT										0.00	0	4,424,700,000
Total For DVF20										0.00	0	4,424,700,000
DVF20I On 28/03/2020 Spot Bond				101.46714		101.44500				0.00	0	0
Total DVF20B SPOT										0.00	0	0
Total For DVF20B										0.00	0	0
DVF20C On 31/08/2020 Spot Bond				102.01721		101.99505				0.00	0	0
Total DVF20C SPOT										0.00	0	0
Total For DVF20C										0.00	0	0
DVF20I On 23/10/2020 Spot Bond				100.61514		100.59122				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				101.86382		101.83991				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				101.78190		101.75891				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				101.82813		101.80469				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVF22B SPOT										0.00	0	0
Total For DVF22B										0.00	0	0
DVF22(On 24/10/2022 Spot Bond				100.49991		100.47510				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				100.54067		100.51514				0.00	0	0
Total DVF24 SPOT										0.00	0	0
Total For DVF24										0.00	0	0
E170 On 01/08/2020 Spot Bond			8.25000	112.05566	8.23000	112.06429				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	38.54921	100.00000	38.46436				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			8.06000	103.57493	8.04000	103.57755				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			9.18500	103.20913	9.16500	103.24051				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			10.11000	101.00215	10.06000	101.17652				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			4.25500	103.03574	4.25500	103.02693				0.00	0	0
Total ECN32 SPOT										0.00	0	0
Total For ECN32										0.00	0	0
EL037 On 31/01/2037 Spot Bond			4.00000	95.23638	3.96000	95.76825				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	122.63055	2.25000	122.62686				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			3.81500	128.01146	3.81500	128.00203				0.00	0	0
Total EL28 SPOT										0.00	0	0
Total For EL28										0.00	0	0
EL29 On 19/11/2029 Spot Bond			3.82500	114.35385	3.82500	114.34560				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EL29 SPOT										0.00	0	0
Total For EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			3.82500	113.58774	3.82500	113.57953				0.00	0	20,000,000
Total EL30 SPOT										0.00	0	20,000,000
Total For EL30										0.00	0	20,000,000
EL31 On 02/06/2031 Spot Bond			3.91500	104.67854	3.91500	104.67066				0.00	0	0
Total EL31 SPOT										0.00	0	0
Total For EL31										0.00	0	0
EL36 On 31/01/2036 Spot Bond			3.97000	96.67479	3.93000	97.19246				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	122.63055	2.25000	122.62686				0.00	0	0
Total EL36/I2038 SPOT										0.00	0	0
Total For EL36/I2038										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			8.85000	105.75072	8.83000	105.75751				0.00	0	0
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			8.87500	105.66667	8.85500	105.68361				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			11.10000	96.04861	11.05000	96.21591				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			11.30500	92.43090	11.27000	92.51862				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			11.48000	97.77315	11.44500	97.86984				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			11.08000	101.86786	11.03000	101.96543				0.00	0	0
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EMM07 On 10/07/2027 Spot Bond			10.93000	102.23597	10.88000	102.36501				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			11.54500	89.22150	11.51000	89.29313				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EMM07P SPOT										0.00	0	0
Total For EMM07P										0.00	0	0
ENX01 On 23/04/2021 Spot Bond				100.62182		100.59258				0.00	0	227,700,000
Total ENX01 SPOT										0.00	0	227,700,000
Total For ENX01										0.00	0	227,700,000
ENX01 On 23/04/2021 Spot Bond				100.58045		100.55310				0.00	0	0
Total ENX01S SPOT										0.00	0	0
Total For ENX01S										0.00	0	0
ENX02 On 10/09/2022 Spot Bond				101.72025		101.69429				0.00	0	0
Total ENX02 SPOT										0.00	0	0
Total For ENX02										0.00	0	0
ENX03 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ENX03U SPOT										0.00	0	0
Total For ENX03U										0.00	0	0
EPF007 On 02/09/2020 Spot Bond				101.72062		101.69703				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				102.09213		102.07014				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				100.61779		100.59241				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				102.21956		102.19650				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				100.82670		100.80080				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				101.89409		101.87012				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				101.76442		101.73987				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				101.58787		101.56494				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF016 SPOT										0.00	0	0
Total For EPF016										0.00	0	0
EPF017 On 07/09/2023 Spot Bond				101.61566		101.59232				0.00	0	0
Total EPF017 SPOT										0.00	0	0
Total For EPF017										0.00	0	0
EPF02L On 01/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPF04L On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF04U SPOT										0.00	0	0
Total For EPF04U										0.00	0	0
EPF05L On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF05U SPOT										0.00	0	0
Total For EPF05U										0.00	0	0
EPF06L On 03/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF06U SPOT										0.00	0	0
Total For EPF06U										0.00	0	0
EPF07L On 28/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF07U SPOT										0.00	0	0
Total For EPF07U										0.00	0	0
EPFC3 On 04/03/2019 Spot Bond				101.62245		101.60025				0.00	0	0
Total EPFC37 SPOT										0.00	0	0
Total For EPFC37										0.00	0	0
EPFC3 On 06/09/2019 Spot Bond				101.55498		101.53285				0.00	0	0
Total EPFC39 SPOT										0.00	0	0
Total For EPFC39										0.00	0	0
EPFC4 On 03/04/2019 Spot Bond				100.86785		100.84701				0.00	0	0
Total EPFC40 SPOT										0.00	0	0
Total For EPFC40										0.00	0	0
EPFC4 On 06/11/2019 Spot Bond				100.18366		100.15885				0.00	0	0
Total EPFC41 SPOT										0.00	0	0
Total For EPFC41										0.00	0	0
EQS05 On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2020 Spot Bond				99.13472		99.10270				0.00	0	164,900,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EQS06 SPOT										0.00	0	164,900,000
Total For EQS06										0.00	0	164,900,000
EQS10 On 28/07/2022 Spot Bond				100.44522		100.41608				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
ERS3B On 17/08/2019 Spot Bond				99.88711		99.86406				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				99.87459		99.84955				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				99.88043		99.85604				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				99.86092		99.83316				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	112.41200	10.00000	112.38300				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				99.63065		99.60722				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				100.05957		100.03768				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				100.21695		100.19530				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				99.89187		99.86975				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				99.88786		99.86494				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERSA25 SPOT									0.00	0	0
Total For ERSA25									0.00	0	0
ES23 On 25/01/2023 Spot Bond			9.66000	104.16581	9.61000	104.30993			96,600,000,000.00	10,000,000	2,514,075,900
Total ES23 SPOT									96,600,000,000.00	10,000,000	2,514,075,900
Total For ES23									96,600,000,000.00	10,000,000	2,514,075,900
ES23/R On 25/01/2023 Spot Bond			10.00000	103.01437	10.00000	102.98707			0.00	0	0
Total ES23/R2023 SPOT									0.00	0	0
Total For ES23/R2023									0.00	0	0
ES26 On 02/04/2026 Spot Bond			10.43000	87.85156	10.38000	88.05899			21,172,900,000,000.00	2,030,000,000	4,044,162,600
Total ES26 SPOT									21,172,900,000,000.00	2,030,000,000	4,044,162,600
Total For ES26									21,172,900,000,000.00	2,030,000,000	4,044,162,600
ES26/R On 02/04/2026 Spot Bond			7.85000	100.91374	7.85000	100.89241			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			11.16500	74.94535	11.13500	75.09531			334,950,000,000.00	30,000,000	3,937,742,800
Total ES33 SPOT									334,950,000,000.00	30,000,000	3,937,742,800
Total For ES33									334,950,000,000.00	30,000,000	3,937,742,800
ES33/R On 15/09/2033 Spot Bond			7.50000	101.22783	7.50000	101.20724			0.00	0	0
Total ES33/R209 SPOT									0.00	0	0
Total For ES33/R209									0.00	0	0
ES42 On 25/04/2042 Spot Bond			11.38000	77.03734	11.35500	77.17656			0.00	0	3,717,467,300
Total ES42 SPOT									0.00	0	3,717,467,300
Total For ES42									0.00	0	3,717,467,300
ES42/R On 25/04/2042 Spot Bond			8.50000	100.45843	8.50000	100.43546			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				100.65698		100.63247			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				99.41715		99.39141			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EXX02 SPOT										0.00	0	0
Total For EXX02										0.00	0	0
FBJ20Z On 20/03/2020 Spot Bond				101.35105		101.32691				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				101.39563		101.37066				0.00	0	0
Total FBJ22Z SPOT										0.00	0	0
Total For FBJ22Z										0.00	0	0
FIF02U On 01/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF02U SPOT										0.00	0	0
Total For FIF02U										0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF07U SPOT										0.00	0	0
Total For FIF07U										0.00	0	0
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				102.00372		101.98046				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				101.17597		101.15162				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFB09 SPOT										0.00	0	0
Total For FIFB09										0.00	0	0
FIFB10 On 12/09/2019 Spot Bond				101.82277		101.79974				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				100.44756		100.42166				0.00	0	0
Total FIFB11 SPOT										0.00	0	0
Total For FIFB11										0.00	0	0
FIFB12 On 13/08/2020 Spot Bond				100.02221		99.99997				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				100.16727		100.14115				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				99.86646		99.84371				0.00	0	0
Total FIFB15 SPOT										0.00	0	0
Total For FIFB15										0.00	0	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FMLA1U SPOT										0.00	0	0
Total For FMLA1U										0.00	0	0
FNT001 On 03/12/2018 Spot Bond				100.25381		100.23266				0.00	0	0
Total FNT001 SPOT										0.00	0	0
Total For FNT001										0.00	0	0
FNT002 On 04/01/2019 Spot Bond				100.43600		100.41400				0.00	0	0
Total FNT002 SPOT										0.00	0	0
Total For FNT002										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			7.36000	103.47797	7.37500	103.45566				0.00	0	360,000,000
Total FRB05 SPOT										0.00	0	360,000,000
Total For FRB05										0.00	0	360,000,000
FRB12 On 02/06/2019 Spot Bond				102.08329		102.05924				0.00	100,000,000	50,000,000

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 FRB12 SPOT									0.00	100,000,000	50,000,000
Total For FRB12									0.00	100,000,000	50,000,000
FRB13 On 02/06/2021 Spot Bond				100.73560		100.70853			0.00	0	61,200,000
Total FRB13 SPOT									0.00	0	61,200,000
Total For FRB13									0.00	0	61,200,000
FRB14 On 02/06/2021 Spot Bond			10.57500	103.24056	10.55500	103.25491			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				104.12427		104.10001			0.00	0	10,000,000
Total FRB15 SPOT									0.00	0	10,000,000
Total For FRB15									0.00	0	10,000,000
FRB16 On 08/07/2020 Spot Bond				103.34561		103.31999			0.00	0	49,800,000
Total FRB16 SPOT									0.00	0	49,800,000
Total For FRB16									0.00	0	49,800,000
FRB17 On 08/01/2022 Spot Bond				105.82244		105.79795			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				105.47408		105.44896			0.00	520,000,000	520,000,000
Total FRB18 SPOT									0.00	520,000,000	520,000,000
Total For FRB18									0.00	520,000,000	520,000,000
FRB19 On 14/04/2021 Spot Bond			11.27500	103.23589	11.25500	103.24675			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				103.35103		103.32306			0.00	0	17,100,000
Total FRB20 SPOT									0.00	0	17,100,000
Total For FRB20									0.00	0	17,100,000
FRB21 On 24/11/2021 Spot Bond				105.15089		105.12436			0.00	0	676,500,000
Total FRB21 SPOT									0.00	0	676,500,000
Total For FRB21									0.00	0	676,500,000
FRB22 On 08/12/2022 Spot Bond				107.76680		107.74304			0.00	190,000,000	370,000,000
Total FRB22 SPOT									0.00	190,000,000	370,000,000
Total For FRB22									0.00	190,000,000	370,000,000
FRB23 On 20/09/2027 Spot Bond				102.01390		101.98666			0.00	0	196,400,000

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 FRB23 SPOT									0.00	0	196,400,000
Total For FRB23									0.00	0	196,400,000
FRB24 On 08/11/2023 Spot Bond				100.18840		100.15461			0.00	0	135,326,200
Total FRB24 SPOT									0.00	0	135,326,200
Total For FRB24									0.00	0	135,326,200
FRBC2 On 21/12/2018 Spot Bond			7.70500	105.17850	7.72000	105.15484			0.00	0	115,000,000
Total FRBC21 SPOT									0.00	0	115,000,000
Total For FRBC21									0.00	0	115,000,000
FRBC2 On 21/12/2018 Spot Bond				101.65336		101.63047			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			3.56000	152.26831	3.56000	152.25839		71,200,000,000.00		20,000,000	10,000,000
Total FRBI22 SPOT								71,200,000,000.00		20,000,000	10,000,000
Total For FRBI22								71,200,000,000.00		20,000,000	10,000,000
FRBI23 On 07/12/2023 Spot Bond			3.65000	292.08881	3.64500	292.13232		219,000,000,000.00		60,000,000	30,000,000
Total FRBI23 SPOT								219,000,000,000.00		60,000,000	30,000,000
Total For FRBI23								219,000,000,000.00		60,000,000	30,000,000
FRBI25 On 31/01/2025 Spot Bond			3.86000	126.28269	3.85000	126.34552		505,660,000,000.00		131,000,000	631,000,000
Total FRBI25 SPOT								505,660,000,000.00		131,000,000	631,000,000
Total For FRBI25								505,660,000,000.00		131,000,000	631,000,000
FRBI28 On 31/03/2028 Spot Bond			4.06500	170.81187	4.06500	170.79823		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			4.16500	85.90540	4.15500	85.97682		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			4.27500	206.13062	4.27500	206.11316		0.00		0	0
Total FRBI33 SPOT								0.00		0	0
Total For FRBI33								0.00		0	0
FRBI46 On 31/03/2046 Spot Bond			4.59500	89.35703	4.56500	89.82220		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			4.62000	91.60196	4.60000	91.93861		0.00		0	0
Total FRBI50 SPOT								0.00		0	0
Total For FRBI50								0.00		0	0
FRBZ0 On 30/11/2020 Spot Bond			8.73000	84.13855	8.73000	84.13855		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ01:On 28/10/2024 Spot Bond			10.18000	56.03778	10.18000	56.03778				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ02:On 10/12/2024 Spot Bond			10.22000	55.27829	10.22000	55.27829				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC101:On 03/06/2021 Spot Bond				102.22879		102.19801				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			4.67000	120.59950	4.65000	120.72491				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				99.79726		99.76573				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC179:On 20/09/2020 Spot Bond				101.54768		101.51991				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC181:On 06/08/2023 Spot Bond				90.75707		90.88213				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC183:On 20/12/2018 Spot Bond				101.97914		101.95376				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC185:On 20/12/2018 Spot Bond				101.75232		101.72078				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC189:On 20/03/2019 Spot Bond				101.42828		101.40259				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC189:On 20/03/2019 Spot Bond				101.43332		101.40767				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC190:On 02/04/2019 Spot Bond				101.28661		101.26338				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	112.41200	10.00000	112.38300				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				101.50457		101.47760				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				101.57630		101.55184				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20: On 07/10/2020 Spot Bond				103.22729		103.19909				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				101.47794		101.45146				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				100.17381		100.14678				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				100.40614		100.37973				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				100.22617		100.19923				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC22: On 31/01/2022 Spot Bond			4.22000	149.27227	4.22000	149.25994			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				102.13152		102.10744			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			5.08000	145.47330	5.08000	145.45794			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				102.11306		102.07482			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				98.08722		102.52676			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				105.16328		105.16163			0.00	0	0
Total FRC237 SPOT									0.00	0	0
Total For FRC237									0.00	0	0
FRC23: On 08/02/2020 Spot Bond				98.41400		102.90371			0.00	0	0
Total FRC238 SPOT									0.00	0	0
Total For FRC238									0.00	0	0
FRC23: On 19/10/2020 Spot Bond				105.86411		105.86073			0.00	0	0
Total FRC239 SPOT									0.00	0	0
Total For FRC239									0.00	0	0
FRC24: On 19/10/2020 Spot Bond				106.01452		106.00522			0.00	0	0
Total FRC240 SPOT									0.00	0	0
Total For FRC240									0.00	0	0
FRC24: On 08/02/2020 Spot Bond				97.88020		102.34681			0.00	0	0
Total FRC241 SPOT									0.00	0	0
Total For FRC241									0.00	0	0
FRC24: On 08/02/2020 Spot Bond				97.73170		102.14755			0.00	0	0
Total FRC242 SPOT									0.00	0	0
Total For FRC242									0.00	0	0
FRC24: On 19/10/2020 Spot Bond				101.38749		101.33290			0.00	0	0
Total FRC243 SPOT									0.00	0	0
Total For FRC243									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC24 On 08/02/2020 Spot Bond				99.78787		103.91026			0.00	0	0
Total FRC244 SPOT									0.00	0	0
Total For FRC244									0.00	0	0
FRC24 On 19/10/2020 Spot Bond				101.37376		101.31970			0.00	0	0
Total FRC245 SPOT									0.00	0	0
Total For FRC245									0.00	0	0
FRC24 On 19/10/2020 Spot Bond				39.78932		39.78932			0.00	0	0
Total FRC246 SPOT									0.00	0	0
Total For FRC246									0.00	0	0
FRC24 On 08/02/2020 Spot Bond				98.51998		102.80317			0.00	0	0
Total FRC247 SPOT									0.00	0	0
Total For FRC247									0.00	0	0
FRC24 On 08/02/2020 Spot Bond				98.36743		98.36743			0.00	0	0
Total FRC248 SPOT									0.00	0	0
Total For FRC248									0.00	0	0
FRC24 On 19/10/2020 Spot Bond				104.71232		104.70570			0.00	0	0
Total FRC249 SPOT									0.00	0	0
Total For FRC249									0.00	0	0
FRC25 On 19/10/2020 Spot Bond				101.23656		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				100.02599		99.99945			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				101.52273		101.49835			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				101.38722		101.36431			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				102.73552		102.71144			0.00	0	0
Total FRC256 SPOT									0.00	0	0
Total For FRC256									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC25: On 27/03/2020 Spot Bond				101.11866		101.09552				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				100.49264		100.37108				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	105.35827	3.33700	105.35189				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	105.98860	3.45500	105.98200				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				100.84038		100.81607				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				100.73833		100.71327				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC26: On 15/03/2019 Spot Bond				101.30355		101.28160				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				100.73671		100.71170				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				101.67148		101.64142				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				101.86697		101.84504				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				103.37665		103.34847				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				100.51760		100.49430				0.00	0	0
