



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 30/01/2019

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			10.90026	78.53301	10.92923	78.36270			0.00	0	0
ES33 On 02/05/2019 Bond Future			10.99901	76.08714	11.02880	75.91468			0.00	0	350
ES33 On 01/08/2019 Bond Future			11.09899	77.55477	11.12975	77.37950			0.00	0	0
Total ES33 Future									0.00	0	350
Total For ES33									0.00	0	350
ES42 On 07/02/2019 Bond Future			11.12966	80.82888	11.16342	80.60226			0.00	0	0
ES42 On 02/05/2019 Bond Future			11.22791	77.95238	11.26267	77.72269			0.00	0	4,919
ES42 On 01/08/2019 Bond Future			11.32564	79.45639	11.36153	79.22278			0.00	0	0
Total ES42 Future									0.00	0	4,919
Total For ES42									0.00	0	4,919
I2025 On 07/02/2019 Bond Future			133.46237	133.46237	133.54604	133.54604			0.00	0	355
I2025 On 02/05/2019 Bond Future			135.77806	135.77806	135.86450	135.86450			678,890.30	5	691
I2025 On 01/08/2019 Bond Future			138.38233	138.38233	138.47127	138.47127			0.00	0	0
Total I2025 Future									678,890.30	5	1,046
Total For I2025									678,890.30	5	1,046
I2029 On 07/02/2019 Bond Future			101.41491	101.41491	101.51260	101.51260			0.00	0	80

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			102.10174	102.10174	102.20204	102.20204			0.00	0	3,020
I2029	On	01/08/2019	Bond Future			104.09527	104.09527	104.19820	104.19820			0.00	0	0
Total I2029 Future												0.00	0	3,100
Total For I2029												0.00	0	3,100
I2033	On	07/02/2019	Bond Future			103.88905	103.88905	104.01920	104.01920			12,466,686.00	120	120
I2033	On	02/05/2019	Bond Future			104.54664	104.54664	104.68001	104.68001			12,545,596.80	120	6,090
I2033	On	01/08/2019	Bond Future			106.58780	106.58780	106.72451	106.72451			0.00	0	0
Total I2033 Future												25,012,282.80	240	6,210
Total For I2033												25,012,282.80	240	6,210
I2038	On	07/02/2019	Bond Future			121.70204	121.70204	122.07383	122.07383			121,702,040.00	1,000	1,995
I2038	On	02/05/2019	Bond Future			123.81365	123.81365	124.19289	124.19289			177,920,215.05	1,437	10,004
I2038	On	01/08/2019	Bond Future			126.17851	126.17851	126.56600	126.56600			0.00	0	0
Total I2038 Future												299,622,255.05	2,437	11,999
Total For I2038												299,622,255.05	2,437	11,999
I2046	On	07/02/2019	Bond Future			115.88738	115.88738	116.32799	116.32799			0.00	0	2,393
I2046	On	02/05/2019	Bond Future			116.21249	116.21249	116.66183	116.66183			0.00	0	10,458
I2046	On	01/08/2019	Bond Future			118.48160	118.48160	118.94047	118.94047			0.00	0	0
Total I2046 Future												0.00	0	12,851
Total For I2046												0.00	0	12,851
I2050	On	07/02/2019	Bond Future			119.86247	119.86247	120.36827	120.36827			0.00	0	3,083
I2050	On	02/05/2019	Bond Future			121.94208	121.94208	122.45789	122.45789			0.00	0	10,593
I2050	On	01/08/2019	Bond Future			122.50486	122.50486	123.03146	123.03146			0.00	0	0
Total I2050 Future												0.00	0	13,676
Total For I2050												0.00	0	13,676
R186	On	07/02/2019	Bond Future			8.73067	111.41372	8.76298	111.22144		6.54	389,948,020.00	3,500	62,104
R186	On	02/05/2019	Bond Future			8.78422	113.32128	8.81776	113.12685		6.50	396,624,480.00	3,500	68,281
R186	On	01/08/2019	Bond Future			8.83082	110.20592	8.86586	110.00847		6.83	0.00	0	0
Total R186 Future												786,572,500.00	7,000	130,385
R186	On	07/02/2019	Bond Future	9.00	Call			1,464.22000	1.46422	1,626,950	6.76	0.00	0	0
R186	On	07/02/2019	Bond Future	9.00	Put			67.05000	0.06705	37,500	6.76	0.00	0	7,500
R186	On	07/02/2019	Bond Future	9.23	Put			5.19000	0.00519	1,970	7.05	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Call			0.25000	0.00025	0,230	6.12	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Put			3,414.20000	3.41420	3,221,900	6.12	0.00	0	0
R186	On	07/02/2019	Bond Future	9.10	Call			2,003.60000	2.00360	2,183,400	6.88	0.00	0	0
R186	On	07/02/2019	Bond Future	9.10	Put			23.92000	0.02392	11,440	6.88	0.00	0	1,000
R186	On	07/02/2019	Bond Future	8.21	Call			0.30000	0.00030	0,290	6.12	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Call			0.37000	0.00037	0,360	6.13	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Put			3,290.70000	3.29070	3,098,410	6.13	0.00	0	0
R186	On	07/02/2019	Bond Future	9.27	Put			3.12000	0.00312	1,100	7.10	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	07/02/2019	Bond Future	9.27	Call			2,963.71000	2.96371	3,153,970	7.10	0.00	0	1,170
R186	On	07/02/2019	Bond Future	8.30	Put			2,799.40000	2.79940	2,607,200	6.18	0.00	0	0
R186	On	07/02/2019	Bond Future	9.20	Call			2,565.63000	2.56563	2,753,410	7.01	0.00	0	3,000
R186	On	07/02/2019	Bond Future	8.50	Put			1,617.89000	1.61789	1,432,310	6.36	0.00	0	0
R186	On	07/02/2019	Bond Future	8.50	Call			40.08000	0.04008	46,780	6.36	0.00	0	1,000
R186	On	07/02/2019	Bond Future	9.50	Call			4,269.32000	4.26932	4,461,510	7.38	0.00	0	0
R186	On	07/02/2019	Bond Future	9.50	Put			0.12000	0.00012	0,030	7.38	0.00	0	5,000
R186	On	07/02/2019	Bond Future	9.90	Call			6,495.39000	6.49539	6,687,670	7.66	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Put			3,352.42000	3.35242	3,160,130	6.12	0.00	0	0
R186	On	07/02/2019	Bond Future	9.92	Call			6,605.07000	6.60507	6,797,350	7.66	0.00	0	0
R186	On	07/02/2019	Bond Future	9.92	Put			0.00000	0.00000	0,000	7.66	0.00	0	1,170
R186	On	07/02/2019	Bond Future	9.30	Call			3,134.58000	3.13458	3,325,460	7.13	0.00	0	0
R186	On	07/02/2019	Bond Future	9.30	Put			2.10000	0.00210	0,700	7.13	0.00	0	0
R186	On	07/02/2019	Bond Future	8.77	Put			436.29000	0.43629	324,150	6.56	0.00	0	0
R186	On	07/02/2019	Bond Future	8.30	Call			1.83000	0.00183	1,910	6.18	0.00	0	210
R186	On	07/02/2019	Bond Future	9.23	Call			2,736.04000	2.73604	2,925,100	7.05	0.00	0	3,000
R186	On	07/02/2019	Bond Future	9.20	Put			7.52000	0.00752	3,020	7.01	0.00	0	0
R186	On	07/02/2019	Bond Future	8.77	Call			478.00000	0.47800	558,140	6.56	0.00	0	1,170
R186	On	07/02/2019	Bond Future	9.38	Put			0.70000	0.00070	0,200	7.23	0.00	0	0
R186	On	07/02/2019	Bond Future	9.38	Call			3,589.79000	3.58979	3,781,570	7.23	0.00	0	6,000
R186	On	07/02/2019	Bond Future	9.90	Put			0.00000	0.00000	0,000	7.66	0.00	0	1,000
R186	On	02/05/2019	Bond Future	9.02	Call			2,130.00000	2.13000	2,246,870	6.51	0.00	0	0
R186	On	02/05/2019	Bond Future	9.02	Put			967.09000	0.96709	889,530	6.51	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Call			2,167.12000	2.16712	2,285,120	6.52	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Put			947.12000	0.94712	870,690	6.52	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Call			2,093.41000	2.09341	2,209,130	6.51	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Put			987.62000	0.98762	908,910	6.51	0.00	0	0
R186	On	02/05/2019	Bond Future	8.80	Put			1,506.05000	1.50605	1,402,120	6.38	0.00	0	0
R186	On	02/05/2019	Bond Future	8.80	Call			1,403.15000	1.40315	1,493,650	6.38	0.00	0	7,500
R186	On	02/05/2019	Bond Future	9.05	Call			2,241.78000	2.24178	2,362,030	6.54	0.00	0	0
R186	On	02/05/2019	Bond Future	9.05	Put			907.74000	0.90774	833,560	6.54	0.00	0	3,250
R186	On	02/05/2019	Bond Future	10.02	Call			6,779.58000	6.77958	6,961,850	7.55	0.00	0	0
R186	On	02/05/2019	Bond Future	10.02	Put			97.76000	0.09776	85,600	7.55	0.00	0	3,250
R186	On	02/05/2019	Bond Future	9.25	Put			582.62000	0.58262	528,990	6.68	0.00	0	0
R186	On	02/05/2019	Bond Future	9.25	Call			3,048.57000	3.04857	3,189,370	6.68	0.00	0	3,250
R186	On	02/05/2019	Bond Future	8.65	Put			1,977.37000	1.97737	1,855,020	6.28	0.00	0	0
R186	On	02/05/2019	Bond Future	8.65	Call			1,000.35000	1.00035	1,072,430	6.28	0.00	0	3,250
R186	On	02/05/2019	Bond Future	8.50	Put			2,537.17000	2.53717	2,397,230	6.17	0.00	0	0
R186	On	02/05/2019	Bond Future	8.50	Call			676.94000	0.67694	731,430	6.17	0.00	0	7,000
R186	On	02/05/2019	Bond Future	9.00	Put			1,008.48000	1.00848	928,630	6.50	0.00	0	0
R186	On	02/05/2019	Bond Future	9.00	Call			2,057.11000	2.05711	2,171,690	6.50	0.00	0	7,000

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/05/2019	Bond Future	9.75	Call			5,414.54000	5.41454	5,587,820	7.24	0.00	0	0
R186	On	02/05/2019	Bond Future	9.75	Put			185.81000	0.18581	164,660	7.24	0.00	0	7,000
R186	On	02/05/2019	Bond Future	9.96	Call			6,475.45000	6.47545	6,655,980	7.50	0.00	0	0
R186	On	02/05/2019	Bond Future	9.96	Put			114.23000	0.11423	100,330	7.50	9,029.70	90	90
R186	On	02/05/2019	Bond Future	9.20	Put			653.06000	0.65306	594,650	6.64	0.00	0	0
R186	On	02/05/2019	Bond Future	9.20	Call			2,837.49000	2.83749	2,973,510	6.64	535,231.80	180	90
R186	On	02/05/2019	Bond Future	8.62	Put			2,082.27000	2.08227	1,956,300	6.26	0.00	0	0
R186	On	02/05/2019	Bond Future	8.62	Call			929.34000	0.92934	997,800	6.26	89,802.00	90	90
R186	On	02/05/2019	Bond Future	8.70	Put			1,810.77000	1.81077	1,694,520	6.31	0.00	0	0
R186	On	02/05/2019	Bond Future	8.70	Call			1,126.13000	1.12613	1,204,310	6.31	0.00	0	200
R186	On	02/05/2019	Bond Future	9.30	Put			521.44000	0.52144	472,230	6.73	0.00	0	0
R186	On	02/05/2019	Bond Future	9.30	Call			3,267.95000	3.26795	3,413,170	6.73	0.00	0	200
R186	On	02/05/2019	Bond Future	10.07	Call			7,031.49000	7.03149	7,215,260	7.55	0.00	0	0
R186	On	02/05/2019	Bond Future	10.07	Put			83.50000	0.08350	72,840	7.55	0.00	0	200
R186	On	01/08/2019	Bond Future	9.52	Call			4,498.55000	4.49855	4,642,130	7.36	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Put			896.18000	0.89618	842,310	7.36	0.00	0	0
R186	On	01/08/2019	Bond Future	10.08	Call			6,993.66000	6.99366	7,161,940	8.00	0.00	0	0
R186	On	01/08/2019	Bond Future	10.08	Put			429.74000	0.42974	400,570	8.00	0.00	0	6,000
R186	On	01/08/2019	Bond Future	9.53	Call			4,541.15000	4.54115	4,685,290	7.37	0.00	0	0
R186	On	01/08/2019	Bond Future	9.53	Put			884.92000	0.88492	831,610	7.37	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Call			4,583.87000	4.58387	4,728,550	7.38	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Put			873.82000	0.87382	821,050	7.38	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Put			4,005.78000	4.00578	3,857,110	6.24	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Call			759.62000	0.75962	808,400	6.24	0.00	0	6,000
R186	On	01/08/2019	Bond Future	9.05	Put			1,655.54000	1.65554	1,569,550	6.87	0.00	0	0
R186	On	01/08/2019	Bond Future	9.05	Call			2,685.59000	2.68559	2,797,050	6.87	0.00	0	6,000
Total R186 Option												634,063.50	360	91,590
Total For R186												787,206,563.50	7,360	221,975
R197	On	07/02/2019	Bond Future			300.05242	300.05242	300.07680	300.07680			0.00	0	5
R197	On	02/05/2019	Bond Future			305.25860	305.25860	305.28621	305.28621			0.00	0	2,350
R197	On	01/08/2019	Bond Future			303.66095	303.66095	303.69109	303.69109			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			234.36662	234.36662	234.65114	234.65114			93,746,648.00	400	548
R202	On	02/05/2019	Bond Future			238.43311	238.43311	238.72483	238.72483			95,373,244.00	400	8,666
R202	On	01/08/2019	Bond Future			239.07398	239.07398	239.37295	239.37295			0.00	0	0
Total R202 Future												189,119,892.00	800	9,214
Total For R202												189,119,892.00	800	9,214
R2023	On	07/02/2019	Bond Future			7.86394	103.13813	7.89571	103.03018		2.99	8,663,602.92	84	32,000

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	02/05/2019	Bond Future			7.88556	100.97538	7.91922	100.86660		3.22	100,975,380.00	1,000	66,479
R2023	On	01/08/2019	Bond Future			7.88632	102.92280	7.92246	102.81260		3.47	0.00	0	0
Total R2023 Future												109,638,982.92	1,084	98,479
R2023	On	07/02/2019	Bond Future	10.57	Put			0.00000	0.00000	0,000	4.42	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Call			8,625.53000	8.62553	8,733,480	4.42	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Put			0.00000	0.00000	0,000	4.42	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Call			8,655.91000	8.65591	8,763,860	4.42	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Put			0.00000	0.00000	0,000	4.42	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.57	Call			8,595.14000	8.59514	8,703,090	4.42	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Put			171.91000	0.17191	151,650	3.65	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Call			1,844.99000	1.84499	1,932,660	3.62	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Put			180.40000	0.18040	159,290	3.62	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Call			1,872.31000	1.87231	1,960,410	3.63	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Put			176.10000	0.17610	155,420	3.63	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Call			1,899.74000	1.89974	1,988,260	3.65	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Call			3,316.33000	3.31633	3,407,160	4.35	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Put			274.17000	0.27417	254,800	4.35	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Call			3,342.51000	3.34251	3,433,540	4.36	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Put			271.02000	0.27102	251,850	4.36	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Call			3,290.02000	3.29002	3,380,650	4.34	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Put			277.19000	0.27719	257,620	4.34	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												109,638,982.92	1,084	98,479
R2030	On	07/02/2019	Bond Future			9.25107	91.75217	9.28348	91.54484		9.08	0.00	0	29,518
R2030	On	02/05/2019	Bond Future			9.31039	93.32316	9.34378	93.11312		9.06	0.00	0	48,227
R2030	On	01/08/2019	Bond Future			9.36789	91.11778	9.40246	90.90430		9.50	0.00	0	0
Total R2030 Future												0.00	0	77,745
R2030	On	07/02/2019	Bond Future	10.20	Put			0.02000	0.00002	0,000	10.56	0.00	0	3,960
R2030	On	07/02/2019	Bond Future	8.90	Put			2,505.49000	2.50549	2,299,250	8.65	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.90	Call			11.33000	0.01133	12,420	8.65	0.00	0	1,320
R2030	On	07/02/2019	Bond Future	9.18	Put			916.53000	0.91653	751,040	9.00	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.18	Call			252.34000	0.25234	294,180	9.00	0.00	0	3,960
R2030	On	07/02/2019	Bond Future	9.68	Call			2,505.54000	2.50554	2,702,580	9.71	0.00	0	3,960
R2030	On	07/02/2019	Bond Future	9.40	Put			239.44000	0.23944	162,340	9.27	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.40	Call			979.65000	0.97965	1,109,880	9.27	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.70	Put			3,831.52000	3.83152	3,624,160	8.39	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.70	Call			0.32000	0.00032	0,290	8.39	0.00	0	0
R2030	On	07/02/2019	Bond Future	10.20	Call			5,610.14000	5.61014	5,817,450	10.56	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Put			4,237.35000	4.23735	4,030,000	8.35	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Call			0.06000	0.00006	0,050	8.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	07/02/2019	Bond Future	8.62	Put			4,373.19000	4.37319	4,165,850	8.34	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.60	Put			43.19000	0.04319	22,730	9.57	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.60	Call			2,035.21000	2.03521	2,222,080	9.57	0.00	0	1,320
R2030	On	07/02/2019	Bond Future	9.68	Put			19.32000	0.01932	9,030	9.71	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Call			0.07000	0.00007	0,060	8.34	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Put			4,305.24000	4.30524	4,097,900	8.34	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Call			0.09000	0.00009	0,070	8.35	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Call			1,894.26000	1.89426	2,002,510	8.97	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Put			1,479.60000	1.47960	1,377,810	8.97	0.00	0	0
R2030	On	02/05/2019	Bond Future	8.90	Put			3,400.84000	3.40084	3,236,970	8.35	0.00	0	0
R2030	On	02/05/2019	Bond Future	8.90	Call			555.51000	0.55551	601,680	8.35	0.00	0	3,000
R2030	On	02/05/2019	Bond Future	10.20	Call			5,469.89000	5.46989	5,649,750	10.05	0.00	0	0
R2030	On	02/05/2019	Bond Future	10.20	Put			298.35000	0.29835	268,170	10.05	0.00	0	3,000
R2030	On	02/05/2019	Bond Future	9.40	Call			1,859.46000	1.85946	1,966,480	8.96	0.00	0	3,000
R2030	On	02/05/2019	Bond Future	9.40	Put			1,507.26000	1.50726	1,404,240	8.96	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Call			1,825.00000	1.82500	1,930,780	8.95	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Put			1,535.31000	1.53531	1,431,050	8.95	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.91	Call			4,348.08000	4.34808	4,492,210	10.00	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.91	Put			1,289.36000	1.28936	1,220,010	10.00	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Call			4,391.13000	4.39113	4,535,930	10.01	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Put			1,273.54000	1.27354	1,204,860	10.01	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Call			4,305.16000	4.30516	4,448,620	9.98	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Put			1,305.37000	1.30537	1,235,350	9.98	0.00	0	0
Total R2030 Option												0.00	0	23,520
Total For R2030												0.00	0	101,265
R2032	On	07/02/2019	Bond Future			9.48123	93.90387	9.51873	93.64407		9.90	0.00	0	21,390
R2032	On	02/05/2019	Bond Future			9.54076	91.35555	9.57932	91.09227		10.29	0.00	0	38,741
R2032	On	01/08/2019	Bond Future			9.59690	93.11773	9.63670	92.85001		10.28	0.00	0	0
Total R2032 Future												0.00	0	60,131
R2032	On	07/02/2019	Bond Future	8.81	Call			0.02000	0.00002	0,020	8.89	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Put			5,091.59000	5.09159	4,831,790	8.89	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Call			0.03000	0.00003	0,030	8.90	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Put			5,017.02000	5.01702	4,757,220	8.90	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Call			0.02000	0.00002	0,020	8.88	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Put			5,166.25000	5.16625	4,906,450	8.88	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Call			1,995.49000	1.99549	2,129,060	10.12	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Put			1,718.89000	1.71889	1,589,180	10.12	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Call			2,032.89000	2.03289	2,167,980	10.14	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Put			1,688.48000	1.68848	1,560,290	10.14	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Call			1,958.63000	1.95863	2,090,670	10.11	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	02/05/2019	Bond Future	9.61	Put			1,749.92000	1.74992	1,618,680	10.11	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Call			4,540.35000	4.54035	4,718,350	10.67	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Put			1,503.78000	1.50378	1,414,060	10.67	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Call			4,585.90000	4.58590	4,764,750	10.69	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Put			1,485.38000	1.48538	1,396,510	10.69	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Call			4,495.18000	4.49518	4,672,320	10.66	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Put			1,522.63000	1.52263	1,432,050	10.66	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	60,131
R2035	On	07/02/2019	Bond Future			9.64142	97.84226	9.66894	97.63045		10.56	3,913,690.40	40	11,417
R2035	On	02/05/2019	Bond Future			9.69912	95.01854	9.72733	94.80413		11.01	3,800,741.60	40	72,384
R2035	On	01/08/2019	Bond Future			9.75470	96.85117	9.78376	96.63317		11.02	0.00	0	0
Total R2035 Future												7,714,432.00	80	83,801
R2035	On	07/02/2019	Bond Future	8.97	Put			5,606.97000	5.60697	5,395,150	9.42	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Call			0.04000	0.00004	0,020	9.42	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Put			5,523.31000	5.52331	5,311,480	9.42	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Call			0.02000	0.00002	0,020	9.42	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Put			5,690.74000	5.69074	5,478,930	9.42	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Call			0.03000	0.00003	0,020	9.42	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Call			2,146.52000	2.14652	2,248,080	11.00	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Put			2,050.45000	2.05045	1,937,600	11.00	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Call			2,186.78000	2.18678	2,289,580	11.01	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Put			2,014.99000	2.01499	1,903,380	11.01	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Call			2,106.64000	2.10664	2,206,980	10.98	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Put			2,086.38000	2.08638	1,972,310	10.98	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Call			5,026.20000	5.02620	5,166,820	11.65	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Put			1,771.48000	1.77148	1,694,100	11.65	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Call			5,076.07000	5.07607	5,217,380	11.67	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Put			1,750.37000	1.75037	1,673,680	11.67	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Call			4,976.74000	4.97674	5,116,660	11.63	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Put			1,793.09000	1.79309	1,715,010	11.63	0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												7,714,432.00	80	83,801
R2037	On	07/02/2019	Bond Future			9.71606	90.03558	9.74343	89.82364		11.62	0.00	0	38,788
R2037	On	02/05/2019	Bond Future			9.77616	91.57717	9.80422	91.36246		11.57	0.00	0	56,904
R2037	On	01/08/2019	Bond Future			9.83593	89.08782	9.86482	88.86956		12.15	0.00	0	0
Total R2037 Future												0.00	0	95,692
R2037	On	07/02/2019	Bond Future	9.05	Put			5,614.01000	5.61401	5,402,060	10.42	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Call			0.05000	0.00005	0,030	10.43	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Put			5,529.31000	5.52931	5,317,350	10.43	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	07/02/2019	Bond Future	9.07	Call			0.06000	0.00006	0,040	10.44	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Put			5,444.73000	5.44473	5,232,770	10.44	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Call			0.04000	0.00004	0,030	10.42	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Call			2,061.16000	2.06116	2,160,980	11.29	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Put			2,093.40000	2.09340	1,978,510	11.29	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Call			2,101.09000	2.10109	2,202,160	11.30	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Put			2,056.96000	2.05696	1,943,320	11.30	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Call			2,021.63000	2.02163	2,120,200	11.28	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Put			2,130.34000	2.13034	2,014,200	11.28	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Call			4,953.09000	4.95309	5,093,940	12.54	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Put			1,761.77000	1.76177	1,684,360	12.54	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Call			5,002.87000	5.00287	5,144,420	12.56	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Put			1,740.29000	1.74029	1,663,580	12.56	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Call			4,903.48000	4.90348	5,043,610	12.53	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Put			1,783.50000	1.78350	1,705,370	12.53	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	95,692
R2040	On	07/02/2019	Bond Future			9.77597	93.42716	9.80331	93.19907		12.01	0.00	0	10,535
R2040	On	02/05/2019	Bond Future			9.83533	95.02674	9.86334	94.79570		11.97	0.00	0	20,023
R2040	On	01/08/2019	Bond Future			9.89447	92.35363	9.92330	92.11869		12.59	0.00	0	0
Total R2040 Future												0.00	0	30,558
R2040	On	07/02/2019	Bond Future	9.11	Put			6,072.17000	6.07217	5,844,070	10.72	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Call			0.04000	0.00004	0,030	10.72	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Put			5,980.17000	5.98017	5,752,070	10.72	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Call			0.05000	0.00005	0,040	10.72	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Put			5,888.31000	5.88831	5,660,210	10.72	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Call			0.03000	0.00003	0,020	10.72	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Call			2,363.14000	2.36314	2,474,730	11.81	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Put			2,144.08000	2.14408	2,024,630	11.81	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Call			2,407.31000	2.40731	2,520,240	11.83	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Put			2,106.30000	2.10630	1,988,190	11.83	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Call			2,319.19000	2.31919	2,429,450	11.80	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Put			2,182.20000	2.18220	2,061,420	11.80	0.00	0	0
R2040	On	02/05/2019	Bond Future	10.20	Put			1,201.14000	1.20114	1,120,440	12.26	0.00	0	0
R2040	On	02/05/2019	Bond Future	10.20	Call			3,907.41000	3.90741	4,057,750	12.26	0.00	0	1,150
R2040	On	02/05/2019	Bond Future	9.60	Put			3,460.59000	3.46059	3,302,070	11.29	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.60	Call			1,251.49000	1.25149	1,324,010	11.29	0.00	0	1,150
R2040	On	01/08/2019	Bond Future	10.37	Call			5,405.71000	5.40571	5,558,130	13.12	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.37	Put			1,884.54000	1.88454	1,802,020	13.12	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Call			5,459.27000	5.45927	5,612,440	13.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	01/08/2019	Bond Future	10.38	Put			1,861.77000	1.86177	1,780,000	13.13	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Call			5,352.53000	5.35253	5,504,190	13.10	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Put			1,907.81000	1.90781	1,824,530	13.10	0.00	0	0
Total R2040 Option												0.00	0	2,300
Total For R2040												0.00	0	32,858
R2044	On	07/02/2019	Bond Future			9.80074	90.54607	9.82799	90.31471		12.60	666,419,075.20	7,360	22,701
R2044	On	02/05/2019	Bond Future			9.85780	92.09635	9.88571	91.86190		12.56	629,018,070.50	6,830	33,666
R2044	On	01/08/2019	Bond Future			9.91462	89.49180	9.94331	89.25348		13.23	0.00	0	0
Total R2044 Future												1,295,437,145.70	14,190	56,367
R2044	On	07/02/2019	Bond Future	9.16	Put			5,971.75000	5.97175	5,740,370	11.24	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.17	Call			0.07000	0.00007	0,050	11.24	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.17	Put			5,877.55000	5.87755	5,646,170	11.24	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.18	Call			0.09000	0.00009	0,070	11.24	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.18	Put			5,783.51000	5.78351	5,552,130	11.24	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.16	Call			0.06000	0.00006	0,040	11.24	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.91	Put			2,195.00000	2.19500	2,073,550	12.42	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.92	Call			2,443.06000	2.44306	2,557,420	12.44	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.92	Put			2,156.42000	2.15642	2,036,330	12.44	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.90	Call			2,353.77000	2.35377	2,465,410	12.41	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.90	Put			2,234.13000	2.23413	2,111,320	12.41	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.91	Call			2,398.21000	2.39821	2,511,210	12.42	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.36	Put			6,329.58000	6.32958	6,151,270	12.23	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.39	Call			5,503.24000	5.50324	5,657,870	13.82	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.39	Put			1,926.41000	1.92641	1,842,720	13.82	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.40	Call			5,557.17000	5.55717	5,712,560	13.84	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.40	Put			1,903.06000	1.90306	1,820,130	13.84	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.38	Call			5,449.24000	5.44924	5,603,100	13.80	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.36	Call			1,266.59000	1.26659	1,326,600	12.23	0.00	0	100
R2044	On	01/08/2019	Bond Future	9.86	Put			3,670.19000	3.67019	3,539,850	13.05	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.86	Call			2,975.20000	2.97520	3,083,180	13.05	0.00	0	100
R2044	On	01/08/2019	Bond Future	10.53	Call			6,274.29000	6.27429	6,439,050	14.08	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.38	Put			1,949.82000	1.94982	1,865,360	13.80	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.53	Put			1,626.14000	1.62614	1,552,580	14.08	0.00	0	100
Total R2044 Option												0.00	0	300
Total For R2044												1,295,437,145.70	14,190	56,667
R2048	On	07/02/2019	Bond Future			9.77574	94.14321	9.81303	93.81736		12.40	1,588,760,811.96	16,876	76,086
R2048	On	02/05/2019	Bond Future			9.82746	91.31954	9.86565	90.98907		12.99	1,533,072,437.52	16,788	107,957
R2048	On	01/08/2019	Bond Future			9.87739	93.08080	9.91663	92.74457		13.06	0.00	0	0
Total R2048 Future												3,121,833,249.48	33,664	184,043
R2048	On	07/02/2019	Bond Future	9.06	Call			0.01000	0.00001	0,010	11.08	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	07/02/2019	Bond Future	9.06	Put			7,002.37000	7.00237	6,676,520	11.08	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Call			0.01000	0.00001	0,010	11.07	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Put			6,903.25000	6.90325	6,577,400	11.07	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Call			0.00000	0.00000	0,000	11.08	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Put			7,101.65000	7.10165	6,775,800	11.08	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.90	Call			2,498.01000	2.49801	2,665,180	12.83	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.90	Put			2,202.58000	2.20258	2,039,280	12.83	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.91	Call			2,544.62000	2.54462	2,713,710	12.85	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.91	Put			2,163.51000	2.16351	2,002,130	12.85	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.89	Call			2,451.81000	2.45181	2,617,070	12.82	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.89	Put			2,242.21000	2.24221	2,077,000	12.82	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.35	Call			5,563.76000	5.56376	5,784,630	13.56	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.35	Put			1,993.13000	1.99313	1,877,770	13.56	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.36	Call			5,619.00000	5.61900	5,840,940	13.58	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.36	Put			1,968.96000	1.96896	1,854,670	13.58	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.34	Call			5,508.68000	5.50868	5,728,470	13.54	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.34	Put			2,017.58000	2.01758	1,901,140	13.54	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												3,121,833,249.48	33,664	184,043
R207	On	07/02/2019	Bond Future			6.32297	101.37178	6.34579	101.35148		0.28	0.00	0	9,309
R207	On	02/05/2019	Bond Future			5.93541	103.10741	5.96455	103.08776		0.26	5,155,370.50	50	6,692
R207	On	01/08/2019	Bond Future			4.82135	101.45400	4.86522	101.43467		0.20	0.00	0	0
Total R207 Future												5,155,370.50	50	16,001
R207	On	07/02/2019	Bond Future	6.52	Call			155.01000	0.15501	175,100	0.43	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Put			0.28000	0.00028	0,070	0.43	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Call			163.79000	0.16379	183,940	0.43	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Put			0.19000	0.00019	0,040	0.43	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Call			146.26000	0.14626	166,260	0.43	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Put			0.40000	0.00040	0,100	0.43	0.00	0	0
R207	On	02/05/2019	Bond Future	7.62	Call			1,105.09000	1.10509	1,124,740	0.56	0.00	0	0
R207	On	02/05/2019	Bond Future	7.62	Put			0.00000	0.00000	0,000	0.56	0.00	0	0
R207	On	02/05/2019	Bond Future	7.63	Call			1,111.70000	1.11170	1,131,350	0.56	0.00	0	0
R207	On	02/05/2019	Bond Future	7.63	Put			0.00000	0.00000	0,000	0.56	0.00	0	0
R207	On	02/05/2019	Bond Future	7.61	Call			1,098.48000	1.09848	1,118,120	0.56	0.00	0	0
R207	On	02/05/2019	Bond Future	7.61	Put			0.01000	0.00001	0,000	0.56	0.00	0	0
R207	On	01/08/2019	Bond Future	7.34	Call			1,079.01000	1.07901	1,098,340	0.31	0.00	0	0
R207	On	01/08/2019	Bond Future	7.34	Put			0.00000	0.00000	0,000	0.31	0.00	0	0
R207	On	01/08/2019	Bond Future	7.35	Call			1,083.32000	1.08332	1,102,650	0.31	0.00	0	0
R207	On	01/08/2019	Bond Future	7.35	Put			0.00000	0.00000	0,000	0.31	0.00	0	0
R207	On	01/08/2019	Bond Future	7.33	Call			1,074.69000	1.07469	1,094,020	0.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	01/08/2019	Bond Future	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												5,155,370.50	50	16,001
R208	On	07/02/2019	Bond Future			7.01194	101.98244	7.04128	101.92550		1.10	0.00	0	4,799
R208	On	02/05/2019	Bond Future			6.94706	100.32812	6.97963	100.27121		1.24	0.00	0	13,637
R208	On	01/08/2019	Bond Future			6.80565	102.26325	6.84296	102.20592		1.30	0.00	0	0
Total R208 Future												0.00	0	18,436
R208	On	07/02/2019	Bond Future	7.06	Put			58.06000	0.05806	33,520	1.17	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Call			106.68000	0.10668	141,320	1.18	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Put			50.97000	0.05097	28,670	1.18	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Call			119.69000	0.11969	156,460	1.20	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Put			44.60000	0.04460	24,430	1.20	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Call			94.38000	0.09438	126,780	1.17	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Call			1,830.83000	1.83083	1,885,060	2.09	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Put			17.83000	0.01783	15,150	2.09	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Call			1,847.17000	1.84717	1,901,490	2.09	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Put			17.12000	0.01712	14,530	2.09	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Call			1,814.51000	1.81451	1,868,640	2.09	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Put			18.57000	0.01857	15,790	2.09	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Call			2,019.08000	2.01908	2,072,400	1.83	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Put			37.97000	0.03797	33,960	1.83	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Call			2,033.05000	2.03305	2,086,450	1.83	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Put			36.99000	0.03699	33,060	1.83	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Call			2,047.03000	2.04703	2,100,530	1.83	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Put			36.02000	0.03602	32,190	1.83	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	18,436
R209	On	07/02/2019	Bond Future			9.58547	74.50574	9.61261	74.32749		11.88	1,862,643.50	25	14,998
R209	On	02/05/2019	Bond Future			9.63772	72.63288	9.66550	72.45227		12.42	0.00	0	110,825
R209	On	01/08/2019	Bond Future			9.68700	74.03390	9.71552	73.85030		12.51	0.00	0	0
Total R209 Future												1,862,643.50	25	125,823
R209	On	07/02/2019	Bond Future	10.20	Call			3,706.68000	3.70668	3,883,390	12.75	0.00	0	0
R209	On	07/02/2019	Bond Future	10.20	Put			2.47000	0.00247	0,930	12.75	0.00	0	4,000
R209	On	07/02/2019	Bond Future	9.54	Put			812.52000	0.81252	673,740	11.56	0.00	0	0
R209	On	07/02/2019	Bond Future	9.54	Call			334.19000	0.33419	373,660	11.56	0.00	0	4,000
R209	On	07/02/2019	Bond Future	9.04	Put			3,902.16000	3.90216	3,723,840	10.77	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Put			4,542.85000	4.54285	4,364,580	10.74	0.00	0	0
R209	On	07/02/2019	Bond Future	9.04	Call			0.45000	0.00045	0,380	10.77	0.00	0	4,000
R209	On	07/02/2019	Bond Future	8.96	Call			0.09000	0.00009	0,060	10.74	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Put			4,471.25000	4.47125	4,292,970	10.74	0.00	0	0

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	07/02/2019	Bond Future	8.97	Call			0.11000	0.00011	0,080	10.74	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Put			4,399.75000	4.39975	4,221,470	10.74	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Call			0.07000	0.00007	0,050	10.74	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Call			1,843.73000	1.84373	1,929,540	12.32	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Put			1,749.72000	1.74972	1,654,920	12.32	0.00	0	0
R209	On	02/05/2019	Bond Future	9.95	Put			1,065.39000	1.06539	997,220	12.71	0.00	0	0
R209	On	02/05/2019	Bond Future	9.95	Call			2,877.48000	2.87748	2,989,920	12.71	0.00	0	760
R209	On	02/05/2019	Bond Future	9.69	Call			1,878.06000	1.87806	1,964,900	12.34	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Put			1,719.32000	1.71932	1,625,550	12.34	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Call			1,912.70000	1.91270	2,000,580	12.35	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Put			1,689.32000	1.68932	1,596,590	12.35	0.00	0	0
R209	On	02/05/2019	Bond Future	10.50	Call			5,502.51000	5.50251	5,652,730	13.90	0.00	0	0
R209	On	02/05/2019	Bond Future	10.50	Put			373.32000	0.37332	342,930	13.90	0.00	0	11,560
R209	On	02/05/2019	Bond Future	9.35	Put			2,983.89000	2.98389	2,855,130	11.78	0.00	0	0
R209	On	02/05/2019	Bond Future	9.35	Call			893.03000	0.89303	944,880	11.78	0.00	0	760
R209	On	02/05/2019	Bond Future	10.71	Call			6,583.84000	6.58384	6,742,680	14.40	0.00	0	0
R209	On	02/05/2019	Bond Future	10.71	Put			249.50000	0.24950	227,730	14.40	0.00	0	760
R209	On	01/08/2019	Bond Future	10.15	Call			4,263.96000	4.26396	4,381,750	13.12	0.00	0	0
R209	On	01/08/2019	Bond Future	10.15	Put			1,549.70000	1.54970	1,483,890	13.12	0.00	0	0
R209	On	01/08/2019	Bond Future	10.16	Call			4,306.22000	4.30622	4,424,600	13.13	0.00	0	0
R209	On	01/08/2019	Bond Future	10.16	Put			1,531.28000	1.53128	1,466,060	13.13	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Call			4,348.81000	4.34881	4,467,760	13.15	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Put			1,513.26000	1.51326	1,448,610	13.15	0.00	0	0
Total R209 Option												0.00	0	25,840
Total For R209												1,862,643.50	25	151,663
R210	On	07/02/2019	Bond Future			187.75453	187.75453	188.06613	188.06613			221,550,345.40	1,180	840
R210	On	02/05/2019	Bond Future			188.45677	188.45677	188.77549	188.77549			222,378,988.60	1,180	2,448
R210	On	01/08/2019	Bond Future			192.13651	192.13651	192.46267	192.46267			0.00	0	0
Total R210 Future												443,929,334.00	2,360	3,288
Total For R210												443,929,334.00	2,360	3,288
R212	On	07/02/2019	Bond Future			156.15209	156.15209	156.29895	156.29895			156,152,090.00	1,000	2,420
R212	On	02/05/2019	Bond Future			158.86146	158.86146	159.01236	159.01236			158,861,460.00	1,000	4,473
R212	On	01/08/2019	Bond Future			161.89195	161.89195	162.04678	162.04678			0.00	0	0
Total R212 Future												315,013,550.00	2,000	6,893
Total For R212												315,013,550.00	2,000	6,893
R213	On	07/02/2019	Bond Future			9.37115	86.27844	9.40360	86.07459		9.58	0.00	0	2,102
R213	On	02/05/2019	Bond Future			9.42578	84.20721	9.45911	84.00074		10.00	0.00	0	31,029
R213	On	01/08/2019	Bond Future			9.47732	85.83122	9.51171	85.62133		10.08	0.00	0	0
Total R213 Future												0.00	0	33,131

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	07/02/2019	Bond Future	8.69	Call			0.02000	0.00002	0,010	8.75	0.00	0	0
R213	On	07/02/2019	Bond Future	8.69	Put			4,643.31000	4.64331	4,439,450	8.75	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Call			0.02000	0.00002	0,020	8.75	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Put			4,575.86000	4.57586	4,372,010	8.75	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Call			0.01000	0.00001	0,010	8.75	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Put			4,710.82000	4.71082	4,506,970	8.75	0.00	0	0
R213	On	02/05/2019	Bond Future	9.49	Call			1,784.86000	1.78486	1,886,810	9.99	0.00	0	0
R213	On	02/05/2019	Bond Future	9.49	Put			1,594.12000	1.59412	1,489,600	9.99	0.00	0	0
R213	On	02/05/2019	Bond Future	9.50	Call			1,818.02000	1.81802	1,921,170	10.00	0.00	0	0
R213	On	02/05/2019	Bond Future	9.50	Put			1,565.66000	1.56566	1,462,340	10.00	0.00	0	0
R213	On	02/05/2019	Bond Future	9.48	Call			1,751.85000	1.75185	1,852,600	9.98	0.00	0	0
R213	On	02/05/2019	Bond Future	9.48	Put			1,622.80000	1.62280	1,517,080	9.98	0.00	0	0
R213	On	01/08/2019	Bond Future	9.99	Call			4,232.27000	4.23227	4,370,980	10.74	0.00	0	0
R213	On	01/08/2019	Bond Future	9.99	Put			1,386.01000	1.38601	1,314,830	10.74	0.00	0	0
R213	On	01/08/2019	Bond Future	10.00	Call			4,274.21000	4.27421	4,413,560	10.76	0.00	0	0
R213	On	01/08/2019	Bond Future	10.00	Put			1,369.86000	1.36986	1,299,320	10.76	0.00	0	0
R213	On	01/08/2019	Bond Future	9.98	Call			4,190.68000	4.19068	4,328,730	10.73	0.00	0	0
R213	On	01/08/2019	Bond Future	9.98	Put			1,402.57000	1.40257	1,330,730	10.73	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	33,131
R214	On	07/02/2019	Bond Future			9.75570	73.67178	9.78795	73.45132		12.75	13,260,920.40	180	4,056
R214	On	02/05/2019	Bond Future			9.80709	71.63817	9.84008	71.41469		13.34	6,447,435.30	90	27,927
R214	On	01/08/2019	Bond Future			9.85662	73.01986	9.89049	72.79250		13.40	0.00	0	0
Total R214 Future												19,708,355.70	270	31,983
R214	On	07/02/2019	Bond Future	9.04	Call			0.01000	0.00001	0,010	11.48	0.00	0	0
R214	On	07/02/2019	Bond Future	9.04	Put			5,409.47000	5.40947	5,189,010	11.48	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Call			0.02000	0.00002	0,010	11.49	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Put			5,332.88000	5.33288	5,112,410	11.49	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Call			0.01000	0.00001	0,010	11.47	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Put			5,486.19000	5.48619	5,265,730	11.47	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Call			1,988.09000	1.98809	2,098,540	13.13	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Put			1,786.38000	1.78638	1,673,350	13.13	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Call			1,916.39000	1.91639	2,024,290	13.10	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Put			1,849.41000	1.84941	1,733,830	13.10	0.00	0	0
R214	On	02/05/2019	Bond Future	9.86	Call			1,952.08000	1.95208	2,061,250	13.12	0.00	0	0
R214	On	02/05/2019	Bond Future	9.86	Put			1,817.68000	1.81768	1,703,370	13.12	0.00	0	0
R214	On	01/08/2019	Bond Future	10.33	Call			4,454.67000	4.45467	4,602,510	13.88	0.00	0	0
R214	On	01/08/2019	Bond Future	10.33	Put			1,607.87000	1.60787	1,528,350	13.88	0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Call			4,498.29000	4.49829	4,646,850	13.90	0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Put			1,588.89000	1.58889	1,510,090	13.90	0.00	0	0

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	01/08/2019	Bond Future	10.32	Call			4,411.36000	4.41136	4,558,490	13.86	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Put			1,627.25000	1.62725	1,547,020	13.86	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												19,708,355.70	270	31,983
Total for Bond												6,621,932,947.45	64,565	1,262,026
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23												0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0
Total For ES23A												0.00	0	0
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future												0.00	0	0
Total For ES26												0.00	0	0
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future												0.00	0	0
Total For ES26A												0.00	0	0
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33 Future												0.00	0	0
Total For ES33												0.00	0	0
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33A Future												0.00	0	0
Total For ES33A												0.00	0	0
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES42 Future												0.00	0	0
Total For ES42												0.00	0	0
I2025	On	31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2025 Future												0.00	0	0
Total For I2025												0.00	0	0
I2033	On	14/08/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
I2033	On	28/02/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2033 Future												0.00	0	0
Total For I2033												0.00	0	0
I2038	On	31/01/2038	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0

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/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R208 Future									0.00	0	0
Total For R209/R208									0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future									0.00	0	0
Total For R210									0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future									0.00	0	0
Total For R212									0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future									0.00	0	0
Total For R213									0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future									0.00	0	0
Total For R213/R186									0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future									0.00	0	0
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 07/02/2019 GOVI			638.72800	638.72800	637.29700	637.29700			6,387,280.00	1	46
GOVI On 02/05/2019 GOVI			649.66400	649.66400	648.21100	648.21100			0.00	0	434
GOVI On 01/08/2019 GOVI			662.19200	662.19200	660.71200	660.71200			0.00	0	0
Total GOVI Future									6,387,280.00	1	480
GOVI On 07/02/2019 GOVI	666.51	Put			292,130.00000	29.21300	277,820,000		0.00	0	0
GOVI On 07/02/2019 GOVI	666.52	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/02/2019 GOVI	666.52	Put			292,230.00000	29.22300	277,920,000		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			292,330.00000	29.23300	278,020,000		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 02/05/2019 GOVI	647.87	Call			3,410.00000	0.34100	17,940,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.87	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.88	Call			3,310.00000	0.33100	17,840,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.88	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.86	Call			3,510.00000	0.35100	18,040,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.86	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI On 01/08/2019 GOVI	638.68	Call			220,320.00000	22.03200	235,120,000		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			220,220.00000	22.02200	235,020,000		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			220,420.00000	22.04200	235,220,000		0.00	0	0
GOVI On 01/08/2019 GOVI	638.67	Put			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									6,387,280.00	1	480
Total for GOVI									6,387,280.00	1	480
AL37 On 07/02/2019 Index Future			617.42800	617.42800	616.78700	616.78700			0.00	0	0
AL37 On 02/05/2019 Index Future			627.99900	627.99900	627.34900	627.34900			0.00	0	0
AL37 On 01/08/2019 Index Future			640.10900	640.10900	639.44800	639.44800			0.00	0	0
Total AL37 Future									0.00	0	0
Total For AL37									0.00	0	0
AL7T On 07/02/2019 Index Future			712.39700	712.39700	711.11600	711.11600			0.00	0	0
AL7T On 02/05/2019 Index Future			724.59500	724.59500	723.29300	723.29300			0.00	0	0
AL7T On 01/08/2019 Index Future			738.56800	738.56800	737.24300	737.24300			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			645.16400	645.16400	643.76500	643.76500		193,549,200.00		30	366
ALBI On 02/05/2019 Index Future			656.21000	656.21000	654.78900	654.78900		196,863,000.00		30	751
ALBI On 01/08/2019 Index Future			668.86400	668.86400	667.41700	667.41700		0.00		0	0
Total ALBI Future								390,412,200.00		60	1,117
Total For ALBI								390,412,200.00		60	1,117
IGOV On 07/02/2019 Index Future			256.23700	256.23700	256.63900	256.63900		38,435,550.00		15	90
IGOV On 02/05/2019 Index Future			260.68300	260.68300	261.09300	261.09300		39,102,450.00		15	730
IGOV On 01/08/2019 Index Future			265.77200	265.77200	266.19100	266.19100		0.00		0	0
Total IGOV Future								77,538,000.00		30	820
Total For IGOV								77,538,000.00		30	820
Total for Index								467,950,200.00		90	1,937
JIBAR f On 20/03/2019 Jibar Future			7.01000	92.99000	7.01000	92.99000		0.00		0	0
JIBAR f On 19/06/2019 Jibar Future			7.03000	92.97000	7.03000	92.97000		0.00		0	0
Total Jibar Future								0.00		0	0
Total For JIBAR FUTURE								0.00		0	0
Total for Jibar								0.00		0	0
5Y STN On 21/12/2021 Interest Rate Swap			96.62000	96.62000	96.67000	96.67000		0.00		0	51
Total 5Y STND Future								0.00		0	51
Total For 5Y STND								0.00		0	51

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total for Interest Rate Swap										0.00	0	51
Total for Derivatives :										7,096,270,427.45	64,656	1,264,494
AA05 On 22/03/2019 Spot Bond			8.07000	103.58153	8.07000	103.51357				0.00	0	0
Total AA05 SPOT										0.00	0	0
Total For AA05										0.00	0	0
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	99.70434				0.00	0	0
Total AA06 SPOT										0.00	0	0
Total For AA06										0.00	0	0
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AA06/JIBAR SPOT										0.00	0	0
Total For AA06/JIBAR										0.00	0	0
AA07 On 15/04/2021 Spot Bond			8.84500	104.15598	8.84500	104.08170				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	103.22400	10.00000	103.14300				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB014L On 19/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 19/11/2019 Spot Bond			10.84000	102.26610	10.84000	102.17667				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	104.77573	11.37000	104.67975				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AB020L On 03/09/2022 Spot Bond			11.81000	105.00250	11.81000	104.90270				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	29.38005	100.00000	29.18326				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	28.22000	100.00000	28.03405				0.00	0	0
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB030U SPOT										0.00	0	0
Total For AB030U										0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB031U SPOT										0.00	0	0
Total For AB031U										0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB032U SPOT										0.00	0	0
Total For AB032U										0.00	0	0
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB033U SPOT										0.00	0	0
Total For AB033U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABC12: On 25/11/2020 Spot Bond			10.00000	103.63900	10.00000	103.55800			0.00	0	0
Total ABC1234/R2022 SPOT									0.00	0	0
Total For ABC1234/R2022									0.00	0	0
ABCPI3: On 07/12/2023 Spot Bond			4.81500	4.81500	4.81500	275.72558			0.00	0	0
Total ABCPI3 SPOT									0.00	0	0
Total For ABCPI3									0.00	0	0
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABF19U SPOT									0.00	0	0
Total For ABF19U									0.00	0	0
ABFN08: On 17/03/2020 Spot Bond					0.00000	101.93138			0.00	0	0
Total ABFN08 SPOT									0.00	0	0
Total For ABFN08									0.00	0	0
ABFN09: On 17/03/2026 Spot Bond					0.00000	101.23399			0.00	0	0
Total ABFN09 SPOT									0.00	0	0
Total For ABFN09									0.00	0	0
ABFN10: On 28/10/2019 Spot Bond					0.00000	100.21574			0.00	0	0
Total ABFN10 SPOT									0.00	0	0
Total For ABFN10									0.00	0	0
ABFN12: On 09/04/2019 Spot Bond					0.00000	100.60541			0.00	0	500,000,000
Total ABFN12 SPOT									0.00	0	500,000,000
Total For ABFN12									0.00	0	500,000,000
ABFN13: On 14/05/2020 Spot Bond					0.00000	102.42279			0.00	573,400,000	3,573,400,000
Total ABFN13 SPOT									0.00	573,400,000	3,573,400,000
Total For ABFN13									0.00	573,400,000	3,573,400,000
ABFN14: On 14/05/2022 Spot Bond					0.00000	101.88697			0.00	0	0
Total ABFN14 SPOT									0.00	0	0
Total For ABFN14									0.00	0	0
ABFN15: On 11/11/2020 Spot Bond					0.00000	100.49835			0.00	0	0
Total ABFN15 SPOT									0.00	0	0
Total For ABFN15									0.00	0	0
ABFN16: On 11/11/2022 Spot Bond					0.00000	101.05210			0.00	0	0
Total ABFN16 SPOT									0.00	0	0
Total For ABFN16									0.00	0	0
ABFN17: On 17/05/2019 Spot Bond					0.00000	101.75536			0.00	0	0
Total ABFN17 SPOT									0.00	0	0
Total For ABFN17									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN1: On 26/09/2023 Spot Bond					0.00000	102.71539				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN2: On 30/05/2020 Spot Bond					0.00000	101.87765				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN2: On 30/05/2022 Spot Bond					0.00000	102.72612				0.00	0	0
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN2: On 30/05/2024 Spot Bond					0.00000	103.03393				0.00	0	0
Total ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0
ABFN2: On 25/05/2027 Spot Bond					0.00000	104.11495				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					0.00000	100.58138				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					0.00000	100.36569				0.00	0	0
Total ABFN25 SPOT										0.00	0	0
Total For ABFN25										0.00	0	0
ABFN2: On 17/10/2029 Spot Bond					0.00000	101.37339				0.00	0	0
Total ABFN26 SPOT										0.00	0	0
Total For ABFN26										0.00	0	0
ABFN2: On 29/08/2021 Spot Bond					0.00000	101.45552				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					0.00000	101.49912				0.00	0	0
Total ABFN28 SPOT										0.00	0	0
Total For ABFN28										0.00	0	0
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.52520				0.00	0	0
Total ABFN29 SPOT										0.00	0	0
Total For ABFN29										0.00	0	0
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.55996				0.00	0	0
Total ABFN30 SPOT										0.00	0	0
Total For ABFN30										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN3 On 15/11/2021 Spot Bond					0.00000	101.73960			0.00	0	0
Total ABFN31 SPOT									0.00	0	0
Total For ABFN31									0.00	0	0
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.79285			0.00	0	6,500,000,000
Total ABFN32 SPOT									0.00	0	6,500,000,000
Total For ABFN32									0.00	0	6,500,000,000
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.80344			0.00	0	0
Total ABFN33 SPOT									0.00	0	0
Total For ABFN33									0.00	0	0
ABK10 On 14/02/2020 Spot Bond					0.00000	103.49213			0.00	0	0
Total ABK10 SPOT									0.00	0	0
Total For ABK10									0.00	0	0
ABK11 On 20/05/2019 Spot Bond					0.00000	102.07919			0.00	0	0
Total ABK11 SPOT									0.00	0	0
Total For ABK11									0.00	0	0
ABK12 On 20/05/2022 Spot Bond					0.00000	99.52589			0.00	0	664,000,000
Total ABK12 SPOT									0.00	0	664,000,000
Total For ABK12									0.00	0	664,000,000
ABK6 On 05/06/2020 Spot Bond					0.00000	101.54142			0.00	0	0
Total ABK6 SPOT									0.00	0	0
Total For ABK6									0.00	0	0
ABK7 On 03/06/2019 Spot Bond					0.00000	101.18095			0.00	0	0
Total ABK7 SPOT									0.00	0	0
Total For ABK7									0.00	0	0
ABK8 On 03/06/2021 Spot Bond					0.00000	100.87653			0.00	0	0
Total ABK8 SPOT									0.00	0	0
Total For ABK8									0.00	0	0
ABK9 On 18/11/2019 Spot Bond					0.00000	101.81694			0.00	0	0
Total ABK9 SPOT									0.00	0	0
Total For ABK9									0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			6.26000	6.26000	6.26000	143.91362			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	43.38617	100.00000	43.08874			0.00	0	0
Total ABKI02/R212 SPOT									0.00	0	0
Total For ABKI02/R212									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABKI03 On 13/10/2021 Spot Bond			6.60000	6.60000	6.60000	126.88033				0.00	0	0
Total ABKI03 SPOT										0.00	0	0
Total For ABKI03										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	17.60395	100.00000	17.48325				0.00	0	0
Total ABKI03/R212 SPOT										0.00	0	0
Total For ABKI03/R212										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			9.25000	9.25000	9.25000	117.15910				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	11.02347	100.00000	10.94750				0.00	0	0
Total ABKI04/I2025 SPOT										0.00	0	0
Total For ABKI04/I2025										0.00	0	0
ABKS1 On 05/04/2021 Spot Bond					0.00000	91.58017				0.00	0	5,716,954,157
Total ABKS1 SPOT										0.00	0	5,716,954,157
Total For ABKS1										0.00	0	5,716,954,157
ABN05 On 18/04/2021 Spot Bond			4.12500	197.85229	4.12500	197.74699				0.00	0	0
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			3.95000	3.95000	3.95000	126.38866				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			3.84000	3.84000	3.84000	176.92910				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			3.75000	3.75000	3.75000	218.54978				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			9.50000	9.50000	9.50000	97.48491				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			10.16000	10.16000	10.16000	103.00311				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			8.22000	8.22000	8.22000	99.42945				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN87 On 21/12/2026 Spot Bond			10.70500	10.70500	10.70500	100.11391			0.00	0	0
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABN92 On 31/01/2019 Spot Bond					0.00000	0.00000			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			8.24500	105.35222	8.24500	105.28209			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			7.82500	103.78334	7.82500	103.71734			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	102.14237	9.20000	102.06626			0.00	0	0
Total ABS12/R207 SPOT									0.00	0	0
Total For ABS12/R207									0.00	0	0
ABS13 On 14/05/2022 Spot Bond			8.92500	104.25456	8.92500	104.17915			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			8.05500	104.17198	8.05500	104.10383			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			8.78000	105.36775	8.78000	105.29275			0.00	0	0
Total ABS15 SPOT									0.00	0	0
Total For ABS15									0.00	0	0
ABS16 On 11/11/2025 Spot Bond			9.44500	107.08187	9.44500	107.00001			0.00	0	0
Total ABS16 SPOT									0.00	0	0
Total For ABS16									0.00	0	0
ABS17 On 11/11/2027 Spot Bond			9.75500	107.57207	9.75500	107.48719			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			9.35000	105.34881	9.35000	105.26905			0.00	0	0
Total ABS18 SPOT									0.00	0	0
Total For ABS18									0.00	0	0
ABS6 On 01/06/2020 Spot Bond			8.63000	100.91807	8.63000	100.84783			0.00	0	8,000,000,000
Total ABS6 SPOT									0.00	0	8,000,000,000
Total For ABS6									0.00	0	8,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS7 On 11/09/2026 Spot Bond			9.81500	98.18540	9.81500	98.10747			0.00	0	3,560,000,000
Total ABS7 SPOT									0.00	0	3,560,000,000
Total For ABS7									0.00	0	3,560,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	12.39715	100.00000	12.31412			0.00	0	0
Total ABS7/R186 SPOT									0.00	0	0
Total For ABS7/R186									0.00	0	0
ABSI2 On 07/12/2023 Spot Bond			3.84500	3.84500	3.84500	287.22042			0.00	0	0
Total ABSI2 SPOT									0.00	0	0
Total For ABSI2									0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			3.30000	153.81918	3.30000	153.74733			0.00	0	0
Total ABSI4 SPOT									0.00	0	0
Total For ABSI4									0.00	0	0
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT01U SPOT									0.00	0	0
Total For ABT01U									0.00	0	0
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT02U SPOT									0.00	0	0
Total For ABT02U									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ACIF1U SPOT									0.00	0	0
Total For ACIF1U									0.00	0	0
ACL08€ On 25/11/2020 Spot Bond			10.00000	103.63900	10.00000	103.55800			0.00	0	0
Total ACL089/JIBAR SPOT									0.00	0	0
Total For ACL089/JIBAR									0.00	0	0
ACL09γ On 20/12/2025 Spot Bond					0.00000	90.41691			0.00	0	0
Total ACL097 SPOT									0.00	0	0
Total For ACL097									0.00	0	0
ACL09€ On 20/12/2025 Spot Bond					0.00000	89.47922			0.00	0	0
Total ACL098 SPOT									0.00	0	0
Total For ACL098									0.00	0	0
ACL10α On 20/12/2019 Spot Bond			7.97500	7.97500	7.97500	102.89388			0.00	0	0
Total ACL104 SPOT									0.00	0	0
Total For ACL104									0.00	0	0
ACL12γ On 20/09/2021 Spot Bond					0.00000	227.69944			0.00	0	0
Total ACL127 SPOT									0.00	0	0
Total For ACL127									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL12€ On 20/09/2021 Spot Bond					0.00000	227.76167				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond					0.00000	101.11025				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL14€ On 25/11/2020 Spot Bond			10.00000	103.63900	10.00000	103.55800				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL14€ On 20/12/2021 Spot Bond					0.00000	101.11376				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL16€ On 20/06/2019 Spot Bond			8.61000	8.61000	8.61000	101.56966				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL17€ On 20/06/2019 Spot Bond					0.00000	101.11047				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL17€ On 20/06/2019 Spot Bond					0.00000	101.05225				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL18€ On 20/06/2019 Spot Bond					0.00000	101.46937				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL18€ On 20/09/2022 Spot Bond					0.00000	101.10444				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL18€ On 20/09/2020 Spot Bond					0.00000	101.75158				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL18€ On 20/09/2020 Spot Bond					0.00000	101.13339				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL19€ On 20/09/2022 Spot Bond					0.00000	101.13699				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL194 On 20/09/2022 Spot Bond					0.00000	101.13699				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL201 On 20/12/2022 Spot Bond					0.00000	101.15678				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond					0.00000	101.15678				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond					0.00000	153.67471				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond					0.00000	156.38453				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL214 On 20/09/2020 Spot Bond					0.00000	96.89612				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL217 On 20/12/2023 Spot Bond					0.00000	101.09981				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond					0.00000	99.75879				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL220 On 26/01/2021 Spot Bond					0.00000	100.10277				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond					0.00000	101.09513				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond					0.00000	101.07769				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
AECI01 On 11/09/2021 Spot Bond					0.00000	101.34172				0.00	0	0
Total AECI01 SPOT										0.00	0	0
Total For AECI01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AECI02 On 11/09/2023 Spot Bond					0.00000	101.76398			0.00	0	500,000,000
Total AECI02 SPOT									0.00	0	500,000,000
Total For AECI02									0.00	0	500,000,000
AECI03 On 21/11/2022 Spot Bond					0.00000	101.68725			0.00	0	0
Total AECI03 SPOT									0.00	0	0
Total For AECI03									0.00	0	0
AECI04 On 21/11/2023 Spot Bond					0.00000	101.69707			0.00	0	0
Total AECI04 SPOT									0.00	0	0
Total For AECI04									0.00	0	0
AGL01 On 29/11/2023 Spot Bond					0.00000	101.72298			0.00	0	0
Total AGL01 SPOT									0.00	0	0
Total For AGL01									0.00	0	0
AGT01 On 10/10/2023 Spot Bond					0.00000	100.89701			0.00	0	0
Total AGT01 SPOT									0.00	0	0
Total For AGT01									0.00	0	0
AHF2A: On 18/07/2021 Spot Bond					0.00000	100.34127			0.00	0	0
Total AHF2A3 SPOT									0.00	0	0
Total For AHF2A3									0.00	0	0
AHF2B: On 18/07/2021 Spot Bond					0.00000	100.00693			0.00	0	0
Total AHF2B3 SPOT									0.00	0	0
Total For AHF2B3									0.00	0	0
AHF2C: On 18/07/2021 Spot Bond					0.00000	100.04451			0.00	0	0
Total AHF2C3 SPOT									0.00	0	0
Total For AHF2C3									0.00	0	0
AHF3A: On 18/04/2019 Spot Bond					0.00000	100.49594			0.00	0	0
Total AHF3A3 SPOT									0.00	0	0
Total For AHF3A3									0.00	0	0
AHF3A: On 18/04/2019 Spot Bond					0.00000	100.33578			0.00	0	0
Total AHF3A4 SPOT									0.00	0	0
Total For AHF3A4									0.00	0	0
AHF3B: On 18/04/2019 Spot Bond					0.00000	100.42987			0.00	0	0
Total AHF3B2 SPOT									0.00	0	0
Total For AHF3B2									0.00	0	0
AHF3B: On 18/04/2019 Spot Bond					0.00000	100.41108			0.00	0	0
Total AHF3B3 SPOT									0.00	0	0
Total For AHF3B3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF3C: On 18/04/2019 Spot Bond					0.00000	100.56460			0.00	0	0
Total AHF3C2 SPOT									0.00	0	0
Total For AHF3C2									0.00	0	0
AHF3C: On 18/04/2019 Spot Bond					0.00000	100.50857			0.00	0	0
Total AHF3C3 SPOT									0.00	0	0
Total For AHF3C3									0.00	0	0
AHF5A: On 21/08/2021 Spot Bond					0.00000	101.67540			0.00	0	0
Total AHF5A1 SPOT									0.00	0	0
Total For AHF5A1									0.00	0	0
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.72460			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			10.10000	103.35089	10.10000	103.60713			0.00	0	0
Total AHF5A3 SPOT									0.00	0	0
Total For AHF5A3									0.00	0	0
AHF5B: On 21/08/2023 Spot Bond					0.00000	101.78349			0.00	0	0
Total AHF5B1 SPOT									0.00	0	0
Total For AHF5B1									0.00	0	0
AHF5C: On 21/08/2023 Spot Bond					0.00000	101.86200			0.00	0	0
Total AHF5C1 SPOT									0.00	0	0
Total For AHF5C1									0.00	0	0
AHF5D: On 21/08/2023 Spot Bond					0.00000	102.41107			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	0
Total AHY2U SPOT									0.00	0	0
Total For AHY2U									0.00	0	0
AIG2U: On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		477,564,394,600,000.00	14,775,643,946	14,775,643,946	
Total AIG2U SPOT								'7,564,394,600,000.00	14,775,643,946	14,775,643,946	
Total For AIG2U								'7,564,394,600,000.00	14,775,643,946	14,775,643,946	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR01 On 15/03/2019 Spot Bond			7.90000	103.41704	7.90000	103.35050			0.00	0	0
Total AIR01 SPOT									0.00	0	0
Total For AIR01									0.00	0	0