Total FRC269 SPOT										0.00	0	0
Total For FRC269										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC27(On 16/11/2019 Spot Bond				99.95921		99.93861			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				100.38009		100.35323			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	102.75933	9.58400	102.73319			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	103.84522	8.82000	103.82074			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	100.31766	9.80000	100.29114			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				101.51688		101.49343			0.00	0	0
Total FRC275 SPOT									0.00	0	0
Total For FRC275									0.00	0	0
FRC27(On 12/12/2020 Spot Bond				101.52031		101.49680			0.00	0	0
Total FRC276 SPOT									0.00	0	0
Total For FRC276									0.00	0	0
FRC27(On 04/03/2021 Spot Bond				101.66782		101.64466			0.00	0	0
Total FRC277 SPOT									0.00	0	0
Total For FRC277									0.00	0	0
FRC27(On 27/03/2020 Spot Bond				101.07047		101.04834			0.00	0	0
Total FRC278 SPOT									0.00	0	0
Total For FRC278									0.00	0	0
FRC27(On 21/11/2022 Spot Bond				102.02544		102.00199			0.00	0	0
Total FRC279 SPOT									0.00	0	0
Total For FRC279									0.00	0	0
FRC28(On 20/12/2023 Spot Bond				101.47777		101.45130			0.00	0	0
Total FRC280 SPOT									0.00	0	0
Total For FRC280									0.00	0	0
FRC28(On 03/09/2019 Spot Bond				102.47587		102.44158			0.00	0	307,500,000
Total FRC281 SPOT									0.00	0	307,500,000
Total For FRC281									0.00	0	307,500,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC28: On 27/02/2023 Spot Bond			3.54000	101.79799	3.54000	101.79141				0.00	0	0
Total FRC282 SPOT										0.00	0	0
Total For FRC282										0.00	0	0
FRC28: On 26/01/2021 Spot Bond				101.45366		101.42031				0.00	0	0
Total FRC283 SPOT										0.00	0	0
Total For FRC283										0.00	0	0
FRC28: On 11/11/2024 Spot Bond				100.95819		100.92702				0.00	0	0
Total FRC284 SPOT										0.00	0	0
Total For FRC284										0.00	0	0
FRC28: On 20/12/2022 Spot Bond				100.16999		100.14592				0.00	0	0
Total FRC285 SPOT										0.00	0	0
Total For FRC285										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.86000	146.43403	4.86000	146.41943				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			4.80000	146.69737	4.80000	146.68297				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			4.78000	146.78526	4.78000	146.77094				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD01: On 22/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD17: On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD17U SPOT										0.00	0	0
Total For FRD17U										0.00	0	0
FRD18: On 15/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD18U SPOT										0.00	0	0
Total For FRD18U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRD211 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
FRD221 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
FRD231 On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD23U SPOT									0.00	0	0
Total For FRD23U									0.00	0	0
FRD241 On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD24U SPOT									0.00	0	0
Total For FRD24U									0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.66000	85.23178	4.66000	85.22356			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			4.57500	99.38729	4.53500	99.95277			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				101.13896		101.11761			0.00	0	1,500,000,000
Total FRJ19 SPOT									0.00	0	1,500,000,000
Total For FRJ19									0.00	0	1,500,000,000
FRJ20 On 20/09/2020 Spot Bond				101.32608		101.30444			0.00	0	0
Total FRJ20 SPOT									0.00	0	0
Total For FRJ20									0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				101.86038		101.83874			0.00	0	0
Total FRJ21 SPOT									0.00	0	0
Total For FRJ21									0.00	0	0
FRJ22 On 07/03/2022 Spot Bond				102.96194		102.94025			0.00	65,000,000	865,000,000
Total FRJ22 SPOT									0.00	65,000,000	865,000,000
Total For FRJ22									0.00	65,000,000	865,000,000
FRJ23 On 31/07/2023 Spot Bond				100.90260		100.87798			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				104.31667		104.29503			0.00	0	0
Total FRJ25 SPOT									0.00	0	0
Total For FRJ25									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ27 On 25/01/2027 Spot Bond				102.20849		102.18429			0.00	0	0
Total FRJ27 SPOT									0.00	0	0
Total For FRJ27									0.00	0	0
FRS011 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRS01U SPOT									0.00	0	0
Total For FRS01U									0.00	0	0
FRS021 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRS02U SPOT									0.00	0	0
Total For FRS02U									0.00	0	0
FRS100 On 15/01/2024 Spot Bond			3.40800	98.66794	3.38800	99.13177			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			3.82000	110.94935	3.78000	111.59828			0.00	0	10,000,000
Total FRS101 SPOT									0.00	0	10,000,000
Total For FRS101									0.00	0	10,000,000
FRS103 On 23/01/2024 Spot Bond				100.50636		100.48239			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				100.50636		100.48239			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS108 On 31/01/2038 Spot Bond			3.96000	108.68683	3.92000	109.31936			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS109 On 07/12/2033 Spot Bond			3.94500	213.96493	3.94500	213.94867			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS110 On 31/01/2038 Spot Bond			4.75000	96.92056	4.71000	97.46837			0.00	0	40,000,000
Total FRS110 SPOT									0.00	0	40,000,000
Total For FRS110									0.00	0	40,000,000
FRS112 On 07/12/2033 Spot Bond			3.97500	213.23773	3.97500	213.22135			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS113 On 29/04/2019 Spot Bond				100.47020		100.43937			0.00	0	0
Total FRS113 SPOT									0.00	0	0
Total For FRS113									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS114 On 31/01/2025 Spot Bond			4.22000	123.72020	4.20000	123.85082			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS115 On 31/01/2038 Spot Bond			3.70500	112.85049	3.70500	112.84272			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS119 On 31/01/2038 Spot Bond			4.49000	100.61314	4.45000	101.18743		39,512,000,000,000.00	8,800,000,000	4,400,000,000	
Total FRS119 SPOT								19,512,000,000,000.00	8,800,000,000	4,400,000,000	
Total For FRS119								19,512,000,000,000.00	8,800,000,000	4,400,000,000	
FRS120 On 07/12/2033 Spot Bond			4.09500	210.35919	4.09500	210.34237			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0
FRS121 On 07/12/2033 Spot Bond			4.14500	209.17395	4.14500	209.15694			0.00	0	0
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0
FRS122 On 31/01/2025 Spot Bond			3.75000	111.25337	3.73000	111.37268			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS123 On 07/12/2033 Spot Bond			4.17500	208.46676	4.17500	208.44963			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS124 On 31/01/2038 Spot Bond			5.32000	89.39209	5.28000	89.88628			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS126 On 31/03/2028 Spot Bond			4.85500	160.25950	4.85500	160.24330			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS127 On 31/01/2038 Spot Bond			4.85000	95.54474	4.81000	96.08272			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS129 On 31/03/2028 Spot Bond			4.37500	166.57878	4.37500	166.56409			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS131 On 31/03/2028 Spot Bond			4.43500	165.77345	4.43500	165.75855			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS132 On 07/12/2033 Spot Bond			4.68500	196.88473	4.68500	196.86587			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS133 On 24/03/2020 Spot Bond				93.39572		93.55361			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS134 On 31/01/2038 Spot Bond			4.78000	96.50527	4.74000	97.05011			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS135 On 31/01/2038 Spot Bond			5.03500	93.06231	4.99500	93.58259			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS136 On 31/01/2038 Spot Bond			4.56000	99.60228	4.52000	100.16931			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS137 On 31/03/2028 Spot Bond			4.24500	168.33916	4.24500	168.32489			0.00	0	0
Total FRS137 SPOT									0.00	0	0
Total For FRS137									0.00	0	0
FRS138 On 07/12/2033 Spot Bond			4.45500	202.00662	4.45500	201.98851			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0
FRS142 On 31/03/2028 Spot Bond			4.37500	166.57878	4.37500	166.56409			0.00	0	0
Total FRS142 SPOT									0.00	0	0
Total For FRS142									0.00	0	0
FRS143 On 31/03/2028 Spot Bond			4.37500	166.57878	4.37500	166.56409			0.00	0	0
Total FRS143 SPOT									0.00	0	0
Total For FRS143									0.00	0	0
FRS145 On 31/03/2028 Spot Bond			4.66500	162.72739	4.66500	162.71176			0.00	0	0
Total FRS145 SPOT									0.00	0	0
Total For FRS145									0.00	0	0
FRS146 On 31/01/2025 Spot Bond			4.52000	121.62971	4.50000	121.75685			0.00	0	0
Total FRS146 SPOT									0.00	0	0
Total For FRS146									0.00	0	0
FRS147 On 31/01/2022 Spot Bond			3.92000	150.62530	3.92000	150.61405			0.00	0	0
Total FRS147 SPOT									0.00	0	0
Total For FRS147									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS14(On 31/03/2028 Spot Bond			4.72500	161.94337	4.72500	161.92756			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			4.76500	161.42309	4.76500	161.40717			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			4.49000	121.83695	4.47000	121.96443			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			4.73500	161.81312	4.73500	161.79728			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			4.77500	161.29334	4.77500	161.27738			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				68.39649		68.55764			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				77.04282		77.53560			0.00	0	0
Total FRS159 SPOT									0.00	0	0
Total For FRS159									0.00	0	0
FRS16(On 06/06/2024 Spot Bond				81.51180		82.13161			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				83.95259		84.50130			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				55.23185		55.30788			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				62.92540		63.24194			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				68.84217		69.26203			0.00	0	0
Total FRS164 SPOT									0.00	0	0
Total For FRS164									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS165 On 06/06/2025 Spot Bond				72.02925		72.37540			0.00	0	0
Total FRS165 SPOT									0.00	0	0
Total For FRS165									0.00	0	0
FRS166 On 01/08/2021 Spot Bond				29.31611		29.13584			0.00	0	0
Total FRS166 SPOT									0.00	0	0
Total For FRS166									0.00	0	0
FRS167 On 01/08/2022 Spot Bond				43.71804		43.96118			0.00	0	0
Total FRS167 SPOT									0.00	0	0
Total For FRS167									0.00	0	0
FRS168 On 01/08/2022 Spot Bond				42.35704		42.58992			0.00	0	0
Total FRS168 SPOT									0.00	0	0
Total For FRS168									0.00	0	0
FRS169 On 01/08/2021 Spot Bond				30.30517		30.11619			0.00	0	0
Total FRS169 SPOT									0.00	0	0
Total For FRS169									0.00	0	0
FRS170 On 01/08/2022 Spot Bond				216.51075		216.47668			0.00	0	0
Total FRS170 SPOT									0.00	0	0
Total For FRS170									0.00	0	0
FRS171 On 16/10/2022 Spot Bond				100.69980		100.67509			0.00	0	0
Total FRS171 SPOT									0.00	0	0
Total For FRS171									0.00	0	0
FRS172 On 16/10/2024 Spot Bond				100.74277		100.71657			0.00	0	0
Total FRS172 SPOT									0.00	0	0
Total For FRS172									0.00	0	0
FRS173 On 13/11/2020 Spot Bond				100.00000		100.00000			0.00	0	0
Total FRS173 SPOT									0.00	0	0
Total For FRS173									0.00	0	0
FRS174 On 13/05/2021 Spot Bond				100.00000		100.00000			0.00	0	0
Total FRS174 SPOT									0.00	0	0
Total For FRS174									0.00	0	0
FRS175 On 26/01/2024 Spot Bond				61.51635		61.86776			0.00	0	0
Total FRS175 SPOT									0.00	0	0
Total For FRS175									0.00	0	0
FRS176 On 26/01/2024 Spot Bond				61.51626		61.86767			0.00	0	0
Total FRS176 SPOT									0.00	0	0
Total For FRS176									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS177 On 19/07/2024 Spot Bond				84.81585		85.37067				0.00	0	0
Total FRS177 SPOT										0.00	0	0
Total For FRS177										0.00	0	0
FRS178 On 02/08/2019 Spot Bond				103.42580		101.41757				0.00	0	0
Total FRS178 SPOT										0.00	0	0
Total For FRS178										0.00	0	0
FRS179 On 15/08/2019 Spot Bond				100.00477		100.24354				0.00	0	0
Total FRS179 SPOT										0.00	0	0
Total For FRS179										0.00	0	0
FRS180 On 18/09/2023 Spot Bond				101.41668		101.39232				0.00	2,800,000,000	700,000,000
Total FRS180 SPOT										0.00	2,800,000,000	700,000,000
Total For FRS180										0.00	2,800,000,000	700,000,000
FRS181 On 19/09/2019 Spot Bond				90.25202		88.49590				0.00	0	0
Total FRS181 SPOT										0.00	0	0
Total For FRS181										0.00	0	0
FRS182 On 27/09/2025 Spot Bond				101.24836		101.22248				0.00	0	0
Total FRS182 SPOT										0.00	0	0
Total For FRS182										0.00	0	0
FRS183 On 04/10/2021 Spot Bond				93.31063		92.07783				0.00	0	0
Total FRS183 SPOT										0.00	0	0
Total For FRS183										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.57000	293.10472	3.56500	293.14905				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			3.46000	294.50859	3.45500	294.55407				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			4.18000	285.46492	4.17500	285.50309				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			3.71000	151.58114	3.71000	151.57065				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				100.38932		100.36368				0.00	0	0
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS51 On 31/01/2022 Spot Bond			3.41000	152.95920	3.41000	152.94986			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				100.22114		100.19475			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			3.80000	104.88594	3.76000	105.60387			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			3.46500	111.25042	3.46500	111.24333			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			3.68000	127.58643	3.66000	127.72357			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			3.71000	127.36808	3.69000	127.50486			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			4.37000	283.13473	4.36500	283.17104			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRX19 On 15/11/2019 Spot Bond			7.37000	101.52416	7.35000	101.52346			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			8.52500	101.42421	8.50500	101.43519			0.00	0	1,000,000,000
Total FRX20 SPOT									0.00	0	1,000,000,000
Total For FRX20									0.00	0	1,000,000,000
FRX23 On 28/02/2023 Spot Bond			9.27000	96.30024	9.22000	96.44463			0.00	0	200,000,000
Total FRX23 SPOT									0.00	0	200,000,000
Total For FRX23									0.00	0	200,000,000
FRX24 On 10/12/2024 Spot Bond			9.80000	108.86645	9.75000	109.06937			0.00	0	591,000,000
Total FRX24 SPOT									0.00	0	591,000,000
Total For FRX24									0.00	0	591,000,000
FRX25 On 26/07/2025 Spot Bond			10.18000	100.85996	10.13000	101.06876			0.00	0	0
Total FRX25 SPOT									0.00	0	0
Total For FRX25									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX26 On 01/10/2026 Spot Bond			10.22000	97.29400	10.16000	97.57955			5,702,760,000,000.00	558,000,000	779,000,000
Total FRX26 SPOT									5,702,760,000,000.00	558,000,000	779,000,000
Total For FRX26									5,702,760,000,000.00	558,000,000	779,000,000
FRX27 On 07/03/2027 Spot Bond			10.25000	101.55400	10.20000	101.80134			0.00	0	0
Total FRX27 SPOT									0.00	0	0
Total For FRX27									0.00	0	0
FRX28 On 26/07/2028 Spot Bond			10.08000	103.26661	10.03000	103.54526			0.00	0	0
Total FRX28 SPOT									0.00	0	0
Total For FRX28									0.00	0	0
FRX30 On 31/01/2030 Spot Bond			10.71000	96.59644	10.68000	96.75414			642,600,000,000.00	60,000,000	30,000,000
Total FRX30 SPOT									642,600,000,000.00	60,000,000	30,000,000
Total For FRX30									642,600,000,000.00	60,000,000	30,000,000
FRX31 On 21/02/2031 Spot Bond			10.86500	93.03028	10.83000	93.22276			1,955,700,000,000.00	180,000,000	100,000,000
Total FRX31 SPOT									1,955,700,000,000.00	180,000,000	100,000,000
Total For FRX31									1,955,700,000,000.00	180,000,000	100,000,000
FRX32 On 31/03/2032 Spot Bond			10.90500	98.59729	10.87000	98.80765			654,300,000,000.00	60,000,000	30,000,000
Total FRX32 SPOT									654,300,000,000.00	60,000,000	30,000,000
Total For FRX32									654,300,000,000.00	60,000,000	30,000,000
FRX45 On 14/04/2045 Spot Bond			11.82000	69.90317	11.79500	70.02739			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS2A4 On 20/11/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total FS2A4 SPOT									0.00	0	0
Total For FS2A4									0.00	0	0
FS2A5 On 20/02/2019 Spot Bond				101.98128		101.95956			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				102.02554		102.00272			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				102.08435		102.06083			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				102.34308		102.31648			0.00	0	0
Total FS2D1 SPOT									0.00	0	0
Total For FS2D1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS3A5 On 20/02/2020 Spot Bond				102.01957		101.99799				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				102.59859		102.57733				0.00	0	0
Total FS3B1 SPOT										0.00	0	0
Total For FS3B1										0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				102.06435		102.04388			0.00	0	0
Total FS6A1 SPOT									0.00	0	0
Total For FS6A1									0.00	0	0
FS6A2 On 20/08/2023 Spot Bond				102.15994		102.13855			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				102.21172		102.18970			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				102.24924		102.22683			0.00	0	0
Total FS6B1 SPOT									0.00	0	0
Total For FS6B1									0.00	0	0
FS6C1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS6C1U SPOT									0.00	0	0
Total For FS6C1U									0.00	0	0
FS6D1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS6D1U SPOT									0.00	0	0
Total For FS6D1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS6E1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS6E1U SPOT									0.00	0	0
Total For FS6E1U									0.00	0	0
GBL03 On 16/11/2020 Spot Bond				101.30308		101.27920			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				102.04134		102.01420			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				101.84195		101.81903			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				101.86353		101.84033			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				102.00382		101.97881			0.00	0	0
Total GH31B SPOT									0.00	0	0
Total For GH31B									0.00	0	0
GH31C On 25/02/2020 Spot Bond				102.17644		102.14920			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				102.28431		102.25568			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB04 On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB04U SPOT									0.00	0	0
Total For GRB04U									0.00	0	0
GRB05 On 10/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB05U SPOT									0.00	0	0
Total For GRB05U									0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB06U SPOT									0.00	0	0
Total For GRB06U									0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB07U SPOT									0.00	0	0
Total For GRB07U									0.00	0	0
GRB13 On 31/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB13U SPOT									0.00	0	0
Total For GRB13U									0.00	0	0
GRB14 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB14U SPOT									0.00	0	0
Total For GRB14U									0.00	0	0
GRB15 On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB15U SPOT									0.00	0	0
Total For GRB15U									0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB16U SPOT									0.00	0	0
Total For GRB16U									0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB17U SPOT									0.00	0	0
Total For GRB17U									0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB18U SPOT									0.00	0	0
Total For GRB18U									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB21U SPOT									0.00	0	0
Total For GRB21U									0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB22U SPOT									0.00	0	0
Total For GRB22U									0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB23U SPOT									0.00	0	0
Total For GRB23U									0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB24U SPOT									0.00	0	0
Total For GRB24U									0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB25U SPOT									0.00	0	0
Total For GRB25U									0.00	0	0
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB27U SPOT									0.00	0	0
Total For GRB27U									0.00	0	0
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB28U SPOT									0.00	0	0
Total For GRB28U									0.00	0	0
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB29U SPOT									0.00	0	0
Total For GRB29U									0.00	0	0
GRT07 On 21/02/2024 Spot Bond				101.28377		101.26181			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				101.44725		101.42532			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				100.30415		100.28410			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				100.02219		100.00001			0.00	0	0
Total GRT11 SPOT									0.00	0	0
Total For GRT11									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT12 On 24/06/2020 Spot Bond				101.93216		101.90956			0.00	0	357,500,000
Total GRT12 SPOT									0.00	0	357,500,000
Total For GRT12									0.00	0	357,500,000
GRT13 On 15/04/2020 Spot Bond				100.71174		100.68749			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				102.22640		102.20363			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				100.77944		100.75527			0.00	0	0
Total GRT15 SPOT									0.00	0	0
Total For GRT15									0.00	0	0
GRT16 On 17/10/2021 Spot Bond				101.47516		101.45103			0.00	0	0
Total GRT16 SPOT									0.00	0	0
Total For GRT16									0.00	0	0
GRT17 On 17/10/2023 Spot Bond			10.04000	101.18389	9.99000	101.34810			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				101.96890		101.94728			0.00	0	0
Total GRT18 SPOT									0.00	0	0
Total For GRT18									0.00	0	0
GRT19 On 14/03/2022 Spot Bond				102.29999		102.27734			0.00	0	627,500,000
Total GRT19 SPOT									0.00	0	627,500,000
Total For GRT19									0.00	0	627,500,000
GRT20 On 03/04/2024 Spot Bond				102.29112		102.26770			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			10.73000	97.29535	10.68000	97.46353			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				100.68495		100.66075			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				100.92970		100.90501			0.00	0	0
Total GRT23 SPOT									0.00	0	0
Total For GRT23									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT24 On 09/03/2023 Spot Bond				101.51083		101.48822			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				101.65781		101.63446			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				101.61865		101.59436			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				101.07881		101.05591			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				100.90247		100.87967			0.00	0	0
Total HC2T3 SPOT									0.00	0	0
Total For HC2T3									0.00	0	0
HC5T2 On 29/05/2020 Spot Bond				100.37616		100.35422			0.00	0	0
Total HC5T2 SPOT									0.00	0	0
Total For HC5T2									0.00	0	0
HC5T3 On 29/11/2018 Spot Bond				100.35888		100.33645			0.00	0	0
Total HC5T3 SPOT									0.00	0	0
Total For HC5T3									0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HIL01U SPOT									0.00	0	0
Total For HIL01U									0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.43096		100.40580			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				100.96825		100.94424			0.00	0	0
Total HILB05 SPOT									0.00	0	0
Total For HILB05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILB06 On 11/07/2020 Spot Bond				100.83207		100.80720			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				100.84226		100.81708			0.00	0	100,000,000
Total HILB07 SPOT									0.00	0	100,000,000
Total For HILB07									0.00	0	100,000,000
HILB08 On 29/03/2023 Spot Bond				101.22652		101.20285			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				101.08395		101.05928			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				101.36095		101.33800			0.00	0	0
Total HILB10 SPOT									0.00	0	0
Total For HILB10									0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1C4U SPOT									0.00	0	0
Total For HM1C4U									0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1C5U SPOT									0.00	0	0
Total For HM1C5U									0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	112.41200	10.00000	112.38300			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				99.84887		99.82319			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				100.83484		100.80647			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				100.81091		100.78666			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				101.08994		101.06514			0.00	0	0
Total HPF11 SPOT									0.00	0	0
Total For HPF11									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2 On 31/07/2020 Spot Bond			7.47000	106.38790	7.45000	106.39916			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	34.83321	100.00000	34.75653			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			3.92000	288.69140	3.91500	288.73217			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			4.10000	289.36605	4.09500	289.41601			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			3.79000	98.02722	3.79000	98.02006			0.00	0	0
Total HWAY33 SPOT									0.00	0	0
Total For HWAY33									0.00	0	0
HWAY3 On 31/07/2034 Spot Bond			10.99500	89.71613	10.96500	89.89052			0.00	0	1,597,800,000
Total HWAY34 SPOT									0.00	0	1,597,800,000
Total For HWAY34									0.00	0	1,597,800,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.68410	100.00000	11.65839			0.00	0	0
Total HWAY34/R208 SPOT									0.00	0	0
Total For HWAY34/R208									0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			10.99500	89.41640	10.96500	89.59465			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	11.68396	100.00000	11.65824			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				100.99121		100.96820			0.00	0	30,000,000
Total HWF08 SPOT									0.00	0	30,000,000
Total For HWF08									0.00	0	30,000,000
HWF09 On 19/09/2019 Spot Bond				101.58061		101.55850			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWY02 On 25/11/2020 Spot Bond			10.00000	112.41200	10.00000	112.38300			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	132.11917	3.05000	132.26401		36,020,846,636,000.00	11,733,174,800	97,578,981,000	
Total I2025 SPOT								16,020,846,636,000.00	11,733,174,800	97,578,981,000	
Total For I2025								16,020,846,636,000.00	11,733,174,800	97,578,981,000	
I2029 On 31/03/2029 Spot Bond			3.09000	100.02124	3.08000	100.10844		48,018,478,872,000.00	15,539,960,800	52,433,728,600	
Total I2029 SPOT								18,018,478,872,000.00	15,539,960,800	52,433,728,600	
Total For I2029								18,018,478,872,000.00	15,539,960,800	52,433,728,600	
I2033 On 28/02/2033 Spot Bond			3.16000	102.07252	3.16000	102.06682		34,961,554,912,000.00	11,063,783,200	82,278,388,600	
Total I2033 SPOT								14,961,554,912,000.00	11,063,783,200	82,278,388,600	
Total For I2033								14,961,554,912,000.00	11,063,783,200	82,278,388,600	
I2038 On 31/01/2038 Spot Bond			3.20000	121.67692	3.16000	122.40409		428,509,979,520,000.00	133,909,368,600	190,014,770,200	
Total I2038 SPOT								18,509,979,520,000.00	133,909,368,600	190,014,770,200	
Total For I2038								18,509,979,520,000.00	133,909,368,600	190,014,770,200	
I2046 On 31/03/2046 Spot Bond			3.22000	114.92216	3.19000	115.57257		191,012,572,856,000.00	59,320,674,800	136,616,356,800	
Total I2046 SPOT								11,012,572,856,000.00	59,320,674,800	136,616,356,800	
Total For I2046								11,012,572,856,000.00	59,320,674,800	136,616,356,800	
I2050 On 31/12/2050 Spot Bond			3.22000	120.85403	3.20000	121.35134		273,750,749,132,000.00	85,015,760,600	137,870,152,024	
Total I2050 SPOT								13,750,749,132,000.00	85,015,760,600	137,870,152,024	
Total For I2050								13,750,749,132,000.00	85,015,760,600	137,870,152,024	
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				101.90016		101.87736		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			9.51500	102.99274	9.46500	103.11271		0.00	0	0	
Total IBL101 SPOT								0.00	0	0	
Total For IBL101								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL102 On 24/05/2022 Spot Bond				102.39351		102.37064			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	100.65738	8.70500	100.63383			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	100.17832	8.28000	100.15601			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				99.83128		99.80959			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			4.03000	287.32101	4.02500	287.36066			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	101.51306	8.12000	101.49065			0.00	0	0
Total IBL110 SPOT									0.00	0	0
Total For IBL110									0.00	0	0
IBL112 On 21/05/2020 Spot Bond				99.85359		99.83211			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				99.85358		99.83210			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				99.84684		99.82442			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				99.84918		99.82708			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				101.24628		101.22407			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				100.67744		100.65442			0.00	0	370,000,000
Total IBL117 SPOT									0.00	0	370,000,000
Total For IBL117									0.00	0	370,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL118 On 24/07/2020 Spot Bond				100.48074		100.45685			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				99.95741		99.93587			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				100.80084		100.77739			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			3.51000	152.49819	3.51000	152.48846			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	112.41200	10.00000	112.38300			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			7.59000	103.20594	7.60500	103.18304			0.00	0	0
Total IBL45 SPOT									0.00	0	0
Total For IBL45									0.00	0	0
IBL46 On 15/01/2020 Spot Bond			8.45000	101.07770	8.43000	101.07666			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			8.07000	104.17111	8.05000	104.18066			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				100.34924		100.32285			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			7.33000	102.64670	7.34500	102.62250			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			10.20000	102.66794	10.15000	102.84062			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				101.00709		100.98474			0.00	0	0
Total IBL61 SPOT									0.00	0	0
Total For IBL61									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL64 On 29/07/2019 Spot Bond				100.67243		100.64922				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.37338		100.34862				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			4.21000	149.31714	4.21000	149.30484				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				100.70080		100.67956				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				101.85578		101.83504				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				102.43836		102.41569				0.00	0	0
Total IBL77 SPOT										0.00	0	0
Total For IBL77										0.00	0	0
IBL78 On 25/11/2022 Spot Bond			10.25000	104.01495	10.20000	104.14802				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			7.16000	103.49761	7.17500	103.47446				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				100.49251		100.46880				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				101.18158		101.15815				0.00	0	0
Total IBL83 SPOT										0.00	0	0
Total For IBL83										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				100.14239		100.12146			0.00	0	0
Total IBL85 SPOT									0.00	0	0
Total For IBL85									0.00	0	0
IBL86 On 20/05/2021 Spot Bond				100.86301		100.84113			0.00	0	0
Total IBL86 SPOT									0.00	0	0
Total For IBL86									0.00	0	0
IBL87 On 20/05/2019 Spot Bond			7.46000	100.98317	7.47500	100.95549			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			9.07500	102.58136	9.05500	102.60155			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	21.83905	100.00000	21.79097			0.00	0	0
Total IBL88/R208 SPOT									0.00	0	0
Total For IBL88/R208									0.00	0	0
IBL89 On 26/05/2021 Spot Bond				102.02976		102.00353			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				100.79438		100.76971			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				101.75470		101.73102			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				102.74621		102.72404			0.00	0	1,800,000,000
Total IBL95 SPOT									0.00	0	1,800,000,000
Total For IBL95									0.00	0	1,800,000,000
IBL96 On 21/09/2019 Spot Bond				101.72963		101.70790			0.00	0	0
Total IBL96 SPOT									0.00	0	0
Total For IBL96									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL97 On 03/10/2019 Spot Bond				100.99231		100.96864			0.00	0	0
Total IBL97 SPOT									0.00	0	0
Total For IBL97									0.00	0	0
IBL98 On 03/10/2023 Spot Bond				101.61970		101.59547			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			7.33000	102.06579	7.34500	102.03209		227,230,000,000.00		31,000,000	31,000,000
Total IBL99 SPOT								227,230,000,000.00		31,000,000	31,000,000
Total For IBL99								227,230,000,000.00		31,000,000	31,000,000
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0
Total IDC01U SPOT								0.00		0	0
Total For IDC01U								0.00		0	0
IDC02L On 28/02/2028 Spot Bond			100.00000	11.03333	100.00000	11.00905		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				101.51738		101.49579		0.00		0	0
Total IDCC01 SPOT								0.00		0	0
Total For IDCC01								0.00		0	0
IDCC02 On 26/04/2019 Spot Bond				100.42101		100.39741		0.00		0	0
Total IDCC02 SPOT								0.00		0	0
Total For IDCC02								0.00		0	0
IDCG03 On 22/10/2020 Spot Bond			8.89500	99.54916	8.87500	99.56009		0.00		0	0
Total IDCG03 SPOT								0.00		0	0
Total For IDCG03								0.00		0	0
IDCG05 On 24/11/2019 Spot Bond				102.34797		102.32600		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			10.26000	101.37548	10.21000	101.56461		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				100.02148		99.99992		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			12.00500	95.45091	11.97000	95.63270		0.00		0	0
Total IDCG08 SPOT								0.00		0	0
Total For IDCG08								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCG09 On 05/12/2019 Spot Bond				102.20885		102.18676			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				101.69186		101.66804			0.00	0	0
Total IDCG10 SPOT									0.00	0	0
Total For IDCG10									0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			10.53000	106.20867	11.08000	103.26782		615,302,000,000,000.00	153,400,000,000	92,400,000,000	
Total IDCG11 SPOT								15,302,000,000,000.00	153,400,000,000	92,400,000,000	
Total For IDCG11								15,302,000,000,000.00	153,400,000,000	92,400,000,000	
IDCG12 On 26/04/2021 Spot Bond				100.86163		100.50891			0.00	1,000,000,000	1,130,000,000
Total IDCG12 SPOT									0.00	1,000,000,000	1,130,000,000
Total For IDCG12									0.00	1,000,000,000	1,130,000,000
IDCG13 On 26/04/2023 Spot Bond				100.45982		100.43416			0.00	0	0
Total IDCG13 SPOT									0.00	0	0
Total For IDCG13									0.00	0	0
IDCG14 On 12/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		820,000,000,000,000.00	18,200,000,000	22,200,000,000	
Total IDCG14 SPOT								20,000,000,000,000.00	18,200,000,000	22,200,000,000	
Total For IDCG14								20,000,000,000,000.00	18,200,000,000	22,200,000,000	
IDCG15 On 12/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		050,000,000,000,000.00	100,500,000,000	137,700,000,000	
Total IDCG15 SPOT								50,000,000,000,000.00	100,500,000,000	137,700,000,000	
Total For IDCG15								50,000,000,000,000.00	100,500,000,000	137,700,000,000	
IDCG16 On 12/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		747,700,000,000,000.00	47,477,000,000	34,000,000,000	
Total IDCG16 SPOT								17,700,000,000,000.00	47,477,000,000	34,000,000,000	
Total For IDCG16								17,700,000,000,000.00	47,477,000,000	34,000,000,000	
IDCP06 On 17/10/2019 Spot Bond			4.00000	100.30512	4.00000	100.29421			0.00	0	0
Total IDCP06 SPOT									0.00	0	0
Total For IDCP06									0.00	0	0
IDCP07 On 15/12/2022 Spot Bond				101.39648		101.37290			0.00	0	0
Total IDCP07 SPOT									0.00	0	0
Total For IDCP07									0.00	0	0
IDCP1U On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IDCP1U SPOT									0.00	0	0
Total For IDCP1U									0.00	0	0
IDCP2U On 05/04/2025 Spot Bond			100.00000	5.45586	100.00000	5.44371			0.00	0	0
Total IDCP2U SPOT									0.00	0	0
Total For IDCP2U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			9.43000	100.50233	9.38000	100.70003			0.00	0	0
Total IFC01 SPOT									0.00	0	0
Total For IFC01									0.00	0	0
IFC02 On 14/04/2021 Spot Bond			7.72500	102.98656	7.70500	103.00913			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
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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING196 On 30/06/2027 Spot Bond				75.78758		75.78758			0.00	0	0
Total ING196 SPOT									0.00	0	0
Total For ING196									0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	112.41200	10.00000	112.38300			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				104.43877		104.41477			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				101.32387		101.29755			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				101.78779		101.76250			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				100.36431		100.34011			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				100.33025		100.30522			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				100.35291		100.32625			0.00	0	0
Total ING375 SPOT									0.00	0	0
Total For ING375									0.00	0	0
ING383 On 30/06/2020 Spot Bond				100.42451		100.39456			0.00	0	10,000,000
Total ING383 SPOT									0.00	0	10,000,000
Total For ING383									0.00	0	10,000,000
ING384 On 30/09/2020 Spot Bond				79.54495		79.51513			0.00	0	10,000,000
Total ING384 SPOT									0.00	0	10,000,000
Total For ING384									0.00	0	10,000,000
INLV01 On 12/08/2024 Spot Bond				100.09814		100.06951			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				101.46261		101.43315			0.00	0	0
Total INLV02 SPOT									0.00	0	0
Total For INLV02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INLV03 On 11/02/2021 Spot Bond				100.15540		100.12660			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			11.37500	105.94631	11.35500	105.95389			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				102.16546		102.13260			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	112.41200	10.00000	112.38300			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				101.27155		101.24824			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				101.70644		101.68273			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				101.43516		101.41393			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				101.69308		101.66967			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				101.43337		101.40915			0.00	0	0
Total IPF16 SPOT									0.00	0	0
Total For IPF16									0.00	0	0
IPF17 On 22/12/2020 Spot Bond				101.18818		101.16461			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				101.20176		101.17791			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				101.21534		101.19121			0.00	0	0
Total IPF19 SPOT									0.00	0	0
Total For IPF19									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IPF20 On 17/03/2020 Spot Bond				101.36727		101.34420				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				101.41771		101.39377				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				101.48949		101.46566				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				100.21768		100.19147				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				100.72699		100.70222				0.00	0	0
Total IPF25 SPOT										0.00	0	0
Total For IPF25										0.00	0	0
IPF26 On 07/11/2023 Spot Bond				100.11804	100.00000	100.00000				0.00	0	60,000,000,000
Total IPF26 SPOT										0.00	0	60,000,000,000
Total For IPF26										0.00	0	60,000,000,000
IPF27 On 07/11/2024 Spot Bond				100.11917	100.00000	100.00000				0.00	0	28,000,000,000
Total IPF27 SPOT										0.00	0	28,000,000,000