AIR02 On 30/04/2023 Spot Bond			9.50500	110.51693	9.50500	110.43238			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			9.29000	101.52275	9.29000	101.44638			0.00	0	0
Total AIR04 SPOT									0.00	0	0
Total For AIR04									0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIR04U SPOT									0.00	0	0
Total For AIR04U									0.00	0	0
AIR05 On 29/05/2030 Spot Bond			10.95500	95.71022	10.95500	95.62566			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			4.15000	177.91392	4.15000	177.81888			0.00	0	0
Total AIRL01 SPOT									0.00	0	0
Total For AIRL01									0.00	0	0
APF01L On 31/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total APF01U SPOT									0.00	0	0
Total For APF01U									0.00	0	0
APF02 On 26/09/2019 Spot Bond					0.00000	101.44111			0.00	0	0
Total APF02 SPOT									0.00	0	0
Total For APF02									0.00	0	0
APF04 On 21/10/2021 Spot Bond					0.00000	100.28630			0.00	0	0
Total APF04 SPOT									0.00	0	0
Total For APF04									0.00	0	0
APF05 On 24/08/2020 Spot Bond					0.00000	101.67087			0.00	0	0
Total APF05 SPOT									0.00	0	0
Total For APF05									0.00	0	0
APF06 On 24/08/2022 Spot Bond					0.00000	102.37842			0.00	0	0
Total APF06 SPOT									0.00	0	0
Total For APF06									0.00	0	0
APF07 On 25/06/2023 Spot Bond					0.00000	100.92143			0.00	0	0
Total APF07 SPOT									0.00	0	0
Total For APF07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
APF08 On 24/07/2021 Spot Bond					0.00000	100.19850			0.00	0	50,000,000
Total APF08 SPOT									0.00	0	50,000,000
Total For APF08									0.00	0	50,000,000
APF09 On 24/07/2023 Spot Bond					0.00000	100.20360			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	5,000,000,000
Total AS126U SPOT									0.00	0	5,000,000,000
Total For AS126U									0.00	0	5,000,000,000
AS127L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	5,000,000,000
Total AS127U SPOT									0.00	0	5,000,000,000
Total For AS127U									0.00	0	5,000,000,000
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS133U SPOT									0.00	0	0
Total For AS133U									0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS139U SPOT									0.00	0	0
Total For AS139U									0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS167U SPOT									0.00	0	0
Total For AS167U									0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS168U SPOT									0.00	0	0
Total For AS168U									0.00	0	0
AS180L On 09/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS180U SPOT									0.00	0	0
Total For AS180U									0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS221U SPOT									0.00	0	0
Total For AS221U									0.00	0	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS224U SPOT									0.00	0	0
Total For AS224U									0.00	0	0
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS248U SPOT									0.00	0	0
Total For AS248U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
AS308L On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00	5,000,000,000	5,000,000,000	
Total AS308U SPOT								10,000,000,000,000.00	5,000,000,000	5,000,000,000	
Total For AS308U								10,000,000,000,000.00	5,000,000,000	5,000,000,000	
ASN011 On 20/03/2019 Spot Bond					0.00000	101.05232			0.00	0	0
Total ASN011 SPOT									0.00	0	0
Total For ASN011									0.00	0	0
ASN014 On 20/03/2019 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN014 SPOT									0.00	0	0
Total For ASN014									0.00	0	0
ASN022 On 07/12/2033 Spot Bond			4.00000	236.88632	4.00000	236.76262			0.00	0	0
Total ASN022 SPOT									0.00	0	0
Total For ASN022									0.00	0	0
ASN028 On 20/06/2019 Spot Bond					0.00000	101.28448			0.00	0	0
Total ASN028 SPOT									0.00	0	0
Total For ASN028									0.00	0	0
ASN034 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
ASN036 On 10/11/2019 Spot Bond					0.00000	98.33630			0.00	0	0
Total ASN036 SPOT									0.00	0	0
Total For ASN036									0.00	0	0
ASN037 On 07/12/2033 Spot Bond			4.01500	212.17760	4.01500	212.06657			0.00	0	0
Total ASN037 SPOT									0.00	0	0
Total For ASN037									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN04: On 21/11/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN05: On 22/04/2020 Spot Bond					0.00000	100.25818				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05: On 28/04/2020 Spot Bond					0.00000	100.10067				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06: On 30/04/2020 Spot Bond					0.00000	100.04680				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06: On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06: On 07/02/2020 Spot Bond					0.00000	99.86151				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07: On 20/06/2020 Spot Bond					0.00000	101.23903				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08: On 20/09/2020 Spot Bond					0.00000	101.06365				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08: On 20/06/2020 Spot Bond					0.00000	102.31060				0.00	0	0
Total ASN083 SPOT										0.00	0	0
Total For ASN083										0.00	0	0
ASN08: On 03/09/2020 Spot Bond					0.00000	101.67549				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08: On 01/10/2020 Spot Bond					0.00000	103.52387				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN09: On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN09: On 21/10/2020 Spot Bond					0.00000	100.27744				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN09: On 10/11/2020 Spot Bond					0.00000	99.76274				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN09: On 20/12/2020 Spot Bond					0.00000	84.94924				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111: On 02/12/2020 Spot Bond					0.00000	101.52897				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN113: On 07/03/2021 Spot Bond					0.00000	101.41267				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN115: On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN121: On 20/12/2020 Spot Bond					0.00000	101.38871				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN125: On 20/03/2019 Spot Bond					0.00000	101.07271				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN128: On 24/02/2019 Spot Bond					0.00000	101.69081				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN129: On 24/02/2019 Spot Bond					0.00000	101.67745				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN130: On 24/02/2019 Spot Bond					0.00000	101.66344				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN131: On 03/03/2019 Spot Bond					0.00000	101.51268				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN13: On 03/03/2019 Spot Bond					0.00000	101.50044				0.00	0	0
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN13: On 20/12/2020 Spot Bond					0.00000	101.37712				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN13: On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN13: On 31/01/2022 Spot Bond			4.03000	150.66797	4.03000	150.58865				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN14: On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14: On 20/06/2020 Spot Bond					0.00000	102.76838				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14: On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14: On 20/06/2021 Spot Bond					0.00000	80.76339				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	95.52250				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	99.92793				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN14: On 31/01/2022 Spot Bond			4.07500	150.47625	4.07500	150.39648				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN15: On 31/05/2021 Spot Bond					0.00000	115.22684				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN15: On 02/06/2021 Spot Bond					0.00000	101.56163				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN15: On 31/03/2028 Spot Bond			4.74000	164.91816	4.74000	164.82220				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN16: On 08/08/2021 Spot Bond					0.00000	99.83033				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN16: On 19/08/2021 Spot Bond					0.00000	101.83371				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN16: On 20/06/2021 Spot Bond					0.00000	102.08823				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17: On 02/12/2019 Spot Bond					0.00000	101.46380				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN17(On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17(On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN18(On 20/06/2022 Spot Bond					0.00000	101.21726				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN19(On 12/06/2020 Spot Bond					0.00000	101.23927				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN19(On 30/06/2022 Spot Bond					0.00000	100.83147				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			4.36000	102.84913	4.36000	102.79224				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN19(On 20/06/2022 Spot Bond					0.00000	101.04051				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN20(On 20/06/2022 Spot Bond					0.00000	101.05005				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN20(On 20/06/2022 Spot Bond					0.00000	101.11614				0.00	130,000,000	65,000,000
Total ASN204 SPOT										0.00	130,000,000	65,000,000
Total For ASN204										0.00	130,000,000	65,000,000
ASN20(On 24/08/2021 Spot Bond					0.00000	101.95551				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN20(On 24/08/2025 Spot Bond					0.00000	102.12831				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN21(On 28/08/2020 Spot Bond					0.00000	101.55976				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN21: On 29/08/2022 Spot Bond					0.00000	101.61241				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN23: On 28/05/2019 Spot Bond			8.56000	8.56000	8.56000	101.53062				0.00	0	0
Total ASN232 SPOT										0.00	0	0
Total For ASN232										0.00	0	0
ASN24: On 07/03/2019 Spot Bond					0.00000	101.32158				0.00	0	0
Total ASN243 SPOT										0.00	0	0
Total For ASN243										0.00	0	0
ASN25: On 29/05/2021 Spot Bond					0.00000	101.52519				0.00	0	0
Total ASN255 SPOT										0.00	0	0
Total For ASN255										0.00	0	0
ASN26: On 20/06/2023 Spot Bond					0.00000	101.21494				0.00	0	50,000,000
Total ASN264 SPOT										0.00	0	50,000,000
Total For ASN264										0.00	0	50,000,000
ASN27: On 20/06/2023 Spot Bond					0.00000	101.04633				0.00	0	0
Total ASN274 SPOT										0.00	0	0
Total For ASN274										0.00	0	0
ASN27: On 08/08/2019 Spot Bond					0.00000	99.85424				0.00	0	0
Total ASN277 SPOT										0.00	0	0
Total For ASN277										0.00	0	0
ASN27: On 15/08/2023 Spot Bond					0.00000	101.92068				0.00	0	0
Total ASN278 SPOT										0.00	0	0
Total For ASN278										0.00	0	0
ASN27: On 20/08/2048 Spot Bond					0.00000	101.83241				0.00	0	0
Total ASN279 SPOT										0.00	0	0
Total For ASN279										0.00	0	0
ASN28: On 21/08/2023 Spot Bond					0.00000	101.77957				0.00	0	0
Total ASN280 SPOT										0.00	0	0
Total For ASN280										0.00	0	0
ASN28: On 13/09/2025 Spot Bond					0.00000	101.29450				0.00	0	0
Total ASN286 SPOT										0.00	0	0
Total For ASN286										0.00	0	0
ASN29: On 26/09/2023 Spot Bond					0.00000	100.91359				0.00	0	0
Total ASN291 SPOT										0.00	0	0
Total For ASN291										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN30(On 20/12/2023 Spot Bond					0.00000	101.09283			0.00	0	0
Total ASN300 SPOT									0.00	0	0
Total For ASN300									0.00	0	0
ASN31(On 20/12/2023 Spot Bond					0.00000	100.31687			0.00	0	0
Total ASN310 SPOT									0.00	0	0
Total For ASN310									0.00	0	0
ASN314 On 17/01/2020 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN314 SPOT									0.00	0	0
Total For ASN314									0.00	0	0
ASN315 On 20/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00	5,000,000,000	5,000,000,000	5,000,000,000
Total ASN315 SPOT								10,000,000,000,000.00	5,000,000,000	5,000,000,000	5,000,000,000
Total For ASN315								10,000,000,000,000.00	5,000,000,000	5,000,000,000	5,000,000,000
ASN75U On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	0
Total ASN75U SPOT								0.00	0	0	0
Total For ASN75U								0.00	0	0	0
BAW18 On 05/12/2020 Spot Bond					0.00000	101.92332			0.00	0	0
Total BAW18 SPOT								0.00	0	0	0
Total For BAW18								0.00	0	0	0
BAW19 On 05/12/2020 Spot Bond			8.54500	103.26837	8.54500	103.19718		0.00	0	1,000,000,000	1,000,000,000
Total BAW19 SPOT								0.00	0	1,000,000,000	1,000,000,000
Total For BAW19								0.00	0	1,000,000,000	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			8.49500	105.55668	8.49500	105.48393		0.00	0	0	0
Total BAW21 SPOT								0.00	0	0	0
Total For BAW21								0.00	0	0	0
BAW21 On 24/03/2022 Spot Bond			9.30000	103.38104	9.30000	103.30319		0.00	0	0	0
Total BAW21/R208 SPOT								0.00	0	0	0
Total For BAW21/R208								0.00	0	0	0
BAW22 On 07/12/2022 Spot Bond					0.00000	102.54222			0.00	0	0
Total BAW22 SPOT								0.00	0	0	0
Total For BAW22								0.00	0	0	0
BAW24 On 30/09/2019 Spot Bond					0.00000	101.56388			0.00	0	0
Total BAW24 SPOT								0.00	0	0	0
Total For BAW24								0.00	0	0	0
BAW25 On 08/05/2020 Spot Bond					0.00000	100.61136			0.00	0	0
Total BAW25 SPOT								0.00	0	0	0
Total For BAW25								0.00	0	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAW26U SPOT									0.00	0	0
Total For BAW26U									0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAW27U SPOT									0.00	0	0
Total For BAW27U									0.00	0	0
BAW28 On 06/06/2022 Spot Bond					0.00000	102.73628			0.00	0	0
Total BAW28 SPOT									0.00	0	0
Total For BAW28									0.00	0	0
BAW29 On 22/02/2023 Spot Bond					0.00000	101.71950			0.00	0	0
Total BAW29 SPOT									0.00	0	0
Total For BAW29									0.00	0	0
BAW30 On 05/12/2021 Spot Bond					0.00000	101.36640			0.00	0	0
Total BAW30 SPOT									0.00	0	0
Total For BAW30									0.00	0	0
BAYA45 On 31/03/2019 Spot Bond					0.00000	101.00388			0.00	0	0
Total BAYA45 SPOT									0.00	0	0
Total For BAYA45									0.00	0	0
BAYA51 On 31/03/2019 Spot Bond					0.00000	101.05312			0.00	0	0
Total BAYA51 SPOT									0.00	0	0
Total For BAYA51									0.00	0	0
BAYA52 On 31/03/2019 Spot Bond					0.00000	101.24384			0.00	0	0
Total BAYA52 SPOT									0.00	0	0
Total For BAYA52									0.00	0	0
BAYA54 On 30/09/2019 Spot Bond					0.00000	101.54817			0.00	0	0
Total BAYA54 SPOT									0.00	0	0
Total For BAYA54									0.00	0	0
BAYA57 On 31/03/2022 Spot Bond					0.00000	104.38712			0.00	0	0
Total BAYA57 SPOT									0.00	0	0
Total For BAYA57									0.00	0	0
BAYA58 On 30/06/2020 Spot Bond					0.00000	102.49555			0.00	0	0
Total BAYA58 SPOT									0.00	0	0
Total For BAYA58									0.00	0	0
BAYA59 On 30/06/2022 Spot Bond			11.83000	104.85426	11.83000	104.75443			0.00	0	0
Total BAYA59 SPOT									0.00	0	0
Total For BAYA59									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA60 On 30/06/2020 Spot Bond			11.84500	11.84500	11.84500	101.77285				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA61 On 30/06/2020 Spot Bond					0.00000	101.07704				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYA62 On 30/09/2020 Spot Bond					0.00000	101.01667				0.00	0	0
Total BAYA62 SPOT										0.00	0	0
Total For BAYA62										0.00	0	0
BAYA63 On 30/11/2020 Spot Bond					0.00000	102.28507				0.00	0	0
Total BAYA63 SPOT										0.00	0	0
Total For BAYA63										0.00	0	0
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.02528				0.00	0	0
Total BAYA64 SPOT										0.00	0	0
Total For BAYA64										0.00	0	0
BAYA65 On 30/09/2020 Spot Bond					0.00000	100.98225				0.00	0	0
Total BAYA65 SPOT										0.00	0	0
Total For BAYA65										0.00	0	0
BAYA66 On 31/03/2021 Spot Bond					0.00000	101.01678				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			11.83000	11.83000	11.83000	98.83913				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA69 On 30/06/2021 Spot Bond					0.00000	100.96086				0.00	0	0
Total BAYA69 SPOT										0.00	0	0
Total For BAYA69										0.00	0	0
BAYA70 On 30/06/2021 Spot Bond					0.00000	102.16020				0.00	0	0
Total BAYA70 SPOT										0.00	0	0
Total For BAYA70										0.00	0	0
BAYA71 On 30/06/2021 Spot Bond					0.00000	100.96086				0.00	0	0
Total BAYA71 SPOT										0.00	0	0
Total For BAYA71										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond					0.00000	101.28295				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYB08 On 30/09/2020 Spot Bond					0.00000	105.78353				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB11 On 30/06/2020 Spot Bond					0.00000	101.32588				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYB12 On 30/06/2021 Spot Bond					0.00000	101.15438				0.00	0	0
Total BAYB12 SPOT										0.00	0	0
Total For BAYB12										0.00	0	0
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.17500				0.00	0	0
Total BAYB13 SPOT										0.00	0	0
Total For BAYB13										0.00	0	0
BAYB14 On 30/09/2023 Spot Bond					0.00000	101.17500				0.00	0	0
Total BAYB14 SPOT										0.00	0	0
Total For BAYB14										0.00	0	0
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.17500				0.00	0	0
Total BAYB15 SPOT										0.00	0	0
Total For BAYB15										0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BC124 On 30/05/2019 Spot Bond					0.00000	101.33858				0.00	0	0
Total BC124 SPOT										0.00	0	0
Total For BC124										0.00	0	0
BCJ10 On 12/07/2019 Spot Bond					0.00000	100.43334				0.00	0	0
Total BCJ10 SPOT										0.00	0	0
Total For BCJ10										0.00	0	0
BCJ14 On 09/05/2019 Spot Bond					0.00000	99.78700				0.00	0	0
Total BCJ14 SPOT										0.00	0	0
Total For BCJ14										0.00	0	0
BCJ15 On 09/11/2020 Spot Bond					0.00000	99.78150				0.00	0	10,000,000,000
Total BCJ15 SPOT										0.00	0	10,000,000,000
Total For BCJ15										0.00	0	10,000,000,000
BCJ16 On 08/12/2020 Spot Bond					0.00000	101.23720				0.00	0	0
Total BCJ16 SPOT										0.00	0	0
Total For BCJ16										0.00	0	0
BCJ17 On 23/09/2019 Spot Bond					0.00000	100.89664				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			8.77500	8.77500	8.77500	203.26200				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			8.77500	8.77500	8.77500	203.87159				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			9.16000	9.16000	9.16000	95.96547				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	10.40468	100.00000	10.33537				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BDX211 On 05/08/2033 Spot Bond					0.00000	99.90449				0.00	0	0
Total BDX211 SPOT										0.00	0	0
Total For BDX211										0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BGL01 On 19/11/2019 Spot Bond					0.00000	103.08535				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			8.63500	103.91722	8.63500	103.84444				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2020 Spot Bond					0.00000	101.69878				0.00	0	0
Total BGL03 SPOT										0.00	0	0
Total For BGL03										0.00	0	0
BGL04 On 05/02/2020 Spot Bond			8.37500	101.55273	8.37500	101.48482				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			10.34500	106.23484	10.34500	106.14608				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2020 Spot Bond					0.00000	103.92685				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			10.76000	108.05349	10.76000	107.95968				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2022 Spot Bond					0.00000	101.77287				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			10.04500	106.01205	10.04500	105.92598				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGL10 On 05/05/2021 Spot Bond					0.00000	99.88464				0.00	0	0
Total BGL10 SPOT										0.00	0	0
Total For BGL10										0.00	0	0
BGL11 On 05/05/2021 Spot Bond			10.82500	106.21294	10.82500	106.12018				0.00	0	0
Total BGL11 SPOT										0.00	0	0
Total For BGL11										0.00	0	0
BGL12 On 20/08/2021 Spot Bond					0.00000	107.36866				0.00	0	0
Total BGL12 SPOT										0.00	0	0
Total For BGL12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BGL13 On 20/08/2021 Spot Bond			9.47500	110.36381	9.47500	110.28055				0.00	0	0
Total BGL13 SPOT										0.00	0	0
Total For BGL13										0.00	0	0
BGL14 On 03/11/2021 Spot Bond					0.00000	103.01462				0.00	0	0
Total BGL14 SPOT										0.00	0	0
Total For BGL14										0.00	0	0
BGL15 On 17/03/2022 Spot Bond					0.00000	104.08942				0.00	0	0
Total BGL15 SPOT										0.00	0	0
Total For BGL15										0.00	0	0
BGL16 On 25/05/2022 Spot Bond					0.00000	102.02839				0.00	0	0
Total BGL16 SPOT										0.00	0	0
Total For BGL16										0.00	0	0
BGL17 On 14/08/2024 Spot Bond					0.00000	105.26101				0.00	0	0
Total BGL17 SPOT										0.00	0	0
Total For BGL17										0.00	0	0
BGL18 On 30/09/2022 Spot Bond					0.00000	102.98442				0.00	0	0
Total BGL18 SPOT										0.00	0	0
Total For BGL18										0.00	0	0
BGL19 On 29/09/2024 Spot Bond					0.00000	104.57623				0.00	0	0
Total BGL19 SPOT										0.00	0	0
Total For BGL19										0.00	0	0
BGT01 On 12/09/2022 Spot Bond					0.00000	106.18316				0.00	0	3,800,000,000
Total BGT01 SPOT										0.00	0	3,800,000,000
Total For BGT01										0.00	0	3,800,000,000
BID05 On 30/06/2019 Spot Bond					0.00000	100.98577				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			8.73000	100.90393	8.73000	100.83402				0.00	0	2,200,000,000
Total BID06 SPOT										0.00	0	2,200,000,000
Total For BID06										0.00	0	2,200,000,000
BID07 On 30/06/2020 Spot Bond					0.00000	100.99901				0.00	0	0
Total BID07 SPOT										0.00	0	0
Total For BID07										0.00	0	0
BID08 On 30/06/2022 Spot Bond					0.00000	100.79259				0.00	0	0
Total BID08 SPOT										0.00	0	0
Total For BID08										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID09 On 15/11/2021 Spot Bond					0.00000	101.84117			0.00	0	0
Total BID09 SPOT									0.00	0	0
Total For BID09									0.00	0	0
BID10 On 15/11/2023 Spot Bond					0.00000	101.80350			0.00	0	0
Total BID10 SPOT									0.00	0	0
Total For BID10									0.00	0	0
BID11 On 15/11/2023 Spot Bond			8.93000	104.68180	8.93000	104.60604			0.00	0	0
Total BID11 SPOT									0.00	0	0
Total For BID11									0.00	0	0
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.02534			0.00	0	0
Total BNPP01 SPOT									0.00	0	0
Total For BNPP01									0.00	0	0
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.45973			0.00	0	0
Total BNPP02 SPOT									0.00	0	0
Total For BNPP02									0.00	0	0
BPPF0 On 22/03/2020 Spot Bond					0.00000	100.95031			0.00	0	0
Total BPPF02 SPOT									0.00	0	0
Total For BPPF02									0.00	0	0
BPPF0 On 15/09/2020 Spot Bond					0.00000	101.36526			0.00	0	0
Total BPPF04 SPOT									0.00	0	0
Total For BPPF04									0.00	0	0
BPPF0 On 22/03/2019 Spot Bond					0.00000	100.87783			0.00	0	0
Total BPPF07 SPOT									0.00	0	0
Total For BPPF07									0.00	0	0
BPPF0 On 22/03/2021 Spot Bond					0.00000	100.91335			0.00	0	0
Total BPPF08 SPOT									0.00	0	0
Total For BPPF08									0.00	0	0
BPPF1 On 23/07/2019 Spot Bond					0.00000	100.20055			0.00	0	0
Total BPPF10 SPOT									0.00	0	0
Total For BPPF10									0.00	0	0
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.20922			0.00	0	0
Total BPPF11 SPOT									0.00	0	0
Total For BPPF11									0.00	0	0
BPPF1 On 09/10/2019 Spot Bond					0.00000	100.51275			0.00	0	0
Total BPPF12 SPOT									0.00	0	0
Total For BPPF12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.66296				0.00	0	0
Total BPPF13 SPOT										0.00	0	0
Total For BPPF13										0.00	0	0
BPPF14: On 23/07/2019 Spot Bond					0.00000	100.18906				0.00	0	0
Total BPPF14 SPOT										0.00	0	0
Total For BPPF14										0.00	0	0
BS2A1U: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A1U SPOT										0.00	0	0
Total For BS2A1U										0.00	0	0
BS2A2U: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A2U SPOT										0.00	0	0
Total For BS2A2U										0.00	0	0
BS2B1U: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2B1U SPOT										0.00	0	0
Total For BS2B1U										0.00	0	0
BS2C1U: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2C1U SPOT										0.00	0	0
Total For BS2C1U										0.00	0	0
BWZ20: On 27/03/2020 Spot Bond					0.00000	100.92569				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZ21: On 27/03/2021 Spot Bond					0.00000	100.91575				0.00	0	0
Total BWZ21B SPOT										0.00	0	0
Total For BWZ21B										0.00	0	0
BWZJ19: On 10/11/2019 Spot Bond					0.00000	100.09503				0.00	0	0
Total BWZJ19 SPOT										0.00	0	0
Total For BWZJ19										0.00	0	0
BWZJ21: On 10/11/2021 Spot Bond					0.00000	99.75473				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BWZJ23: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BWZJ23 SPOT										0.00	0	0
Total For BWZJ23										0.00	0	0
BX161U: 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYA68U SPOT										0.00	0	0
Total For BYA68U										0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL13 On 01/02/2019 Spot Bond					0.00000	100.00000				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			9.25000	99.92403	9.25000	100.00000				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL17 On 23/08/2019 Spot Bond					0.00000	103.55494				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			9.48000	105.77720	9.48000	105.69736				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL20 On 14/12/2019 Spot Bond					0.00000	104.14569				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			9.14500	101.34283	9.14500	101.26776				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL24 On 02/11/2020 Spot Bond					0.00000	99.92480				0.00	0	100,000,000
Total CBL24 SPOT										0.00	0	100,000,000
Total For CBL24										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
CBL25 On 06/05/2019 Spot Bond					0.00000	100.08112				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			9.44500	106.03737	9.44500	105.95631				0.00	0	0
Total CBL26 SPOT										0.00	0	0
Total For CBL26										0.00	0	0
CBL27 On 12/05/2020 Spot Bond					0.00000	102.80223				0.00	0	0
Total CBL27 SPOT										0.00	0	0
Total For CBL27										0.00	0	0
CBL28 On 21/05/2021 Spot Bond					0.00000	101.69129				0.00	0	0
Total CBL28 SPOT										0.00	0	0
Total For CBL28										0.00	0	0
CCT01 On 23/06/2023 Spot Bond			10.13000	109.92222	10.13000	109.83273				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			10.00500	108.24218	10.00500	108.15513				0.00	0	650,000,000
Total CCT02 SPOT										0.00	0	650,000,000
Total For CCT02										0.00	0	650,000,000
CCT03 On 15/03/2025 Spot Bond			10.36500	107.88619	10.36500	107.79587			20,730,000,000,000.00	2,000,000,000	600,000,000	
Total CCT03 SPOT									20,730,000,000,000.00	2,000,000,000	600,000,000	
Total For CCT03									20,730,000,000,000.00	2,000,000,000	600,000,000	
CCT04 On 17/07/2027 Spot Bond			10.30500	10.30500	10.30500	99.94505				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	103.63930	10.00000	103.55810				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR21 On 12/10/2020 Spot Bond					0.00000	102.11136				0.00	0	0
Total CGR21 SPOT										0.00	0	0
Total For CGR21										0.00	0	0
CGR23 On 08/02/2019 Spot Bond					0.00000	99.79709				0.00	0	0
Total CGR23 SPOT										0.00	0	0
Total For CGR23										0.00	0	0
CGR24 On 08/02/2021 Spot Bond					0.00000	101.65535				0.00	0	0
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR25 On 27/06/2019 Spot Bond					0.00000	101.51294			0.00	0	0
Total CGR25 SPOT									0.00	0	0
Total For CGR25									0.00	0	0
CGR27 On 25/11/2019 Spot Bond					0.00000	102.47943			0.00	0	0
Total CGR27 SPOT									0.00	0	0
Total For CGR27									0.00	0	0
CGR29 On 08/02/2021 Spot Bond					0.00000	100.86527			0.00	0	0
Total CGR29 SPOT									0.00	0	0
Total For CGR29									0.00	0	0
CGR32 On 21/07/2020 Spot Bond					0.00000	100.33357			0.00	0	0
Total CGR32 SPOT									0.00	0	0
Total For CGR32									0.00	0	0
CGR33 On 22/09/2020 Spot Bond					0.00000	101.18737			0.00	0	0
Total CGR33 SPOT									0.00	0	0
Total For CGR33									0.00	0	0
CGR37 On 08/02/2019 Spot Bond					0.00000	99.84009			0.00	0	0
Total CGR37 SPOT									0.00	0	0
Total For CGR37									0.00	0	0
CGR38 On 13/02/2021 Spot Bond					0.00000	102.41712			0.00	0	0
Total CGR38 SPOT									0.00	0	0
Total For CGR38									0.00	0	0
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CGR39U SPOT									0.00	0	0
Total For CGR39U									0.00	0	0
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CGR40U SPOT									0.00	0	0
Total For CGR40U									0.00	0	0
CGR41 On 25/06/2021 Spot Bond					0.00000	101.10136			0.00	0	0
Total CGR41 SPOT									0.00	0	0
Total For CGR41									0.00	0	0
CGR42 On 03/08/2023 Spot Bond					0.00000	99.90971			0.00	0	0
Total CGR42 SPOT									0.00	0	0
Total For CGR42									0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CIG09U SPOT									0.00	0	0
Total For CIG09U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLA1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLA1U SPOT									0.00	0	0
Total For CLA1U									0.00	0	0
CLA2U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLA2U SPOT									0.00	0	0
Total For CLA2U									0.00	0	0
CLA3U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLA3U SPOT									0.00	0	0
Total For CLA3U									0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLB1U SPOT									0.00	0	0
Total For CLB1U									0.00	0	0
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLC1U SPOT									0.00	0	0
Total For CLC1U									0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	100.84818			0.00	0	0
Total CLN184 SPOT									0.00	0	0
Total For CLN184									0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	150.43811	3.14000	150.29531			0.00	0	0
Total CLN193 SPOT									0.00	0	0
Total For CLN193									0.00	0	0
CLN198 On 13/09/2021 Spot Bond			4.00000	4.00000	4.00000	146.49735			0.00	0	0
Total CLN198 SPOT									0.00	0	0
Total For CLN198									0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	103.63900	10.00000	103.55800			0.00	0	0
Total CLN230/JIBAR SPOT									0.00	0	0
Total For CLN230/JIBAR									0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	103.63900	10.00000	103.55800			0.00	0	0
Total CLN231/JIBAR SPOT									0.00	0	0
Total For CLN231/JIBAR									0.00	0	0
CLN242 On 24/02/2019 Spot Bond			8.59000	104.18462	8.59000	104.08502			0.00	0	0
Total CLN242 SPOT									0.00	0	0
Total For CLN242									0.00	0	0
CLN243 On 24/02/2019 Spot Bond			9.35000	104.14146	9.35000	104.06189			0.00	0	0
Total CLN243 SPOT									0.00	0	0
Total For CLN243									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN26: On 26/03/2019 Spot Bond			8.41000	103.63111	8.41000	103.56034			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	103.63900	10.00000	103.55800			0.00	0	0
Total CLN292/JIBAR SPOT									0.00	0	0
Total For CLN292/JIBAR									0.00	0	0
CLN31: On 14/11/2022 Spot Bond					0.00000	102.11134			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			10.78000	98.36713	10.78000	98.28158			0.00	0	0
Total CLN314 SPOT									0.00	0	0
Total For CLN314									0.00	0	0
CLN31: On 20/03/2023 Spot Bond			11.30000	99.80188	11.30000	99.71101			0.00	0	0
Total CLN315 SPOT									0.00	0	0
Total For CLN315									0.00	0	0
CLN31: On 20/03/2023 Spot Bond					0.00000	101.21736			0.00	0	0
Total CLN317 SPOT									0.00	0	0
Total For CLN317									0.00	0	0
CLN31: On 14/11/2022 Spot Bond					0.00000	102.06820			0.00	0	0
Total CLN318 SPOT									0.00	0	0
Total For CLN318									0.00	0	0
CLN32: On 20/06/2023 Spot Bond					0.00000	101.21494			0.00	0	0
Total CLN327 SPOT									0.00	0	0
Total For CLN327									0.00	0	0
CLN34: On 20/12/2023 Spot Bond					0.00000	101.29615			0.00	0	0
Total CLN343 SPOT									0.00	0	0
Total For CLN343									0.00	0	0
CLN34: On 20/12/2023 Spot Bond					0.00000	100.44242			0.00	0	0
Total CLN345 SPOT									0.00	0	0
Total For CLN345									0.00	0	0
CLN36: On 20/03/2019 Spot Bond					0.00000	101.00338			0.00	0	0
Total CLN360 SPOT									0.00	0	0
Total For CLN360									0.00	0	0
CLN36: On 20/03/2024 Spot Bond			9.96000	106.29191	9.96000	106.20633			0.00	0	0
Total CLN362 SPOT									0.00	0	0