Total For IPF27										0.00	0	28,000,000,000
IPFC20 On 25/01/2019 Spot Bond				100.38937		100.36888				0.00	0	0
Total IPFC20 SPOT										0.00	0	0
Total For IPFC20										0.00	0	0
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPL8/JIBAR SPOT										0.00	0	0
Total For IPL8/JIBAR										0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.78983	2.75000	100.78235				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			6.33500	142.44510	6.33500	142.42506				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV025 On 12/09/2019 Spot Bond				102.09132		102.06700			0.00	0	30,000,000
Total IV025 SPOT									0.00	0	30,000,000
Total For IV025									0.00	0	30,000,000
IV026 On 27/09/2019 Spot Bond				100.75400		100.72646			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			5.07000	117.90026	5.05000	118.02121			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			5.07000	117.90026	5.05000	118.02121			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				101.75970		101.73275			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				100.54659		100.51857			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			11.27500	105.48696	11.25500	105.49490			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				108.35055		108.32583			0.00	5,500,000,000	4,500,000,000
Total IV035 SPOT									0.00	5,500,000,000	4,500,000,000
Total For IV035									0.00	5,500,000,000	4,500,000,000
IV036 On 22/07/2021 Spot Bond				100.71795		100.68580			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				101.54726		101.51642			0.00	0	0
Total IV038 SPOT									0.00	0	0
Total For IV038									0.00	0	0
IV039 On 31/01/2022 Spot Bond			5.66000	142.97635	5.66000	142.95907			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				104.43304		104.40554			0.00	0	0
Total IV040 SPOT									0.00	0	0
Total For IV040									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV041 On 29/09/2021 Spot Bond			11.62500	102.31183	11.60500	102.32794			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				99.85500		99.82554			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			11.51500	102.22241	11.49500	102.24196			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				100.43332		100.40089			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			5.01000	145.77816	5.01000	145.76306		200,400,000,000.00		40,000,000	20,000,000
Total IV045 SPOT								200,400,000,000.00		40,000,000	20,000,000
Total For IV045								200,400,000,000.00		40,000,000	20,000,000
IV046 On 21/06/2022 Spot Bond				101.61880		101.58899			0.00	0	313,100,000
Total IV046 SPOT									0.00	0	313,100,000
Total For IV046									0.00	0	313,100,000
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV100U SPOT									0.00	0	0
Total For IV100U									0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV115U SPOT									0.00	0	0
Total For IV115U									0.00	0	0
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV118U SPOT									0.00	0	0
Total For IV118U									0.00	0	0
IV123U On 18/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV123U SPOT									0.00	0	0
Total For IV123U									0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV125U SPOT									0.00	0	0
Total For IV125U									0.00	0	0
IV19A On 31/03/2028 Spot Bond			5.03500	157.96110	5.03500	157.94438			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA698 On 09/11/2019 Spot Bond			7.35000	7.35000	7.35000	7.35000			0.00	0	0
Total IVA698 SPOT									0.00	0	0
Total For IVA698									0.00	0	0
IVA863 On 15/11/2018 Spot Bond			7.30000	99.88014	7.30000	99.86020			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			7.30000	99.60159	7.30000	99.58176			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			7.30000	99.46290	7.30000	99.44312			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	99.31540	7.40000	99.29541			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			7.40000	98.75862	7.40000	98.73885			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			7.50000	98.46237	7.50000	98.44245			0.00	0	0
Total IVA873 SPOT									0.00	0	0
Total For IVA873									0.00	0	0
IVA874 On 28/01/2019 Spot Bond			7.50000	98.38275	7.50000	98.36286			0.00	0	0
Total IVA874 SPOT									0.00	0	0
Total For IVA874									0.00	0	0
IVA876 On 05/02/2019 Spot Bond			7.50000	7.50000	7.50000	98.20408			0.00	0	0
Total IVA876 SPOT									0.00	0	0
Total For IVA876									0.00	0	0
IVA877 On 14/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVA877 SPOT									0.00	0	0
Total For IVA877									0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	112.41200	10.00000	112.38300			0.00	0	0
Total IVC005/JIBAR SPOT									0.00	0	0
Total For IVC005/JIBAR									0.00	0	0
IVC027 On 03/04/2019 Spot Bond				101.02306		100.99865			0.00	0	0
Total IVC027 SPOT									0.00	0	0
Total For IVC027									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC033 On 30/06/2019 Spot Bond				101.04828		101.02443				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				101.07212		101.04773				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				99.60688		99.57631				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			7.93000	103.90645	7.94500	103.87473				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	64.76337	100.00000	64.62082				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			9.14500	103.32598	9.12500	103.34793				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				99.84042		99.81707				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				101.40978		101.38536				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				100.18124		100.15314				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				100.70504		100.68050				0.00	0	0
Total IVC070 SPOT										0.00	0	0
Total For IVC070										0.00	0	0
IVC075 On 21/04/2019 Spot Bond				100.59199		100.56545				0.00	0	0
Total IVC075 SPOT										0.00	0	0
Total For IVC075										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC081 On 14/07/2019 Spot Bond				100.76051		100.73470				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				102.07935		102.05432				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				101.98967		101.96575				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			9.99500	106.81508	9.97500	106.83901				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				101.13181		101.10605				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				100.38490		100.35596				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				101.14969		101.12352				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				101.63122		101.60673				0.00	0	34,200,000
Total IVC105 SPOT										0.00	0	34,200,000
Total For IVC105										0.00	0	34,200,000
IVC106 On 13/03/2020 Spot Bond				101.54728		101.52291				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				101.13777		101.11187				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				100.42513		100.39713				0.00	0	0
Total IVC108 SPOT										0.00	0	0
Total For IVC108										0.00	0	0
IVC109 On 19/05/2021 Spot Bond				100.98460		100.96120				0.00	0	0
Total IVC109 SPOT										0.00	0	0
Total For IVC109										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC110 On 19/05/2021 Spot Bond			9.64500	100.14367	9.62500	100.16189			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				99.89178		99.86966			0.00	0	0
Total IVC111 SPOT									0.00	0	0
Total For IVC111									0.00	0	0
IVC114 On 14/09/2021 Spot Bond				101.56404		101.53897			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				99.95161		99.92726			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				99.84317		99.82022			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				100.69285		100.66776			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				100.37630		100.34971			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				101.09911		101.07638			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				101.13383		101.11135			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				101.09305		101.07087			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				100.53369		100.50826			0.00	0	185,000,000
Total IVC130 SPOT									0.00	0	185,000,000
Total For IVC130									0.00	0	185,000,000
IVC131 On 08/05/2019 Spot Bond				100.43832		100.31760			0.00	0	0
Total IVC131 SPOT									0.00	0	0
Total For IVC131									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC132 On 31/05/2019 Spot Bond				101.73517		101.71225			0.00	0	392,700,000
Total IVC132 SPOT									0.00	0	392,700,000
Total For IVC132									0.00	0	392,700,000
IVC133 On 06/12/2019 Spot Bond			8.02000	103.51955	8.02000	103.49731			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				100.38722		100.36172			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				100.34364		100.31766			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				100.17258		100.14879			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				101.98566		101.96013			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				101.08707		101.06496			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				100.64613		100.62152			0.00	0	0
Total IVC140 SPOT									0.00	0	0
Total For IVC140									0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC68U SPOT									0.00	0	0
Total For IVC68U									0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC80U SPOT									0.00	0	0
Total For IVC80U									0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC84U SPOT									0.00	0	0
Total For IVC84U									0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC85U SPOT									0.00	0	0
Total For IVC85U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC91U SPOT									0.00	0	0
Total For IVC91U									0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC95U SPOT									0.00	0	0
Total For IVC95U									0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC96U SPOT									0.00	0	0
Total For IVC96U									0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC99U SPOT									0.00	0	0
Total For IVC99U									0.00	0	0
IVF51U On 04/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVF51U SPOT									0.00	0	0
Total For IVF51U									0.00	0	0
IVF56U On 12/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVF56U SPOT									0.00	0	0
Total For IVF56U									0.00	0	0
IVF58U On 01/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVF58U SPOT									0.00	0	0
Total For IVF58U									0.00	0	0
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				100.39990		100.36988			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				100.75147		100.72370			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				101.55405		101.52958			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KAP003 On 06/06/2019 Spot Bond				101.72243		101.69783			0.00	0	0
Total KAP003 SPOT									0.00	0	0
Total For KAP003									0.00	0	0
KAP006 On 29/06/2021 Spot Bond				101.12585		101.10023			0.00	0	0
Total KAP006 SPOT									0.00	0	0
Total For KAP006									0.00	0	0
KAP007 On 26/10/2021 Spot Bond			9.19500	103.13853	9.17500	103.16460			0.00	0	0
Total KAP007 SPOT									0.00	0	0
Total For KAP007									0.00	0	0
KAP008 On 28/11/2019 Spot Bond				102.37882		102.35544			0.00	0	0
Total KAP008 SPOT									0.00	0	0
Total For KAP008									0.00	0	0
KAP009 On 24/05/2020 Spot Bond				99.72281		101.99907			0.00	0	0
Total KAP009 SPOT									0.00	0	0
Total For KAP009									0.00	0	0
KAP010 On 15/09/2020 Spot Bond				101.92168		101.89851			0.00	0	0
Total KAP010 SPOT									0.00	0	0
Total For KAP010									0.00	0	0
KAP012 On 01/12/2022 Spot Bond				101.78945		101.76489			0.00	0	0
Total KAP012 SPOT									0.00	0	0
Total For KAP012									0.00	0	0
KAP04U On 01/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total KAP04U SPOT									0.00	0	0
Total For KAP04U									0.00	0	0
KAP11 On 24/10/2022 Spot Bond				100.85421		100.82835			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				101.59781		101.56792			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				100.84161		100.81550			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			10.52000	117.53415	10.47000	117.82002			0.00	0	0
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK05 On 28/02/2019 Spot Bond				102.00162		101.97995			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				100.41766		100.39147			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			8.65000	105.38048	8.63000	105.37589			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	104.43603	9.62000	104.40936			0.00	0	0
Total LBK11/R207 SPOT									0.00	0	0
Total For LBK11/R207									0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	102.10892	9.71000	102.08262			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				104.97927		104.95573			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				101.88757		101.86301			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				102.11722		102.09460			0.00	0	0
Total LBK17 SPOT									0.00	0	0
Total For LBK17									0.00	0	0
LBK18 On 22/03/2022 Spot Bond				104.98972		104.96672			0.00	0	150,000,000
Total LBK18 SPOT									0.00	0	150,000,000
Total For LBK18									0.00	0	150,000,000
LBK20 On 08/06/2022 Spot Bond			10.30000	104.12423	10.25000	104.24181			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				101.84290		101.81986			0.00	0	0
Total LBK22 SPOT									0.00	0	0
Total For LBK22									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK23 On 05/09/2022 Spot Bond				101.78727		101.76206			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			10.45000	100.27721	10.40000	100.46490			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				101.27781		101.25667			0.00	0	0
Total LBK25 SPOT									0.00	0	0
Total For LBK25									0.00	0	0
LBK26 On 23/03/2021 Spot Bond				101.36285		101.33983			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				101.26286		101.23778			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			11.41000	95.14633	11.38000	95.28346			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			10.20000	102.49870	10.15000	102.64810			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				101.27821		101.25544			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				101.36780		101.34339			0.00	0	0
Total LBK31 SPOT									0.00	0	0
Total For LBK31									0.00	0	0
LBK32 On 08/11/2023 Spot Bond				100.14835		100.12127			0.00	0	0
Total LBK32 SPOT									0.00	0	0
Total For LBK32									0.00	0	0
LGL04 On 14/08/2020 Spot Bond			7.80000	104.46256	7.78000	104.47355			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				102.71291		102.68840			0.00	0	0
Total LGL05 SPOT									0.00	0	0
Total For LGL05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL06 On 04/10/2022 Spot Bond			10.30000	100.81283	10.25000	100.94197			0.00	0	2,500,000,000
Total LGL06 SPOT									0.00	0	2,500,000,000
Total For LGL06									0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond				101.95581		101.93084			0.00	0	200,000,000
Total LGL07 SPOT									0.00	0	200,000,000
Total For LGL07									0.00	0	200,000,000
LGL08 On 28/02/2023 Spot Bond				104.07454		104.05168			0.00	0	300,000,000
Total LGL08 SPOT									0.00	0	300,000,000
Total For LGL08									0.00	0	300,000,000
LGL09 On 28/08/2024 Spot Bond				105.02371		105.00082			0.00	0	0
Total LGL09 SPOT									0.00	0	0
Total For LGL09									0.00	0	0
LGL10 On 08/10/2025 Spot Bond				100.91500		100.89000			0.00	0	0
Total LGL10 SPOT									0.00	0	0
Total For LGL10									0.00	0	0
LHC05L 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
LHC06L On 21/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC06U SPOT									0.00	0	0
Total For LHC06U									0.00	0	0
LHL17 On 14/11/2018 Spot Bond				100.00000		99.97442			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			9.16000	100.00000	9.17500	99.97487			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			12.65000	101.50569	12.63000	101.49037			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				100.03309		99.99964			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				100.02853		99.99906			0.00	0	0
Total LHL27 SPOT									0.00	0	0
Total For LHL27									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHL28 On 13/02/2022 Spot Bond				100.03220		99.99899			0.00	0	0
Total LHL28 SPOT									0.00	0	0
Total For LHL28									0.00	0	0
LOM01 On 25/11/2019 Spot Bond				104.24545		104.21771			0.00	0	0
Total LOM01 SPOT									0.00	0	0
Total For LOM01									0.00	0	0
LRFA2 On 20/11/2019 Spot Bond				99.85528		99.83120			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				100.43282		100.40983			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				99.83643		99.80922			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	0.00000			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				101.42400		101.40274			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				100.31162		100.28793			0.00	0	0
Total MAQ117 SPOT									0.00	0	0
Total For MAQ117									0.00	0	0
MAQ12 On 10/12/2018 Spot Bond				99.48029		99.46030			0.00	0	0
Total MAQ127 SPOT									0.00	0	0
Total For MAQ127									0.00	0	0
MAQ12 On 11/02/2019 Spot Bond				98.22572		98.20579			0.00	0	0
Total MAQ128 SPOT									0.00	0	0
Total For MAQ128									0.00	0	0
MAQ12 On 04/11/2019 Spot Bond				100.11357	100.00000	100.00000			0.00	2,500,000,000	19,500,000,000
Total MAQ129 SPOT									0.00	2,500,000,000	19,500,000,000
Total For MAQ129									0.00	2,500,000,000	19,500,000,000
MBF04 On 07/06/2019 Spot Bond				101.95460		101.93372			0.00	0	0
Total MBF047 SPOT									0.00	0	0
Total For MBF047									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF04: On 14/03/2019 Spot Bond				101.73958		101.71904			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				100.27403		100.25398			0.00	0	0
Total MBF051 SPOT									0.00	0	0
Total For MBF051									0.00	0	0
MBF05 On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MBF051/JIBAR SPOT									0.00	0	0
Total For MBF051/JIBAR									0.00	0	0
MBF05: On 28/09/2019 Spot Bond				101.42884		101.40668			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				101.50788		101.48600			0.00	0	10,000,000
Total MBF055 SPOT									0.00	0	10,000,000
Total For MBF055									0.00	0	10,000,000
MBF05 On 28/08/2020 Spot Bond				102.12426		102.10259			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		400,000,000,000,000.00	4,000,000,000	2,000,000,000	
Total MBF058 SPOT								10,000,000,000,000.00	4,000,000,000	2,000,000,000	
Total For MBF058								10,000,000,000,000.00	4,000,000,000	2,000,000,000	
MBF05: On 21/05/2021 Spot Bond				99.85583		99.83467			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				99.89774		99.87680			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				101.47743		101.45461			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				100.77791		100.75464			0.00	0	0
Total MBP036 SPOT									0.00	0	0
Total For MBP036									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP03 On 26/05/2020 Spot Bond				101.78799		101.76577			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				100.27701		100.25188			0.00	0	0
Total MBP038 SPOT									0.00	0	0
Total For MBP038									0.00	0	0
MBP03 On 23/02/2021 Spot Bond				99.81216		99.79066			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				99.80852		99.78663			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				100.68397		100.66074			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				100.43016		100.40608			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				100.36693		100.34270			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				101.06904		101.04686			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				101.08206		101.05960			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			7.56000	101.30709	7.57500	101.28055			0.00	0	0
Total MBSA01 SPOT									0.00	0	0
Total For MBSA01									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.00000	101.12631	8.00000	101.10487			0.00	0	0
Total MBSA01/R204 SPOT									0.00	0	0
Total For MBSA01/R204									0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			7.47000	101.30123	7.48500	101.27495			0.00	0	193,500,000
Total MBSA02 SPOT									0.00	0	193,500,000