Total For CLN362									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN36 On 20/03/2024 Spot Bond					0.00000	101.08180				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN36 On 06/08/2023 Spot Bond					0.00000	99.86052				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN36 On 20/03/2024 Spot Bond			12.10000	108.16517	12.10000	108.05990				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN36 On 06/08/2023 Spot Bond					0.00000	99.85517				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN37 On 26/07/2022 Spot Bond					0.00000	100.10671				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN37 On 20/03/2024 Spot Bond					0.00000	109.84673				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN37 On 20/09/2023 Spot Bond					0.00000	101.06722				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN37 On 20/03/2021 Spot Bond			8.84500	105.68228	8.84500	105.60651				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN37 On 20/06/2019 Spot Bond					0.00000	100.21364				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN37 On 20/03/2024 Spot Bond			10.98000	102.31563	10.98000	102.22504				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN38 On 20/09/2024 Spot Bond			11.00000	104.13577	11.00000	104.04340				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN38 On 20/03/2021 Spot Bond					0.00000	101.20301				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN384 On 20/09/2024 Spot Bond			11.89000	105.10498	11.89000	105.00442			0.00	0	0
Total CLN384 SPOT									0.00	0	0
Total For CLN384									0.00	0	0
CLN385 On 20/09/2024 Spot Bond					0.00000	101.30525			0.00	0	0
Total CLN385 SPOT									0.00	0	0
Total For CLN385									0.00	0	0
CLN386 On 20/03/2021 Spot Bond					0.00000	101.08686			0.00	0	0
Total CLN386 SPOT									0.00	0	0
Total For CLN386									0.00	0	0
CLN387 On 26/01/2021 Spot Bond					0.00000	100.11245			0.00	0	0
Total CLN387 SPOT									0.00	0	0
Total For CLN387									0.00	0	0
CLN388 On 20/09/2019 Spot Bond					0.00000	101.15109			0.00	0	0
Total CLN388 SPOT									0.00	0	0
Total For CLN388									0.00	0	0
CLN393 On 20/12/2019 Spot Bond					0.00000	107.14677			0.00	0	0
Total CLN393 SPOT									0.00	0	0
Total For CLN393									0.00	0	0
CLN394 On 20/09/2022 Spot Bond					0.00000	101.09281			0.00	0	0
Total CLN394 SPOT									0.00	0	0
Total For CLN394									0.00	0	0
CLN396 On 20/03/2020 Spot Bond					0.00000	101.17442			0.00	0	0
Total CLN396 SPOT									0.00	0	0
Total For CLN396									0.00	0	0
CLN397 On 20/06/2020 Spot Bond					0.00000	101.71033			0.00	0	0
Total CLN397 SPOT									0.00	0	0
Total For CLN397									0.00	0	0
CLN398 On 14/11/2022 Spot Bond					0.00000	101.99918			0.00	0	0
Total CLN398 SPOT									0.00	0	0
Total For CLN398									0.00	0	0
CLN399 On 14/11/2022 Spot Bond					0.00000	101.98840			0.00	0	0
Total CLN399 SPOT									0.00	0	0
Total For CLN399									0.00	0	0
CLN400 On 20/06/2020 Spot Bond					0.00000	101.09269			0.00	0	0
Total CLN400 SPOT									0.00	0	0
Total For CLN400									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN406 On 20/06/2020 Spot Bond					0.00000	102.39587				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond					0.00000	101.09850				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN409 On 18/07/2020 Spot Bond					0.00000	100.41053				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond					0.00000	101.20309				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond					0.00000	101.65760				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond					0.00000	101.15282				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond					0.00000	102.26938				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN415 On 20/09/2020 Spot Bond					0.00000	101.24951				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN416 On 18/07/2020 Spot Bond					0.00000	100.43669				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN418 On 23/09/2020 Spot Bond					0.00000	101.13375				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN419 On 20/12/2020 Spot Bond					0.00000	101.30756				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	7.01000	7.01000	53.58633				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN42(On 20/12/2020 Spot Bond					0.00000	101.31916				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN42 On 26/01/2021 Spot Bond					0.00000	100.13864				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	115.86915				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	112.85313				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	115.83546				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	102.96828				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	113.19431				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	101.55076				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN43(On 20/12/2020 Spot Bond					0.00000	130.22416				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	107.93160				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	108.68740				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	109.40650				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN434 On 20/12/2020 Spot Bond					0.00000	131.13193				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN436 On 20/12/2020 Spot Bond					0.00000	101.19732				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN437 On 20/12/2020 Spot Bond					0.00000	101.14504				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN439 On 03/02/2021 Spot Bond					0.00000	99.92539				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN440 On 20/03/2021 Spot Bond					0.00000	132.34026				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN441 On 20/03/2021 Spot Bond					0.00000	102.12658				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN444 On 23/05/2021 Spot Bond					0.00000	101.92273				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN445 On 24/05/2021 Spot Bond			8.94500	107.12029	8.94500	107.04263				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN452 On 31/01/2022 Spot Bond			4.30000	149.52202	4.30000	149.44004				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN453 On 31/01/2025 Spot Bond			6.50000	109.93044	6.50000	109.85066				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN454 On 31/01/2025 Spot Bond			6.44000	110.29006	6.44000	110.21055				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN455 On 04/05/2021 Spot Bond					0.00000	101.81879				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN456 On 20/12/2021 Spot Bond					0.00000	101.34486				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN457 On 17/11/2021 Spot Bond					0.00000	101.88459				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					0.00000	102.53575				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					0.00000	101.65580				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					0.00000	104.93703				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			10.01500	107.80695	10.01500	107.72110				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			9.71000	104.85854	9.71000	104.77617				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN465 On 14/03/2020 Spot Bond					0.00000	101.19762				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					0.00000	100.86730				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					0.00000	100.87152				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					0.00000	102.13250				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					0.00000	101.73333				0.00	0	0
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN47: On 19/11/2022 Spot Bond					0.00000	102.05128				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN47: On 23/06/2021 Spot Bond					0.00000	101.92117				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN47: On 20/09/2020 Spot Bond					0.00000	101.20889				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN47: On 29/11/2021 Spot Bond			100.00000	20.14297	100.00000	20.00805				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN48: 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
CLN48: On 07/06/2022 Spot Bond					0.00000	101.91357				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN48: On 20/05/2021 Spot Bond					0.00000	102.00926				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN48: On 20/05/2021 Spot Bond					0.00000	103.45115				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN48: On 02/12/2021 Spot Bond					0.00000	102.53642				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN48: On 02/12/2021 Spot Bond			8.94500	103.42468	8.94500	103.35012				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN48: On 20/06/2022 Spot Bond					0.00000	101.70710				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN48: On 07/12/2021 Spot Bond			12.39000	102.59057	12.39000	102.57257				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN488 On 28/07/2022 Spot Bond			9.19000	100.05625	9.19000	99.98177			0.00	0	0
Total CLN488 SPOT									0.00	0	0
Total For CLN488									0.00	0	0
CLN489 On 28/03/2020 Spot Bond					0.00000	101.24454			0.00	0	0
Total CLN489 SPOT									0.00	0	0
Total For CLN489									0.00	0	0
CLN490 On 28/03/2022 Spot Bond					0.00000	102.12874			0.00	0	0
Total CLN490 SPOT									0.00	0	0
Total For CLN490									0.00	0	0
CLN491 On 07/06/2022 Spot Bond					0.00000	101.91357			0.00	0	0
Total CLN491 SPOT									0.00	0	0
Total For CLN491									0.00	0	0
CLN492 On 30/09/2019 Spot Bond					0.00000	100.87036			0.00	0	0
Total CLN492 SPOT									0.00	0	0
Total For CLN492									0.00	0	0
CLN493 On 20/06/2022 Spot Bond					0.00000	101.20797			0.00	0	0
Total CLN493 SPOT									0.00	0	0
Total For CLN493									0.00	0	0
CLN494 On 07/06/2022 Spot Bond			11.44500	108.93515	11.44500	103.03174			0.00	0	0
Total CLN494 SPOT									0.00	0	0
Total For CLN494									0.00	0	0
CLN495 On 29/08/2020 Spot Bond					0.00000	101.55995			0.00	0	0
Total CLN495 SPOT									0.00	0	0
Total For CLN495									0.00	0	0
CLN496 On 04/09/2024 Spot Bond			9.79000	105.42207	9.79000	105.33861			0.00	0	0
Total CLN496 SPOT									0.00	0	0
Total For CLN496									0.00	0	0
CLN497 On 04/09/2024 Spot Bond					0.00000	103.14798			0.00	0	0
Total CLN497 SPOT									0.00	0	0
Total For CLN497									0.00	0	0
CLN498 On 08/06/2022 Spot Bond					0.00000	104.19548			0.00	0	0
Total CLN498 SPOT									0.00	0	0
Total For CLN498									0.00	0	0
CLN499 On 20/05/2021 Spot Bond					0.00000	101.82861			0.00	0	0
Total CLN499 SPOT									0.00	0	0
Total For CLN499									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN50(On 10/10/2020 Spot Bond					0.00000	100.54245				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN50(On 11/10/2022 Spot Bond					0.00000	100.55185				0.00	0	0
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN50(On 11/10/2024 Spot Bond					0.00000	100.57150				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN50(On 20/12/2022 Spot Bond					0.00000	101.24623				0.00	0	0
Total CLN503 SPOT										0.00	0	0
Total For CLN503										0.00	0	0
CLN50(On 11/10/2024 Spot Bond					0.00000	100.57150				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN50(On 24/10/2020 Spot Bond					0.00000	100.19524				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN50(On 30/04/2019 Spot Bond					0.00000	100.04419				0.00	0	0
Total CLN506 SPOT										0.00	0	0
Total For CLN506										0.00	0	0
CLN50(On 20/12/2022 Spot Bond					0.00000	101.22068				0.00	0	0
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0
CLN50(On 24/02/2020 Spot Bond					0.00000	101.87336				0.00	0	0
Total CLN508 SPOT										0.00	0	0
Total For CLN508										0.00	0	0
CLN51(On 11/10/2020 Spot Bond					0.00000	100.54327				0.00	0	0
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0
CLN511 On 14/11/2022 Spot Bond					0.00000	98.61106				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN51(On 07/06/2022 Spot Bond					0.00000	101.79230				0.00	0	0
Total CLN512 SPOT										0.00	0	0
Total For CLN512										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN514 On 23/02/2019 Spot Bond					0.00000	101.96052				0.00	0	0
Total CLN514 SPOT										0.00	0	0
Total For CLN514										0.00	0	0
CLN515 On 23/02/2019 Spot Bond					0.00000	102.34119				0.00	0	0
Total CLN515 SPOT										0.00	0	0
Total For CLN515										0.00	0	0
CLN516 On 15/09/2022 Spot Bond			9.96000	100.93363	9.96000	103.80277				0.00	0	0
Total CLN516 SPOT										0.00	0	0
Total For CLN516										0.00	0	0
CLN517 On 30/10/2022 Spot Bond			10.01000	100.10826	10.01000	102.55447				0.00	0	0
Total CLN517 SPOT										0.00	0	0
Total For CLN517										0.00	0	0
CLN518 On 25/11/2022 Spot Bond					0.00000	101.79112				0.00	0	0
Total CLN518 SPOT										0.00	0	0
Total For CLN518										0.00	0	0
CLN519 On 30/06/2022 Spot Bond			9.60000	100.62500	9.60000	102.15235				0.00	0	0
Total CLN519 SPOT										0.00	0	0
Total For CLN519										0.00	0	0
CLN520 On 12/03/2023 Spot Bond					0.00000	101.28761				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0
CLN521 On 17/09/2020 Spot Bond					0.00000	101.08370				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN522 On 27/02/2023 Spot Bond					0.00000	101.64139				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN523 On 13/05/2021 Spot Bond					0.00000	101.98090				0.00	0	0
Total CLN523 SPOT										0.00	0	0
Total For CLN523										0.00	0	0
CLN524 On 09/09/2022 Spot Bond			9.20000	103.74583	9.20000	103.66852				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN525 On 24/04/2021 Spot Bond					0.00000	100.19634				0.00	0	0
Total CLN525 SPOT										0.00	0	0
Total For CLN525										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN526 On 26/04/2023 Spot Bond					0.00000	100.10289				0.00	0	0
Total CLN526 SPOT										0.00	0	0
Total For CLN526										0.00	0	0
CLN527 On 21/02/2024 Spot Bond					0.00000	105.62456				0.00	0	0
Total CLN527 SPOT										0.00	0	0
Total For CLN527										0.00	0	0
CLN528 On 25/11/2022 Spot Bond					0.00000	103.02432				0.00	0	0
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN529 On 29/11/2021 Spot Bond					0.00000	104.26226				0.00	0	0
Total CLN529 SPOT										0.00	0	0
Total For CLN529										0.00	0	0
CLN530 On 12/03/2021 Spot Bond					0.00000	101.23653				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN531 On 12/03/2023 Spot Bond					0.00000	101.28761				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN532 On 20/06/2023 Spot Bond					0.00000	101.87396				0.00	0	0
Total CLN532 SPOT										0.00	0	0
Total For CLN532										0.00	0	0
CLN533 On 20/06/2023 Spot Bond					0.00000	101.15102				0.00	0	0
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN534 On 18/07/2025 Spot Bond					0.00000	100.36569				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			10.38500	10.38500	10.38500	100.22918				0.00	0	0
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN536 On 18/07/2023 Spot Bond					0.00000	98.15412				0.00	0	0
Total CLN536 SPOT										0.00	0	0
Total For CLN536										0.00	0	0
CLN537 On 25/10/2023 Spot Bond					0.00000	100.17541				0.00	0	0
Total CLN537 SPOT										0.00	0	0
Total For CLN537										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN538 On 16/08/2023 Spot Bond					0.00000	102.01323				0.00	0	0
Total CLN538 SPOT										0.00	0	0
Total For CLN538										0.00	0	0
CLN539 On 20/12/2023 Spot Bond					0.00000	101.43529				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					0.00000	100.42605				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					0.00000	104.40058				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					0.00000	101.60452				0.00	0	14,200,000,000
Total CLN542 SPOT										0.00	0	14,200,000,000
Total For CLN542										0.00	0	14,200,000,000
CLN543 On 07/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN543 SPOT										0.00	0	0
Total For CLN543										0.00	0	0
CLN544 On 20/12/2023 Spot Bond					0.00000	102.34993				0.00	0	0
Total CLN544 SPOT										0.00	0	0
Total For CLN544										0.00	0	0
CLN545 On 17/01/2024 Spot Bond					0.00000	100.42002				0.00	0	0
Total CLN545 SPOT										0.00	0	0
Total For CLN545										0.00	0	0
CLN546 On 21/08/2026 Spot Bond			9.85500	104.76647	9.85500	105.31847				0.00	0	0
Total CLN546 SPOT										0.00	0	0
Total For CLN546										0.00	0	0
CLN547 On 29/03/2025 Spot Bond			9.90500	103.41778	9.90500	104.19815				0.00	0	0
Total CLN547 SPOT										0.00	0	0
Total For CLN547										0.00	0	0
CLN548 On 12/11/2025 Spot Bond			9.99500	102.73288	9.99500	103.04113				0.00	0	0
Total CLN548 SPOT										0.00	0	0
Total For CLN548										0.00	0	0
CLN549 On 07/12/2025 Spot Bond			4.23000	4.23000	4.23000	101.13150				0.00	0	0
Total CLN549 SPOT										0.00	0	0
Total For CLN549										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN55 On 18/04/2028 Spot Bond					0.00000	234.56836				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN55(On 07/12/2025 Spot Bond			4.23000	4.23000	4.23000	101.13070				0.00	0	0
Total CLN550 SPOT										0.00	0	0
Total For CLN550										0.00	0	0
CLN55 On 03/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN551 SPOT										0.00	0	0
Total For CLN551										0.00	0	0
CLN55 On 20/12/2023 Spot Bond					0.00000	101.37573				0.00	0	0
Total CLN552 SPOT										0.00	0	0
Total For CLN552										0.00	0	0
CLN55 On 20/03/2024 Spot Bond					0.00000	100.27440				0.00	0	0
Total CLN553 SPOT										0.00	0	0
Total For CLN553										0.00	0	0
CLN55 On 20/03/2023 Spot Bond					0.00000	100.27063				0.00	0	0
Total CLN554 SPOT										0.00	0	0
Total For CLN554										0.00	0	0
CLN55 On 20/12/2020 Spot Bond					0.00000	100.52429				0.00	0	0
Total CLN555 SPOT										0.00	0	0
Total For CLN555										0.00	0	0
CLN55 On 15/11/2023 Spot Bond					0.00000	100.30172				0.00	0	0
Total CLN556 SPOT										0.00	0	0
Total For CLN556										0.00	0	0
CLN55 On 12/11/2023 Spot Bond					0.00000	100.23905				0.00	0	0
Total CLN557 SPOT										0.00	0	0
Total For CLN557										0.00	0	0
CLN55 On 24/11/2024 Spot Bond					0.00000	100.12033				0.00	0	0
Total CLN558 SPOT										0.00	0	0
Total For CLN558										0.00	0	0
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			9.16000	96.03633	9.16000	95.96547				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN88 On 28/04/2028 Spot Bond			8.77500	8.77500	8.77500	203.26200			0.00	0	0
Total CLN88 SPOT									0.00	0	0
Total For CLN88									0.00	0	0
CLN89 On 02/03/2028 Spot Bond			8.77500	8.77500	8.77500	203.87159			0.00	0	0
Total CLN89 SPOT									0.00	0	0
Total For CLN89									0.00	0	0
CLNF12 On 20/06/2019 Spot Bond					0.00000	101.06390			0.00	0	0
Total CLNF12 SPOT									0.00	0	0
Total For CLNF12									0.00	0	0
CLNF13 On 20/06/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF14 On 20/09/2019 Spot Bond					0.00000	101.06383			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF15 On 20/06/2020 Spot Bond					0.00000	101.10431			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
CLNF16 On 17/08/2021 Spot Bond					0.00000	101.86952			0.00	0	0
Total CLNF16 SPOT									0.00	0	0
Total For CLNF16									0.00	0	0
COJ05 On 05/06/2023 Spot Bond			8.69500	114.46591	8.69500	114.38563			0.00	0	300,000,000
Total COJ05 SPOT									0.00	0	300,000,000
Total For COJ05									0.00	0	300,000,000
COJ07 On 23/03/2021 Spot Bond			8.92500	107.49479	8.92500	107.41704			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			10.41500	106.62307	10.41500	106.53389			0.00	0	0
Total COJ08 SPOT									0.00	0	0
Total For COJ08									0.00	0	0
COJG01 On 09/06/2024 Spot Bond			9.64000	103.78294	9.64000	103.70244		19,280,000,000,000.00	2,000,000,000	500,000,000	
Total COJG01 SPOT								19,280,000,000,000.00	2,000,000,000	500,000,000	
Total For COJG01								19,280,000,000,000.00	2,000,000,000	500,000,000	
COT01 On 03/04/2023 Spot Bond			10.03500	99.99555	10.03500	99.91489			0.00	0	0
Total COT01 SPOT									0.00	0	0
Total For COT01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COT02 On 03/04/2028 Spot Bond			11.55000	95.93437	11.55000	95.84562			0.00	0	100,000,000
Total COT02 SPOT									0.00	0	100,000,000
Total For COT02									0.00	0	100,000,000
COT03 On 05/06/2028 Spot Bond			11.50500	90.03893	11.50500	89.95595			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			12.00500	12.00500	12.00500	96.78431			0.00	0	0
Total CPV01 SPOT									0.00	0	0
Total For CPV01									0.00	0	0
CS002 On 17/12/2020 Spot Bond					0.00000	101.08859			0.00	0	0
Total CS002 SPOT									0.00	0	0
Total For CS002									0.00	0	0
CS003 On 12/08/2021 Spot Bond					0.00000	101.16958			0.00	0	0
Total CS003 SPOT									0.00	0	0
Total For CS003									0.00	0	0
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSA04U SPOT									0.00	0	0
Total For CSA04U									0.00	0	0
CSA05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSA05U SPOT									0.00	0	0
Total For CSA05U									0.00	0	0
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSD04U SPOT									0.00	0	0
Total For CSD04U									0.00	0	0
CSD05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSD05U SPOT									0.00	0	0
Total For CSD05U									0.00	0	0
DENG8 On 11/09/2019 Spot Bond					0.00000	101.25630			0.00	0	0
Total DENG83 SPOT									0.00	0	0
Total For DENG83									0.00	0	0
DENG8 On 23/09/2019 Spot Bond					0.00000	100.94415			0.00	0	0
Total DENG84 SPOT									0.00	0	0
Total For DENG84									0.00	0	0
DENG8 On 21/09/2021 Spot Bond					0.00000	101.08432			0.00	0	0
Total DENG85 SPOT									0.00	0	0
Total For DENG85									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG8 On 27/09/2019 Spot Bond					0.00000	100.87213			0.00	0	0
Total DENG86 SPOT									0.00	0	0
Total For DENG86									0.00	0	0
DENG8 On 28/09/2021 Spot Bond					0.00000	100.90462			0.00	0	0
Total DENG87 SPOT									0.00	0	0
Total For DENG87									0.00	0	0
DENG8 On 28/09/2023 Spot Bond					0.00000	100.96127			0.00	0	0
Total DENG88 SPOT									0.00	0	0
Total For DENG88									0.00	0	0
DENG8 On 11/12/2019 Spot Bond					0.00000	101.25632			0.00	0	0
Total DENG89 SPOT									0.00	0	0
Total For DENG89									0.00	0	0
DENG9 On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		900,000,000,000,000.00	9,000,000,000	3,000,000,000	
Total DENG90 SPOT								10,000,000,000,000.00	9,000,000,000	3,000,000,000	
Total For DENG90								10,000,000,000,000.00	9,000,000,000	3,000,000,000	
DOL009 On 20/12/2019 Spot Bond					0.00000	86.27240			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DOL012 On 20/12/2021 Spot Bond					0.00000	102.01839			0.00	0	0
Total DOL012 SPOT									0.00	0	0
Total For DOL012									0.00	0	0
DSY01 On 21/11/2022 Spot Bond					0.00000	101.70689			0.00	0	0
Total DSY01 SPOT									0.00	0	0
Total For DSY01									0.00	0	0
DSY02 On 21/11/2024 Spot Bond					0.00000	101.94359			0.00	0	0
Total DSY02 SPOT									0.00	0	0
Total For DSY02									0.00	0	0
DSY03 On 21/11/2024 Spot Bond			9.82500	9.82500	9.82500	104.80846			0.00	0	0
Total DSY03 SPOT									0.00	0	0
Total For DSY03									0.00	0	0
DSY04 On 21/08/2026 Spot Bond					0.00000	101.74414			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			8.34000	102.62843	8.34000	102.55934			0.00	0	0
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV22 On 07/02/2020 Spot Bond			7.82500	101.47086	7.82500	101.40739			78,250,000,000.00	10,000,000	1,000,000,000
Total DV22 SPOT									78,250,000,000.00	10,000,000	1,000,000,000
Total For DV22									78,250,000,000.00	10,000,000	1,000,000,000
DV22/R On 07/02/2020 Spot Bond			100.00000	49.36701	100.00000	49.04173			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			8.92000	107.97706	8.92000	107.90028			751,158,552,000.00	84,210,600	2,907,387,300
Total DV23 SPOT									751,158,552,000.00	84,210,600	2,907,387,300
Total For DV23									751,158,552,000.00	84,210,600	2,907,387,300
DV23/R On 27/02/2023 Spot Bond			100.00000	17.59681	100.00000	17.48087			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	17.59681	100.00000	17.48087			0.00	0	0
Total DV23/R2023 SPOT									0.00	0	0
Total For DV23/R2023									0.00	0	0
DV24 On 18/02/2024 Spot Bond			9.19000	106.44948	9.19000	106.37154			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	104.46825	9.69000	104.38769			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	104.46825	9.69000	104.38769			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			11.19500	98.15218	11.19500	98.06506			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	104.65696	10.10000	104.57293			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	104.65696	10.10000	104.57293			0.00	0	0
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVF19 On 31/05/2019 Spot Bond					0.00000	101.72522			0.00	400,000,000	200,000,000
Total DVF19 SPOT									0.00	400,000,000	200,000,000
Total For DVF19									0.00	400,000,000	200,000,000
DVF20 On 29/11/2019 Spot Bond					0.00000	101.54813			0.00	0	0
Total DVF20 SPOT									0.00	0	0
Total For DVF20									0.00	0	0
DVF20B On 28/03/2020 Spot Bond					0.00000	101.14826			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					0.00000	101.66255			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVF20C SPOT										0.00	0	0
Total For DVF20C										0.00	0	0
DVF20I On 23/10/2020 Spot Bond					0.00000	100.30445				0.00	0	0
Total DVF20D SPOT										0.00	0	0
Total For DVF20D										0.00	0	0
DVF21 On 29/11/2021 Spot Bond					0.00000	101.57224				0.00	0	0
Total DVF21 SPOT										0.00	0	0
Total For DVF21										0.00	0	0
DVF22 On 28/03/2022 Spot Bond					0.00000	101.47742				0.00	0	0
Total DVF22 SPOT										0.00	0	0
Total For DVF22										0.00	0	0
DVF22I On 29/08/2022 Spot Bond					0.00000	102.30508				0.00	0	0
Total DVF22B SPOT										0.00	0	0
Total For DVF22B										0.00	0	0
DVF22C On 24/10/2022 Spot Bond					0.00000	100.19088				0.00	0	0
Total DVF22C SPOT										0.00	0	0
Total For DVF22C										0.00	0	0
DVF24 On 23/10/2024 Spot Bond					0.00000	100.22190				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			8.17500	107.44775	8.17500	107.37643				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	39.39348	100.00000	39.12963				0.00	0	0
Total E170/R207 SPOT										0.00	0	0
Total For E170/R207										0.00	0	0
ECN20 On 14/03/2020 Spot Bond			7.98500	105.52445	7.98500	105.45601				0.00	0	0
Total ECN20 SPOT										0.00	0	0
Total For ECN20										0.00	0	0
ECN22 On 14/03/2022 Spot Bond			8.65500	106.76092	8.65500	106.68599				0.00	0	0
Total ECN22 SPOT										0.00	0	0
Total For ECN22										0.00	0	0
ECN24 On 14/03/2024 Spot Bond			9.50000	105.69885	9.50000	105.61758				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			4.26000	104.89385	4.26000	104.83668				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ECN32 SPOT									0.00	0	0
Total For ECN32									0.00	0	0
EL037 On 31/01/2037 Spot Bond			4.01000	95.41792	4.01000	95.36783			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	122.95700	2.25000	122.91012			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			3.90000	129.37639	3.88000	129.51715			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			3.89000	115.65178	3.89000	115.59223			0.00	0	0
Total EL29 SPOT									0.00	0	0
Total For EL29									0.00	0	0
EL30 On 29/07/2030 Spot Bond			3.89000	113.31819	3.89000	113.25983			0.00	0	0
Total EL30 SPOT									0.00	0	0
Total For EL30									0.00	0	0
EL31 On 02/06/2031 Spot Bond			3.92000	105.13611	3.92000	105.08189			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			3.98000	96.87915	3.98000	96.82854			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	122.95700	2.25000	122.91012			0.00	0	0
Total EL36/I2038 SPOT									0.00	0	0
Total For EL36/I2038									0.00	0	0
EMM01 On 28/07/2020 Spot Bond			8.37500	103.18460	8.37500	103.11447			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			8.34500	108.78969	8.34500	108.71600			0.00	0	0
Total EMM02 SPOT									0.00	0	0
Total For EMM02									0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.67500	100.05964	10.67500	99.97344			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			10.99500	10.99500	10.99500	95.70860			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			11.17000	11.17000	11.17000	101.23546				0.00	0	1,333,333,200
Total EMM05 SPOT										0.00	0	1,333,333,200
Total For EMM05										0.00	0	1,333,333,200
EMM06 On 23/06/2025 Spot Bond			10.65500	10.65500	10.65500	100.02262				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			10.50500	10.50500	10.50500	100.64900				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			11.26000	11.26000	11.26000	86.01670				0.00	0	0
Total EMM07P SPOT										0.00	0	0
Total For EMM07P										0.00	0	0
ENX01 On 23/04/2021 Spot Bond					0.00000	100.25509				0.00	0	0
Total ENX01 SPOT										0.00	0	0
Total For ENX01										0.00	0	0
ENX01 On 23/04/2021 Spot Bond					0.00000	100.23821				0.00	0	0
Total ENX01S SPOT										0.00	0	0
Total For ENX01S										0.00	0	0
ENX02 On 10/09/2022 Spot Bond					0.00000	101.42357				0.00	0	0
Total ENX02 SPOT										0.00	0	0
Total For ENX02										0.00	0	0
ENX03 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ENX03U SPOT										0.00	0	0
Total For ENX03U										0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	101.45554				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF008 On 12/09/2019 Spot Bond					0.00000	101.67346				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF010 On 07/11/2019 Spot Bond					0.00000	100.21349				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF011 On 12/06/2020 Spot Bond					0.00000	101.85315				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF012 On 06/11/2020 Spot Bond					0.00000	100.44985				0.00	0	0
Total EPF012 SPOT										0.00	0	0
Total For EPF012										0.00	0	0
EPF014 On 28/05/2021 Spot Bond					0.00000	101.60404				0.00	0	0
Total EPF014 SPOT										0.00	0	0
Total For EPF014										0.00	0	0
EPF015 On 04/06/2023 Spot Bond					0.00000	101.48748				0.00	0	0
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF016 On 07/09/2021 Spot Bond					0.00000	101.32900				0.00	0	0
Total EPF016 SPOT										0.00	0	0
Total For EPF016										0.00	0	0
EPF017 On 07/09/2023 Spot Bond					0.00000	101.35181				0.00	0	0
Total EPF017 SPOT										0.00	0	0
Total For EPF017										0.00	0	0
EPF018 On 13/12/2025 Spot Bond					0.00000	100.25064				0.00	0	0
Total EPF018 SPOT										0.00	0	0
Total For EPF018										0.00	0	0
EPF02L On 01/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPF04L On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF04U SPOT										0.00	0	0
Total For EPF04U										0.00	0	0
EPF05L On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF05U SPOT										0.00	0	0
Total For EPF05U										0.00	0	0
EPF07L On 28/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF07U SPOT										0.00	0	0
Total For EPF07U										0.00	0	0
EPF08L On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF08U SPOT										0.00	0	0
Total For EPF08U										0.00	0	0
EPF09L On 03/12/2021 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 EPF09U SPOT										0.00	0	0
Total For EPF09U										0.00	0	0
EPFC3 On 04/03/2019 Spot Bond					0.00000	101.37398				0.00	0	0
Total EPFC37 SPOT										0.00	0	0
Total For EPFC37										0.00	0	0
EPFC3 On 06/09/2019 Spot Bond					0.00000	101.30607				0.00	0	0
Total EPFC39 SPOT										0.00	0	0
Total For EPFC39										0.00	0	0
EPFC4 On 03/04/2019 Spot Bond					0.00000	100.81955				0.00	0	0
Total EPFC40 SPOT										0.00	0	0
Total For EPFC40										0.00	0	0
EPFC4 On 06/11/2019 Spot Bond					0.00000	99.89349				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			63,333,320,000,000.00	633,333,200	316,666,600	
Total EQS05 SPOT									3,333,320,000,000.00	633,333,200	316,666,600	
Total For EQS05									3,333,320,000,000.00	633,333,200	316,666,600	
EQS06 On 09/04/2020 Spot Bond					0.00000	98.97233			0.00	0	360,000,000	
Total EQS06 SPOT									0.00	0	360,000,000	
Total For EQS06									0.00	0	360,000,000	
EQS10 On 28/07/2022 Spot Bond					0.00000	100.10982			0.00	0	0	
Total EQS10 SPOT									0.00	0	0	
Total For EQS10									0.00	0	0	
EQS11 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total EQS11U SPOT									0.00	0	0	
Total For EQS11U									0.00	0	0	
ERS3B On 17/08/2019 Spot Bond					0.00000	101.80379			0.00	0	0	
Total ERS3B4 SPOT									0.00	0	0	
Total For ERS3B4									0.00	0	0	
ERS3B On 17/05/2019 Spot Bond					0.00000	101.86470			0.00	0	0	
Total ERS3B5 SPOT									0.00	0	0	
Total For ERS3B5									0.00	0	0	
ERS3C On 17/08/2019 Spot Bond					0.00000	101.90475			0.00	0	0	
Total ERS3C4 SPOT									0.00	0	0	
Total For ERS3C4									0.00	0	0	
ERS3C On 17/05/2019 Spot Bond					0.00000	102.06674			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERS3C5 SPOT									0.00	0	0
Total For ERS3C5									0.00	0	0
ERSA1:On 25/11/2020 Spot Bond			10.00000	103.63900	10.00000	103.55800			0.00	0	0
Total ERS12/JIBAR SPOT									0.00	0	0
Total For ERS12/JIBAR									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	101.57413			0.00	0	0
Total ERS21 SPOT									0.00	0	0
Total For ERS21									0.00	0	0
ERSA2:On 17/05/2019 Spot Bond					0.00000	101.88240			0.00	0	0
Total ERS22 SPOT									0.00	0	0
Total For ERS22									0.00	0	0
ERSA2:On 17/08/2019 Spot Bond					0.00000	102.02112			0.00	0	0