Total For MBSA02									0.00	0	193,500,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBSA0 On 15/04/2019 Spot Bond			8.91000	100.71549	8.91000	100.69179			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				103.08284		103.05855			0.00	0	0
Total MEFSA4 SPOT									0.00	0	0
Total For MEFSA4									0.00	0	0
MEFSA On 05/07/2026 Spot Bond				103.20617		103.18088			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			7.58000	103.55175	7.59500	103.52825			0.00	0	0
Total MEFSB4 SPOT									0.00	0	0
Total For MEFSB4									0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.40000	105.19374	9.38000	105.22147			0.00	0	0
Total MEFSB5 SPOT									0.00	0	0
Total For MEFSB5									0.00	0	0
MFS1A On 20/12/2018 Spot Bond				101.26138		101.23889			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			8.45000	103.00204	8.43000	102.99483			0.00	0	0
Total MFS1B SPOT									0.00	0	0
Total For MFS1B									0.00	0	0
MIIL03 On 28/08/2023 Spot Bond				102.46822		102.43658			0.00	0	0
Total MIIL03 SPOT									0.00	0	0
Total For MIIL03									0.00	0	0
MMF10 On 15/12/2024 Spot Bond				102.83886		104.22906			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				103.06925		104.57555			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				99.96571		101.80006			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				101.99962		101.96546			0.00	0	0
Total MMF401 SPOT									0.00	0	0
Total For MMF401									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MMIG0 On 17/03/2019 Spot Bond				101.35084		101.32772			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			9.22500	103.32023	9.20500	103.33630			0.00	0	400,000,000
Total MMIG02 SPOT									0.00	0	400,000,000
Total For MMIG02									0.00	0	400,000,000
MMIG0 On 01/06/2020 Spot Bond				101.91959		101.89433			0.00	0	10,000,000
Total MMIG03 SPOT									0.00	0	10,000,000
Total For MMIG03									0.00	0	10,000,000
MMIG0 On 12/08/2025 Spot Bond			11.98000	99.75892	11.93000	99.95025			0.00	0	10,000,000
Total MMIG04 SPOT									0.00	0	10,000,000
Total For MMIG04									0.00	0	10,000,000
MMIG0 On 12/08/2022 Spot Bond			10.50000	103.83071	10.46000	103.92424			0.00	0	1,473,200,000
Total MMIG05 SPOT									0.00	0	1,473,200,000
Total For MMIG05									0.00	0	1,473,200,000
MMIG0 On 19/10/2028 Spot Bond				101.44202		101.41620			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				102.48425		102.45240			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				101.62883		101.60525			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				101.21429		101.18917			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				101.54371		101.52002			0.00	0	0
Total MTN08 SPOT									0.00	0	0
Total For MTN08									0.00	0	0
MTN08 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		28,000,000,000,000.00		280,000,000	70,000,000
Total MTN08U SPOT								28,000,000,000,000.00		280,000,000	70,000,000
Total For MTN08U								28,000,000,000,000.00		280,000,000	70,000,000
MTN09 On 11/10/2022 Spot Bond				101.33246		101.30764			0.00	0	0
Total MTN09 SPOT									0.00	0	0
Total For MTN09									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				102.20484		102.18012			0.00	0	0
Total MTN10 SPOT									0.00	0	0
Total For MTN10									0.00	0	0
MTN11 On 04/06/2021 Spot Bond				101.86967		101.84680			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				101.95285		101.92927			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				101.76829		101.74369			0.00	0	10,000,000
Total MTN13 SPOT									0.00	0	10,000,000
Total For MTN13									0.00	0	10,000,000
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				100.05848		100.03451			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				99.81499		99.79129			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				101.20457		101.18313			0.00	0	0
Total N6A19 SPOT									0.00	0	0
Total For N6A19									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N6B26 On 20/03/2020 Spot Bond				101.52205		101.49966			0.00	0	2,110,000,000
Total N6B26 SPOT									0.00	0	2,110,000,000
Total For N6B26									0.00	0	2,110,000,000
N6C26 On 21/09/2020 Spot Bond				101.29707		101.27392			0.00	0	1,920,000,000
Total N6C26 SPOT									0.00	0	1,920,000,000
Total For N6C26									0.00	0	1,920,000,000
N6D26 On 21/12/2020 Spot Bond				101.31202		101.28860			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				101.38806		101.36324			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				101.64145		101.61194			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				101.96871		101.93314			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			10.05000	94.09582	10.00000	94.22697		3,618,000,000,000.00		360,000,000	360,000,000
Total NAM01 SPOT								3,618,000,000,000.00		360,000,000	360,000,000
Total For NAM01								3,618,000,000,000.00		360,000,000	360,000,000
NAM02 On 29/06/2020 Spot Bond			8.97500	104.51559	8.95500	104.52039		0.00		0	0
Total NAM02 SPOT								0.00		0	0
Total For NAM02								0.00		0	0
NAM03 On 01/08/2023 Spot Bond			10.10000	102.69283	10.05000	102.84956		0.00		0	22,000,000
Total NAM03 SPOT								0.00		0	22,000,000
Total For NAM03								0.00		0	22,000,000
NAM04 On 01/08/2026 Spot Bond			10.98000	100.56037	10.93000	100.78346		0.00		0	0
Total NAM04 SPOT								0.00		0	0
Total For NAM04								0.00		0	0
NBK11A On 28/11/2020 Spot Bond			8.65000	104.60876	8.63000	104.62152		236,058,500,000,000.00		27,290,000,000	58,124,000,000
Total NBK11A SPOT								16,058,500,000,000.00		27,290,000,000	58,124,000,000
Total For NBK11A								16,058,500,000,000.00		27,290,000,000	58,124,000,000
NBK12A On 19/03/2021 Spot Bond			8.37000	103.54161	8.35000	103.56062		0.00		0	0
Total NBK12A SPOT								0.00		0	0
Total For NBK12A								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK12/ On 19/03/2021 Spot Bond			9.38000	101.42815	9.38000	101.40247			0.00	0	0
Total NBK12A/R208 SPOT									0.00	0	0
Total For NBK12A/R208									0.00	0	0
NBK13/ On 19/03/2024 Spot Bond			9.90000	100.78746	9.85000	100.96386			0.00	0	1,900,000
Total NBK13A SPOT									0.00	0	1,900,000
Total For NBK13A									0.00	0	1,900,000
NBK14/ On 25/06/2021 Spot Bond			8.69500	104.95114	8.67500	104.97308			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK15/ On 11/02/2022 Spot Bond			9.32500	100.77646	9.30500	100.80598			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			10.11500	99.31251	10.06500	99.50934			0.00	0	21,000,000
Total NBK16A SPOT									0.00	0	21,000,000
Total For NBK16A									0.00	0	21,000,000
NBK17/ On 22/04/2026 Spot Bond			10.29000	98.87755	10.24000	99.10345		205,800,000,000.00		20,000,000	1,230,000,000
Total NBK17A SPOT								205,800,000,000.00		20,000,000	1,230,000,000
Total For NBK17A								205,800,000,000.00		20,000,000	1,230,000,000
NBK18/ On 01/06/2020 Spot Bond			7.49500	106.72543	7.47500	106.73325			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			9.47500	104.85014	9.45500	104.88295			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			10.34000	104.79076	10.29000	105.02022		620,400,000,000.00		60,000,000	30,000,000
Total NBK20A SPOT								620,400,000,000.00		60,000,000	30,000,000
Total For NBK20A								620,400,000,000.00		60,000,000	30,000,000
NBK20I On 25/06/2021 Spot Bond				101.37839		101.35581			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			10.74000	102.70695	10.69000	102.95522		214,800,000,000.00		20,000,000	10,000,000
Total NBK21A SPOT								214,800,000,000.00		20,000,000	10,000,000
Total For NBK21A								214,800,000,000.00		20,000,000	10,000,000
NBK22/ On 19/11/2022 Spot Bond			10.24000	99.31842	10.19000	104.47925			0.00	0	0
Total NBK22A SPOT									0.00	0	0
Total For NBK22A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK23/ On 19/11/2025 Spot Bond			10.25000	101.99723	10.20000	107.55305			0.00	0	360,000,000
Total NBK23A SPOT									0.00	0	360,000,000
Total For NBK23A									0.00	0	360,000,000
NBK23I On 12/02/2020 Spot Bond				100.10095		100.07991			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24/ On 19/11/2027 Spot Bond			10.33000	103.34943	10.28000	109.07588			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				100.04300		100.02158			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			9.80000	105.48274	9.75000	105.62960			0.00	0	7,100,000
Total NBK25A SPOT									0.00	0	7,100,000
Total For NBK25A									0.00	0	7,100,000
NBK25I On 12/02/2025 Spot Bond				101.37224		101.35088			0.00	0	70,000,000
Total NBK25B SPOT									0.00	0	70,000,000
Total For NBK25B									0.00	0	70,000,000
NBK26/ On 10/05/2023 Spot Bond			100.00000	13.12046	100.00000	13.09110			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				103.75726		103.73425			0.00	0	10,000,000
Total NBK26B SPOT									0.00	0	10,000,000
Total For NBK26B									0.00	0	10,000,000
NBK27/ On 10/05/2026 Spot Bond			10.54000	103.22589	10.49000	103.45688			0.00	0	265,000,000
Total NBK27A SPOT									0.00	0	265,000,000
Total For NBK27A									0.00	0	265,000,000
NBK28/ On 02/08/2023 Spot Bond			10.15000	102.28373	10.10000	102.43989			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				100.71680		102.82898			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			10.48000	103.09571	10.43000	103.32802			0.00	0	0
Total NBK29A SPOT									0.00	0	0
Total For NBK29A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK29I On 18/02/2019 Spot Bond				100.09867		100.07879				0.00	0	0
Total NBK29B SPOT										0.00	0	0
Total For NBK29B										0.00	0	0
NBK30I On 20/02/2024 Spot Bond			9.91500	100.94608	9.86500	101.11976				0.00	0	0
Total NBK30A SPOT										0.00	0	0
Total For NBK30A										0.00	0	0
NBK30I On 18/02/2021 Spot Bond				101.11035		101.08907				0.00	0	0
Total NBK30B SPOT										0.00	0	0
Total For NBK30B										0.00	0	0
NBK31I On 09/11/2023 Spot Bond			9.47000	99.89291	100.00000	15.54584				0.00	0	17,200,000,000
Total NBK31A SPOT										0.00	0	17,200,000,000
Total For NBK31A										0.00	0	17,200,000,000
NBK31I On 17/02/2023 Spot Bond				99.87663		99.85200				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				101.84187		101.81895				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				100.41991		100.40083				0.00	0	2,000,000,000
Total NBK33B SPOT										0.00	0	2,000,000,000
Total For NBK33B										0.00	0	2,000,000,000
NBK34I On 10/05/2021 Spot Bond				101.76604		101.74615				0.00	20,000,000	20,000,000
Total NBK34B SPOT										0.00	20,000,000	20,000,000
Total For NBK34B										0.00	20,000,000	20,000,000
NBK35I On 10/05/2023 Spot Bond				102.01329		101.99257				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				102.89493		102.87458				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				100.41721		100.39238				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				101.85151		101.82714				0.00	0	0
Total NBK38B SPOT										0.00	0	0
Total For NBK38B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK3A On 09/09/2019 Spot Bond			7.14000	105.37198	7.15500	105.33945				0.00	0	0
Total NBK3A SPOT										0.00	0	0
Total For NBK3A										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			100.00000	58.86217	100.00000	58.73046				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			11.75500	51.59959	11.70500	51.72156				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK40I On 31/07/2026 Spot Bond				100.36045		100.33326				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				102.46579		102.44477				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				103.07467		103.05297				0.00	0	0
Total NBK42B SPOT										0.00	0	0
Total For NBK42B										0.00	0	0
NBK43I On 20/02/2024 Spot Bond				102.47442		102.45127				0.00	0	30,000,000
Total NBK43B SPOT										0.00	0	30,000,000
Total For NBK43B										0.00	0	30,000,000
NBK44I On 15/02/2021 Spot Bond				100.28442		100.26394				0.00	0	0
Total NBK44B SPOT										0.00	0	0
Total For NBK44B										0.00	0	0
NBK45I On 15/02/2023 Spot Bond				100.50414		100.48310				0.00	0	0
Total NBK45B SPOT										0.00	0	0
Total For NBK45B										0.00	0	0
NBK46I On 15/08/2025 Spot Bond				99.97795		99.95587				0.00	0	0
Total NBK46B SPOT										0.00	0	0
Total For NBK46B										0.00	0	0
NBK47I On 15/02/2028 Spot Bond				100.57699		100.55492				0.00	0	0
Total NBK47B SPOT										0.00	0	0
Total For NBK47B										0.00	0	0
NBK48I On 09/11/2021 Spot Bond				100.11003	100.00000	100.00000				0.00	1,000,000,000	42,000,000,000
Total NBK48B SPOT										0.00	1,000,000,000	42,000,000,000
Total For NBK48B										0.00	1,000,000,000	42,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK49I On 09/11/2023 Spot Bond				100.11337	100.00000	100.00000			0.00	0	119,900,000,000
Total NBK49B SPOT									0.00	0	119,900,000,000
Total For NBK49B									0.00	0	119,900,000,000
NBK50I On 09/11/2025 Spot Bond				100.11526	100.00000	100.00000			0.00	0	70,300,000,000
Total NBK50B SPOT									0.00	0	70,300,000,000
Total For NBK50B									0.00	0	70,300,000,000
NBK7B On 19/04/2020 Spot Bond				102.33767		102.31440			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				101.37333		101.34878			0.00	0	0
Total NCLN82 SPOT									0.00	0	0
Total For NCLN82									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NCLN82/JIBAR SPOT									0.00	0	0
Total For NCLN82/JIBAR									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.92500	100.53740	10.87500	100.70555			0.00	0	0
Total NCLN83 SPOT									0.00	0	0
Total For NCLN83									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				101.36587		101.34145			0.00	0	0
Total NCLN84 SPOT									0.00	0	0
Total For NCLN84									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.96000	99.69954	10.91000	99.86664			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				101.37333		101.34878			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				101.38516		101.36039			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				101.40008		101.37503			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				101.31816		101.29361			0.00	0	0
Total NCLN94 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 NCLN94										0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED05U SPOT										0.00	0	0
Total For NED05U										0.00	0	0
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED06U SPOT										0.00	0	0
Total For NED06U										0.00	0	0
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED07U SPOT										0.00	0	0
Total For NED07U										0.00	0	0
NED14 On 29/11/2018 Spot Bond				102.08677		102.06286				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			7.86000	102.05827	7.87500	102.03102				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2019 Spot Bond				101.40731		101.38339				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				100.81518		100.78754				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				100.78745		100.75970				0.00	0	0
Total NED18 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 NED18									0.00	0	0
NED19 On 01/07/2020 Spot Bond				103.59497		103.56973			0.00	0	0
Total NED19 SPOT									0.00	0	0
Total For NED19									0.00	0	0
NED20 On 01/07/2020 Spot Bond			8.85000	107.77917	8.83000	107.78441			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				107.64488		107.61216			0.00	0	70,000,000
Total NEDT1A SPOT									0.00	0	70,000,000
Total For NEDT1A									0.00	0	70,000,000
NEDT1 On 26/11/2021 Spot Bond				106.37501		106.34259			0.00	0	20,000,000
Total NEDT1B SPOT									0.00	0	20,000,000
Total For NEDT1B									0.00	0	20,000,000
NET51 On 16/11/2018 Spot Bond				99.95934		99.93874			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				106.46757		106.44332			0.00	30,000,000	30,000,000
Total NGL01 SPOT									0.00	30,000,000	30,000,000
Total For NGL01									0.00	30,000,000	30,000,000
NGL02 On 15/03/2022 Spot Bond				106.67447		106.65044			0.00	70,000,000	70,000,000
Total NGL02 SPOT									0.00	70,000,000	70,000,000
Total For NGL02									0.00	70,000,000	70,000,000
NGL03 On 26/05/2022 Spot Bond				102.33818		102.30885			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				103.97151		103.94644			0.00	980,000,000	980,000,000
Total NGL04 SPOT									0.00	980,000,000	980,000,000
Total For NGL04									0.00	980,000,000	980,000,000
NGL05 On 26/07/2023 Spot Bond				101.73017		101.70330			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				101.52884		101.49382			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				100.72095		100.68948			0.00	0	300,000,000
Total NGLT1B SPOT									0.00	0	300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NGLT1B									0.00	0	300,000,000
NHM00 On 25/11/2020 Spot Bond			10.00000	112.41200	10.00000	112.38300			0.00	0	0
Total NHM001/JIBAR SPOT									0.00	0	0
Total For NHM001/JIBAR									0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	100.07220	13.50000	100.03610			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				101.93113		101.90089			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				106.26849		106.23836			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				105.42466		105.39452			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			4.39500	203.36983	4.39500	203.35193			0.00	0	0
Total NI202 SPOT									0.00	0	0
Total For NI202									0.00	0	0
NI25 On 31/01/2025 Spot Bond			3.82500	126.53502	3.80500	126.67038			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			4.34000	89.17858	4.33000	89.25215		434,000,000,000.00	100,000,000	50,000,000	
Total NI29 SPOT								434,000,000,000.00	100,000,000	50,000,000	
Total For NI29								434,000,000,000.00	100,000,000	50,000,000	
NI38 On 31/01/2038 Spot Bond			4.45000	101.19642	4.41000	101.77488			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			3.93000	125.77977	3.91000	125.91385			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			4.32000	123.01888	4.30000	123.14834			0.00	0	0
Total NILB13 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 NILB13										0.00	0	0
NILB14 On 31/03/2028 Spot Bond			4.21500	168.74842	4.21500	168.73423				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			4.59500	163.64760	4.59500	163.63219				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			4.67000	98.03877	4.63000	98.59459				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			7.50000	105.74137	7.48000	105.75218				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				91.76408		91.76408				0.00	0	0
Total NN02 SPOT										0.00	0	0
Total For NN02										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			8.13000	105.64803	8.11000	105.65390				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				101.97240		101.94846				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				102.55686		102.53477				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				102.04694		102.02315				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				102.04931		102.02549				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			8.33000	105.68802	8.31000	105.69327				0.00	0	0
Total NQ1B10 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 NQ1B10										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				102.04246		102.01872				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				102.14118		102.11624				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			8.53000	105.72801	8.51000	105.73265				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				102.14122		102.11629				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				102.37088		102.34315				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				102.26579		102.23820				0.00	0	0
Total NQF1D8 SPOT										0.00	0	0
Total For NQF1D8										0.00	0	0
NRA01 On 30/11/2018 Spot Bond			7.34000	105.78463	7.35500	105.76269				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			9.27500	110.14201	9.25500	110.18350				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			4.16000	181.39222	4.15500	181.41331				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			11.63000	109.19374	11.58000	109.45996				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	17.76047	100.00000	17.72117				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				101.99968		101.97796			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				101.21821		101.19350			0.00	0	10,000,000
Total NTC19 SPOT									0.00	0	10,000,000
Total For NTC19									0.00	0	10,000,000
NTC20 On 27/07/2020 Spot Bond				101.04384		101.01954			0.00	0	0
Total NTC20 SPOT									0.00	0	0
Total For NTC20									0.00	0	0
NTC21 On 24/03/2022 Spot Bond				101.78776		101.76427			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				99.97820		99.95638			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				99.97765		99.95529			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				101.04243		101.01873			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				99.81313		99.78919			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				102.93696		102.91433			0.00	0	0
Total OML02 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 OML02									0.00	0	0
OML03 On 27/11/2019 Spot Bond			7.72500	105.78957	7.70500	105.78762			0.00	0	1,680,000,000
Total OML03 SPOT									0.00	0	1,680,000,000
Total For OML03									0.00	0	1,680,000,000
OML04 On 19/03/2020 Spot Bond				102.45084		102.42752			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			9.47500	101.83799	9.45500	101.83683			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			10.55000	100.93375	10.50000	101.04281			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			11.43000	99.55933	11.38000	99.74760			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				102.43437		102.41064			0.00	0	30,000,000
Total OML08 SPOT									0.00	0	30,000,000
Total For OML08									0.00	0	30,000,000
OML09 On 14/09/2022 Spot Bond			10.65000	102.57529	10.60000	102.70104			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			11.53000	101.04187	11.48000	101.24189			0.00	0	1,040,000,000
Total OML10 SPOT									0.00	0	1,040,000,000
Total For OML10									0.00	0	1,040,000,000
PBAJ1I 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
PBBJ1I 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
PBGJ1I 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
PBJC1I 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
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	112.41200	10.00000	112.38300				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				101.54598		101.52206				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				101.79817		101.77545				0.00	0	0
Total PMM43 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 PMM43										0.00	0	0
PMM44 On 07/11/2019 Spot Bond				100.16625		100.14029				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				101.72704		101.70449				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				101.63892		101.61619				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				101.67714		101.65390				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				100.78809		100.75785				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC00: On 31/10/2019 Spot Bond				98.95736		98.92836				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				101.90780		101.88637				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				102.00185		101.97931				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				102.08415		102.06062				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				102.24872		102.22323				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				102.27222		102.24646				0.00	0	0
Total PRE2C1 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 PRE2C1									0.00	0	0
PRE2D On 20/02/2022 Spot Bond				102.29573		102.26969			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			9.18000	111.59911	9.13000	111.86743		558,090,926,514,000.00	2,021,578,532,300	1,722,708,579,000	
Total R186 SPOT								58,090,926,514,000.00	021,578,532,300	722,708,579,000	
Total For R186								58,090,926,514,000.00	021,578,532,300	722,708,579,000	
R197 On 07/12/2023 Spot Bond			2.96000	300.99308	2.95500	301.04392		29,200,472,224,000.00	9,865,024,400	21,764,633,100	
Total R197 SPOT								29,200,472,224,000.00	9,865,024,400	21,764,633,100	
Total For R197								29,200,472,224,000.00	9,865,024,400	21,764,633,100	
R202 On 07/12/2033 Spot Bond			3.14500	234.52736	3.14500	234.51458		170,331,430,623,000.00	54,159,437,400	261,596,315,500	
Total R202 SPOT								170,331,430,623,000.00	54,159,437,400	261,596,315,500	
Total For R202								170,331,430,623,000.00	54,159,437,400	261,596,315,500	
R2023 On 28/02/2023 Spot Bond			8.50000	98.93490	8.45000	99.08640		105,103,252,300,000.00	482,953,323,800	1,254,780,288,800	
Total R2023 SPOT								105,103,252,300,000.00	482,953,323,800	1,254,780,288,800	
Total For R2023								105,103,252,300,000.00	482,953,323,800	1,254,780,288,800	
R2030 On 31/01/2030 Spot Bond			9.62000	91.31407	9.59000	91.47886		817,054,422,000,000.00	292,833,100,000	715,774,005,500	
Total R2030 SPOT								817,054,422,000,000.00	292,833,100,000	715,774,005,500	
Total For R2030								817,054,422,000,000.00	292,833,100,000	715,774,005,500	
R2032 On 31/03/2032 Spot Bond			9.79500	89.61762	9.76000	89.83142		134,515,625,500,000.00	217,918,900,000	733,173,943,800	
Total R2032 SPOT								134,515,625,500,000.00	217,918,900,000	733,173,943,800	
Total For R2032								134,515,625,500,000.00	217,918,900,000	733,173,943,800	
R2035 On 28/02/2035 Spot Bond			9.91500	93.49129	9.88500	93.69177		970,053,122,500,000.00	299,551,500,000	970,824,900,100	
Total R2035 SPOT								970,053,122,500,000.00	299,551,500,000	970,824,900,100	
Total For R2035								970,053,122,500,000.00	299,551,500,000	970,824,900,100	
R2037 On 31/01/2037 Spot Bond			9.97000	90.18546	9.94000	90.38813		923,243,967,898,000.00	92,602,203,400	649,338,883,800	
Total R2037 SPOT								923,243,967,898,000.00	92,602,203,400	649,338,883,800	
Total For R2037								923,243,967,898,000.00	92,602,203,400	649,338,883,800	
R204 On 21/12/2018 Spot Bond			6.16000	103.35461	6.17500	103.33568		15,452,491,824,000.00	2,508,521,400	23,435,169,200	
Total R204 SPOT								15,452,491,824,000.00	2,508,521,400	23,435,169,200	
Total For R204								15,452,491,824,000.00	2,508,521,400	23,435,169,200	
R2040 On 31/01/2040 Spot Bond			10.04000	93.50364	10.01000	93.72153		398,516,140,196,000.00	238,896,029,900	904,550,891,800	
Total R2040 SPOT								398,516,140,196,000.00	238,896,029,900	904,550,891,800	
Total For R2040								398,516,140,196,000.00	238,896,029,900	904,550,891,800	
R2044 On 31/01/2044 Spot Bond			10.04000	90.73260	10.01000	90.95532		070,606,006,320,000.00	206,235,658,000	999,811,033,200	
Total R2044 SPOT								070,606,006,320,000.00	206,235,658,000	999,811,033,200	
Total For R2044								070,606,006,320,000.00	206,235,658,000	999,811,033,200	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2044									0,606,006,320,000.00	206,235,658,000	999,811,033,200
R2048 On 28/02/2048 Spot Bond			10.02500	89.79317	9.99000	90.06431			281,660,293,020,000.00	925,851,400,800	1,432,743,322,100
Total R2048 SPOT									1,660,293,020,000.00	925,851,400,800	432,743,322,100
Total For R2048									1,660,293,020,000.00	925,851,400,800	432,743,322,100
R207 On 15/01/2020 Spot Bond			6.45000	103.27739	6.43000	103.28197			631,062,600,705,000.00	97,839,162,900	194,715,441,800
Total R207 SPOT									1,062,600,705,000.00	97,839,162,900	194,715,441,800
Total For R207									1,062,600,705,000.00	97,839,162,900	194,715,441,800
R208 On 31/03/2021 Spot Bond			7.57500	99.05896	7.55500	99.08110			449,091,450,000,000.00	59,286,000,000	828,814,688,500
Total R208 SPOT									19,091,450,000,000.00	59,286,000,000	328,814,688,500
Total For R208									19,091,450,000,000.00	59,286,000,000	328,814,688,500
R209 On 31/03/2036 Spot Bond			9.85500	71.05355	9.82500	71.22613			331,845,047,944,500.00	642,500,765,900	1,780,999,332,000
Total R209 SPOT									1,845,047,944,500.00	642,500,765,900	780,999,332,000
Total For R209									1,845,047,944,500.00	642,500,765,900	780,999,332,000
R210 On 31/03/2028 Spot Bond			3.03500	185.78611	3.03500	185.77644			50,850,174,580,000.00	16,754,588,000	31,567,331,500
Total R210 SPOT									50,850,174,580,000.00	16,754,588,000	31,567,331,500
Total For R210									50,850,174,580,000.00	16,754,588,000	31,567,331,500
R212 On 31/01/2022 Spot Bond			2.91000	155.28935	2.91000	155.28194			167,251,997,412,000.00	57,474,913,200	61,703,071,300
Total R212 SPOT									17,251,997,412,000.00	57,474,913,200	61,703,071,300
Total For R212									17,251,997,412,000.00	57,474,913,200	61,703,071,300
R213 On 28/02/2031 Spot Bond			9.70500	82.25214	9.67000	82.44575			679,624,260,911,500.00	276,107,600,300	566,539,528,700
Total R213 SPOT									79,624,260,911,500.00	276,107,600,300	566,539,528,700
Total For R213									79,624,260,911,500.00	276,107,600,300	566,539,528,700
R214 On 28/02/2041 Spot Bond			10.01000	70.23638	9.98500	70.38269			008,697,581,888,000.00	500,369,388,800	909,764,443,700
Total R214 SPOT									18,697,581,888,000.00	500,369,388,800	909,764,443,700
Total For R214									18,697,581,888,000.00	500,369,388,800	909,764,443,700
RCG01 On 24/10/2019 Spot Bond				101.04806		101.02433			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0
RDF02U On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF05U On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF05U SPOT									0.00	0	0
Total For RDF05U									0.00	0	0
RDF06U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDF06U										0.00	0	0
RDF07I On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF07U SPOT										0.00	0	0
Total For RDF07U										0.00	0	0
RDF08I On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF08U SPOT										0.00	0	0
Total For RDF08U										0.00	0	0
RDF09I On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF09U SPOT										0.00	0	0
Total For RDF09U										0.00	0	0
RDF10I On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF10U SPOT										0.00	0	0
Total For RDF10U										0.00	0	0
RDF11I On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF11U SPOT										0.00	0	0
Total For RDF11U										0.00	0	0
RDF12I On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF12U SPOT										0.00	0	0
Total For RDF12U										0.00	0	0
RDF13I On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF13U SPOT										0.00	0	0
Total For RDF13U										0.00	0	0
RDF14I On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF14U SPOT										0.00	0	0
Total For RDF14U										0.00	0	0
RDF15I On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF15U SPOT										0.00	0	0
Total For RDF15U										0.00	0	0
RDF16I On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF16U SPOT										0.00	0	0
Total For RDF16U										0.00	0	0
RDF17I On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF17U SPOT										0.00	0	0
Total For RDF17U										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				102.59883		102.57599				0.00	0	0
Total RDFB05 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDFB05										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond				101.57898		101.55708				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				101.29940		101.27632				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				101.70501		101.68123				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				101.75991		101.73577				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				101.45633		101.43344				0.00	0	775,000,000
Total RDFB10 SPOT										0.00	0	775,000,000
Total For RDFB10										0.00	0	775,000,000
RDFB1 On 27/03/2022 Spot Bond				101.16412		101.14002				0.00	0	0
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0
RDFB1 On 27/11/2022 Spot Bond				101.88528		101.86175				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				101.44805		101.42534				0.00	0	1,860,000,000
Total RDFB13 SPOT										0.00	0	1,860,000,000
Total For RDFB13										0.00	0	1,860,000,000
RDFB1 On 12/03/2023 Spot Bond				101.50308		101.47984				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				101.56132		101.53969				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				100.33298		100.31211				0.00	0	0
Total RDFC44 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDFC44										0.00	0	0
RDFC4 On 16/10/2019 Spot Bond				100.64438		100.62159				0.00	0	0
Total RDFC45 SPOT										0.00	0	0
Total For RDFC45										0.00	0	0
RDFC4 On 15/11/2019 Spot Bond				100.10510	100.00000	100.00000				0.00	0	17,000,000,000
Total RDFC46 SPOT										0.00	0	17,000,000,000
Total For RDFC46										0.00	0	17,000,000,000
REB13I On 07/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB13U SPOT										0.00	0	0
Total For REB13U										0.00	0	0
REBC0 On 21/05/2019 Spot Bond				99.84805		99.82576				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				101.34023		101.30636				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				101.61452		101.57371				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				101.32336		101.28990				0.00	0	0
Total RED204 SPOT										0.00	0	0
Total For RED204										0.00	0	0
RED20 On 05/07/2020 Spot Bond				101.48478		101.44724				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				101.84273		101.81134				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				102.71551		102.68129				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				102.31126		102.27842				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				100.11263		100.09008				0.00	0	0
Total RED601 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RED601										0.00	0	0
RED60: On 09/03/2022 Spot Bond				100.13857		100.11082				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				99.85867		99.82987				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				101.27620		101.24141				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				100.44369		100.41274				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				101.16329		101.14002				0.00	0	0
Total REDX01 SPOT										0.00	0	0
Total For REDX01										0.00	0	0
RES02I On 02/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03I On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES34 On 25/08/2019 Spot Bond				101.91322		101.88938				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				101.79392		101.76956				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				100.56601		100.54060				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				100.19475		100.16836				0.00	0	0
Total RES38 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RES38									0.00	0	0
RES40 On 13/10/2022 Spot Bond				100.73016		100.70537			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				101.81509		101.79150			0.00	0	0
Total RES41 SPOT									0.00	0	0
Total For RES41									0.00	0	0
RES42 On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES42U SPOT									0.00	0	0
Total For RES42U									0.00	0	0
RES43 On 03/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES43U SPOT									0.00	0	0
Total For RES43U									0.00	0	0
RES44 On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES44U SPOT									0.00	0	0
Total For RES44U									0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RMBI06 SPOT									0.00	0	0
Total For RMBI06									0.00	0	0
RW21 On 21/04/2021 Spot Bond			8.97500	102.77800	8.95500	102.79676			0.00	0	0
Total RW21 SPOT									0.00	0	0
Total For RW21									0.00	0	0
RW23 On 10/12/2023 Spot Bond			10.04500	101.97919	9.99500	102.14467			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			11.25000	98.41108	11.21500	98.58115			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	112.41200	10.00000	112.38300			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				100.79159		100.76598			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				101.52062		101.49492			0.00	0	0
Total SBK18 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 SBK18									0.00	0	0
SBK19 On 24/10/2019 Spot Bond				100.54014		100.51341			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				103.76874		103.74432			0.00	0	30,000,000
Total SBK20 SPOT									0.00	0	30,000,000
Total For SBK20									0.00	0	30,000,000
SBK21 On 28/01/2020 Spot Bond				102.09651		102.07015			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				104.77733		104.75314			0.00	0	30,000,000
Total SBK22 SPOT									0.00	0	30,000,000
Total For SBK22									0.00	0	30,000,000
SBK23 On 28/05/2022 Spot Bond			10.80000	107.51620	10.75000	107.63160			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				103.38045		103.35425			0.00	0	0
Total SBK24 SPOT									0.00	0	0
Total For SBK24									0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond				105.27061		105.24493			0.00	6,000,000,000	5,020,000,000
Total SBK25 SPOT									0.00	6,000,000,000	5,020,000,000
Total For SBK25									0.00	6,000,000,000	5,020,000,000
SBK26 On 25/04/2021 Spot Bond			10.17500	105.05229	10.15500	105.06728			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				100.33182		100.30668			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				102.52680		102.50449			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			8.76500	107.22151	8.74500	107.24314		17,530,000,000,000.00	2,000,000,000	2,000,000,000	
Total SBS19 SPOT								17,530,000,000,000.00	2,000,000,000	2,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS19									17,530,000,000,000.00	2,000,000,000	2,000,000,000
SBS20 On 15/05/2026 Spot Bond			10.07000	99.86979	10.02000	100.10238			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				102.80511		102.78451			0.00	0	30,000,000
Total SBS21 SPOT									0.00	0	30,000,000
Total For SBS21									0.00	0	30,000,000
SBS24 On 24/05/2019 Spot Bond				100.22146		102.41227			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			8.03500	100.18668	8.05000	104.58213			0.00	0	3,800,000
Total SBS25 SPOT									0.00	0	3,800,000
Total For SBS25									0.00	0	3,800,000
SBS27 On 20/02/2024 Spot Bond			9.55000	104.69539	9.50000	104.87558			0.00	0	3,724,600,000
Total SBS27 SPOT									0.00	0	3,724,600,000
Total For SBS27									0.00	0	3,724,600,000
SBS29 On 12/06/2019 Spot Bond			8.07000	104.01154	8.08500	103.98069			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			10.20000	93.51166	10.15000	93.72785			0.00	0	1,000,000,000
Total SBS3 SPOT									0.00	0	1,000,000,000
Total For SBS3									0.00	0	1,000,000,000
SBS30 On 12/06/2019 Spot Bond				101.62646		101.60576			0.00	0	0
Total SBS30 SPOT									0.00	0	0
Total For SBS30									0.00	0	0
SBS31 On 12/06/2027 Spot Bond			10.28000	101.35086	10.23000	101.59908			0.00	0	808,800,000
Total SBS31 SPOT									0.00	0	808,800,000
Total For SBS31									0.00	0	808,800,000
SBS33 On 19/09/2019 Spot Bond				101.29347		101.27088			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			10.03000	101.84015	9.98000	102.03071			0.00	0	3,505,400,000
Total SBS34 SPOT									0.00	0	3,505,400,000
Total For SBS34									0.00	0	3,505,400,000
SBS36 On 29/01/2020 Spot Bond				100.69419		100.66999			0.00	0	0
Total SBS36 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			8.69000	101.51735	8.66000	101.52752			3,476,000,000,000.00	400,000,000	200,000,000
Total SBS37 SPOT									3,476,000,000,000.00	400,000,000	200,000,000
Total For SBS37									3,476,000,000,000.00	400,000,000	200,000,000
SBS38 On 29/01/2025 Spot Bond			9.91500	98.88402	9.86500	99.08080			198,300,000,000.00	20,000,000	146,000,000
Total SBS38 SPOT									198,300,000,000.00	20,000,000	146,000,000
Total For SBS38									198,300,000,000.00	20,000,000	146,000,000
SBS39 On 29/01/2030 Spot Bond			10.74000	96.19798	10.70500	96.38556			0.00	0	0
Total SBS39 SPOT									0.00	0	0
Total For SBS39									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			8.87000	99.25540	8.85000	99.28359			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				101.04467		101.02472			0.00	0	1,000,000,000
Total SBS40 SPOT									0.00	0	1,000,000,000
Total For SBS40									0.00	0	1,000,000,000
SBS41 On 12/11/2022 Spot Bond			9.26500	102.39654	9.21500	102.53740			0.00	0	0
Total SBS41 SPOT									0.00	0	0
Total For SBS41									0.00	0	0
SBS42 On 12/11/2025 Spot Bond			9.99500	103.24844	9.94500	103.47357			0.00	0	10,000,000
Total SBS42 SPOT									0.00	0	10,000,000
Total For SBS42									0.00	0	10,000,000
SBS43 On 12/11/2027 Spot Bond			10.31500	102.97284	10.26500	103.23908			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				100.19749		100.17837			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				100.99417		100.97345			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			9.29500	107.27531	9.24500	107.42667			0.00	0	0