Total ERS23 SPOT									0.00	0	0
Total For ERS23									0.00	0	0
ERSA2:On 17/08/2020 Spot Bond					0.00000	101.73319			0.00	0	0
Total ERS24 SPOT									0.00	0	0
Total For ERS24									0.00	0	0
ERSA2:On 17/08/2022 Spot Bond					0.00000	101.79378			0.00	0	0
Total ERS25 SPOT									0.00	0	0
Total For ERS25									0.00	0	0
ES23 On 25/01/2023 Spot Bond			9.05000	103.38232	9.05000	103.30651		1,400,295,640,000.00	154,728,800	1,876,196,800	
Total ES23 SPOT								1,400,295,640,000.00	154,728,800	1,876,196,800	
Total For ES23								1,400,295,640,000.00	154,728,800	1,876,196,800	
ES23/R On 25/01/2023 Spot Bond			10.00000	100.26992	10.00000	100.18887		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			10.00500	91.84600	10.00500	91.77213		2,700,421,536,000.00	269,907,200	3,336,534,400	
Total ES26 SPOT								2,700,421,536,000.00	269,907,200	3,336,534,400	
Total For ES26								2,700,421,536,000.00	269,907,200	3,336,534,400	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.67946	7.85000	102.61432		0.00	0	0	
Total ES26/R186 SPOT								0.00	0	0	
Total For ES26/R186								0.00	0	0	
ES33 On 15/09/2033 Spot Bond			10.89000	78.40951	10.91500	78.19336		37,336,748,328,000.00	3,428,535,200	9,576,024,100	
Total ES33 SPOT								37,336,748,328,000.00	3,428,535,200	9,576,024,100	
Total For ES33								37,336,748,328,000.00	3,428,535,200	9,576,024,100	
ES33/R On 15/09/2033 Spot Bond			7.50000	102.93028	7.50000	102.86749		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ES33/R209 SPOT									0.00	0	0
Total For ES33/R209									0.00	0	0
ES42 On 25/04/2042 Spot Bond			11.15000	80.50001	11.15000	80.42806			2,633,215,220,000.00	236,162,800	3,264,261,800
Total ES42 SPOT									2,633,215,220,000.00	236,162,800	3,264,261,800
Total For ES42									2,633,215,220,000.00	236,162,800	3,264,261,800
ES42/R On 25/04/2042 Spot Bond			8.50000	102.36006	8.50000	102.28986			0.00	0	0
Total ES42/R214 SPOT									0.00	0	0
Total For ES42/R214									0.00	0	0
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF01U SPOT									0.00	0	0
Total For ESF01U									0.00	0	0
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF02U SPOT									0.00	0	0
Total For ESF02U									0.00	0	0
ESFR0: On 20/04/2021 Spot Bond					0.00000	100.38265			0.00	0	0
Total ESFR03 SPOT									0.00	0	0
Total For ESFR03									0.00	0	0
EXX02 On 19/05/2019 Spot Bond					0.00000	101.89604			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FBJ20Z On 20/03/2020 Spot Bond					0.00000	101.06970			0.00	0	0
Total FBJ20Z SPOT									0.00	0	0
Total For FBJ20Z									0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.10439			0.00	0	0
Total FBJ22Z SPOT									0.00	0	0
Total For FBJ22Z									0.00	0	0
FFA1U On 20/11/2026 Spot Bond			100.00000	13.33260	100.00000	13.23594			0.00	0	0
Total FFA1U SPOT									0.00	0	0
Total For FFA1U									0.00	0	0
FFB1U On 20/11/2026 Spot Bond			100.00000	21.74121	100.00000	21.58358			0.00	0	0
Total FFB1U SPOT									0.00	0	0
Total For FFB1U									0.00	0	0
FIF02U On 01/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF02U SPOT									0.00	0	0
Total For FIF02U									0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF07U SPOT										0.00	0	0
Total For FIF07U										0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF11U SPOT										0.00	0	0
Total For FIF11U										0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF12U SPOT										0.00	0	0
Total For FIF12U										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond					0.00000	101.66517				0.00	400,000,000	200,000,000
Total FIFB08 SPOT										0.00	400,000,000	200,000,000
Total For FIFB08										0.00	400,000,000	200,000,000
FIFB09 On 27/06/2019 Spot Bond					0.00000	100.89555				0.00	0	0
Total FIFB09 SPOT										0.00	0	0
Total For FIFB09										0.00	0	0
FIFB10 On 12/09/2019 Spot Bond					0.00000	101.47332				0.00	0	0
Total FIFB10 SPOT										0.00	0	0
Total For FIFB10										0.00	0	0
FIFB11 On 07/02/2020 Spot Bond					0.00000	100.09336				0.00	0	0
Total FIFB11 SPOT										0.00	0	0
Total For FIFB11										0.00	0	0
FIFB12 On 13/08/2020 Spot Bond					0.00000	101.93714				0.00	0	0
Total FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.86451				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFB14 SPOT										0.00	0	0
Total For FIFB14										0.00	0	0
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.74876				0.00	0	0
Total FIFB15 SPOT										0.00	0	0
Total For FIFB15										0.00	0	0
FMLA11 On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FMLA1U SPOT										0.00	0	0
Total For FMLA1U										0.00	0	0
FNT003 On 01/02/2019 Spot Bond					0.00000	101.58277				0.00	0	0
Total FNT003 SPOT										0.00	0	0
Total For FNT003										0.00	0	0
FNT004 On 15/02/2019 Spot Bond					0.00000	101.11425				0.00	0	0
Total FNT004 SPOT										0.00	0	0
Total For FNT004										0.00	0	0
FNT006 On 03/05/2019 Spot Bond					0.00000	100.36603				0.00	0	0
Total FNT006 SPOT										0.00	0	0
Total For FNT006										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPA1U SPOT										0.00	0	0
Total For FPA1U										0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FRB12 On 02/06/2019 Spot Bond					0.00000	101.79849				0.00	1,950,000,000	1,750,000,000
Total FRB12 SPOT										0.00	1,950,000,000	1,750,000,000
Total For FRB12										0.00	1,950,000,000	1,750,000,000
FRB13 On 02/06/2021 Spot Bond					0.00000	102.59660				0.00	0	0
Total FRB13 SPOT										0.00	0	0
Total For FRB13										0.00	0	0
FRB14 On 02/06/2021 Spot Bond			10.04500	10.04500	10.04500	101.55705				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB15 On 06/03/2020 Spot Bond					0.00000	103.89306				0.00	0	0
Total FRB15 SPOT										0.00	0	0
Total For FRB15										0.00	0	0
FRB16 On 08/07/2020 Spot Bond					0.00000	102.96794				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRB16 SPOT										0.00	0	0
Total For FRB16										0.00	0	0
FRB17 On 08/01/2022 Spot Bond					0.00000	105.18636				0.00	2,000,000,000	1,000,000,000
Total FRB17 SPOT										0.00	2,000,000,000	1,000,000,000
Total For FRB17										0.00	2,000,000,000	1,000,000,000
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRB17/JIBAR SPOT										0.00	0	0
Total For FRB17/JIBAR										0.00	0	0
FRB18 On 13/04/2021 Spot Bond					0.00000	104.83449				0.00	0	0
Total FRB18 SPOT										0.00	0	0
Total For FRB18										0.00	0	0
FRB19 On 14/04/2021 Spot Bond			10.74500	106.84394	10.74500	106.75181				0.00	0	0
Total FRB19 SPOT										0.00	0	0
Total For FRB19										0.00	0	0
FRB20 On 15/04/2021 Spot Bond					0.00000	104.67199				0.00	0	0
Total FRB20 SPOT										0.00	0	0
Total For FRB20										0.00	0	0
FRB21 On 24/11/2021 Spot Bond					0.00000	104.57557				0.00	0	0
Total FRB21 SPOT										0.00	0	0
Total For FRB21										0.00	0	0
FRB22 On 08/12/2022 Spot Bond					0.00000	107.20919				0.00	0	0
Total FRB22 SPOT										0.00	0	0
Total For FRB22										0.00	0	0
FRB23 On 20/09/2027 Spot Bond					0.00000	103.95975				0.00	8,800,000,000	2,200,000,000
Total FRB23 SPOT										0.00	8,800,000,000	2,200,000,000
Total For FRB23										0.00	8,800,000,000	2,200,000,000
FRB24 On 08/11/2023 Spot Bond					0.00000	99.78855				0.00	0	0
Total FRB24 SPOT										0.00	0	0
Total For FRB24										0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			3.45000	153.16529	3.45000	153.09188				0.00	0	0
Total FRBI22 SPOT										0.00	0	0
Total For FRBI22										0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			3.56500	3.56500	3.56500	290.64436				0.00	0	0
Total FRBI23 SPOT										0.00	0	0
Total For FRBI23										0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			3.79000	3.79000	3.79000	127.51644				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 FRBI25 SPOT										0.00	0	100,000,000
Total For FRBI25										0.00	0	100,000,000
FRBI28 On 31/03/2028 Spot Bond			4.12000	173.14804	4.12000	173.05595				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			4.19500	4.19500	4.19500	87.19771				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			4.28000	4.28000	4.28000	205.81573				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			4.62500	90.60596	4.62500	90.55409				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			4.65500	90.99702	4.65500	90.94469				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			8.46000	8.46000	8.46000	86.12431				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			9.57000	9.57000	9.57000	59.10741				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			9.63000	9.63000	9.63000	58.30311				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC12 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC12U SPOT										0.00	0	0
Total For FRC12U										0.00	0	0
FRC16 On 31/01/2025 Spot Bond			4.60000	4.60000	4.60000	121.92117				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17 On 06/08/2023 Spot Bond					0.00000	102.08612				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC178 On 20/09/2020 Spot Bond					0.00000	101.22282				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC179 On 06/08/2023 Spot Bond					0.00000	94.57992				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC181 On 20/03/2019 Spot Bond					0.00000	101.13193				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC188 On 20/03/2019 Spot Bond					0.00000	101.13384				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC189 On 02/04/2019 Spot Bond					0.00000	100.85072				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC192 On 25/11/2020 Spot Bond			10.00000	103.63900	10.00000	103.55800				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC193 On 20/06/2024 Spot Bond					0.00000	101.18927				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC195 On 20/06/2019 Spot Bond					0.00000	101.22269				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC206 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC207 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC208 On 07/10/2020 Spot Bond					0.00000	102.64719				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC209 On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC21(On 20/12/2019 Spot Bond					0.00000	101.16857			0.00	0	1,500,000,000
Total FRC210 SPOT									0.00	0	1,500,000,000
Total For FRC210									0.00	0	1,500,000,000
FRC21(On 07/05/2020 Spot Bond					0.00000	102.11621			0.00	0	0
Total FRC212 SPOT									0.00	0	0
Total For FRC212									0.00	0	0
FRC21(On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRC213 SPOT									0.00	0	0
Total For FRC213									0.00	0	0
FRC21(On 07/11/2019 Spot Bond					0.00000	102.29901			0.00	0	0
Total FRC215 SPOT									0.00	0	0
Total For FRC215									0.00	0	0
FRC21(On 04/11/2019 Spot Bond					0.00000	99.92948			0.00	0	0
Total FRC219 SPOT									0.00	0	0
Total For FRC219									0.00	0	0
FRC22(On 31/01/2022 Spot Bond			4.11000	150.32734	4.11000	150.24722			0.00	0	0
Total FRC221 SPOT									0.00	0	0
Total For FRC221									0.00	0	0
FRC22(On 20/05/2020 Spot Bond					0.00000	101.80873			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			4.97000	146.72309	4.97000	146.63467			0.00	0	0
Total FRC233 SPOT									0.00	0	0
Total For FRC233									0.00	0	0
FRC23(On 20/12/2020 Spot Bond					0.00000	101.66287			0.00	0	0
Total FRC234 SPOT									0.00	0	0
Total For FRC234									0.00	0	0
FRC23(On 08/02/2020 Spot Bond					0.00000	94.33746			0.00	0	0
Total FRC236 SPOT									0.00	0	0
Total For FRC236									0.00	0	0
FRC23(On 19/10/2020 Spot Bond					0.00000	101.30372			0.00	0	0
Total FRC237 SPOT									0.00	0	0
Total For FRC237									0.00	0	0
FRC23(On 08/02/2020 Spot Bond					0.00000	94.66855			0.00	0	0
Total FRC238 SPOT									0.00	0	0
Total For FRC238									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC23(On 19/10/2020 Spot Bond					0.00000	102.02306				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC24(On 19/10/2020 Spot Bond					0.00000	102.54536				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC24(On 08/02/2020 Spot Bond					0.00000	93.93987				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC24(On 08/02/2020 Spot Bond					0.00000	93.82744				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC24(On 19/10/2020 Spot Bond					0.00000	100.59093				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC24(On 08/02/2020 Spot Bond					0.00000	97.41686				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC24(On 19/10/2020 Spot Bond					0.00000	100.58512				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC24(On 19/10/2020 Spot Bond					0.00000	100.47130				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC24(On 08/02/2020 Spot Bond					0.00000	95.24465				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC24(On 08/02/2020 Spot Bond					0.00000	102.93944				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC24(On 19/10/2020 Spot Bond					0.00000	101.27815				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC25(On 19/10/2020 Spot Bond					0.00000	100.46983				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0

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 13/02/2022 Spot Bond					0.00000	102.28632				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC25 On 14/03/2022 Spot Bond					0.00000	101.23762				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC25 On 27/03/2020 Spot Bond					0.00000	101.07965				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC25 On 17/07/2027 Spot Bond					0.00000	102.40698				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC25 On 27/03/2020 Spot Bond					0.00000	100.85270				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC25 On 08/05/2020 Spot Bond					0.00000	102.39972				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC25 On 06/11/2023 Spot Bond			3.33700	3.33700	3.33700	107.04499				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	107.75073	3.45500	107.69956				0.00	0	0
Total FRC260 SPOT										0.00	0	0
Total For FRC260										0.00	0	0
FRC26 On 10/10/2020 Spot Bond					0.00000	100.53358				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC26 On 13/07/2020 Spot Bond					0.00000	100.44586				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC26 On 15/03/2019 Spot Bond					0.00000	101.02527				0.00	0	0
Total FRC263 SPOT										0.00	0	0
Total For FRC263										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC26: On 13/07/2020 Spot Bond					0.00000	100.44489				0.00	0	0
Total FRC264 SPOT										0.00	0	0
Total For FRC264										0.00	0	0
FRC26: On 20/06/2021 Spot Bond					0.00000	101.31925				0.00	0	0
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC26: On 23/08/2019 Spot Bond					0.00000	101.60815				0.00	0	0
Total FRC266 SPOT										0.00	0	0
Total For FRC266										0.00	0	0
FRC26: On 06/08/2023 Spot Bond					0.00000	105.56802				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC26: On 21/10/2019 Spot Bond					0.00000	100.24793				0.00	0	0
Total FRC269 SPOT										0.00	0	0
Total For FRC269										0.00	0	0
FRC27: On 16/11/2019 Spot Bond					0.00000	101.70836				0.00	0	0
Total FRC270 SPOT										0.00	0	0
Total For FRC270										0.00	0	0
FRC27: On 30/01/2023 Spot Bond					0.00000	100.04723				0.00	0	0
Total FRC271 SPOT										0.00	0	0
Total For FRC271										0.00	0	0
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	100.05174				0.00	0	0
Total FRC272 SPOT										0.00	0	0
Total For FRC272										0.00	0	0
FRC27: On 07/12/2023 Spot Bond			8.82000	102.41689	8.82000	101.33671				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	102.51549	9.80000	102.43424				0.00	0	0
Total FRC274 SPOT										0.00	0	0
Total For FRC274										0.00	0	0
FRC27: On 12/12/2020 Spot Bond					0.00000	101.24346				0.00	0	0
Total FRC275 SPOT										0.00	0	0
Total For FRC275										0.00	0	0
FRC27: On 12/12/2020 Spot Bond					0.00000	101.24622				0.00	0	0
Total FRC276 SPOT										0.00	0	0
Total For FRC276										0.00	0	0

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 04/03/2021 Spot Bond					0.00000	101.40748				0.00	0	0
Total FRC277 SPOT										0.00	0	0
Total For FRC277										0.00	0	0
FRC27: On 27/03/2020 Spot Bond					0.00000	100.81667				0.00	0	0
Total FRC278 SPOT										0.00	0	0
Total For FRC278										0.00	0	0
FRC27: On 21/11/2022 Spot Bond					0.00000	101.73437				0.00	0	0
Total FRC279 SPOT										0.00	0	0
Total For FRC279										0.00	0	0
FRC28: On 20/12/2023 Spot Bond					0.00000	101.16841				0.00	0	0
Total FRC280 SPOT										0.00	0	0
Total For FRC280										0.00	0	0
FRC28: On 03/09/2019 Spot Bond					0.00000	102.08260				0.00	0	0
Total FRC281 SPOT										0.00	0	0
Total For FRC281										0.00	0	0
FRC28: On 27/02/2023 Spot Bond			3.54000	3.54000	3.54000	103.45984				0.00	0	0
Total FRC282 SPOT										0.00	0	0
Total For FRC282										0.00	0	0
FRC28: On 26/01/2021 Spot Bond					0.00000	100.12803				0.00	0	0
Total FRC283 SPOT										0.00	0	0
Total For FRC283										0.00	0	0
FRC28: On 11/11/2024 Spot Bond					0.00000	103.33492				0.00	0	0
Total FRC284 SPOT										0.00	0	0
Total For FRC284										0.00	0	0
FRC28: On 20/12/2022 Spot Bond					0.00000	101.07887				0.00	0	0
Total FRC285 SPOT										0.00	0	0
Total For FRC285										0.00	0	0
FRC28: On 27/02/2023 Spot Bond					0.00000	100.06521				0.00	0	0
Total FRC286 SPOT										0.00	0	0
Total For FRC286										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.75000	4.75000	4.75000	147.54884				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			4.69000	4.69000	4.69000	147.79935				0.00	0	0
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC71 On 31/01/2022 Spot Bond			4.67000	4.67000	4.67000	147.88297			0.00	0	0
Total FRC71 SPOT									0.00	0	0
Total For FRC71									0.00	0	0
FRD16I On 28/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD16U SPOT									0.00	0	0
Total For FRD16U									0.00	0	0
FRD17I 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
FRD18I On 15/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD18U SPOT									0.00	0	0
Total For FRD18U									0.00	0	0
FRD19I On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD19U SPOT									0.00	0	0
Total For FRD19U									0.00	0	0
FRD20I On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD20U SPOT									0.00	0	0
Total For FRD20U									0.00	0	0
FRD21I On 31/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD21U SPOT									0.00	0	0
Total For FRD21U									0.00	0	0
FRD22I On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD22U SPOT									0.00	0	0
Total For FRD22U									0.00	0	0
FRD23I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD23U SPOT									0.00	0	0
Total For FRD23U									0.00	0	0
FRD24I On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD24U SPOT									0.00	0	0
Total For FRD24U									0.00	0	0
FRD25I On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD25U SPOT									0.00	0	0
Total For FRD25U									0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.65000	86.99313	4.65000	86.94297			0.00	0	0
Total FRI33 SPOT									0.00	0	0
Total For FRI33									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRI38 On 31/01/2038 Spot Bond			4.58500	99.55791	4.58500	99.50101				0.00	0	0
Total FRI38 SPOT										0.00	0	0
Total For FRI38										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond					0.00000	100.74573				0.00	0	1,000,000,000
Total FRJ19 SPOT										0.00	0	1,000,000,000
Total For FRJ19										0.00	0	1,000,000,000
FRJ20 On 20/09/2020 Spot Bond					0.00000	101.06177				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.54310				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ22 On 07/03/2022 Spot Bond					0.00000	102.58853				0.00	0	0
Total FRJ22 SPOT										0.00	0	0
Total For FRJ22										0.00	0	0
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.57589				0.00	0	2,712,500,000
Total FRJ23 SPOT										0.00	0	2,712,500,000
Total For FRJ23										0.00	0	2,712,500,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	104.00087				0.00	50,000,000	5,975,000,000
Total FRJ25 SPOT										0.00	50,000,000	5,975,000,000
Total For FRJ25										0.00	50,000,000	5,975,000,000
FRJ27 On 25/01/2027 Spot Bond					0.00000	101.71402				0.00	0	0
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRS01U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS02U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS100 On 15/01/2024 Spot Bond			3.44300	3.44300	3.44300	99.47540				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			3.83000	3.83000	3.83000	111.07787				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS10: On 23/01/2024 Spot Bond					0.00000	100.20793				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS10: On 23/01/2024 Spot Bond					0.00000	100.20793				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS10: On 31/01/2038 Spot Bond			3.97000	108.87044	3.97000	108.81366				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS10: On 07/12/2033 Spot Bond			3.95000	213.74567	3.95000	213.63494				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS11: On 31/01/2038 Spot Bond			4.76000	97.08596	4.76000	97.02911				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS11: On 07/12/2033 Spot Bond			3.98000	3.98000	3.98000	212.90933				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS11: On 29/04/2019 Spot Bond					0.00000	100.02971				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS11: On 31/01/2025 Spot Bond			4.15000	125.06176	4.15000	124.99470				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS11: On 31/01/2038 Spot Bond			3.70500	113.20387	3.70500	113.14727				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS11: On 31/01/2038 Spot Bond			4.50000	100.78607	4.50000	100.72917				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS12: On 07/12/2033 Spot Bond			4.10000	210.14814	4.10000	210.03672				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS12: On 07/12/2033 Spot Bond			4.15000	208.96533	4.15000	208.85372				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS12 On 31/01/2025 Spot Bond			3.68000	160.06775	3.68000	112.32209			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS12 On 07/12/2033 Spot Bond			4.18000	208.25957	4.18000	208.14782			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS12 On 31/01/2038 Spot Bond			5.33000	89.53668	5.33000	89.48013			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS12 On 31/03/2028 Spot Bond			4.92000	162.61406	4.92000	162.51711			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS12 On 31/01/2038 Spot Bond			4.86000	95.70691	4.86000	95.65008			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS12 On 31/03/2028 Spot Bond			4.44000	168.84265	4.44000	168.74848			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS13 On 31/03/2028 Spot Bond			4.50000	168.04920	4.50000	167.95468			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS13 On 07/12/2033 Spot Bond			4.69000	196.69532	4.69000	196.58170			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS13 On 24/03/2020 Spot Bond					0.00000	93.20406			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS13 On 31/01/2038 Spot Bond			4.79000	96.66972	4.79000	96.61288			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS13 On 31/01/2038 Spot Bond			5.04500	5.04500	5.04500	93.16126			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS13 On 31/01/2038 Spot Bond			4.57000	99.77332	4.57000	99.71642			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS137 On 31/03/2028 Spot Bond			4.31000	170.57665	4.31000	170.48332			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			4.46000	201.81064	4.46000	201.69780			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			4.44000	168.84265	4.44000	168.74848			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			4.44000	168.84265	4.44000	168.74848			0.00	0	0
Total FRS143 SPOT									0.00	0	0
Total For FRS143									0.00	0	0
FRS144 On 31/03/2028 Spot Bond			4.73000	165.04727	4.73000	164.95138			0.00	0	0
Total FRS144 SPOT									0.00	0	0
Total For FRS144									0.00	0	0
FRS145 On 31/03/2028 Spot Bond			4.73000	165.04727	4.73000	164.95138			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			4.45000	123.00507	4.45000	122.93612			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			3.81000	151.60946	3.81000	151.53235			0.00	0	0
Total FRS147 SPOT									0.00	0	0
Total For FRS147									0.00	0	0
FRS149 On 31/03/2028 Spot Bond			4.79000	164.27437	4.79000	164.17814			0.00	0	0
Total FRS149 SPOT									0.00	0	0
Total For FRS149									0.00	0	0
FRS150 On 31/03/2028 Spot Bond			4.83000	163.76144	4.83000	163.66497			0.00	0	0
Total FRS150 SPOT									0.00	0	0
Total For FRS150									0.00	0	0
FRS151 On 31/01/2025 Spot Bond			4.42000	123.20900	4.42000	123.14026			0.00	0	0
Total FRS151 SPOT									0.00	0	0
Total For FRS151									0.00	0	0
FRS152 On 31/03/2028 Spot Bond			4.25000	171.38389	4.25000	171.29095			0.00	0	0
Total FRS152 SPOT									0.00	0	0
Total For FRS152									0.00	0	0
FRS153 On 31/03/2028 Spot Bond			4.84000	4.84000	4.84000	163.53697			0.00	0	0
Total FRS153 SPOT									0.00	0	0
Total For FRS153									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS156 On 20/06/2022 Spot Bond					0.00000	41.09044				0.00	0	0
Total FRS158 SPOT										0.00	0	0
Total For FRS158										0.00	0	0
FRS157 On 06/06/2023 Spot Bond					0.00000	49.30786				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS160 On 06/06/2024 Spot Bond					0.00000	55.53132				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS161 On 06/06/2025 Spot Bond					0.00000	59.83096				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS162 On 20/06/2022 Spot Bond					0.00000	33.57882				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS163 On 06/06/2023 Spot Bond					0.00000	40.61503				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS164 On 06/06/2024 Spot Bond					0.00000	47.07238				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS165 On 06/06/2025 Spot Bond					0.00000	51.42278				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					0.00000	17.33619				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					0.00000	26.32812				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					0.00000	25.66256				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS169 On 01/08/2021 Spot Bond					0.00000	17.72172				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS17(On 01/08/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS17(On 16/10/2022 Spot Bond					0.00000	100.38927				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS17(On 16/10/2024 Spot Bond					0.00000	100.41290				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS17(On 13/11/2020 Spot Bond					0.00000	107.55479				0.00	0	0
Total FRS173 SPOT										0.00	0	0
Total For FRS173										0.00	0	0
FRS17(On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	0
Total FRS174 SPOT										0.00	0	0
Total For FRS174										0.00	0	0
FRS17(On 26/01/2024 Spot Bond					0.00000	41.26248				0.00	0	0
Total FRS175 SPOT										0.00	0	0
Total For FRS175										0.00	0	0
FRS17(On 26/01/2024 Spot Bond					0.00000	41.26242				0.00	0	0
Total FRS176 SPOT										0.00	0	0
Total For FRS176										0.00	0	0
FRS17(On 19/07/2024 Spot Bond					0.00000	57.47582				0.00	0	0
Total FRS177 SPOT										0.00	0	0
Total For FRS177										0.00	0	0
FRS17(On 02/08/2019 Spot Bond					0.00000	97.89255				0.00	0	0
Total FRS178 SPOT										0.00	0	0
Total For FRS178										0.00	0	0
FRS17(On 15/08/2019 Spot Bond					0.00000	97.52020				0.00	0	0
Total FRS179 SPOT										0.00	0	0
Total For FRS179										0.00	0	0
FRS18(On 18/09/2023 Spot Bond					0.00000	101.13110				0.00	920,000,000	230,000,000
Total FRS180 SPOT										0.00	920,000,000	230,000,000
Total For FRS180										0.00	920,000,000	230,000,000
FRS18(On 19/09/2019 Spot Bond					0.00000	85.41630				0.00	0	0
Total FRS181 SPOT										0.00	0	0
Total For FRS181										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS182 On 27/09/2025 Spot Bond					0.00000	100.94956				0.00	0	0
Total FRS182 SPOT										0.00	0	0
Total For FRS182										0.00	0	0
FRS183 On 04/10/2021 Spot Bond					0.00000	90.41623				0.00	0	0
Total FRS183 SPOT										0.00	0	0
Total For FRS183										0.00	0	0
FRS184 On 16/11/2023 Spot Bond					0.00000	87.97328				0.00	0	0
Total FRS184 SPOT										0.00	0	0
Total For FRS184										0.00	0	0
FRS185 On 20/11/2019 Spot Bond					0.00000	93.53034				0.00	0	0
Total FRS185 SPOT										0.00	0	0
Total For FRS185										0.00	0	0
FRS186 On 23/01/2024 Spot Bond					0.00000	98.30663				0.00	0	0
Total FRS186 SPOT										0.00	0	0
Total For FRS186										0.00	0	0
FRS187 On 23/01/2024 Spot Bond					0.00000	99.11426				0.00	0	0
Total FRS187 SPOT										0.00	0	0
Total For FRS187										0.00	0	0
FRS188 On 23/01/2024 Spot Bond					0.00000	99.70366				0.00	0	0
Total FRS188 SPOT										0.00	0	0
Total For FRS188										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.47500	3.47500	3.47500	291.75522				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			3.36500	3.36500	3.36500	293.11986				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			4.08500	4.08500	4.08500	284.32388				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			3.60000	152.51472	3.60000	152.43977				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond					0.00000	100.09588				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			3.30000	153.81918	3.30000	153.74733				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS62 On 04/11/2026 Spot Bond					0.00000	99.93091				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			3.81000	105.08003	3.81000	105.02660				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			3.47000	80.97804	3.47000	112.95973				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			3.61000	3.61000	3.61000	128.79874				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			3.64000	3.64000	3.64000	128.58402				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			4.27500	4.27500	4.27500	282.05547				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			7.29500	103.25833	7.29500	103.19704				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			8.20500	103.83720	8.20500	103.76840				0.00	0	0
Total FRX20 SPOT										0.00	0	0
Total For FRX20										0.00	0	0
FRX23 On 28/02/2023 Spot Bond			8.68000	8.68000	8.68000	100.15104				0.00	0	0
Total FRX23 SPOT										0.00	0	0
Total For FRX23										0.00	0	0
FRX24 On 10/12/2024 Spot Bond			9.25500	108.26316	9.25500	108.18246				0.00	0	5,000,000,000
Total FRX24 SPOT										0.00	0	5,000,000,000
Total For FRX24										0.00	0	5,000,000,000
FRX25 On 26/07/2025 Spot Bond			9.75500	100.21336	9.75500	100.13429				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			9.70500	102.17479	9.70500	102.09502			0.00	0	600,000,000
Total FRX26 SPOT									0.00	0	600,000,000
Total For FRX26									0.00	0	600,000,000
FRX27 On 07/03/2027 Spot Bond			9.72500	106.76786	9.72500	106.68387			0.00	0	0
Total FRX27 SPOT									0.00	0	0
Total For FRX27									0.00	0	0
FRX28 On 26/07/2028 Spot Bond			9.90500	101.54799	9.90500	101.46667			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			10.28500	96.63122	10.28500	96.55094			0.00	0	100,000,000
Total FRX30 SPOT									0.00	0	100,000,000
Total For FRX30									0.00	0	100,000,000
FRX31 On 21/02/2031 Spot Bond			10.43500	97.97200	10.43500	97.89078			0.00	0	290,000,000
Total FRX31 SPOT									0.00	0	290,000,000
Total For FRX31									0.00	0	290,000,000
FRX32 On 31/03/2032 Spot Bond			10.44000	104.20743	10.44000	104.12007			0.00	0	30,000,000
Total FRX32 SPOT									0.00	0	30,000,000
Total For FRX32									0.00	0	30,000,000
FRX45 On 14/04/2045 Spot Bond			11.33000	74.70606	11.33000	74.63824			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS2A5 On 20/02/2019 Spot Bond					0.00000	101.66447			0.00	0	0
Total FS2A5 SPOT									0.00	0	0
Total For FS2A5									0.00	0	0
FS2B1 On 20/02/2019 Spot Bond					0.00000	101.71902			0.00	0	0
Total FS2B1 SPOT									0.00	0	0
Total For FS2B1									0.00	0	0
FS2C1 On 20/02/2019 Spot Bond					0.00000	101.76879			0.00	0	0
Total FS2C1 SPOT									0.00	0	0
Total For FS2C1									0.00	0	0
FS2D1 On 20/02/2019 Spot Bond					0.00000	101.98772			0.00	0	0
Total FS2D1 SPOT									0.00	0	0
Total For FS2D1									0.00	0	0
FS3A5 On 20/02/2020 Spot Bond					0.00000	101.71322			0.00	0	0
Total FS3A5 SPOT									0.00	0	0
Total For FS3A5									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS3A5L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3A5U SPOT									0.00	0	0