Total SBS46 SPOT									0.00	0	0
Total For SBS46									0.00	0	0
SBS47 On 15/02/2023 Spot Bond				101.60440		101.56572			0.00	0	0
Total SBS47 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS47									0.00	0	0
SBS48 On 31/01/2020 Spot Bond				100.65841		100.63437			0.00	21,700,000,000	41,200,000,000
Total SBS48 SPOT									0.00	21,700,000,000	41,200,000,000
Total For SBS48									0.00	21,700,000,000	41,200,000,000
SBS49 On 31/01/2022 Spot Bond				101.19643		101.17192			0.00	27,000,000,000	9,000,000,000
Total SBS49 SPOT									0.00	27,000,000,000	9,000,000,000
Total For SBS49									0.00	27,000,000,000	9,000,000,000
SBS50 On 31/01/2022 Spot Bond			9.66000	102.14144	9.61000	102.25044			0.00	0	0
Total SBS50 SPOT									0.00	0	0
Total For SBS50									0.00	0	0
SBS51 On 31/01/2024 Spot Bond			10.22000	101.02161	10.17000	101.19073			0.00	0	0
Total SBS51 SPOT									0.00	0	0
Total For SBS51									0.00	0	0
SBS52 On 29/01/2030 Spot Bond				101.39815		101.37273			0.00	0	0
Total SBS52 SPOT									0.00	0	0
Total For SBS52									0.00	0	0
SBS53 On 03/05/2027 Spot Bond				102.25754		102.23288			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				101.95000		101.92847			0.00	0	0
Total SBS54 SPOT									0.00	0	0
Total For SBS54									0.00	0	0
SBS55 On 12/06/2022 Spot Bond				102.50893		102.48672			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			9.26000	102.85123	9.21000	102.97458			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				102.51530		102.49271			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				103.46777		103.44568			0.00	0	320,000,000
Total SBS58 SPOT									0.00	0	320,000,000
Total For SBS58									0.00	0	320,000,000
SBS59 On 09/10/2020 Spot Bond				100.81854		100.79551			0.00	0	0
Total SBS59 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS59									0.00	0	0
SBS60 On 18/01/2023 Spot Bond				100.64681		100.62217			0.00	0	0
Total SBS60 SPOT									0.00	0	0
Total For SBS60									0.00	0	0
SBS11 On 07/12/2023 Spot Bond			3.97000	288.06752	3.96500	288.10777		317,600,000,000.00	80,000,000	173,800,000	
Total SBS11 SPOT								317,600,000,000.00	80,000,000	173,800,000	
Total For SBSI11								317,600,000,000.00	80,000,000	173,800,000	
SBS14 On 07/12/2023 Spot Bond			4.34500	204.51457	4.34500	204.49685		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				103.81252		103.77984		0.00	0	687,600,000	
Total SBT101 SPOT								0.00	0	687,600,000	
Total For SBT101								0.00	0	687,600,000	
SBT102 On 30/09/2022 Spot Bond				102.97031		102.93722		0.00	0	1,490,000,000	
Total SBT102 SPOT								0.00	0	1,490,000,000	
Total For SBT102								0.00	0	1,490,000,000	
SBT201 On 13/02/2023 Spot Bond				102.12493		102.10110		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				101.20762		101.17271		0.00	0	0	
Total SGI004 SPOT								0.00	0	0	
Total For SGI004								0.00	0	0	
SGI005 On 10/07/2021 Spot Bond				101.20777		101.17286		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				101.08055		101.04830		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				82.63494		82.63494		0.00	0	0	
Total SHI02 SPOT								0.00	0	0	
Total For SHI02								0.00	0	0	
SHS11U On 25/11/2020 Spot Bond			10.00000	112.41200	10.00000	112.38300		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				101.37576		101.35389		0.00	0	0	
Total SLI4 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SLI4									0.00	0	0
SLRA1 On 15/08/2019 Spot Bond				99.97794		99.95564			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				99.97704		99.95407			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				99.97832		99.95663			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				99.97770		99.95534			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				99.97689		99.95351			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				99.97635		99.95270			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				99.97621		99.95251			0.00	0	0
Total SLRB3 SPOT									0.00	0	0
Total For SLRB3									0.00	0	0
SLRB4 On 15/11/2022 Spot Bond				99.97619		99.95235			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				99.97475		99.94920			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				99.97380		99.94769			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				99.97500		99.95015			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				99.97453		99.94909			0.00	0	0
Total SLRC4 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SLRC4										0.00	0	0
SNT02 On 12/04/2021 Spot Bond				102.68889		102.66442				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			10.75000	104.55304	10.70000	104.69915				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				102.73382		102.71038				0.00	0	0
Total SNT04 SPOT										0.00	0	0
Total For SNT04										0.00	0	0
SPDA1 On 21/08/2021 Spot Bond				102.64182		102.61896				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA1 On 21/08/2020 Spot Bond				102.15372		102.13122				0.00	0	0
Total SPDA11 SPOT										0.00	0	0
Total For SPDA11										0.00	0	0
SPDA1 On 21/08/2022 Spot Bond				102.03081		102.00757				0.00	0	0
Total SPDA12 SPOT										0.00	0	0
Total For SPDA12										0.00	0	0
SPDA6 On 21/08/2019 Spot Bond				102.34820		102.32687				0.00	0	0
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPDA7 On 21/08/2019 Spot Bond				102.36343		102.34168				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				102.06133		102.03659				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				102.41187		102.39011				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				101.67189		101.64676				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				100.95581		100.93011				0.00	0	0
Total SPG003 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SPG003										0.00	0	0
SPG00 On 27/09/2023 Spot Bond				101.19265		101.16787				0.00	0	0
Total SPG004 SPOT										0.00	0	0
Total For SPG004										0.00	0	0
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS039U SPOT										0.00	0	0
Total For SS039U										0.00	0	0
SS040L On 18/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS040U SPOT										0.00	0	0
Total For SS040U										0.00	0	0
SS041L On 29/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS041U SPOT										0.00	0	0
Total For SS041U										0.00	0	0
SS042L On 02/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS042U SPOT										0.00	0	0
Total For SS042U										0.00	0	0
SS043L On 04/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS043U SPOT										0.00	0	0
Total For SS043U										0.00	0	0
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS044U SPOT										0.00	0	0
Total For SS044U										0.00	0	0
SS045L On 09/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS045U SPOT										0.00	0	0
Total For SS045U										0.00	0	0
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS046U SPOT										0.00	0	0
Total For SS046U										0.00	0	0
SS047L On 15/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS047U SPOT										0.00	0	0
Total For SS047U										0.00	0	0
SS048L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS048U SPOT										0.00	0	0
Total For SS048U										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			8.37500	100.21740	8.35500	100.22109				0.00	0	0
Total SSA06 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSA06										0.00	0	0
SSN00: On 31/03/2021 Spot Bond			9.14500	95.80690	9.12500	95.82397				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			9.14500	95.80690	9.12500	95.82397				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			4.48500	121.87153	4.46500	121.99906				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			10.68000	103.20649	10.63000	103.44272				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			11.57500	71.81301	11.54000	71.96840				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				100.56346		100.53816				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				100.67801		100.65406				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN02: On 25/09/2019 Spot Bond				101.24173		101.21694				0.00	720,000,000	180,000,000
Total SSN027 SPOT										0.00	720,000,000	180,000,000
Total For SSN027										0.00	720,000,000	180,000,000
SSN02: On 07/12/2023 Spot Bond				101.92115		101.89324				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				101.42501		101.40017				0.00	936,000,000	234,000,000
Total SSN033 SPOT										0.00	936,000,000	234,000,000
Total For SSN033										0.00	936,000,000	234,000,000
SSN03: On 02/06/2020 Spot Bond				101.78942		101.76486				0.00	734,400,000	183,600,000
Total SSN034 SPOT										0.00	734,400,000	183,600,000
Total For SSN034										0.00	734,400,000	183,600,000
SSN03: On 17/11/2020 Spot Bond				99.88513		99.86168				0.00	432,000,000	108,000,000
Total SSN035 SPOT										0.00	432,000,000	108,000,000

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 SSN035									0.00	432,000,000	108,000,000
SSN03: On 01/06/2021 Spot Bond				101.89358		101.86756			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	102.85388	9.55000	102.82780			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				100.73826		100.71321			0.00	0	0
Total SSN040 SPOT									0.00	0	0
Total For SSN040									0.00	0	0
SSN04: On 13/10/2023 Spot Bond			9.90000	100.44325	9.85000	100.60735			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			4.24000	104.32715	4.20000	104.92817			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				98.37951		98.44130			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				100.35759		100.33212			0.00	0	0
Total SSN046 SPOT									0.00	0	0
Total For SSN046									0.00	0	0
SSN04: On 05/04/2027 Spot Bond				100.86236		100.83723			0.00	2,000,000,000	1,000,000,000
Total SSN047 SPOT									0.00	2,000,000,000	1,000,000,000
Total For SSN047									0.00	2,000,000,000	1,000,000,000
SSN05: On 08/12/2023 Spot Bond			3.99000	287.81843	3.98500	287.85846			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				108.95715		108.93551			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				100.43423		100.40993			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			7.62700	101.77319	7.60700	101.78823		19,067,500,000,000.00	2,500,000,000	2,500,000,000	
Total SSN053 SPOT								19,067,500,000,000.00	2,500,000,000	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 SSN053										19,067,500,000,000.00	2,500,000,000	2,500,000,000
SSN05: On 26/10/2022 Spot Bond				100.46489		100.43897				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				100.22010		100.19383				0.00	330,480,000	82,620,000
Total SSN055 SPOT										0.00	330,480,000	82,620,000
Total For SSN055										0.00	330,480,000	82,620,000
SSN05: On 19/12/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN057 SPOT										0.00	0	0
Total For SSN057										0.00	0	0
SSN05: On 19/01/2023 Spot Bond				100.61134		100.58692				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				100.89170		100.86917				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			4.25500	168.20297	4.25500	168.18868				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			4.14000	124.28452	4.12000	124.41609				0.00	0	0
Total SSN062 SPOT										0.00	0	0
Total For SSN062										0.00	0	0
SSN06: On 31/01/2038 Spot Bond			4.58000	99.31575	4.54000	99.88072				0.00	0	0
Total SSN063 SPOT										0.00	0	0
Total For SSN063										0.00	0	0
SSN06: On 31/03/2029 Spot Bond			4.39000	88.77325	4.38000	88.84632				0.00	0	0
Total SSN064 SPOT										0.00	0	0
Total For SSN064										0.00	0	0
SSN06: On 31/03/2028 Spot Bond			4.21500	168.74842	4.21500	168.73423				0.00	0	0
Total SSN065 SPOT										0.00	0	0
Total For SSN065										0.00	0	0
SSN06: On 14/05/2028 Spot Bond				100.00000		100.00000				0.00	5,500,000,000	5,500,000,000
Total SSN066 SPOT										0.00	5,500,000,000	5,500,000,000
Total For SSN066										0.00	5,500,000,000	5,500,000,000
SSN06: On 28/05/2023 Spot Bond				101.92166		101.89733				0.00	81,360,000	20,340,000
Total SSN068 SPOT										0.00	81,360,000	20,340,000

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 SSN068										0.00	81,360,000	20,340,000
SSN06: On 28/05/2023 Spot Bond				101.89824		101.87422				0.00	81,360,000	20,340,000
Total SSN069 SPOT										0.00	81,360,000	20,340,000
Total For SSN069										0.00	81,360,000	20,340,000
SSN07: On 28/02/2022 Spot Bond				101.84067		101.81739				0.00	0	0
Total SSN070 SPOT										0.00	0	0
Total For SSN070										0.00	0	0
SSN07: On 28/05/2028 Spot Bond			9.65000	102.04166	9.65000	102.01522				0.00	0	0
Total SSN071 SPOT										0.00	0	0
Total For SSN071										0.00	0	0
SSN07: On 04/06/2019 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN072 SPOT										0.00	0	0
Total For SSN072										0.00	0	0
SSN07: On 15/06/2023 Spot Bond				101.43988		101.41555				0.00	59,760,000	14,940,000
Total SSN073 SPOT										0.00	59,760,000	14,940,000
Total For SSN073										0.00	59,760,000	14,940,000
SSN07: On 15/06/2023 Spot Bond				101.41780		101.39385				0.00	59,760,000	14,940,000
Total SSN074 SPOT										0.00	59,760,000	14,940,000
Total For SSN074										0.00	59,760,000	14,940,000
SSN07: On 15/06/2028 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN075 SPOT										0.00	0	0
Total For SSN075										0.00	0	0
SSN07: On 15/06/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN076 SPOT										0.00	0	0
Total For SSN076										0.00	0	0
SSN07: On 19/06/2023 Spot Bond				101.38773		101.36344				0.00	0	0
Total SSN077 SPOT										0.00	0	0
Total For SSN077										0.00	0	0
SSN07: On 13/07/2023 Spot Bond				100.74886		100.72344				0.00	0	0
Total SSN078 SPOT										0.00	0	0
Total For SSN078										0.00	0	0
SSN07: On 31/07/2021 Spot Bond				100.31154		100.28785				0.00	0	0
Total SSN079 SPOT										0.00	0	0
Total For SSN079										0.00	0	0
SSN08: On 16/08/2020 Spot Bond				99.95609		99.93415				0.00	0	0
Total SSN080 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SSN080									0.00	0	0
SSN08 On 27/08/2024 Spot Bond				101.97591		101.95121			0.00	0	0
Total SSN081 SPOT									0.00	0	0
Total For SSN081									0.00	0	0
SSN08 On 12/09/2025 Spot Bond				101.62633		101.60110			0.00	0	0
Total SSN082 SPOT									0.00	0	0
Total For SSN082									0.00	0	0
SSN08 On 05/11/2023 Spot Bond				100.22254		100.19579			0.00	471,200,000	117,800,000
Total SSN083 SPOT									0.00	471,200,000	117,800,000
Total For SSN083									0.00	471,200,000	117,800,000
SSN08 On 07/12/2033 Spot Bond			4.02000	212.04863	4.02000	212.02755			0.00	0	0
Total SSN084 SPOT									0.00	0	0
Total For SSN084									0.00	0	0
SZ25 On 30/09/2025 Spot Bond			10.15000	95.49724	10.10000	95.70626			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				102.27007		102.24738			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			8.10000	102.74358	8.08000	102.73623			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				102.08919		102.06410			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			8.00000	106.31929	7.98000	106.32999			0.00	0	0
Total T13A12 SPOT									0.00	0	0
Total For T13A12									0.00	0	0
T13A15 On 21/08/2020 Spot Bond				102.08455		102.05951			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			8.10000	105.93142	8.08000	105.94180			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				101.88710		101.86306			0.00	0	0
Total T13A19 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 T13A19									0.00	0	0
T13A2C On 21/08/2020 Spot Bond			8.05000	104.96150	8.03000	104.97206			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				101.91933		101.89742			0.00	0	0
Total T13A21 SPOT									0.00	0	0
Total For T13A21									0.00	0	0
T14A1C On 21/11/2019 Spot Bond				102.00304		101.98014			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				102.04935		102.02588			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	105.96477	8.55000	105.94066			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				101.82866		101.80785			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				101.81477		101.79412			0.00	0	0
Total T15OM2 SPOT									0.00	0	0
Total For T15OM2									0.00	0	0
TFS12 On 20/03/2019 Spot Bond				101.24578		101.22376			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				100.87667		100.85278			0.00	0	0
Total TFS136 SPOT									0.00	0	0
Total For TFS136									0.00	0	0
TFS13 On 27/05/2019 Spot Bond				102.21910		102.19805			0.00	0	0
Total TFS139 SPOT									0.00	0	0
Total For TFS139									0.00	0	0
TFS14 On 28/10/2019 Spot Bond				100.78330		100.75974			0.00	0	0
Total TFS141 SPOT									0.00	0	0
Total For TFS141									0.00	0	0
TFS14 On 28/10/2021 Spot Bond				100.38708		100.36158			0.00	0	0
Total TFS142 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 TFS142										0.00	0	0
TFS144 On 20/03/2020 Spot Bond				101.68988		101.66829				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				101.29860		101.27542				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS147 On 12/10/2020 Spot Bond				101.00816		100.98539				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				100.83044		100.80674				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				100.32283		100.29833				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				99.96041		99.94035				0.00	0	0
Total TFS150 SPOT										0.00	0	0
Total For TFS150										0.00	0	0
TFS151 On 30/11/2020 Spot Bond				101.70103		101.67896				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TFS15z On 25/04/2019 Spot Bond				100.50204		100.50120				0.00	1,400,000,000	700,000,000
Total TFS152 SPOT										0.00	1,400,000,000	700,000,000
Total For TFS152										0.00	1,400,000,000	700,000,000
TFS15c On 06/07/2021 Spot Bond				100.78166		100.75903				0.00	0	0
Total TFS153 SPOT										0.00	0	0
Total For TFS153										0.00	0	0
TFS154 On 06/07/2023 Spot Bond				100.84660		100.82354				0.00	0	0
Total TFS154 SPOT										0.00	0	0
Total For TFS154										0.00	0	0
TFS15€ On 03/09/2021 Spot Bond				101.59291		101.57112				0.00	0	0
Total TFS155 SPOT										0.00	0	0
Total For TFS155										0.00	0	0
TFS15€ On 03/09/2023 Spot Bond				101.62623		101.60397				0.00	0	0
Total TFS156 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 TFS156										0.00	0	0
TH10A: 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
TH12A: On 21/08/2019 Spot Bond				102.00310		101.98020				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A: On 21/08/2019 Spot Bond			8.05000	102.91491	8.03000	102.90768				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A: On 21/08/2019 Spot Bond				102.04961		102.02614				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A: On 21/08/2019 Spot Bond			7.96000	102.37637	7.94000	102.36945				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A: On 21/08/2019 Spot Bond				102.04961		102.02614				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A: On 21/08/2019 Spot Bond			8.07000	102.07456	8.05000	102.06737				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				102.15424		102.12952				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				102.15424		102.12952				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				102.15424		102.12952				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				102.15424		102.12952				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				102.92599		102.90108				0.00	0	0
Total TH12C1 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 TH12C1										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				102.92599		102.90108				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				102.34023		102.31328				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				102.33791		102.31098				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				103.09556		103.05948				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				103.08839		103.05228				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				103.13865		103.10272				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				103.08162		103.04571				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				102.29253		102.26946				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			8.20000	103.93951	8.18000	103.94964				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A: On 21/08/2020 Spot Bond				103.05334		103.03133				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A: On 21/08/2020 Spot Bond			8.09000	104.69236	8.07000	104.70281				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				102.15412		102.12940				0.00	0	0