Total For FS3A5U									0.00	0	0
FS3B1 On 20/02/2020 Spot Bond					0.00000	102.19865			0.00	0	0
Total FS3B1 SPOT									0.00	0	0
Total For FS3B1									0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3B1U SPOT									0.00	0	0
Total For FS3B1U									0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3C1U SPOT									0.00	0	0
Total For FS3C1U									0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3D1U SPOT									0.00	0	0
Total For FS3D1U									0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4A4U SPOT									0.00	0	0
Total For FS4A4U									0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4A5U SPOT									0.00	0	0
Total For FS4A5U									0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4B1U SPOT									0.00	0	0
Total For FS4B1U									0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4C1U SPOT									0.00	0	0
Total For FS4C1U									0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4D1U SPOT									0.00	0	0
Total For FS4D1U									0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5A3U SPOT									0.00	0	0
Total For FS5A3U									0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5A4U SPOT									0.00	0	0
Total For FS5A4U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
FS6A1 On 20/08/2021 Spot Bond					0.00000	101.54776				0.00	0	0
Total FS6A1 SPOT										0.00	0	0
Total For FS6A1										0.00	0	0
FS6A2 On 20/08/2023 Spot Bond					0.00000	101.61941				0.00	0	0
Total FS6A2 SPOT										0.00	0	0
Total For FS6A2										0.00	0	0
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.65724				0.00	0	0
Total FS6A3 SPOT										0.00	0	0
Total For FS6A3										0.00	0	0
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.68511				0.00	0	0
Total FS6B1 SPOT										0.00	0	0
Total For FS6B1										0.00	0	0
FS6C1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6C1U SPOT										0.00	0	0
Total For FS6C1U										0.00	0	0
FS6D1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6D1U SPOT										0.00	0	0
Total For FS6D1U										0.00	0	0
FS6E1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6E1U SPOT										0.00	0	0
Total For FS6E1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GBL03 On 16/11/2020 Spot Bond					0.00000	103.34159				0.00	0	0
Total GBL03 SPOT										0.00	0	0
Total For GBL03										0.00	0	0
GBL04 On 05/06/2021 Spot Bond					0.00000	101.72313				0.00	0	0
Total GBL04 SPOT										0.00	0	0
Total For GBL04										0.00	0	0
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH2A1U SPOT										0.00	0	0
Total For GH2A1U										0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	101.59043				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	101.60869				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2020 Spot Bond					0.00000	101.72730				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2020 Spot Bond					0.00000	101.87322				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2020 Spot Bond					0.00000	101.96438				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB01U SPOT										0.00	0	0
Total For GRB01U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB22U SPOT									0.00	0	0
Total For GRB22U									0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB23U SPOT									0.00	0	0
Total For GRB23U									0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB24U SPOT									0.00	0	0
Total For GRB24U									0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB25U SPOT									0.00	0	0
Total For GRB25U									0.00	0	0
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB27U SPOT									0.00	0	0
Total For GRB27U									0.00	0	0
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB28U SPOT									0.00	0	0
Total For GRB28U									0.00	0	0
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB29U SPOT									0.00	0	0
Total For GRB29U									0.00	0	0
GRT07 On 21/02/2024 Spot Bond					0.00000	103.17568			0.00	0	0
Total GRT07 SPOT									0.00	0	0
Total For GRT07									0.00	0	0
GRT08 On 24/06/2019 Spot Bond					0.00000	101.10998			0.00	0	0
Total GRT08 SPOT									0.00	0	0
Total For GRT08									0.00	0	0
GRT10 On 13/05/2019 Spot Bond					0.00000	102.05894			0.00	0	500,000,000
Total GRT10 SPOT									0.00	0	500,000,000
Total For GRT10									0.00	0	500,000,000
GRT11 On 13/05/2021 Spot Bond					0.00000	103.22830			0.00	0	150,000,000
Total GRT11 SPOT									0.00	0	150,000,000
Total For GRT11									0.00	0	150,000,000
GRT12 On 24/06/2020 Spot Bond					0.00000	101.60656			0.00	0	0
Total GRT12 SPOT									0.00	0	0
Total For GRT12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT13 On 15/04/2020 Spot Bond					0.00000	100.40692			0.00	0	0
Total GRT13 SPOT									0.00	0	0
Total For GRT13									0.00	0	0
GRT14 On 15/09/2021 Spot Bond					0.00000	101.87233			0.00	0	0
Total GRT14 SPOT									0.00	0	0
Total For GRT14									0.00	0	0
GRT15 On 15/04/2020 Spot Bond					0.00000	100.46440			0.00	0	0
Total GRT15 SPOT									0.00	0	0
Total For GRT15									0.00	0	0
GRT16 On 17/10/2021 Spot Bond					0.00000	101.95774			0.00	0	0
Total GRT16 SPOT									0.00	0	0
Total For GRT16									0.00	0	0
GRT17 On 17/10/2023 Spot Bond			9.43000	105.72201	9.43000	105.64175			0.00	0	0
Total GRT17 SPOT									0.00	0	0
Total For GRT17									0.00	0	0
GRT18 On 13/03/2020 Spot Bond					0.00000	101.62326			0.00	0	0
Total GRT18 SPOT									0.00	0	0
Total For GRT18									0.00	0	0
GRT19 On 14/03/2022 Spot Bond					0.00000	101.98246			0.00	0	0
Total GRT19 SPOT									0.00	0	0
Total For GRT19									0.00	0	0
GRT20 On 03/04/2024 Spot Bond					0.00000	101.95441			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			10.30500	101.24391	10.30500	101.16010			0.00	0	0
Total GRT21 SPOT									0.00	0	0
Total For GRT21									0.00	0	0
GRT22 On 16/10/2022 Spot Bond					0.00000	100.38110			0.00	0	0
Total GRT22 SPOT									0.00	0	0
Total For GRT22									0.00	0	0
GRT23 On 16/10/2024 Spot Bond					0.00000	100.61311			0.00	0	0
Total GRT23 SPOT									0.00	0	0
Total For GRT23									0.00	0	0
GRT24 On 09/03/2023 Spot Bond					0.00000	101.25002			0.00	0	0
Total GRT24G SPOT									0.00	0	0
Total For GRT24G									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT25 On 09/03/2025 Spot Bond					0.00000	101.38587				0.00	0	0
Total GRT25G SPOT										0.00	0	0
Total For GRT25G										0.00	0	0
GRT26 On 09/03/2028 Spot Bond					0.00000	101.33764				0.00	0	0
Total GRT26G SPOT										0.00	0	0
Total For GRT26G										0.00	0	0
GRT27 On 28/09/2023 Spot Bond					0.00000	100.81958				0.00	0	0
Total GRT27 SPOT										0.00	0	0
Total For GRT27										0.00	0	0
GRT28 On 10/12/2021 Spot Bond					0.00000	101.20671				0.00	0	0
Total GRT28 SPOT										0.00	0	0
Total For GRT28										0.00	0	0
GRT29 On 10/12/2023 Spot Bond					0.00000	101.23542				0.00	0	0
Total GRT29 SPOT										0.00	0	0
Total For GRT29										0.00	0	0
GRT30 On 10/12/2025 Spot Bond					0.00000	101.27138				0.00	0	0
Total GRT30 SPOT										0.00	0	0
Total For GRT30										0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX02U SPOT										0.00	0	0
Total For GRX02U										0.00	0	0
HC2T3 On 05/10/2019 Spot Bond					0.00000	100.57377				0.00	0	0
Total HC2T3 SPOT										0.00	0	0
Total For HC2T3										0.00	0	0
HC5T2 On 29/05/2020 Spot Bond					0.00000	101.46790				0.00	0	0
Total HC5T2 SPOT										0.00	0	0
Total For HC5T2										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB04 On 01/11/2019 Spot Bond					0.00000	100.09327				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILB05 On 11/07/2019 Spot Bond					0.00000	100.61274			0.00	0	0
Total HILB05 SPOT									0.00	0	0
Total For HILB05									0.00	0	0
HILB06 On 11/07/2020 Spot Bond					0.00000	100.52010			0.00	0	0
Total HILB06 SPOT									0.00	0	0
Total For HILB06									0.00	0	0
HILB07 On 11/07/2021 Spot Bond					0.00000	100.52640			0.00	0	0
Total HILB07 SPOT									0.00	0	0
Total For HILB07									0.00	0	0
HILB08 On 29/03/2023 Spot Bond					0.00000	100.94889			0.00	0	0
Total HILB08 SPOT									0.00	0	0
Total For HILB08									0.00	0	0
HILB09 On 29/03/2025 Spot Bond					0.00000	100.80233			0.00	0	20,000,000
Total HILB09 SPOT									0.00	0	20,000,000
Total For HILB09									0.00	0	20,000,000
HILB10 On 17/03/2022 Spot Bond					0.00000	101.06916			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	103.63900	10.00000	103.55800			0.00	0	0
Total HPF04/JIBAR SPOT									0.00	0	0
Total For HPF04/JIBAR									0.00	0	0
HPF06 On 20/02/2020 Spot Bond					0.00000	101.96782			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF08 On 15/04/2019 Spot Bond					0.00000	100.47656			0.00	0	0
Total HPF08 SPOT									0.00	0	0
Total For HPF08									0.00	0	0
HPF09 On 15/04/2019 Spot Bond					0.00000	100.58972			0.00	0	0
Total HPF09 SPOT									0.00	0	0
Total For HPF09									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HPF11 On 31/03/2023 Spot Bond					0.00000	100.80550				0.00	0	0
Total HPF11 SPOT										0.00	0	0
Total For HPF11										0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			7.26500	103.55387	7.26500	103.49264				0.00	0	0
Total HWAY20 SPOT										0.00	0	0
Total For HWAY20										0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			100.00000	36.81919	100.00000	36.57257				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			3.82500	287.60947	3.82500	287.46339				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			4.00500	4.00500	4.00500	288.46746				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			3.78000	84.40061	3.78000	99.80864				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			10.72500	89.07335	10.72500	88.99626				0.00	0	1,990,000,000
Total HWAY34 SPOT										0.00	0	1,990,000,000
Total For HWAY34										0.00	0	1,990,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.33358	100.00000	9.27106				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			10.73000	88.76792	10.73000	88.69106				0.00	0	500,000,000
Total HWAY35 SPOT										0.00	0	500,000,000
Total For HWAY35										0.00	0	500,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.33340	100.00000	9.27088				0.00	0	0
Total HWAY35/R209 SPOT										0.00	0	0
Total For HWAY35/R209										0.00	0	0
HWF08 On 15/07/2019 Spot Bond					0.00000	100.59755				0.00	0	0
Total HWF08 SPOT										0.00	0	0
Total For HWF08										0.00	0	0
HWF09 On 19/09/2019 Spot Bond					0.00000	101.24515				0.00	0	0
Total HWF09 SPOT										0.00	0	0
Total For HWF09										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWF10 On 30/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HWF10U SPOT									0.00	0	0
Total For HWF10U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	103.63900	10.00000	103.55800			0.00	0	0
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			3.01000	133.23815	3.00000	133.25349		89,145,665,000,000.00	29,616,500,000	152,812,852,600	
Total I2025 SPOT								19,145,665,000,000.00	29,616,500,000	152,812,852,600	
Total For I2025								19,145,665,000,000.00	29,616,500,000	152,812,852,600	
I2029 On 31/03/2029 Spot Bond			3.12000	101.33584	3.12000	101.29015		280,956,000,000,000.00	90,050,000,000	99,471,779,900	
Total I2029 SPOT								10,956,000,000,000.00	90,050,000,000	99,471,779,900	
Total For I2029								10,956,000,000,000.00	90,050,000,000	99,471,779,900	
I2033 On 28/02/2033 Spot Bond			3.15000	103.83857	3.15000	103.79134		203,490,000,000,000.00	64,600,000,000	112,820,180,200	
Total I2033 SPOT								13,490,000,000,000.00	64,600,000,000	112,820,180,200	
Total For I2033								13,490,000,000,000.00	64,600,000,000	112,820,180,200	
I2038 On 31/01/2038 Spot Bond			3.23000	121.49756	3.21000	121.80628		969,000,000,000.00	300,000,000	167,789,413,600	
Total I2038 SPOT								969,000,000,000.00	300,000,000	167,789,413,600	
Total For I2038								969,000,000,000.00	300,000,000	167,789,413,600	
I2046 On 31/03/2046 Spot Bond			3.25000	116.12679	3.25000	116.07321		33,818,850,000,000.00	10,405,800,000	164,351,301,800	
Total I2046 SPOT								13,818,850,000,000.00	10,405,800,000	164,351,301,800	
Total For I2046								13,818,850,000,000.00	10,405,800,000	164,351,301,800	
I2050 On 31/12/2050 Spot Bond			3.27500	119.66105	3.25500	120.10457		35,439,809,035,400.00	10,821,315,736	158,501,319,114	
Total I2050 SPOT								15,439,809,035,400.00	10,821,315,736	158,501,319,114	
Total For I2050								15,439,809,035,400.00	10,821,315,736	158,501,319,114	
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IB105U SPOT								0.00	0	0	
Total For IB105U								0.00	0	0	
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IB107U SPOT								0.00	0	0	
Total For IB107U								0.00	0	0	
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IB121U SPOT								0.00	0	0	
Total For IB121U								0.00	0	0	
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IB122U SPOT								0.00	0	0	
Total For IB122U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL02U SPOT									0.00	0	0
Total For IBL02U									0.00	0	0
IBL100 On 24/05/2020 Spot Bond					0.00000	101.58138			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			8.90500	8.90500	8.90500	102.18468			0.00	0	0
Total IBL101 SPOT									0.00	0	0
Total For IBL101									0.00	0	0
IBL102 On 24/05/2022 Spot Bond					0.00000	102.04536			0.00	0	0
Total IBL102 SPOT									0.00	0	0
Total For IBL102									0.00	0	0
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	100.35946			0.00	0	0
Total IBL104 SPOT									0.00	0	0
Total For IBL104									0.00	0	0
IBL106 On 06/08/2020 Spot Bond			8.28000	8.28000	8.28000	99.88872			0.00	0	0
Total IBL106 SPOT									0.00	0	0
Total For IBL106									0.00	0	0
IBL108 On 22/11/2019 Spot Bond					0.00000	101.61319			0.00	0	0
Total IBL108 SPOT									0.00	0	0
Total For IBL108									0.00	0	0
IBL109 On 07/12/2023 Spot Bond			3.93500	286.27805	3.93500	286.13010			0.00	0	0
Total IBL109 SPOT									0.00	0	0
Total For IBL109									0.00	0	0
IBL110 On 07/03/2019 Spot Bond			8.12000	8.12000	8.12000	101.26338			0.00	0	0
Total IBL110 SPOT									0.00	0	0
Total For IBL110									0.00	0	0
IBL112 On 21/05/2020 Spot Bond					0.00000	101.62649			0.00	0	0
Total IBL112 SPOT									0.00	0	0
Total For IBL112									0.00	0	0
IBL113 On 21/05/2021 Spot Bond					0.00000	101.62648			0.00	0	0
Total IBL113 SPOT									0.00	0	0
Total For IBL113									0.00	0	0
IBL114 On 21/05/2022 Spot Bond					0.00000	101.69506			0.00	0	0
Total IBL114 SPOT									0.00	0	0
Total For IBL114									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL115 On 21/05/2023 Spot Bond					0.00000	101.67158				0.00	0	0
Total IBL115 SPOT										0.00	0	0
Total For IBL115										0.00	0	0
IBL116 On 20/06/2020 Spot Bond					0.00000	100.98801				0.00	0	0
Total IBL116 SPOT										0.00	0	0
Total For IBL116										0.00	0	0
IBL117 On 13/07/2019 Spot Bond					0.00000	100.40940				0.00	0	0
Total IBL117 SPOT										0.00	0	0
Total For IBL117										0.00	0	0
IBL118 On 24/07/2020 Spot Bond					0.00000	100.18363				0.00	0	0
Total IBL118 SPOT										0.00	0	0
Total For IBL118										0.00	0	0
IBL119 On 16/08/2021 Spot Bond					0.00000	101.78203				0.00	0	0
Total IBL119 SPOT										0.00	0	0
Total For IBL119										0.00	0	0
IBL120 On 12/10/2020 Spot Bond					0.00000	100.41863				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			3.40000	3.40000	3.40000	153.31000				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	103.63900	10.00000	103.55800				0.00	0	0
Total IBL43/JIBAR SPOT										0.00	0	0
Total For IBL43/JIBAR										0.00	0	0
IBL46 On 15/01/2020 Spot Bond			8.36000	8.36000	8.36000	99.33724				0.00	0	5,000,000,000
Total IBL46 SPOT										0.00	0	5,000,000,000
Total For IBL46										0.00	0	5,000,000,000
IBL50 On 02/08/2020 Spot Bond			7.99500	101.57729	7.99500	101.51169				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0
IBL56 On 31/01/2019 Spot Bond					0.00000	0.00000				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			7.65000	104.32076	7.65000	104.25538				0.00	0	0
Total IBL59 SPOT										0.00	0	0
Total For IBL59										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL60 On 17/02/2024 Spot Bond			9.55000	107.52446	9.55000	107.44272				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond					0.00000	100.74002				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL64 On 29/07/2019 Spot Bond					0.00000	100.23497				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond					0.00000	100.01111				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			4.10000	150.36987	4.10000	150.28985				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL75 On 19/08/2020 Spot Bond					0.00000	102.48236				0.00	0	0
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IBL77 On 25/11/2020 Spot Bond					0.00000	102.12691				0.00	0	0
Total IBL77 SPOT										0.00	0	0
Total For IBL77										0.00	0	0
IBL78 On 25/11/2022 Spot Bond			9.64000	103.17350	9.64000	103.09304				0.00	0	0
Total IBL78 SPOT										0.00	0	0
Total For IBL78										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
IBL83 On 22/03/2019 Spot Bond					0.00000	100.93992				0.00	0	0
Total IBL83 SPOT										0.00	0	0
Total For IBL83										0.00	0	0
IBL84U On 21/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL84U SPOT										0.00	0	0
Total For IBL84U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL85 On 20/05/2019 Spot Bond					0.00000	101.91491				0.00	0	0
Total IBL85 SPOT										0.00	0	0
Total For IBL85										0.00	0	0
IBL86 On 20/05/2021 Spot Bond					0.00000	102.68772				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			7.78000	102.57920	7.78000	102.51507				0.00	0	0
Total IBL87 SPOT										0.00	0	0
Total For IBL87										0.00	0	0
IBL88 On 20/05/2021 Spot Bond			8.54500	105.76265	8.54500	105.68933				0.00	0	0
Total IBL88 SPOT										0.00	0	0
Total For IBL88										0.00	0	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	26.23703	100.00000	26.06129				0.00	0	0
Total IBL88/R208 SPOT										0.00	0	0
Total For IBL88/R208										0.00	0	0
IBL89 On 26/05/2021 Spot Bond					0.00000	101.74370				0.00	0	0
Total IBL89 SPOT										0.00	0	0
Total For IBL89										0.00	0	0
IBL90U On 20/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL90U SPOT										0.00	0	0
Total For IBL90U										0.00	0	0
IBL92 On 12/01/2020 Spot Bond					0.00000	100.44042				0.00	0	0
Total IBL92 SPOT										0.00	0	0
Total For IBL92										0.00	0	0
IBL94 On 06/09/2019 Spot Bond					0.00000	101.46411				0.00	0	0
Total IBL94 SPOT										0.00	0	0
Total For IBL94										0.00	0	0
IBL95 On 12/09/2021 Spot Bond					0.00000	102.39231				0.00	0	0
Total IBL95 SPOT										0.00	0	0
Total For IBL95										0.00	0	0
IBL96 On 21/09/2019 Spot Bond					0.00000	101.35359				0.00	0	0
Total IBL96 SPOT										0.00	0	0
Total For IBL96										0.00	0	0
IBL97 On 03/10/2019 Spot Bond					0.00000	100.69466				0.00	0	0
Total IBL97 SPOT										0.00	0	0
Total For IBL97										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL98 On 03/10/2023 Spot Bond					0.00000	102.62719			0.00	0	0
Total IBL98 SPOT									0.00	0	0
Total For IBL98									0.00	0	0
IBL99 On 21/10/2019 Spot Bond			8.82000	102.71835	8.82000	102.64531			0.00	0	0
Total IBL99 SPOT									0.00	0	0
Total For IBL99									0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IDC01U SPOT									0.00	0	0
Total For IDC01U									0.00	0	0
IDC02L On 28/02/2028 Spot Bond			100.00000	13.21850	100.00000	13.13141			0.00	0	0
Total IDC02U SPOT									0.00	0	0
Total For IDC02U									0.00	0	0
IDCC02 On 26/04/2019 Spot Bond					0.00000	100.09037			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			8.39500	102.29881	8.39500	102.22949			0.00	0	0
Total IDCG03 SPOT									0.00	0	0
Total For IDCG03									0.00	0	0
IDCG05 On 24/11/2019 Spot Bond					0.00000	101.93883			0.00	0	0
Total IDCG05 SPOT									0.00	0	0
Total For IDCG05									0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			9.62500	101.54507	9.62500	101.46598			0.00	0	0
Total IDCG06 SPOT									0.00	0	0
Total For IDCG06									0.00	0	0
IDCG07 On 13/11/2020 Spot Bond					0.00000	101.88244			0.00	0	0
Total IDCG07 SPOT									0.00	0	0
Total For IDCG07									0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			11.69500	99.95163	11.69500	99.80248			0.00	0	0
Total IDCG08 SPOT									0.00	0	0
Total For IDCG08									0.00	0	0
IDCG09 On 05/12/2019 Spot Bond					0.00000	101.86187			0.00	0	0
Total IDCG09 SPOT									0.00	0	0
Total For IDCG09									0.00	0	0
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.42311			0.00	0	0
Total IDCG10 SPOT									0.00	0	0
Total For IDCG10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCG11 On 05/12/2026 Spot Bond			10.10500	105.48034	10.10500	105.39467			0.00	0	0
Total IDCG11 SPOT									0.00	0	0
Total For IDCG11									0.00	0	0
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.47868			0.00	0	0
Total IDCG12 SPOT									0.00	0	0
Total For IDCG12									0.00	0	0
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.44791			0.00	0	0
Total IDCG13 SPOT									0.00	0	0
Total For IDCG13									0.00	0	0
IDCG14 On 12/11/2021 Spot Bond					0.00000	101.85051			0.00	0	0
Total IDCG14 SPOT									0.00	0	0
Total For IDCG14									0.00	0	0
IDCG15 On 12/11/2023 Spot Bond					0.00000	102.13154			0.00	0	0
Total IDCG15 SPOT									0.00	0	0
Total For IDCG15									0.00	0	0
IDCG16 On 12/11/2025 Spot Bond					0.00000	101.98322			0.00	0	0
Total IDCG16 SPOT									0.00	0	0
Total For IDCG16									0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	101.17102			0.00	0	0
Total IDCP06 SPOT									0.00	0	0
Total For IDCP06									0.00	0	0
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.09714			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	6.54939	100.00000	6.50576			0.00	0	0
Total IDCP2U SPOT									0.00	0	0
Total For IDCP2U									0.00	0	0
IDCP3U On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IDCP3U SPOT									0.00	0	0
Total For IDCP3U									0.00	0	0
IFC01 On 10/12/2024 Spot Bond			9.00500	100.04738	9.00500	99.97478			0.00	0	0
Total IFC01 SPOT									0.00	0	0
Total For IFC01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IFC02 On 14/04/2021 Spot Bond			7.19500	105.83160	7.19500	105.76996			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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN385U SPOT									0.00	0	0
Total For IN385U									0.00	0	0
IN386U On 15/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN386U SPOT									0.00	0	0
Total For IN386U									0.00	0	0
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN395U SPOT									0.00	0	0
Total For IN395U									0.00	0	0
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN396U SPOT									0.00	0	0
Total For IN396U									0.00	0	0
IN398U On 16/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN398U SPOT									0.00	0	0
Total For IN398U									0.00	0	0
ING196 On 30/06/2027 Spot Bond					0.00000	69.71813			0.00	0	0
Total ING196 SPOT									0.00	0	0
Total For ING196									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING211 On 25/11/2020 Spot Bond			10.00000	103.63900	10.00000	103.55800			0.00	0	0
Total ING211/JIBAR SPOT									0.00	0	0
Total For ING211/JIBAR									0.00	0	0
ING335 On 15/08/2019 Spot Bond					0.00000	104.88158			0.00	0	0
Total ING335 SPOT									0.00	0	0
Total For ING335									0.00	0	0
ING360 On 22/09/2022 Spot Bond					0.00000	101.05047			0.00	0	0
Total ING360 SPOT									0.00	0	0
Total For ING360									0.00	0	0
ING362 On 24/02/2021 Spot Bond					0.00000	101.50984			0.00	0	0
Total ING362 SPOT									0.00	0	0
Total For ING362									0.00	0	0
ING371 On 31/01/2020 Spot Bond					0.00000	100.02179			0.00	0	0
Total ING371 SPOT									0.00	0	0
Total For ING371									0.00	0	0
ING375 On 24/02/2023 Spot Bond					0.00000	100.02335			0.00	0	0
Total ING375 SPOT									0.00	0	0
Total For ING375									0.00	0	0
ING383 On 30/06/2020 Spot Bond					0.00000	101.47505			0.00	0	0
Total ING383 SPOT									0.00	0	0
Total For ING383									0.00	0	0
ING384 On 30/09/2020 Spot Bond					0.00000	81.90056			0.00	0	0
Total ING384 SPOT									0.00	0	0
Total For ING384									0.00	0	0
ING394 On 31/01/2020 Spot Bond					0.00000	100.02073			0.00	0	0
Total ING394 SPOT									0.00	0	0
Total For ING394									0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	102.82651			0.00	0	0
Total INLV01 SPOT									0.00	0	0
Total For INLV01									0.00	0	0
INLV02 On 20/10/2020 Spot Bond					0.00000	101.02722			0.00	0	0
Total INLV02 SPOT									0.00	0	0
Total For INLV02									0.00	0	0
INLV03 On 11/02/2021 Spot Bond					0.00000	102.61468			0.00	0	0
Total INLV03 SPOT									0.00	0	0
Total For INLV03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
INLV04 On 11/02/2021 Spot Bond			10.84500	103.17228	10.84500	109.45019				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
INLV05 On 22/03/2023 Spot Bond					0.00000	102.44531				0.00	6,800,000,000	3,400,000,000
Total INLV05 SPOT										0.00	6,800,000,000	3,400,000,000
Total For INLV05										0.00	6,800,000,000	3,400,000,000
IPF01/J On 25/11/2020 Spot Bond			10.00000	103.63900	10.00000	103.55800				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF09 On 01/07/2019 Spot Bond					0.00000	100.87623				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPF13 On 04/12/2020 Spot Bond					0.00000	101.43947				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF15 On 17/12/2020 Spot Bond					0.00000	101.36389				0.00	0	0
Total IPF15 SPOT										0.00	0	0
Total For IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond					0.00000	101.12516				0.00	0	0
Total IPF16 SPOT										0.00	0	0
Total For IPF16										0.00	0	0
IPF17 On 22/12/2020 Spot Bond					0.00000	100.94501				0.00	0	0
Total IPF17 SPOT										0.00	0	0
Total For IPF17										0.00	0	0
IPF18 On 22/12/2021 Spot Bond					0.00000	100.95557				0.00	0	0
Total IPF18 SPOT										0.00	0	0
Total For IPF18										0.00	0	0
IPF19 On 22/12/2022 Spot Bond					0.00000	100.96612				0.00	0	0
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0
IPF20 On 17/03/2020 Spot Bond					0.00000	101.07405				0.00	0	0
Total IPF20 SPOT										0.00	0	0
Total For IPF20										0.00	0	0
IPF21 On 17/03/2022 Spot Bond					0.00000	101.11307				0.00	0	0
Total IPF21 SPOT										0.00	0	0
Total For IPF21										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF22 On 14/06/2022 Spot Bond					0.00000	101.21100			0.00	0	0
Total IPF22 SPOT									0.00	0	0
Total For IPF22									0.00	0	0
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF23U SPOT									0.00	0	0
Total For IPF23U									0.00	0	0
IPF24 On 05/02/2023 Spot Bond					0.00000	99.90882			0.00	0	0
Total IPF24 SPOT									0.00	0	0
Total For IPF24									0.00	0	0
IPF25 On 15/10/2023 Spot Bond					0.00000	100.41550			0.00	0	0
Total IPF25 SPOT									0.00	0	0
Total For IPF25									0.00	0	0
IPF26 On 07/11/2023 Spot Bond					0.00000	102.01060			0.00	0	0
Total IPF26 SPOT									0.00	0	0
Total For IPF26									0.00	0	0
IPF27 On 07/11/2024 Spot Bond					0.00000	102.03335			0.00	0	0
Total IPF27 SPOT									0.00	0	0
Total For IPF27									0.00	0	0
IPF28U On 28/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF28U SPOT									0.00	0	0
Total For IPF28U									0.00	0	0
IPF29U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF29U SPOT									0.00	0	0
Total For IPF29U									0.00	0	0
IPFC21 On 25/04/2019 Spot Bond					0.00000	100.14585			0.00	0	0
Total IPFC21 SPOT									0.00	0	0
Total For IPFC21									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	100.03019	2.75000	100.00754			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			6.40000	145.02096	6.40000	144.91730			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					0.00000	101.68054				0.00	0	0
Total IV025 SPOT										0.00	0	0
Total For IV025										0.00	0	0
IV026 On 27/09/2019 Spot Bond					0.00000	100.57423				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			5.00000	5.00000	5.00000	119.26053				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			5.00000	5.00000	5.00000	119.26053				0.00	0	0
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2020 Spot Bond					0.00000	101.44675				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV033 On 11/02/2021 Spot Bond					0.00000	102.95165				0.00	0	0
Total IV033 SPOT										0.00	0	0
Total For IV033										0.00	0	0
IV034 On 11/02/2021 Spot Bond			10.74500	102.82718	10.74500	108.95677				0.00	0	0
Total IV034 SPOT										0.00	0	0
Total For IV034										0.00	0	0
IV035 On 07/04/2022 Spot Bond					0.00000	107.75977				0.00	0	40,000,000
Total IV035 SPOT										0.00	0	40,000,000
Total For IV035										0.00	0	40,000,000
IV036 On 22/07/2021 Spot Bond					0.00000	100.31314				0.00	0	0
Total IV036 SPOT										0.00	0	0
Total For IV036										0.00	0	0
IV038 On 23/09/2021 Spot Bond					0.00000	101.22315				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			5.55000	5.55000	5.55000	144.25681				0.00	0	0
Total IV039 SPOT										0.00	0	0
Total For IV039										0.00	0	0
IV040 On 29/09/2021 Spot Bond					0.00000	106.74443				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			11.09500	106.15916	11.09500	106.06421			0.00	0	0
Total IV041 SPOT									0.00	0	0
Total For IV041									0.00	0	0
IV042 On 18/11/2021 Spot Bond					0.00000	108.28634			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			10.98500	10.98500	10.98500	106.01613			0.00	0	0
Total IV043 SPOT									0.00	0	0
Total For IV043									0.00	0	0
IV044 On 31/01/2022 Spot Bond					0.00000	100.02891			0.00	0	0
Total IV044 SPOT									0.00	0	0
Total For IV044									0.00	0	0
IV045 On 31/01/2022 Spot Bond			4.80000	147.42730	4.80000	147.34049			0.00	0	0
Total IV045 SPOT									0.00	0	0
Total For IV045									0.00	0	0
IV046 On 21/06/2022 Spot Bond					0.00000	102.40032			0.00	0	0
Total IV046 SPOT									0.00	0	0
Total For IV046									0.00	0	0
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV100U SPOT									0.00	0	0
Total For IV100U									0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV115U SPOT									0.00	0	0
Total For IV115U									0.00	0	0
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV118U SPOT									0.00	0	0
Total For IV118U									0.00	0	0
IV123U On 18/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV123U SPOT									0.00	0	0
Total For IV123U									0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV125U SPOT									0.00	0	0
Total For IV125U									0.00	0	0
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV142U SPOT									0.00	0	0
Total For IV142U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV19A On 31/03/2028 Spot Bond			5.10000	160.34715	5.10000	160.24920			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IVA698 On 09/11/2019 Spot Bond			7.35000	7.35000	7.35000	7.35000			0.00	0	0
Total IVA698 SPOT									0.00	0	0
Total For IVA698									0.00	0	0
IVA876 On 05/02/2019 Spot Bond			7.45000	7.45000	7.45000	99.85733			0.00	0	0
Total IVA876 SPOT									0.00	0	0
Total For IVA876									0.00	0	0
IVA877 On 14/02/2019 Spot Bond			7.45000	7.45000	7.45000	99.67449			0.00	0	0
Total IVA877 SPOT									0.00	0	0
Total For IVA877									0.00	0	0
IVA878 On 21/02/2019 Spot Bond			7.45000	7.45000	7.45000	99.53274			0.00	0	0
Total IVA878 SPOT									0.00	0	0
Total For IVA878									0.00	0	0
IVA880 On 07/03/2019 Spot Bond			7.55000	7.55000	7.55000	99.24047			0.00	0	0
Total IVA880 SPOT									0.00	0	0
Total For IVA880									0.00	0	0
IVA881 On 14/03/2019 Spot Bond			7.55000	7.55000	7.55000	99.09807			0.00	0	1,000,000,000
Total IVA881 SPOT									0.00	0	1,000,000,000
Total For IVA881									0.00	0	1,000,000,000
IVA882 On 20/03/2019 Spot Bond			7.55000	7.55000	7.55000	98.97634		30,200,000,000,000.00	4,000,000,000	2,000,000,000	
Total IVA882 SPOT								30,200,000,000,000.00	4,000,000,000	2,000,000,000	
Total For IVA882								30,200,000,000,000.00	4,000,000,000	2,000,000,000	
IVA885 On 11/04/2019 Spot Bond			7.65000	7.65000	7.65000	98.51339			0.00	0	0
Total IVA885 SPOT									0.00	0	0
Total For IVA885									0.00	0	0
IVA887 On 25/04/2019 Spot Bond			7.65000	7.65000	7.65000	98.22945			0.00	0	0
Total IVA887 SPOT									0.00	0	0
Total For IVA887									0.00	0	0
IVA888 On 02/05/2019 Spot Bond			7.65000	7.65000	7.65000	98.08809			0.00	0	0
Total IVA888 SPOT									0.00	0	0
Total For IVA888									0.00	0	0
IVA889 On 09/05/2019 Spot Bond			7.65000	7.65000	7.65000	97.94714		45,900,000,000,000.00	6,000,000,000	3,000,000,000	
Total IVA889 SPOT								45,900,000,000,000.00	6,000,000,000	3,000,000,000	
Total For IVA889								45,900,000,000,000.00	6,000,000,000	3,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC005 On 25/11/2020 Spot Bond			10.00000	103.63900	10.00000	103.55800				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC027 On 03/04/2019 Spot Bond					0.00000	100.71585				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC033 On 30/06/2019 Spot Bond					0.00000	100.77530				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond					0.00000	100.79259				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond					0.00000	99.82082				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			8.25000	100.94862	8.25000	100.88263				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	72.47709	100.00000	72.06684				0.00	0	0
Total IVC037 SPOT										0.00	0	0
Total For IVC037										0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			8.61500	101.88280	8.61500	101.81161				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC049 On 21/11/2019 Spot Bond					0.00000	101.76393				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC055 On 26/03/2020 Spot Bond					0.00000	101.07347				0.00	2,100,000,000	1,050,000,000
Total IVC055 SPOT										0.00	2,100,000,000	1,050,000,000
Total For IVC055										0.00	2,100,000,000	1,050,000,000
IVC063 On 07/08/2020 Spot Bond					0.00000	99.85273				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC075 On 21/04/2019 Spot Bond					0.00000	100.28340				0.00	0	0
Total IVC075 SPOT										0.00	0	0
Total For IVC075										0.00	0	0
IVC081 On 14/07/2019 Spot Bond					0.00000	100.45909				0.00	0	0
Total IVC081 SPOT										0.00	0	0
Total For IVC081										0.00	0	0
IVC092 On 24/11/2019 Spot Bond					0.00000	101.72737				0.00	0	0
Total IVC092 SPOT										0.00	0	0
Total For IVC092										0.00	0	0
IVC094 On 06/12/2021 Spot Bond			9.46500	105.00574	9.46500	104.92574				0.00	0	0
Total IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0
IVC097 On 29/06/2021 Spot Bond					0.00000	100.83708				0.00	0	0
Total IVC097 SPOT										0.00	0	0
Total For IVC097										0.00	0	0
IVC102 On 31/01/2020 Spot Bond					0.00000	100.02570				0.00	0	0
Total IVC102 SPOT										0.00	0	0
Total For IVC102										0.00	0	0
IVC103 On 29/06/2021 Spot Bond					0.00000	100.85004				0.00	0	0
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC105 On 08/03/2020 Spot Bond					0.00000	101.34804				0.00	0	0
Total IVC105 SPOT										0.00	0	0
Total For IVC105										0.00	0	0
IVC106 On 13/03/2020 Spot Bond					0.00000	101.26271				0.00	0	0
Total IVC106 SPOT										0.00	0	0
Total For IVC106										0.00	0	0
IVC107 On 29/06/2021 Spot Bond					0.00000	100.84140				0.00	0	0
Total IVC107 SPOT										0.00	0	0
Total For IVC107										0.00	0	0
IVC108 On 29/07/2019 Spot Bond					0.00000	100.02110				0.00	0	0
Total IVC108 SPOT										0.00	0	0
Total For IVC108										0.00	0	0
IVC109 On 19/05/2021 Spot Bond					0.00000	102.95912				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			9.11500	103.37692	9.11500	103.30059			0.00	0	0
Total IVC110 SPOT									0.00	0	0
Total For IVC110									0.00	0	0
IVC111 On 19/05/2020 Spot Bond					0.00000	101.73283			0.00	0	0
Total IVC111 SPOT									0.00	0	0
Total For IVC111									0.00	0	0
IVC114 On 14/09/2021 Spot Bond					0.00000	101.27068			0.00	0	0
Total IVC114 SPOT									0.00	0	0
Total For IVC114									0.00	0	0
IVC116 On 16/08/2020 Spot Bond					0.00000	102.00261			0.00	0	0
Total IVC116 SPOT									0.00	0	0
Total For IVC116									0.00	0	0
IVC119 On 21/02/2019 Spot Bond					0.00000	101.73441			0.00	0	0
Total IVC119 SPOT									0.00	0	0
Total For IVC119									0.00	0	0
IVC126 On 30/04/2019 Spot Bond					0.00000	100.04691			0.00	0	0
Total IVC126 SPOT									0.00	0	0
Total For IVC126									0.00	0	0
IVC128 On 23/03/2019 Spot Bond					0.00000	100.90189			0.00	0	0
Total IVC128 SPOT									0.00	0	0
Total For IVC128									0.00	0	0
IVC129 On 26/03/2019 Spot Bond					0.00000	100.81905			0.00	0	0
Total IVC129 SPOT									0.00	0	0
Total For IVC129									0.00	0	0
IVC130 On 23/04/2019 Spot Bond					0.00000	100.21874			0.00	0	0
Total IVC130 SPOT									0.00	0	0
Total For IVC130									0.00	0	0
IVC131 On 08/05/2019 Spot Bond					0.00000	99.99373			0.00	0	0
Total IVC131 SPOT									0.00	0	0
Total For IVC131									0.00	0	0
IVC132 On 31/05/2019 Spot Bond					0.00000	101.48137			0.00	0	0
Total IVC132 SPOT									0.00	0	0
Total For IVC132									0.00	0	0
IVC133 On 06/12/2019 Spot Bond			8.02000	8.02000	8.02000	101.23897			0.00	0	0
Total IVC133 SPOT									0.00	0	0
Total For IVC133									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC134 On 25/07/2020 Spot Bond					0.00000	100.09540				0.00	0	0
Total IVC134 SPOT										0.00	0	0
Total For IVC134										0.00	0	0
IVC135 On 31/07/2020 Spot Bond					0.00000	100.02279				0.00	0	0
Total IVC135 SPOT										0.00	0	0
Total For IVC135										0.00	0	0
IVC136 On 22/08/2021 Spot Bond					0.00000	102.13525				0.00	0	0
Total IVC136 SPOT										0.00	0	0
Total For IVC136										0.00	0	0
IVC137 On 29/08/2021 Spot Bond					0.00000	101.67318				0.00	0	0
Total IVC137 SPOT										0.00	0	0
Total For IVC137										0.00	0	0
IVC138 On 17/09/2019 Spot Bond					0.00000	101.03375				0.00	0	0
Total IVC138 SPOT										0.00	0	0
Total For IVC138										0.00	0	0
IVC140 On 18/10/2021 Spot Bond					0.00000	100.33753				0.00	0	0
Total IVC140 SPOT										0.00	0	0
Total For IVC140										0.00	0	0
IVC144 On 03/12/2021 Spot Bond					0.00000	101.47178				0.00	0	0
Total IVC144 SPOT										0.00	0	0
Total For IVC144										0.00	0	0
IVC145 On 06/12/2020 Spot Bond					0.00000	101.34777				0.00	0	0
Total IVC145 SPOT										0.00	0	0
Total For IVC145										0.00	0	0
IVC146 On 03/12/2020 Spot Bond					0.00000	101.41796				0.00	0	0
Total IVC146 SPOT										0.00	0	0
Total For IVC146										0.00	0	0
IVC147 On 21/12/2021 Spot Bond					0.00000	101.37973				0.00	0	0
Total IVC147 SPOT										0.00	0	0
Total For IVC147										0.00	0	0
IVC148 On 13/12/2021 Spot Bond					0.00000	101.29645				0.00	0	0
Total IVC148 SPOT										0.00	0	0
Total For IVC148										0.00	0	0
IVC149 On 13/12/2021 Spot Bond					0.00000	101.28967				0.00	0	0
Total IVC149 SPOT										0.00	0	0
Total For IVC149										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC150 On 17/09/2019 Spot Bond					0.00000	100.39929				0.00	0	0
Total IVC150 SPOT										0.00	0	0
Total For IVC150										0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC91U SPOT										0.00	0	0
Total For IVC91U										0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC95U SPOT										0.00	0	0
Total For IVC95U										0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC96U SPOT										0.00	0	0
Total For IVC96U										0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVF60U On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVF60U SPOT									0.00	0	0
Total For IVF60U									0.00	0	0
IVS01U On 23/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVS01U SPOT									0.00	0	0
Total For IVS01U									0.00	0	0
JAS01 On 31/01/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total JAS01 SPOT									0.00	0	0
Total For JAS01									0.00	0	0
JAS02 On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total JAS02 SPOT									0.00	0	0
Total For JAS02									0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total JIBAR SPOT									0.00	0	0
Total For JIBAR									0.00	0	0
JPM002 On 05/07/2023 Spot Bond					0.00000	101.23237			0.00	0	0
Total JPM002 SPOT									0.00	0	0
Total For JPM002									0.00	0	0
KAP002 On 13/06/2019 Spot Bond					0.00000	101.26817			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0
KAP003 On 06/06/2019 Spot Bond					0.00000	101.44399			0.00	0	0
Total KAP003 SPOT									0.00	0	0
Total For KAP003									0.00	0	0
KAP006 On 29/06/2021 Spot Bond					0.00000	100.83276			0.00	0	0
Total KAP006 SPOT									0.00	0	0
Total For KAP006									0.00	0	0
KAP007 On 26/10/2021 Spot Bond			8.66500	106.53086	8.66500	106.45642			0.00	0	0
Total KAP007 SPOT									0.00	0	0
Total For KAP007									0.00	0	0
KAP008 On 28/11/2019 Spot Bond					0.00000	101.99289			0.00	0	0
Total KAP008 SPOT									0.00	0	0
Total For KAP008									0.00	0	0
KAP009 On 24/05/2020 Spot Bond					0.00000	101.68180			0.00	0	0
Total KAP009 SPOT									0.00	0	0
Total For KAP009									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KAP01(On 15/09/2020 Spot Bond					0.00000	101.56310			0.00	0	0
Total KAP010 SPOT									0.00	0	0
Total For KAP010									0.00	0	0
KAP012 On 01/12/2022 Spot Bond					0.00000	101.51254			0.00	0	0
Total KAP012 SPOT									0.00	0	0
Total For KAP012									0.00	0	0
KAP04U On 01/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total KAP04U SPOT									0.00	0	0
Total For KAP04U									0.00	0	0
KAP11 On 24/10/2022 Spot Bond					0.00000	100.51458			0.00	0	0
Total KAP11 SPOT									0.00	0	0
Total For KAP11									0.00	0	0
KSB009 On 05/08/2020 Spot Bond					0.00000	101.06148			0.00	0	0
Total KSB009 SPOT									0.00	0	0
Total For KSB009									0.00	0	0
KST01 On 12/07/2020 Spot Bond					0.00000	100.46616			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			10.09500	122.99870	10.09500	122.89837			0.00	0	0
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0
LBK05 On 28/02/2019 Spot Bond					0.00000	101.59889			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK08 On 30/10/2019 Spot Bond					0.00000	100.08184			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LBK08/JIBAR On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LBK08/JIBAR SPOT									0.00	0	0
Total For LBK08/JIBAR									0.00	0	0
LBK11 On 28/11/2019 Spot Bond			8.74500	102.45489	8.74500	102.38224			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK11/R207 On 28/11/2019 Spot Bond			9.62000	101.78063	9.62000	101.70140			0.00	0	0
Total LBK11/R207 SPOT									0.00	0	0
Total For LBK11/R207									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK12L On 25/02/2020 Spot Bond			9.71000	104.28919	9.71000	104.20861			0.00	0	0
Total LBK12U SPOT									0.00	0	0
Total For LBK12U									0.00	0	0
LBK15 On 12/10/2021 Spot Bond					0.00000	104.31889			0.00	0	0
Total LBK15 SPOT									0.00	0	0
Total For LBK15									0.00	0	0
LBK16 On 30/11/2019 Spot Bond					0.00000	101.58717			0.00	0	0
Total LBK16 SPOT									0.00	0	0
Total For LBK16									0.00	0	0
LBK17 On 22/03/2020 Spot Bond					0.00000	101.73056			0.00	0	0
Total LBK17 SPOT									0.00	0	0
Total For LBK17									0.00	0	0
LBK18 On 22/03/2022 Spot Bond					0.00000	104.74693			0.00	0	0
Total LBK18 SPOT									0.00	0	0
Total For LBK18									0.00	0	0
LBK20 On 08/06/2022 Spot Bond			9.59000	103.30853	9.59000	103.22881			0.00	0	2,500,000,000
Total LBK20 SPOT									0.00	0	2,500,000,000
Total For LBK20									0.00	0	2,500,000,000
LBK22 On 04/09/2020 Spot Bond					0.00000	101.56270			0.00	0	0
Total LBK22 SPOT									0.00	0	0
Total For LBK22									0.00	0	0
LBK23 On 05/09/2022 Spot Bond					0.00000	101.50191			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			9.84000	105.20175	9.84000	105.11849			0.00	0	4,000,000,000
Total LBK24 SPOT									0.00	0	4,000,000,000
Total For LBK24									0.00	0	4,000,000,000
LBK25 On 25/03/2019 Spot Bond					0.00000	100.90886			0.00	0	0
Total LBK25 SPOT									0.00	0	0
Total For LBK25									0.00	0	0
LBK26 On 23/03/2021 Spot Bond					0.00000	101.10682			0.00	0	0
Total LBK26 SPOT									0.00	0	0
Total For LBK26									0.00	0	0
LBK27 On 23/03/2023 Spot Bond					0.00000	101.94053			0.00	0	0
Total LBK27 SPOT									0.00	0	0
Total For LBK27									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK28 On 15/05/2028 Spot Bond			11.02500	99.69847	11.02500	99.60984			0.00	0	1,000,000,000
Total LBK28 SPOT									0.00	0	1,000,000,000
Total For LBK28									0.00	0	1,000,000,000
LBK29 On 07/06/2023 Spot Bond			9.59000	101.98507	9.59000	101.90637			0.00	0	0
Total LBK29 SPOT									0.00	0	0
Total For LBK29									0.00	0	0
LBK30 On 20/09/2021 Spot Bond					0.00000	101.01136			0.00	0	0
Total LBK30 SPOT									0.00	0	0
Total For LBK30									0.00	0	0
LBK31 On 20/09/2023 Spot Bond					0.00000	101.08118			0.00	0	0
Total LBK31 SPOT									0.00	0	0
Total For LBK31									0.00	0	0
LBK32 On 08/11/2023 Spot Bond					0.00000	99.83553			0.00	0	0
Total LBK32 SPOT									0.00	0	0
Total For LBK32									0.00	0	0
LBK33 On 07/12/2025 Spot Bond					0.00000	101.44286			0.00	0	0
Total LBK33 SPOT									0.00	0	0
Total For LBK33									0.00	0	0
LGL04 On 14/08/2020 Spot Bond			7.72500	101.79341	7.72500	106.30078			0.00	0	580,000,000
Total LGL04 SPOT									0.00	0	580,000,000
Total For LGL04									0.00	0	580,000,000
LGL05 On 12/12/2021 Spot Bond					0.00000	102.35263			0.00	0	0
Total LGL05 SPOT									0.00	0	0
Total For LGL05									0.00	0	0
LGL06 On 04/10/2022 Spot Bond			9.69000	104.96157	9.69000	104.87974			0.00	0	2,500,000,000
Total LGL06 SPOT									0.00	0	2,500,000,000
Total For LGL06									0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond					0.00000	103.00011			0.00	0	0
Total LGL07 SPOT									0.00	0	0
Total For LGL07									0.00	0	0
LGL08 On 28/02/2023 Spot Bond					0.00000	103.92391			0.00	0	0
Total LGL08 SPOT									0.00	0	0
Total For LGL08									0.00	0	0
LGL09 On 28/08/2024 Spot Bond					0.00000	104.83571			0.00	0	0
Total LGL09 SPOT									0.00	0	0
Total For LGL09									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LGL10 On 08/10/2025 Spot Bond					0.00000	100.60087				0.00	0	0
Total LGL10 SPOT										0.00	0	0
Total For LGL10										0.00	0	0
LHC06L On 21/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC06U SPOT										0.00	0	0
Total For LHC06U										0.00	0	0
LHC07L On 26/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC07U SPOT										0.00	0	0
Total For LHC07U										0.00	0	0
LHC08L On 28/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC08U SPOT										0.00	0	0
Total For LHC08U										0.00	0	0
LHL19 On 14/11/2019 Spot Bond			12.57500	104.42009	12.57500	104.31462				0.00	0	0
Total LHL19 SPOT										0.00	0	0
Total For LHL19										0.00	0	0
LHL26 On 13/11/2020 Spot Bond					0.00000	102.85430				0.00	0	0
Total LHL26 SPOT										0.00	0	0
Total For LHL26										0.00	0	0
LHL27 On 13/02/2021 Spot Bond					0.00000	102.52622				0.00	0	0
Total LHL27 SPOT										0.00	0	0
Total For LHL27										0.00	0	0
LHL28 On 13/02/2022 Spot Bond					0.00000	102.83188				0.00	0	0
Total LHL28 SPOT										0.00	0	0
Total For LHL28										0.00	0	0
LOM01 On 25/11/2019 Spot Bond					0.00000	103.54384				0.00	0	10,000,000,000
Total LOM01 SPOT										0.00	0	10,000,000,000
Total For LOM01										0.00	0	10,000,000,000
LOM02 On 30/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,000,000,000
Total LOM02 SPOT										0.00	0	10,000,000,000
Total For LOM02										0.00	0	10,000,000,000
LRFA2 On 20/11/2019 Spot Bond					0.00000	101.75034				0.00	0	0
Total LRFA2 SPOT										0.00	0	0
Total For LRFA2										0.00	0	0
LRFB2 On 20/11/2019 Spot Bond					0.00000	102.33701				0.00	0	0
Total LRFB2 SPOT										0.00	0	0
Total For LRFB2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LRFC2 On 20/11/2019 Spot Bond					0.00000	101.97809				0.00	0	0
Total LRFC2 SPOT										0.00	0	0
Total For LRFC2										0.00	0	0
MAQ11 On 31/01/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total MAQ117 SPOT										0.00	0	0
Total For MAQ117										0.00	0	0
MAQ12 On 11/02/2019 Spot Bond					0.00000	99.80064				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					0.00000	99.93869				0.00	0	0
Total MAQ129 SPOT										0.00	0	0
Total For MAQ129										0.00	0	0
MAQ13 On 11/03/2019 Spot Bond					0.00000	99.41978				0.00	0	0
Total MAQ130 SPOT										0.00	0	0
Total For MAQ130										0.00	0	0
MAQ13 On 09/12/2019 Spot Bond					0.00000	101.14356				0.00	0	0
Total MAQ131 SPOT										0.00	0	0
Total For MAQ131										0.00	0	0
MAQ13 On 27/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			600,000,000,000,000.00	26,000,000,000	13,000,000,000	
Total MAQ132 SPOT									10,000,000,000,000.00	26,000,000,000	13,000,000,000	
Total For MAQ132									10,000,000,000,000.00	26,000,000,000	13,000,000,000	
MBF04 On 07/06/2019 Spot Bond					0.00000	101.57050				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBF04 On 14/03/2019 Spot Bond					0.00000	101.27496				0.00	0	0
Total MBF049 SPOT										0.00	0	0
Total For MBF049										0.00	0	0
MBF05 On 17/05/2019 Spot Bond					0.00000	101.97756				0.00	0	0
Total MBF051 SPOT										0.00	0	0
Total For MBF051										0.00	0	0
MBF05 On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBF051/JIBAR SPOT										0.00	0	0
Total For MBF051/JIBAR										0.00	0	0
MBF05 On 28/09/2019 Spot Bond					0.00000	101.08385				0.00	0	0
Total MBF053 SPOT										0.00	0	0
Total For MBF053										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBF05: On 27/03/2020 Spot Bond					0.00000	101.20738				0.00	0	0
Total MBF055 SPOT										0.00	0	0
Total For MBF055										0.00	0	0
MBF05: On 28/08/2020 Spot Bond					0.00000	101.94804				0.00	0	0
Total MBF057 SPOT										0.00	0	0
Total For MBF057										0.00	0	0
MBF05: On 21/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBF058 SPOT										0.00	0	0
Total For MBF058										0.00	0	0
MBF05: On 21/05/2021 Spot Bond					0.00000	101.60291				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	300,000,000
Total MBF060 SPOT										0.00	0	300,000,000
Total For MBF060										0.00	0	300,000,000
MBF06: On 17/08/2021 Spot Bond					0.00000	101.64429				0.00	0	0
Total MBF061 SPOT										0.00	0	0
Total For MBF061										0.00	0	0
MBP03: On 12/09/2019 Spot Bond					0.00000	101.21161				0.00	0	0
Total MBP035 SPOT										0.00	0	0
Total For MBP035										0.00	0	0
MBP03: On 11/04/2020 Spot Bond					0.00000	100.48676				0.00	0	0
Total MBP036 SPOT										0.00	0	0
Total For MBP036										0.00	0	0
MBP03: On 26/05/2020 Spot Bond					0.00000	101.54444				0.00	0	0
Total MBP037 SPOT										0.00	0	0
Total For MBP037										0.00	0	0
MBP03: On 02/11/2022 Spot Bond					0.00000	99.93498				0.00	0	0
Total MBP038 SPOT										0.00	0	0
Total For MBP038										0.00	0	0
MBP03: On 23/02/2021 Spot Bond					0.00000	101.60800				0.00	0	0
Total MBP039 SPOT										0.00	0	0
Total For MBP039										0.00	0	0
MBP04: On 23/02/2023 Spot Bond					0.00000	101.63662				0.00	0	0
Total MBP040 SPOT										0.00	0	0
Total For MBP040										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP04 On 13/04/2021 Spot Bond					0.00000	100.41332			0.00	0	0
Total MBP041 SPOT									0.00	0	0
Total For MBP041									0.00	0	0
MBP04: On 26/04/2021 Spot Bond					0.00000	100.09226			0.00	0	0
Total MBP042 SPOT									0.00	0	0
Total For MBP042									0.00	0	0
MBP04: On 27/07/2023 Spot Bond					0.00000	100.09031			0.00	0	0
Total MBP043 SPOT									0.00	0	0
Total For MBP043									0.00	0	0
MBP04: On 27/09/2021 Spot Bond					0.00000	100.81853			0.00	0	0
Total MBP044 SPOT									0.00	0	0
Total For MBP044									0.00	0	0
MBP04: On 27/09/2023 Spot Bond					0.00000	100.82827			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			7.88000	102.93962	7.88000	102.87400			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	102.91596	8.00000	102.84937			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			7.79000	102.91498	7.79000	102.85009			0.00	0	0
Total MBSA02 SPOT									0.00	0	0
Total For MBSA02									0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.91000	102.69763	8.91000	102.62374			0.00	0	0
Total MBSA02/R204 SPOT									0.00	0	0
Total For MBSA02/R204									0.00	0	0
MEFSA On 05/07/2026 Spot Bond					0.00000	100.60659			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MEFSB On 05/01/2022 Spot Bond			8.87000	103.68927	8.87000	103.61472			0.00	0	0
Total MEFSB5 SPOT									0.00	0	0
Total For MEFSB5									0.00	0	0
MFS1A On 20/03/2020 Spot Bond					0.00000	100.99981			0.00	0	0
Total MFS1A2 SPOT									0.00	0	0
Total For MFS1A2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1B On 20/09/2019 Spot Bond			8.37500	8.37500	8.37500	102.35771			0.00	0	0
Total MFS1B SPOT									0.00	0	0
Total For MFS1B									0.00	0	0
MIIL03 On 28/08/2023 Spot Bond					0.00000	104.96808			0.00	0	0
Total MIIL03 SPOT									0.00	0	0
Total For MIIL03									0.00	0	0
MMF10 On 15/12/2024 Spot Bond					0.00000	104.74810			0.00	0	0
Total MMF101 SPOT									0.00	0	0
Total For MMF101									0.00	0	0
MMF20 On 15/12/2024 Spot Bond					0.00000	104.72896			0.00	0	0
Total MMF201 SPOT									0.00	0	0
Total For MMF201									0.00	0	0
MMF30 On 15/12/2024 Spot Bond					0.00000	112.08101			0.00	0	0
Total MMF301 SPOT									0.00	0	0
Total For MMF301									0.00	0	0
MMF40 On 15/12/2024 Spot Bond					0.00000	101.56337			0.00	0	0
Total MMF401 SPOT									0.00	0	0
Total For MMF401									0.00	0	0
MMIG0 On 17/03/2019 Spot Bond					0.00000	101.06673			0.00	0	0
Total MMIG01 SPOT									0.00	0	0
Total For MMIG01									0.00	0	0
MMIG0 On 17/03/2021 Spot Bond			8.69500	8.69500	8.69500	106.39238			0.00	0	400,000,000
Total MMIG02 SPOT									0.00	0	400,000,000
Total For MMIG02									0.00	0	400,000,000
MMIG0 On 01/06/2020 Spot Bond					0.00000	101.62346			0.00	0	0
Total MMIG03 SPOT									0.00	0	0
Total For MMIG03									0.00	0	0
MMIG0 On 12/08/2025 Spot Bond			11.55500	11.55500	11.55500	104.15614			0.00	0	0
Total MMIG04 SPOT									0.00	0	0
Total For MMIG04									0.00	0	0
MMIG0 On 12/08/2022 Spot Bond			9.89000	9.89000	9.89000	107.93011			0.00	0	1,050,000,000
Total MMIG05 SPOT									0.00	0	1,050,000,000
Total For MMIG05									0.00	0	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.04131			0.00	40,000,000	20,000,000
Total MMIG06 SPOT									0.00	40,000,000	20,000,000
Total For MMIG06									0.00	40,000,000	20,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MQB00 On 28/08/2023 Spot Bond					0.00000	105.00034				0.00	0	0
Total MQB003 SPOT										0.00	0	0
Total For MQB003										0.00	0	0
MTN06 On 13/07/2020 Spot Bond					0.00000	101.22838				0.00	0	0
Total MTN06 SPOT										0.00	0	0
Total For MTN06										0.00	0	0
MTN07 On 13/07/2022 Spot Bond					0.00000	101.48452				0.00	0	30,000,000
Total MTN07 SPOT										0.00	0	30,000,000
Total For MTN07										0.00	0	30,000,000
MTN08 On 11/10/2020 Spot Bond					0.00000	101.20620				0.00	0	0
Total MTN08 SPOT										0.00	0	0
Total For MTN08										0.00	0	0
MTN08 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MTN08U SPOT										0.00	0	0
Total For MTN08U										0.00	0	0
MTN09 On 11/10/2022 Spot Bond					0.00000	100.99554				0.00	0	0
Total MTN09 SPOT										0.00	0	0
Total For MTN09										0.00	0	0
MTN09 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MTN09U SPOT										0.00	0	0
Total For MTN09U										0.00	0	0
MTN10 On 11/10/2024 Spot Bond					0.00000	101.85712				0.00	0	0
Total MTN10 SPOT										0.00	0	0
Total For MTN10										0.00	0	0
MTN11 On 04/06/2021 Spot Bond					0.00000	101.59478				0.00	0	0
Total MTN11 SPOT										0.00	0	0
Total For MTN11										0.00	0	0
MTN12 On 04/06/2023 Spot Bond					0.00000	101.09082				0.00	0	0
Total MTN12 SPOT										0.00	0	0
Total For MTN12										0.00	0	0
MTN13 On 04/06/2025 Spot Bond					0.00000	101.49069				0.00	0	0
Total MTN13 SPOT										0.00	0	0
Total For MTN13										0.00	0	0
MWA1U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA2U SPOT										0.00	0	0
Total For MWA2U										0.00	0	0
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA3U SPOT										0.00	0	0
Total For MWA3U										0.00	0	0
MWAR(On 22/11/2019 Spot Bond					0.00000	101.94596				0.00	0	0
Total MWAR01 SPOT										0.00	0	0
Total For MWAR01										0.00	0	0
MWAR(On 22/02/2021 Spot Bond					0.00000	101.75818				0.00	0	0
Total MWAR02 SPOT										0.00	0	0
Total For MWAR02										0.00	0	0
MWAR(On 22/11/2021 Spot Bond					0.00000	101.73689				0.00	0	0
Total MWAR03 SPOT										0.00	0	0
Total For MWAR03										0.00	0	0
N4A211On 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
N6B26 On 20/03/2020 Spot Bond					0.00000	101.21934				0.00	0	0
Total N6B26 SPOT										0.00	0	0
Total For N6B26										0.00	0	0
N6C26 On 21/09/2020 Spot Bond					0.00000	101.31549				0.00	0	0
Total N6C26 SPOT										0.00	0	0
Total For N6C26										0.00	0	0
N6D26 On 21/12/2020 Spot Bond					0.00000	101.03924				0.00	0	0
Total N6D26 SPOT										0.00	0	0
Total For N6D26										0.00	0	0
N6E26 On 22/03/2021 Spot Bond					0.00000	101.09848				0.00	0	0
Total N6E26 SPOT										0.00	0	0
Total For N6E26										0.00	0	0
N6F26 On 22/03/2021 Spot Bond					0.00000	101.29582				0.00	0	0
Total N6F26 SPOT										0.00	0	0
Total For N6F26										0.00	0	0
N6G26 On 22/03/2021 Spot Bond					0.00000	101.55052				0.00	0	0
Total N6G26 SPOT										0.00	0	0
Total For N6G26										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NAM01 On 19/11/2022 Spot Bond			9.14000	98.96976	9.14000	98.89649			0.00	0	100,000,000
Total NAM01 SPOT									0.00	0	100,000,000
Total For NAM01									0.00	0	100,000,000
NAM02 On 29/06/2020 Spot Bond			8.08500	102.91934	8.08500	102.85213			0.00	0	0
Total NAM02 SPOT									0.00	0	0
Total For NAM02									0.00	0	0
NAM03 On 01/08/2023 Spot Bond			9.49000	102.12737	9.49000	102.04893			0.00	0	0
Total NAM03 SPOT									0.00	0	0
Total For NAM03									0.00	0	0
NAM04 On 01/08/2026 Spot Bond			10.55500	99.85586	10.55500	99.77078			0.00	0	0
Total NAM04 SPOT									0.00	0	0
Total For NAM04									0.00	0	0
NBK11/ On 28/11/2020 Spot Bond			8.70000	102.01498	8.70000	101.94300			0.00	0	10,000,000,000
Total NBK11A SPOT									0.00	0	10,000,000,000
Total For NBK11A									0.00	0	10,000,000,000
NBK12/ On 19/03/2021 Spot Bond			7.84000	106.51286	7.84000	106.44501			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			9.38000	103.55625	9.38000	103.47762			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			9.29000	105.44987	9.29000	105.37054			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK14/ On 25/06/2021 Spot Bond			8.16500	103.42646	8.16500	103.35827			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK15/ On 11/02/2022 Spot Bond			8.79500	104.21131	8.79500	104.13821			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK16/ On 12/02/2025 Spot Bond			9.69000	103.38944	9.69000	103.30972			0.00	0	0
Total NBK16A SPOT									0.00	0	0
Total For NBK16A									0.00	0	0
NBK17/ On 22/04/2026 Spot Bond			9.86500	103.27229	9.86500	103.19037			0.00	0	1,220,000,000
Total NBK17A SPOT									0.00	0	1,220,000,000
Total For NBK17A									0.00	0	1,220,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK18/ On 01/06/2020 Spot Bond			8.46500	102.60613	8.46500	102.53605				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			8.94500	103.65696	8.94500	103.58223				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			9.85500	104.41206	9.85500	104.32932				0.00	0	0
Total NBK20A SPOT										0.00	0	0
Total For NBK20A										0.00	0	0
NBK20I On 25/06/2021 Spot Bond					0.00000	101.05879				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			10.31500	102.15154	10.31500	102.06643				0.00	0	0
Total NBK21A SPOT										0.00	0	0
Total For NBK21A										0.00	0	0
NBK22/ On 19/11/2022 Spot Bond			9.63000	103.48228	9.63000	103.40165				0.00	0	0
Total NBK22A SPOT										0.00	0	0
Total For NBK22A										0.00	0	0
NBK23/ On 19/11/2025 Spot Bond			9.82500	106.42964	9.82500	106.34507				0.00	0	0
Total NBK23A SPOT										0.00	0	0
Total For NBK23A										0.00	0	0
NBK23I On 12/02/2020 Spot Bond					0.00000	102.07916				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			9.90500	108.24573	9.90500	108.15904				0.00	0	1,000,000,000
Total NBK24A SPOT										0.00	0	1,000,000,000
Total For NBK24A										0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond					0.00000	101.90572				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			9.19000	9.19000	9.19000	109.72971				0.00	0	0
Total NBK25A SPOT										0.00	0	0
Total For NBK25A										0.00	0	0
NBK25I On 12/02/2025 Spot Bond					0.00000	103.61634				0.00	5,000,000,000	2,500,000,000
Total NBK25B SPOT										0.00	5,000,000,000	2,500,000,000
Total For NBK25B										0.00	5,000,000,000	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
NBK26/ On 10/05/2023 Spot Bond			100.00000	15.76613	100.00000	15.66053			0.00	0	0
Total NBK26A SPOT									0.00	0	0
Total For NBK26A									0.00	0	0
NBK26I On 22/04/2026 Spot Bond					0.00000	103.41051			0.00	0	0
Total NBK26B SPOT									0.00	0	0
Total For NBK26B									0.00	0	0
NBK27/ On 10/05/2026 Spot Bond			10.11500	107.84948	10.11500	107.76132			0.00	0	0
Total NBK27A SPOT									0.00	0	0
Total For NBK27A									0.00	0	0
NBK28/ On 02/08/2023 Spot Bond			9.60000	101.52275	9.60000	101.44432			0.00	0	0
Total NBK28A SPOT									0.00	0	0
Total For NBK28A									0.00	0	0
NBK28I On 19/11/2020 Spot Bond					0.00000	102.48829			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			10.05500	102.41615	10.05500	102.33292			0.00	0	0
Total NBK29A SPOT									0.00	0	0
Total For NBK29A									0.00	0	0
NBK29I On 18/02/2019 Spot Bond					0.00000	101.75597			0.00	0	0
Total NBK29B SPOT									0.00	0	0
Total For NBK29B									0.00	0	0
NBK30/ On 20/02/2024 Spot Bond			8.87500	107.27142	8.87500	107.19552			0.00	0	0
Total NBK30A SPOT									0.00	0	0
Total For NBK30A									0.00	0	0
NBK30I On 18/02/2021 Spot Bond					0.00000	102.91270			0.00	0	0
Total NBK30B SPOT									0.00	0	0
Total For NBK30B									0.00	0	0
NBK31/ On 09/11/2023 Spot Bond			8.86000	104.33485	8.86000	104.25992			0.00	0	0
Total NBK31A SPOT									0.00	0	0
Total For NBK31A									0.00	0	0
NBK31I On 17/02/2023 Spot Bond					0.00000	101.83405			0.00	0	0
Total NBK31B SPOT									0.00	0	0
Total For NBK31B									0.00	0	0
NBK32I On 26/02/2019 Spot Bond					0.00000	101.58999			0.00	0	0
Total NBK32B SPOT									0.00	0	0
Total For NBK32B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK33I On 10/05/2019 Spot Bond					0.00000	102.11436				0.00	0	0
Total NBK33B SPOT										0.00	0	0
Total For NBK33B										0.00	0	0
NBK34I On 10/05/2021 Spot Bond					0.00000	103.55208				0.00	0	0
Total NBK34B SPOT										0.00	0	0
Total For NBK34B										0.00	0	0
NBK35I On 10/05/2023 Spot Bond					0.00000	103.91173				0.00	0	5,000,000,000
Total NBK35B SPOT										0.00	0	5,000,000,000
Total For NBK35B										0.00	0	5,000,000,000
NBK36I On 10/05/2026 Spot Bond					0.00000	104.89489				0.00	0	0
Total NBK36B SPOT										0.00	0	0
Total For NBK36B										0.00	0	0
NBK37I On 02/08/2019 Spot Bond					0.00000	100.03113				0.00	0	0
Total NBK37B SPOT										0.00	0	0
Total For NBK37B										0.00	0	0
NBK38I On 02/08/2021 Spot Bond					0.00000	101.38586				0.00	0	0
Total NBK38B SPOT										0.00	0	0
Total For NBK38B										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			7.56000	106.81523	7.56000	106.74956				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	70.73142	100.00000	70.25767				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			11.33000	11.33000	11.33000	54.02396				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK40I On 31/07/2026 Spot Bond					0.00000	100.02392				0.00	0	0
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0
NBK41I On 20/02/2020 Spot Bond					0.00000	102.08707				0.00	0	0
Total NBK41B SPOT										0.00	0	0
Total For NBK41B										0.00	0	0
NBK42I On 21/02/2022 Spot Bond					0.00000	102.69697				0.00	0	0
Total NBK42B SPOT										0.00	0	0
Total For NBK42B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK43I On 20/02/2024 Spot Bond					0.00000	102.15033				0.00	0	0
Total NBK43B SPOT										0.00	0	0
Total For NBK43B										0.00	0	0
NBK44I On 15/02/2021 Spot Bond					0.00000	102.13332				0.00	0	0
Total NBK44B SPOT										0.00	0	0
Total For NBK44B										0.00	0	0
NBK45I On 15/02/2023 Spot Bond					0.00000	102.32160				0.00	0	0
Total NBK45B SPOT										0.00	0	0
Total For NBK45B										0.00	0	0
NBK46I On 15/08/2025 Spot Bond					0.00000	101.85671				0.00	0	0
Total NBK46B SPOT										0.00	0	0
Total For NBK46B										0.00	0	0
NBK47I On 15/02/2028 Spot Bond					0.00000	102.51198				0.00	0	0
Total NBK47B SPOT										0.00	0	0
Total For NBK47B										0.00	0	0
NBK48I On 09/11/2021 Spot Bond					0.00000	101.87279				0.00	0	0
Total NBK48B SPOT										0.00	0	0
Total For NBK48B										0.00	0	0
NBK49I On 09/11/2023 Spot Bond					0.00000	101.93022				0.00	0	0
Total NBK49B SPOT										0.00	0	0
Total For NBK49B										0.00	0	0
NBK50I On 09/11/2025 Spot Bond					0.00000	101.96453				0.00	0	0