Total TH13B1 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 TH13B1										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				102.15644		102.13170				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				102.21217		102.18558				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				102.16577		102.13974				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				102.14715		102.12251				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				102.31682		102.29015				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				102.33541		102.30851				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				102.32818		102.30016				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				102.37457		102.34598				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				102.44464		102.41643				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				103.08355		103.04761				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				103.08355		103.04761				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				103.13958		103.10150				0.00	0	0
Total TH13D3 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 TH13D3										0.00	0	0
TH13D On 21/08/2020 Spot Bond				103.10483		103.06718				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				103.13000		103.09350				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				102.45001		102.42812				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				102.08188		102.05802				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A On 21/11/2021 Spot Bond			8.87500	108.03082	8.85500	108.05840				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				102.39002		102.36814				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				103.40397		103.38191				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A On 21/11/2021 Spot Bond			8.92500	105.59684	8.90500	105.62414				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				102.22360		102.19805				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B On 21/11/2021 Spot Bond				102.67406		102.64994				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B On 21/11/2021 Spot Bond				102.12602		102.10164				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14C On 21/11/2021 Spot Bond				102.33976		102.31281				0.00	0	0
Total TH14C1 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 TH14C1										0.00	0	0
TH14C: On 21/11/2021 Spot Bond				103.84901		103.82442				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C: On 21/11/2021 Spot Bond				102.26542		102.23936				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14D: On 21/11/2021 Spot Bond				103.03644		103.00106				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D: On 21/11/2021 Spot Bond				102.98768		102.95290				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D: On 21/11/2021 Spot Bond				104.16314		104.13057				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
TH15A: On 21/11/2020 Spot Bond				101.97957		101.95695				0.00	0	0
Total TH15A1 SPOT										0.00	0	0
Total For TH15A1										0.00	0	0
TH15A: On 21/11/2022 Spot Bond				102.02618		102.00300				0.00	0	0
Total TH15A2 SPOT										0.00	0	0
Total For TH15A2										0.00	0	0
TH15A: On 21/11/2022 Spot Bond			9.82000	104.71887	9.82000	104.69159				0.00	0	0
Total TH15A3 SPOT										0.00	0	0
Total For TH15A3										0.00	0	0
TH15A: On 21/11/2020 Spot Bond				101.96563		101.94318				0.00	0	0
Total TH15A4 SPOT										0.00	0	0
Total For TH15A4										0.00	0	0
TH15A: On 21/11/2022 Spot Bond				102.31213		102.28942				0.00	0	0
Total TH15A5 SPOT										0.00	0	0
Total For TH15A5										0.00	0	0
TH15B: On 21/11/2022 Spot Bond				102.07731		102.05352				0.00	0	0
Total TH15B1 SPOT										0.00	0	0
Total For TH15B1										0.00	0	0
TH15B: On 21/11/2022 Spot Bond				102.05872		102.03515				0.00	0	0
Total TH15B2 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 TH15B2									0.00	0	0
TH15C On 21/11/2022 Spot Bond				102.18654		102.16143			0.00	0	0
Total TH15C1 SPOT									0.00	0	0
Total For TH15C1									0.00	0	0
TH15C On 21/11/2022 Spot Bond				102.15401		102.12929			0.00	0	0
Total TH15C2 SPOT									0.00	0	0
Total For TH15C2									0.00	0	0
TH15D On 21/11/2022 Spot Bond				102.86256		102.82930			0.00	0	0
Total TH15D1 SPOT									0.00	0	0
Total For TH15D1									0.00	0	0
TH15D On 21/11/2022 Spot Bond				102.74643		102.71458			0.00	0	0
Total TH15D2 SPOT									0.00	0	0
Total For TH15D2									0.00	0	0
TH9A1 On 18/07/2019 Spot Bond				101.07606		101.05284			0.00	0	0
Total TH9A12 SPOT									0.00	0	0
Total For TH9A12									0.00	0	0
THE9B On 18/07/2019 Spot Bond				100.69727		100.67076			0.00	0	0
Total THE9B4 SPOT									0.00	0	0
Total For THE9B4									0.00	0	0
THE9C On 18/07/2019 Spot Bond				102.18369		102.15928			0.00	0	0
Total THE9C4 SPOT									0.00	0	0
Total For THE9C4									0.00	0	0
THE9D On 18/07/2019 Spot Bond				101.53648		101.50098			0.00	0	0
Total THE9D4 SPOT									0.00	0	0
Total For THE9D4									0.00	0	0
TL20 On 22/02/2020 Spot Bond			7.77000	102.20268	7.75000	102.20495		9,790,200,000,000.00	1,260,000,000	1,040,000,000	
Total TL20 SPOT								9,790,200,000,000.00	1,260,000,000	1,040,000,000	
Total For TL20								9,790,200,000,000.00	1,260,000,000	1,040,000,000	
TL20/R On 22/02/2020 Spot Bond			100.00000	48.79530	100.00000	48.70273		0.00	0	0	
TL20/R On 25/11/2020 Spot Bond			10.00000	112.41200	10.00000	112.38300		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				101.65426		101.63130		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TL22 SPOT										0.00	0	0
Total For TL22										0.00	0	0
TL23 On 05/09/2022 Spot Bond				101.68048		101.65682				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			9.69000	99.69382	9.64000	99.82223				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			10.20000	99.13942	10.15000	99.32399				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				101.96053		101.93607				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				100.50333		100.47836				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			10.45000	95.13589	10.40000	95.33195				0.00	0	20,000,000
Total TL28 SPOT										0.00	0	20,000,000
Total For TL28										0.00	0	20,000,000
TL29 On 24/04/2025 Spot Bond				100.51965		100.49390				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				101.10001		101.07822				0.00	0	0
Total TLC05 SPOT										0.00	0	0
Total For TLC05										0.00	0	0
TLC06 On 22/03/2019 Spot Bond				101.11114		101.09021				0.00	0	0
Total TLC06 SPOT										0.00	0	0
Total For TLC06										0.00	0	0
TN20 On 17/09/2020 Spot Bond			8.77500	104.53086	8.75500	104.54013			52,650,000,000.00		6,000,000	31,835,039,100
Total TN20 SPOT									52,650,000,000.00		6,000,000	31,835,039,100
Total For TN20									52,650,000,000.00		6,000,000	31,835,039,100
TN20/R On 17/09/2020 Spot Bond			100.00000	32.08875	100.00000	32.01695				0.00	0	0
Total TN20/R208 SPOT										0.00	0	0
Total For TN20/R208										0.00	0	0
TN20U On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TN20U SPOT										0.00	0	0
Total For TN20U										0.00	0	0
TN21U On 13/05/2021 Spot Bond			100.00000	21.46573	100.00000	21.41770				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			10.01000	103.27202	9.96000	103.44052			179,179,000,000.00		17,900,000	16,055,880,000
Total TN23 SPOT									179,179,000,000.00		17,900,000	16,055,880,000
Total For TN23									179,179,000,000.00		17,900,000	16,055,880,000
TN23/R On 06/11/2023 Spot Bond			100.00000	12.57013	100.00000	12.54200				0.00	0	0
Total TN23/R2023 SPOT										0.00	0	0
Total For TN23/R2023										0.00	0	0
TN25 On 19/08/2025 Spot Bond			10.93000	95.50097	10.91500	95.54079			10,930,000,000,000.00		1,000,000,000	26,252,891,200
Total TN25 SPOT									10,930,000,000,000.00		1,000,000,000	26,252,891,200
Total For TN25									10,930,000,000,000.00		1,000,000,000	26,252,891,200
TN25/R On 19/08/2025 Spot Bond			100.00000	11.88310	100.00000	11.85695				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			11.01000	88.13993	10.96000	88.37315				0.00	0	714,300,000
Total TN27 SPOT										0.00	0	714,300,000
Total For TN27										0.00	0	714,300,000
TN27/R On 14/11/2027 Spot Bond			100.00000	8.96164	100.00000	8.94192				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			11.52000	94.49587	11.49000	94.64978				0.00	0	13,280,000,000
Total TN30 SPOT										0.00	0	13,280,000,000
Total For TN30										0.00	0	13,280,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	119.98595	8.00000	119.96009				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			12.07000	90.94186	12.04500	91.08757				0.00	0	8,860,000,000
Total TN40 SPOT										0.00	0	8,860,000,000
Total For TN40										0.00	0	8,860,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	101.04097	10.75000	101.01192				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	112.41200	10.00000	112.38300				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA01 On 10/04/2019 Spot Bond				100.92546		100.90289				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TPDA05 On 30/11/2018 Spot Bond				101.78773		101.76619				0.00	0	0
Total TPDA06 SPOT										0.00	0	0
Total For TPDA06										0.00	0	0
TPDA06 On 30/11/2020 Spot Bond			9.18500	104.91482	9.16500	104.92594				0.00	0	0
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TRA2A1 On 14/12/2020 Spot Bond				101.49774		101.47377				0.00	0	0
Total TRA2A2 SPOT										0.00	0	0
Total For TRA2A2										0.00	0	0
TRA2A2 On 14/12/2020 Spot Bond			8.35000	106.50434	8.33000	106.51874				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2A3 On 14/12/2020 Spot Bond				101.49774		101.47377				0.00	0	0
Total TRA2A5 SPOT										0.00	0	0
Total For TRA2A5										0.00	0	0
TRA2A5 On 14/12/2020 Spot Bond			8.15000	106.93262	8.13000	106.94767				0.00	0	0
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2A6 On 14/12/2020 Spot Bond				101.60551		101.57974				0.00	0	200,000,000
Total TRA2B1 SPOT										0.00	0	200,000,000
Total For TRA2B1										0.00	0	200,000,000
TRA2B1 On 14/12/2020 Spot Bond				101.64695		101.62049				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2B2 On 14/12/2020 Spot Bond				101.82087		101.79151				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C1 On 14/12/2020 Spot Bond				101.88709		101.85662				0.00	0	0
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2C2 On 14/12/2020 Spot Bond				102.31696		102.27930				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D: On 14/12/2020 Spot Bond				102.31696		102.27930				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				100.00000		99.98035				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				99.99976		99.97809				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				99.99988		99.97762				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			9.60000	98.14300	9.55000	98.27570				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				100.00006		99.98038				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				99.99977		99.97824				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				99.99989		99.97784				0.00	0	0
Total TRA3A7 SPOT										0.00	0	0
Total For TRA3A7										0.00	0	0
TRA3B: On 14/11/2022 Spot Bond				99.99977		99.97365				0.00	0	0
Total TRA3B1 SPOT										0.00	0	0
Total For TRA3B1										0.00	0	0
TRA3B: On 14/11/2022 Spot Bond				99.99979		99.97423				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				101.47862		101.45509				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA4: On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2019 Spot Bond				101.71087		101.68753				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2019 Spot Bond				101.52280		101.49841				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				102.53930		102.51467				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2019 Spot Bond				103.46175		103.43040				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TRQ11 On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ11U SPOT										0.00	0	0
Total For TRQ11U										0.00	0	0
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ12U SPOT										0.00	0	0
Total For TRQ12U										0.00	0	0
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ13U SPOT										0.00	0	0
Total For TRQ13U										0.00	0	0
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRQ14U SPOT										0.00	0	0
Total For TRQ14U										0.00	0	0
TSE01L 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
TSE03L On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TTO01L On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TUHF0 On 26/01/2020 Spot Bond				100.53870		100.50887				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC27 On 14/11/2018 Spot Bond				101.86164		101.84118				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				101.81853		101.79809				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				101.61636		101.59590				0.00	0	0
Total TWC280 SPOT										0.00	0	0
Total For TWC280										0.00	0	0
TWC28 On 09/10/2019 Spot Bond				100.71697		100.69649				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				100.67600		100.65552				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				100.55368		100.53318				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				100.43064		100.41014				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				100.32776		100.30727				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TWC285 SPOT									0.00	0	0
Total For TWC285									0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.35300	104.85732	9.33300	104.87219			0.00	0	10,000,000
Total UG21 SPOT									0.00	0	10,000,000
Total For UG21									0.00	0	10,000,000
UG26 On 09/03/2026 Spot Bond			11.08000	103.15972	11.03000	103.37773			0.00	0	10,000,000
Total UG26 SPOT									0.00	0	10,000,000
Total For UG26									0.00	0	10,000,000
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
VCJA6U 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
VCJA7U 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
VCJB1U 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
VCJB2U 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
VCJB3U On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total 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
VCPA4L 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
VCPA5L 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
VCPA6L 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
VCPA7L 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VCPB1U SPOT										0.00	0	0
Total For VCPB1U										0.00	0	0
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB2U SPOT										0.00	0	0
Total For VCPB2U										0.00	0	0
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB3U SPOT										0.00	0	0
Total For VCPB3U										0.00	0	0
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB4U SPOT										0.00	0	0
Total For VCPB4U										0.00	0	0
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB5U SPOT										0.00	0	0
Total For VCPB5U										0.00	0	0
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB6U SPOT										0.00	0	0
Total For VCPB6U										0.00	0	0
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB7U SPOT										0.00	0	0
Total For VCPB7U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA06U SPOT										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJA08U SPOT										0.00	0	0
Total For VJA08U										0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA09U SPOT										0.00	0	0
Total For VJA09U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VKC24 On 20/02/2019 Spot Bond				99.87628		99.85514				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				101.42071		101.40042				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				101.55689		101.53356				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				101.23415		101.21040				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VKE08 SPOT										0.00	0	0
Total For VKE08										0.00	0	0
VKE09 On 08/07/2020 Spot Bond				101.40785		101.38439				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				100.90615		100.88139				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				100.56419		100.53886				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				100.43584		100.41026				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				101.86613		101.84289				0.00	0	100,000,000
Total VKE13 SPOT										0.00	0	100,000,000
Total For VKE13										0.00	0	100,000,000
VKE14 On 27/08/2023 Spot Bond				101.92582		101.90233				0.00	0	0
Total VKE14 SPOT										0.00	0	0
Total For VKE14										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA07U SPOT										0.00	0	0
Total For VPA07U										0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VPA08U SPOT										0.00	0	0
Total For VPA08U										0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA09U SPOT										0.00	0	0
Total For VPA09U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB07U SPOT										0.00	0	0
Total For VPB07U										0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB08U SPOT										0.00	0	0
Total For VPB08U										0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
VR714L On 25/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR714U SPOT										0.00	0	0
Total For VR714U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VR838U SPOT										0.00	0	0
Total For VR838U										0.00	0	0
VR839L On 28/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR839U SPOT										0.00	0	0
Total For VR839U										0.00	0	0
VRI712 On 11/12/2018 Spot Bond				101.37642		101.35556				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				101.17182		101.31000				0.00	614,500,000	614,500,000
Total WHL01 SPOT										0.00	614,500,000	614,500,000
Total For WHL01										0.00	614,500,000	614,500,000
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				100.99694		100.97369				0.00	0	0
Total WHL02 SPOT										0.00	0	0
Total For WHL02										0.00	0	0
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL02U SPOT										0.00	0	0
Total For WHL02U										0.00	0	0
WHL03 On 02/10/2023 Spot Bond				101.01917		100.99540				0.00	0	0
Total WHL03 SPOT										0.00	0	0
Total For WHL03										0.00	0	0
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL03U SPOT										0.00	0	0
Total For WHL03U										0.00	0	0
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL04U SPOT										0.00	0	0
Total For WHL04U										0.00	0	0
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL05U SPOT										0.00	0	0
Total For WHL05U										0.00	0	0
WRS2L On 25/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WRS2U SPOT										0.00	0	0
Total For WRS2U										0.00	0	0
WSP3 On 28/05/2019 Spot Bond			6.72000	105.33773	6.73500	105.31088				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total WSP3 SPOT										0.00	0	0
Total For WSP3										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			7.09000	106.88957	7.07000	106.89860				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			8.40000	105.49731	8.38000	105.51905				0.00	0	10,000,000
Total WSP5 SPOT										0.00	0	10,000,000
Total For WSP5										0.00	0	10,000,000
WSP5/f On 28/05/2021 Spot Bond			100.00000	24.70936	100.00000	24.65497				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			6.10500	94.87014	6.12000	94.84225				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										84,871,000,220,288,000.007,334,149,853,300	790,931,059,356	
Total for SPOT :										84,871,000,220,288,000.00	334,149,853,300	790,931,059,356
Total Futures										84 871 000 753 976 000.00	334,149,857,951	790,931,918,403
Total Options										0.00	0	105,060
Grand Total:										84,871,000,753,976,000.00	334,149,857,951	790,932,023,463