Total NBK50B SPOT										0.00	0	0
Total For NBK50B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond					0.00000	101.71902				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond					0.00000	101.08704				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			10.50000	104.63071	10.50000	104.54201				0.00	0	0
Total NCLN83 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 NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.08122				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			10.53500	103.77042	10.53500	103.68216				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.08704				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.09623				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.10785				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond					0.00000	101.03824				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED05U SPOT										0.00	0	0
Total For NED05U										0.00	0	0
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED06U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NED06U										0.00	0	0
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED07U SPOT										0.00	0	0
Total For NED07U										0.00	0	0
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED08U SPOT										0.00	0	0
Total For NED08U										0.00	0	0
NED15 On 08/04/2019 Spot Bond			8.18000	8.18000	8.18000	103.71099				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					0.00000	100.83973				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2019 Spot Bond					0.00000	100.49180				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2020 Spot Bond					0.00000	100.43753				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2020 Spot Bond					0.00000	103.18299				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			8.77500	104.30209	8.77500	104.22789				0.00	0	3,030,000,000
Total NED20 SPOT										0.00	0	3,030,000,000
Total For NED20										0.00	0	3,030,000,000
NEDT1 On 21/05/2021 Spot Bond					0.00000	107.72553				0.00	0	0
Total NEDT1A SPOT										0.00	0	0
Total For NEDT1A										0.00	0	0
NEDT1 On 26/11/2021 Spot Bond					0.00000	105.76894				0.00	500,000,000	250,000,000
Total NEDT1B SPOT										0.00	500,000,000	250,000,000
Total For NEDT1B										0.00	500,000,000	250,000,000
NET52 On 23/01/2020 Spot Bond					0.00000	100.19976				0.00	0	0
Total NET52 SPOT										0.00	0	0
Total For NET52										0.00	0	0
NGL01 On 22/09/2021 Spot Bond					0.00000	106.07932				0.00	0	0
Total NGL01 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 NGL01									0.00	0	0
NGL02 On 15/03/2022 Spot Bond					0.00000	106.15911			0.00	261,571,400	130,785,700
Total NGL02 SPOT									0.00	261,571,400	130,785,700
Total For NGL02									0.00	261,571,400	130,785,700
NGL03 On 26/05/2022 Spot Bond					0.00000	102.00954			0.00	0	0
Total NGL03 SPOT									0.00	0	0
Total For NGL03									0.00	0	0
NGL04 On 20/03/2023 Spot Bond					0.00000	103.40031			0.00	0	0
Total NGL04 SPOT									0.00	0	0
Total For NGL04									0.00	0	0
NGL05 On 26/07/2023 Spot Bond					0.00000	101.29905			0.00	0	50,000,000
Total NGL05 SPOT									0.00	0	50,000,000
Total For NGL05									0.00	0	50,000,000
NGL06 On 01/12/2023 Spot Bond					0.00000	101.68534			0.00	0	0
Total NGL06 SPOT									0.00	0	0
Total For NGL06									0.00	0	0
NGLT1/ On 01/07/2022 Spot Bond					0.00000	101.05505			0.00	0	0
Total NGLT1A SPOT									0.00	0	0
Total For NGLT1A									0.00	0	0
NGLT1f On 20/10/2023 Spot Bond					0.00000	100.35545			0.00	0	0
Total NGLT1B SPOT									0.00	0	0
Total For NGLT1B									0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	103.63900	10.00000	103.55800			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	103.07782	13.50000	102.96628			0.00	0	0
Total NHM002 SPOT									0.00	0	0
Total For NHM002									0.00	0	0
NHM00 On 09/06/2019 Spot Bond					0.00000	101.58627			0.00	0	0
Total NHM003 SPOT									0.00	0	0
Total For NHM003									0.00	0	0
NHM00 On 20/04/2019 Spot Bond					0.00000	108.64932			0.00	0	0
Total NHM004 SPOT									0.00	0	0
Total For NHM004									0.00	0	0
NHM00 On 18/05/2019 Spot Bond					0.00000	107.80548			0.00	0	0
Total NHM005 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 NHM005										0.00	0	0
NI202 On 07/12/2033 Spot Bond			4.40000	4.40000	4.40000	203.05917				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			3.75500	3.75500	3.75500	127.76464				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			3.97000	3.97000	3.97000	93.84326				0.00	0	0
Total NI29 SPOT										0.00	0	0
Total For NI29										0.00	0	0
NI38 On 31/01/2038 Spot Bond			4.46000	4.46000	4.46000	101.31346				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			3.86000	3.86000	3.86000	127.02165				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			4.25000	4.25000	4.25000	124.30423				0.00	0	0
Total NILB13 SPOT										0.00	0	0
Total For NILB13										0.00	0	0
NILB14 On 31/03/2028 Spot Bond			4.28000	4.28000	4.28000	170.88657				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			4.66000	165.95430	4.66000	165.85882				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			4.68000	76.66628	4.68000	98.14976				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			7.42500	102.91340	7.42500	102.85124				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NN01U										0.00	0	0
NN02 On 24/07/2023 Spot Bond					0.00000	96.05367				0.00	0	0
Total NN02 SPOT										0.00	0	0
Total For NN02										0.00	0	0
NN03 On 23/11/2023 Spot Bond					0.00000	101.75300				0.00	0	0
Total NN03 SPOT										0.00	0	0
Total For NN03										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			8.05500	8.05500	8.05500	104.93350				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond					0.00000	101.71950				0.00	0	0
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond					0.00000	102.17045				0.00	0	0
Total NQ1A24 SPOT										0.00	0	0
Total For NQ1A24										0.00	0	0
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.72733				0.00	0	0
Total NQ1A25 SPOT										0.00	0	0
Total For NQ1A25										0.00	0	0
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.72934				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			8.25500	8.25500	8.25500	104.96750				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.72356				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.80675				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			8.45500	8.45500	8.45500	105.00149				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond					0.00000	101.80680				0.00	0	0
Total NQ1C17 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 NQ1C17										0.00	0	0
NQF1D On 22/05/2020 Spot Bond					0.00000	102.00028				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2019 Spot Bond					0.00000	101.92310				0.00	0	0
Total NQF1D8 SPOT										0.00	0	0
Total For NQF1D8										0.00	0	0
NRA02: On 31/10/2022 Spot Bond			8.74500	114.18231	8.74500	114.10134				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			4.06500	181.00746	4.06500	180.91199				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			11.17500	108.49516	11.17500	108.39796				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	14.22093	100.00000	14.12619				0.00	0	0
Total NRA028/R186 SPOT										0.00	0	0
Total For NRA028/R186										0.00	0	0
NSN96: On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NSN96U SPOT										0.00	0	0
Total For NSN96U										0.00	0	0
NSN97: On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NSN97U SPOT										0.00	0	0
Total For NSN97U										0.00	0	0
NSN98: On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NSN98U SPOT										0.00	0	0
Total For NSN98U										0.00	0	0
NSN99: On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NSN99U SPOT										0.00	0	0
Total For NSN99U										0.00	0	0
NTC18 On 27/02/2019 Spot Bond					0.00000	101.61403				0.00	0	0
Total NTC18 SPOT										0.00	0	0
Total For NTC18										0.00	0	0
NTC19 On 27/07/2020 Spot Bond					0.00000	100.82269				0.00	0	40,000,000
Total NTC19 SPOT										0.00	0	40,000,000

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 NTC19									0.00	0	40,000,000
NTC20 On 27/07/2020 Spot Bond					0.00000	100.71731			0.00	0	0
Total NTC20 SPOT									0.00	0	0
Total For NTC20									0.00	0	0
NTC21 On 24/03/2022 Spot Bond					0.00000	102.05592			0.00	0	200,000,000
Total NTC21 SPOT									0.00	0	200,000,000
Total For NTC21									0.00	0	200,000,000
NTC22 On 15/02/2021 Spot Bond					0.00000	102.35531			0.00	0	0
Total NTC22 SPOT									0.00	0	0
Total For NTC22									0.00	0	0
NTC23 On 15/02/2023 Spot Bond					0.00000	102.75433			0.00	0	1,590,000,000
Total NTC23 SPOT									0.00	0	1,590,000,000
Total For NTC23									0.00	0	1,590,000,000
NTC24 On 29/03/2021 Spot Bond					0.00000	100.77229			0.00	0	0
Total NTC24 SPOT									0.00	0	0
Total For NTC24									0.00	0	0
NTC25 On 07/09/2021 Spot Bond					0.00000	101.31075			0.00	0	0
Total NTC25 SPOT									0.00	0	0
Total For NTC25									0.00	0	0
NTC26 On 07/12/2023 Spot Bond					0.00000	101.34422			0.00	0	0
Total NTC26 SPOT									0.00	0	0
Total For NTC26									0.00	0	0
OMI01 On 22/11/2022 Spot Bond					0.00000	101.77566			0.00	0	0
Total OMI01 SPOT									0.00	0	0
Total For OMI01									0.00	0	0
OML02 On 27/11/2019 Spot Bond					0.00000	102.44589			0.00	0	0
Total OML02 SPOT									0.00	0	0
Total For OML02									0.00	0	0
OML03 On 27/11/2019 Spot Bond			7.65000	102.98051	7.65000	102.91646			0.00	0	0
Total OML03 SPOT									0.00	0	0
Total For OML03									0.00	0	0
OML04 On 19/03/2020 Spot Bond					0.00000	102.01073			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			8.94500	8.94500	8.94500	104.47519			0.00	0	1,500,000,000
Total OML05 SPOT									0.00	0	1,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For OML05										0.00	0	1,500,000,000
OML06 On 19/03/2022 Spot Bond			9.94000	104.90943	9.94000	104.82513				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			10.90500	104.36883	10.90500	104.27703				0.00	0	1,000,000,000
Total OML07 SPOT										0.00	0	1,000,000,000
Total For OML07										0.00	0	1,000,000,000
OML08 On 14/09/2020 Spot Bond					0.00000	102.04705				0.00	0	0
Total OML08 SPOT										0.00	0	0
Total For OML08										0.00	0	0
OML09 On 14/09/2022 Spot Bond			10.04000	106.83209	10.04000	106.74540				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			10.95500	106.28143	10.95500	106.18753				0.00	0	930,000,000
Total OML10 SPOT										0.00	0	930,000,000
Total For OML10										0.00	0	930,000,000
PBAJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBAJ1U SPOT										0.00	0	0
Total For PBAJ1U										0.00	0	0
PBAV1L On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBAV1U SPOT										0.00	0	0
Total For PBAV1U										0.00	0	0
PBBJ1L On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBBJ1U SPOT										0.00	0	0
Total For PBBJ1U										0.00	0	0
PBDJ1L On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBDJ1U SPOT										0.00	0	0
Total For PBDJ1U										0.00	0	0
PBGJ1L On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBGJ1U SPOT										0.00	0	0
Total For PBGJ1U										0.00	0	0
PBJC1L On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJC1U SPOT										0.00	0	0
Total For PBJC1U										0.00	0	0
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJJ1U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For PBJJ1U										0.00	0	0
PBKJ1 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKJ1U SPOT										0.00	0	0
Total For PBKJ1U										0.00	0	0
PBKS1 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKS1U SPOT										0.00	0	0
Total For PBKS1U										0.00	0	0
PBKX1 On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKX1U SPOT										0.00	0	0
Total For PBKX1U										0.00	0	0
PBLS1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBL1U SPOT										0.00	0	0
Total For PBL1U										0.00	0	0
PBLT1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLT1U SPOT										0.00	0	0
Total For PBLT1U										0.00	0	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUC1U SPOT										0.00	0	0
Total For PBUC1U										0.00	0	0
PBUJ1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUJ1U SPOT										0.00	0	0
Total For PBUJ1U										0.00	0	0
PBVJ1 On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBVJ1U SPOT										0.00	0	0
Total For PBVJ1U										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	103.63900	10.00000	103.55800				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM38 On 12/06/2020 Spot Bond					0.00000	101.26693				0.00	0	0
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0
PMM43 On 28/02/2019 Spot Bond					0.00000	101.52433				0.00	0	0
Total PMM43 SPOT										0.00	0	0
Total For PMM43										0.00	0	0
PMM44 On 07/11/2019 Spot Bond					0.00000	99.86558				0.00	0	0
Total PMM44 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 PMM44										0.00	0	0
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PMM46U SPOT										0.00	0	0
Total For PMM46U										0.00	0	0
PMM47 On 30/09/2019 Spot Bond					0.00000	101.47600				0.00	0	0
Total PMM47 SPOT										0.00	0	0
Total For PMM47										0.00	0	0
PMM48 On 28/02/2020 Spot Bond					0.00000	101.55972				0.00	0	0
Total PMM48 SPOT										0.00	0	0
Total For PMM48										0.00	0	0
PMM49 On 28/05/2019 Spot Bond					0.00000	101.46235				0.00	0	0
Total PMM49 SPOT										0.00	0	0
Total For PMM49										0.00	0	0
PPC00: On 31/10/2019 Spot Bond					0.00000	98.94436				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	101.61935				0.00	0	0
Total PRE2A1 SPOT										0.00	0	0
Total For PRE2A1										0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	101.69896				0.00	0	0
Total PRE2A2 SPOT										0.00	0	0
Total For PRE2A2										0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	101.76861				0.00	0	0
Total PRE2A3 SPOT										0.00	0	0
Total For PRE2A3										0.00	0	0
PRE2B On 20/02/2022 Spot Bond					0.00000	101.90787				0.00	0	0
Total PRE2B1 SPOT										0.00	0	0
Total For PRE2B1										0.00	0	0
PRE2C On 20/02/2022 Spot Bond					0.00000	101.92776				0.00	0	0
Total PRE2C1 SPOT										0.00	0	0
Total For PRE2C1										0.00	0	0
PRE2D On 20/02/2022 Spot Bond					0.00000	101.94764				0.00	0	0
Total PRE2D1 SPOT										0.00	0	0
Total For PRE2D1										0.00	0	0
R186 On 21/12/2026 Spot Bond			8.72500	111.23852	8.75500	110.98114				411,527,559,035,000.00	1,422,524,648,600	1,495,159,443,400
Total R186 SPOT										11,527,559,035,000.00	422,524,648,600	495,159,443,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R186									11,527,559,035,000.00	422,524,648,600	495,159,443,400
R197 On 07/12/2023 Spot Bond			2.86500	299.54824	2.86500	299.41937			28,332,271,500,000.00	9,889,100,000	33,681,264,500
Total R197 SPOT									28,332,271,500,000.00	9,889,100,000	33,681,264,500
Total For R197									28,332,271,500,000.00	9,889,100,000	33,681,264,500
R202 On 07/12/2033 Spot Bond			3.16000	233.97272	3.15000	234.13705			35,488,999,992,000.00	11,230,696,200	268,926,162,200
Total R202 SPOT									35,488,999,992,000.00	11,230,696,200	268,926,162,200
Total For R202									35,488,999,992,000.00	11,230,696,200	268,926,162,200
R2023 On 28/02/2023 Spot Bond			7.86000	102.97594	7.89000	102.80754			621,527,892,494,000.00	587,980,647,900	988,371,770,400
Total R2023 SPOT									621,527,892,494,000.00	587,980,647,900	988,371,770,400
Total For R2023									621,527,892,494,000.00	587,980,647,900	988,371,770,400
R2030 On 31/01/2030 Spot Bond			9.27500	91.41568	9.27500	91.34702			634,415,943,870,000.00	607,484,198,800	722,667,241,700
Total R2030 SPOT									634,415,943,870,000.00	607,484,198,800	722,667,241,700
Total For R2030									634,415,943,870,000.00	607,484,198,800	722,667,241,700
R2032 On 31/03/2032 Spot Bond			9.51000	93.51332	9.51000	93.44174			978,564,243,348,000.00	733,813,274,800	963,677,907,700
Total R2032 SPOT									978,564,243,348,000.00	733,813,274,800	963,677,907,700
Total For R2032									978,564,243,348,000.00	733,813,274,800	963,677,907,700
R2035 On 28/02/2035 Spot Bond			9.66000	97.49570	9.66000	97.41950			508,356,556,860,000.00	984,301,921,000	1,109,043,718,600
Total R2035 SPOT									508,356,556,860,000.00	984,301,921,000	1,109,043,718,600
Total For R2035									508,356,556,860,000.00	984,301,921,000	1,109,043,718,600
R2037 On 31/01/2037 Spot Bond			9.73500	89.70021	9.73500	89.62958			818,594,323,533,000.00	392,254,167,800	546,712,355,300
Total R2037 SPOT									818,594,323,533,000.00	392,254,167,800	546,712,355,300
Total For R2037									818,594,323,533,000.00	392,254,167,800	546,712,355,300
R2040 On 31/01/2040 Spot Bond			9.79500	93.07141	9.79500	92.99768			601,127,534,789,000.00	469,742,474,200	776,316,987,700
Total R2040 SPOT									601,127,534,789,000.00	469,742,474,200	776,316,987,700
Total For R2040									601,127,534,789,000.00	469,742,474,200	776,316,987,700
R2044 On 31/01/2044 Spot Bond			9.82000	90.19117	9.82000	90.11954			997,778,714,428,000.00	407,105,775,400	978,494,956,400
Total R2044 SPOT									997,778,714,428,000.00	407,105,775,400	978,494,956,400
Total For R2044									997,778,714,428,000.00	407,105,775,400	978,494,956,400
R2048 On 28/02/2048 Spot Bond			9.80500	93.68896	9.80500	93.61466			251,438,118,144,000.00	1,147,520,460,800	1,484,982,186,700
Total R2048 SPOT									251,438,118,144,000.00	1,147,520,460,800	1,484,982,186,700
Total For R2048									251,438,118,144,000.00	1,147,520,460,800	1,484,982,186,700
R207 On 15/01/2020 Spot Bond			6.34500	101.21237	6.37500	101.13248			743,819,435,834,000.00	747,646,877,200	411,908,017,000
Total R207 SPOT									743,819,435,834,000.00	747,646,877,200	411,908,017,000
Total For R207									743,819,435,834,000.00	747,646,877,200	411,908,017,000
R208 On 31/03/2021 Spot Bond			7.01500	101.82208	7.04500	101.70525			830,547,835,726,500.00	403,499,335,100	797,604,385,900
Total R208 SPOT									830,547,835,726,500.00	403,499,335,100	797,604,385,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R208									10,547,835,726,500.00	403,499,335,100	797,604,385,900
R209 On 31/03/2036 Spot Bond			9.58000	74.38860	9.60500	74.16685			588,552,975,204,000.00	1,835,965,863,800	1,470,092,507,400
Total R209 SPOT									18,552,975,204,000.00	835,965,863,800	470,092,507,400
Total For R209									18,552,975,204,000.00	835,965,863,800	470,092,507,400
R210 On 31/03/2028 Spot Bond			3.12000	187.43905	3.10000	187.65404			44,520,001,344,000.00	14,269,231,200	33,559,515,900
Total R210 SPOT									14,520,001,344,000.00	14,269,231,200	33,559,515,900
Total For R210									14,520,001,344,000.00	14,269,231,200	33,559,515,900
R212 On 31/01/2022 Spot Bond			2.83000	155.88971	2.80000	155.95649			25,187,000,000,000.00	8,900,000,000	51,535,559,700
Total R212 SPOT									15,187,000,000,000.00	8,900,000,000	51,535,559,700
Total For R212									15,187,000,000,000.00	8,900,000,000	51,535,559,700
R213 On 28/02/2031 Spot Bond			9.36500	86.14275	9.39500	85.88860			916,427,960,746,500.00	418,198,394,100	545,692,382,200
Total R213 SPOT									16,427,960,746,500.00	418,198,394,100	545,692,382,200
Total For R213									16,427,960,746,500.00	418,198,394,100	545,692,382,200
R214 On 28/02/2041 Spot Bond			9.78000	73.35062	9.78000	73.29260			529,247,453,384,000.00	769,861,702,800	661,810,619,500
Total R214 SPOT									19,247,453,384,000.00	769,861,702,800	661,810,619,500
Total For R214									19,247,453,384,000.00	769,861,702,800	661,810,619,500
RCG01 On 24/10/2019 Spot Bond					0.00000	100.61325			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF05 On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF05U SPOT									0.00	0	0
Total For RDF05U									0.00	0	0
RDF06 On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF06U SPOT									0.00	0	0
Total For RDF06U									0.00	0	0
RDF07 On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF07U SPOT									0.00	0	0
Total For RDF07U									0.00	0	0
RDF08 On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF08U SPOT									0.00	0	0
Total For RDF08U									0.00	0	0
RDF09 On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF09U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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					0.00000	102.17441				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond					0.00000	101.11503				0.00	0	0
Total RDFB06 SPOT										0.00	0	0
Total For RDFB06										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDFB06/JIBAR SPOT										0.00	0	0
Total For RDFB06/JIBAR										0.00	0	0
RDFB0 On 30/09/2019 Spot Bond					0.00000	101.25348				0.00	0	0
Total RDFB07 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 RDFB07										0.00	0	0
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.38460				0.00	0	0
Total RDFB08 SPOT										0.00	0	0
Total For RDFB08										0.00	0	0
RDFB0 On 02/12/2021 Spot Bond					0.00000	101.48819				0.00	0	0
Total RDFB09 SPOT										0.00	0	0
Total For RDFB09										0.00	0	0
RDFB1 On 27/03/2020 Spot Bond					0.00000	101.15963				0.00	0	0
Total RDFB10 SPOT										0.00	0	0
Total For RDFB10										0.00	0	0
RDFB1 On 27/03/2022 Spot Bond					0.00000	101.29564				0.00	0	0
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.60186				0.00	0	0
Total RDFB12 SPOT										0.00	0	0
Total For RDFB12										0.00	0	0
RDFB1 On 12/03/2021 Spot Bond					0.00000	101.16649				0.00	0	0
Total RDFB13 SPOT										0.00	0	0
Total For RDFB13										0.00	0	0
RDFB1 On 12/03/2023 Spot Bond					0.00000	101.23230				0.00	0	0
Total RDFB14 SPOT										0.00	0	0
Total For RDFB14										0.00	0	0
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.39955				0.00	0	0
Total RDFB15 SPOT										0.00	0	0
Total For RDFB15										0.00	0	0
RDFC4 On 04/06/2019 Spot Bond					0.00000	101.31925				0.00	0	0
Total RDFC43 SPOT										0.00	0	0
Total For RDFC43										0.00	0	0
RDFC4 On 16/10/2019 Spot Bond					0.00000	100.35883				0.00	0	0
Total RDFC45 SPOT										0.00	0	0
Total For RDFC45										0.00	0	0
RDFC4 On 15/11/2019 Spot Bond					0.00000	101.83370				0.00	2,000,000,000	1,000,000,000
Total RDFC46 SPOT										0.00	2,000,000,000	1,000,000,000
Total For RDFC46										0.00	2,000,000,000	1,000,000,000
RDFC4 On 28/07/2019 Spot Bond					0.00000	100.08498				0.00	0	0
Total RDFC47 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 RDFC47										0.00	0	0
REB13I On 07/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB13U SPOT										0.00	0	0
Total For REB13U										0.00	0	0
REBC0 On 21/05/2019 Spot Bond					0.00000	101.68550				0.00	0	0
Total REBC09 SPOT										0.00	0	0
Total For REBC09										0.00	0	0
RED20 On 05/01/2020 Spot Bond					0.00000	100.83622				0.00	0	0
Total RED204 SPOT										0.00	0	0
Total For RED204										0.00	0	0
RED20 On 05/07/2020 Spot Bond					0.00000	100.93691				0.00	0	0
Total RED205 SPOT										0.00	0	0
Total For RED205										0.00	0	0
RED30 On 16/09/2021 Spot Bond					0.00000	101.44171				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RED40 On 26/11/2019 Spot Bond					0.00000	102.32827				0.00	0	0
Total RED401 SPOT										0.00	0	0
Total For RED401										0.00	0	0
RED50 On 05/12/2022 Spot Bond					0.00000	101.93443				0.00	0	0
Total RED501 SPOT										0.00	0	0
Total For RED501										0.00	0	0
RED60 On 09/03/2022 Spot Bond					0.00000	101.85820				0.00	0	0
Total RED601 SPOT										0.00	0	0
Total For RED601										0.00	0	0
RED60 On 09/03/2022 Spot Bond					0.00000	102.31215				0.00	0	0
Total RED602 SPOT										0.00	0	0
Total For RED602										0.00	0	0
RED70 On 17/08/2021 Spot Bond					0.00000	102.23796				0.00	0	0
Total RED701 SPOT										0.00	0	0
Total For RED701										0.00	0	0
RED80 On 06/04/2021 Spot Bond					0.00000	100.86829				0.00	0	0
Total RED801 SPOT										0.00	0	0
Total For RED801										0.00	0	0
RED90 On 28/07/2022 Spot Bond					0.00000	99.81153				0.00	0	0
Total RED901 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 RED901										0.00	0	0
REDX0 On 07/02/2019 Spot Bond					0.00000	103.00128				0.00	0	0
Total REDX01 SPOT										0.00	0	0
Total For REDX01										0.00	0	0
RES02I On 02/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03I On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES34 On 25/08/2019 Spot Bond					0.00000	101.65071				0.00	0	0
Total RES34 SPOT										0.00	0	0
Total For RES34										0.00	0	0
RES35 On 25/08/2021 Spot Bond					0.00000	101.53685				0.00	0	0
Total RES35 SPOT										0.00	0	0
Total For RES35										0.00	0	0
RES36 On 21/10/2019 Spot Bond					0.00000	100.27103				0.00	0	0
Total RES36 SPOT										0.00	0	0
Total For RES36										0.00	0	0
RES38 On 01/08/2020 Spot Bond					0.00000	99.88855				0.00	0	0
Total RES38 SPOT										0.00	0	0
Total For RES38										0.00	0	0
RES40 On 13/10/2022 Spot Bond					0.00000	100.44095				0.00	0	0
Total RES40 SPOT										0.00	0	0
Total For RES40										0.00	0	0
RES41 On 30/11/2022 Spot Bond					0.00000	101.52729				0.00	0	0
Total RES41 SPOT										0.00	0	0
Total For RES41										0.00	0	0
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES42U SPOT										0.00	0	0
Total For RES42U										0.00	0	0
RES43I On 03/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES43U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RES43U										0.00	0	0
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES44U SPOT										0.00	0	0
Total For RES44U										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RW21 On 21/04/2021 Spot Bond			8.58000	105.62161	8.58000	105.54850				0.00	0	0
Total RW21 SPOT										0.00	0	0
Total For RW21										0.00	0	0
RW23 On 10/12/2023 Spot Bond			9.54000	101.32527	9.54000	101.24747				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			10.99500	97.10357	10.99500	97.01795				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	103.63900	10.00000	103.55800				0.00	0	0
Total SBK12/R157 SPOT										0.00	0	0
Total For SBK12/R157										0.00	0	0
SBK17 On 30/07/2019 Spot Bond					0.00000	100.32824				0.00	0	0
Total SBK17 SPOT										0.00	0	0
Total For SBK17										0.00	0	0
SBK18 On 24/10/2020 Spot Bond					0.00000	101.22730				0.00	0	0
Total SBK18 SPOT										0.00	0	0
Total For SBK18										0.00	0	0
SBK19 On 24/10/2019 Spot Bond					0.00000	100.20624				0.00	0	0
Total SBK19 SPOT										0.00	0	0
Total For SBK19										0.00	0	0
SBK20 On 02/12/2019 Spot Bond					0.00000	103.10836				0.00	0	0
Total SBK20 SPOT										0.00	0	0
Total For SBK20										0.00	0	0
SBK21 On 28/01/2020 Spot Bond					0.00000	101.47048				0.00	0	0
Total SBK21 SPOT										0.00	0	0
Total For SBK21										0.00	0	0
SBK22 On 28/05/2020 Spot Bond					0.00000	104.11311				0.00	0	0
Total SBK22 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 SBK22									0.00	0	0
SBK23 On 28/05/2022 Spot Bond			10.19000	105.90900	10.19000	105.82181			0.00	0	2,030,000,000
Total SBK23 SPOT									0.00	0	2,030,000,000
Total For SBK23									0.00	0	2,030,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	102.66386			0.00	0	0
Total SBK24 SPOT									0.00	0	0
Total For SBK24									0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	104.59899			0.00	0	0
Total SBK25 SPOT									0.00	0	0
Total For SBK25									0.00	0	0
SBK26 On 25/04/2021 Spot Bond			9.49500	108.79742	9.49500	108.71426			0.00	0	0
Total SBK26 SPOT									0.00	0	0
Total For SBK26									0.00	0	0
SBN01 On 31/07/2021 Spot Bond					0.00000	100.02180			0.00	0	0
Total SBN01 SPOT									0.00	0	0
Total For SBN01									0.00	0	0
SBS18 On 23/06/2021 Spot Bond					0.00000	102.25973			0.00	3,900,000,000	40,900,000,000
Total SBS18 SPOT									0.00	3,900,000,000	40,900,000,000
Total For SBS18									0.00	3,900,000,000	40,900,000,000
SBS19 On 23/06/2021 Spot Bond			8.23500	105.31436	8.23500	105.24434			0.00	0	0
Total SBS19 SPOT									0.00	0	0
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			9.54000	104.85228	9.54000	104.77133			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond					0.00000	105.62291			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS24 On 24/05/2019 Spot Bond					0.00000	101.91891			0.00	500,000,000	1,800,000,000
Total SBS24 SPOT									0.00	500,000,000	1,800,000,000
Total For SBS24									0.00	500,000,000	1,800,000,000
SBS25 On 24/05/2019 Spot Bond			7.87500	102.03542	7.87500	101.97093			0.00	0	0
Total SBS25 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 SBS25									0.00	0	0
SBS27 On 20/02/2024 Spot Bond			8.89000	109.56903	8.89000	109.49137			0.00	0	0
Total SBS27 SPOT									0.00	0	0
Total For SBS27									0.00	0	0
SBS29 On 12/06/2019 Spot Bond			7.96000	101.51136	7.96000	101.44679			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			9.65500	94.08395	9.65500	94.01046			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond					0.00000	101.28271			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			9.74000	101.68065	9.74000	101.60098			0.00	0	1,230,000,000
Total SBS31 SPOT									0.00	0	1,230,000,000
Total For SBS31									0.00	0	1,230,000,000
SBS33 On 19/09/2019 Spot Bond					0.00000	101.02880			0.00	0	0
Total SBS33 SPOT									0.00	0	0
Total For SBS33									0.00	0	0
SBS34 On 19/09/2024 Spot Bond			9.60500	105.94016	9.60500	105.85783			0.00	0	3,500,000,000
Total SBS34 SPOT									0.00	0	3,500,000,000
Total For SBS34									0.00	0	3,500,000,000
SBS36 On 29/01/2020 Spot Bond					0.00000	100.38882			0.00	0	0
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			8.42000	99.71783	8.42000	99.64969			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			9.35000	98.97615	9.35000	98.90123			0.00	0	0
Total SBS38 SPOT									0.00	0	0
Total For SBS38									0.00	0	0
SBS39 On 29/01/2030 Spot Bond			10.24000	96.70960	10.24000	96.62959		153,600,000,000,000.00	15,000,000,000	15,000,000,000	
Total SBS39 SPOT								153,600,000,000,000.00	15,000,000,000	15,000,000,000	
Total For SBS39								153,600,000,000,000.00	15,000,000,000	15,000,000,000	
SBS4 On 16/11/2021 Spot Bond			8.43500	102.27996	8.43500	102.20996			0.00	0	580,000,000
Total SBS4 SPOT									0.00	0	580,000,000

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 SBS4										0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond					0.00000	102.72629				0.00	0	0
Total SBS40 SPOT										0.00	0	0
Total For SBS40										0.00	0	0
SBS41 On 12/11/2022 Spot Bond			8.72500	106.24701	8.72500	106.17184				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			9.42500	108.41787	9.42500	108.33515				0.00	0	0
Total SBS42 SPOT										0.00	0	0
Total For SBS42										0.00	0	0
SBS43 On 12/11/2027 Spot Bond			9.74000	108.75060	9.74000	108.66493				0.00	0	0
Total SBS43 SPOT										0.00	0	0
Total For SBS43										0.00	0	0
SBS44 On 15/02/2019 Spot Bond					0.00000	101.83705				0.00	0	500,000,000
Total SBS44 SPOT										0.00	0	500,000,000
Total For SBS44										0.00	0	500,000,000
SBS45 On 15/02/2021 Spot Bond					0.00000	102.78633				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			8.75000	111.33784	8.75000	111.26013				0.00	0	0
Total SBS46 SPOT										0.00	0	0
Total For SBS46										0.00	0	0
SBS47 On 15/02/2023 Spot Bond					0.00000	103.51921				0.00	0	0
Total SBS47 SPOT										0.00	0	0
Total For SBS47										0.00	0	0
SBS48 On 31/01/2020 Spot Bond					0.00000	100.36309				0.00	0	0
Total SBS48 SPOT										0.00	0	0
Total For SBS48										0.00	0	0
SBS49 On 31/01/2022 Spot Bond					0.00000	100.83565				0.00	0	180,000,000
Total SBS49 SPOT										0.00	0	180,000,000
Total For SBS49										0.00	0	180,000,000
SBS50 On 31/01/2022 Spot Bond			9.07000	101.09081	9.07000	101.01652				0.00	0	700,000,000
Total SBS50 SPOT										0.00	0	700,000,000
Total For SBS50										0.00	0	700,000,000
SBS51 On 31/01/2024 Spot Bond			9.79500	9.79500	9.79500	99.94880				0.00	0	0
Total SBS51 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 SBS51										0.00	0	0
SBS52 On 29/01/2030 Spot Bond					0.00000	100.01659				0.00	7,400,000,000	3,700,000,000
Total SBS52 SPOT										0.00	7,400,000,000	3,700,000,000
Total For SBS52										0.00	7,400,000,000	3,700,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	101.96192				0.00	0	0
Total SBS53 SPOT										0.00	0	0
Total For SBS53										0.00	0	0
SBS54 On 12/06/2020 Spot Bond					0.00000	101.63791				0.00	0	0
Total SBS54 SPOT										0.00	0	0
Total For SBS54										0.00	0	0
SBS55 On 12/06/2022 Spot Bond					0.00000	102.26418				0.00	6,400,000,000	3,100,000,000
Total SBS55 SPOT										0.00	6,400,000,000	3,100,000,000
Total For SBS55										0.00	6,400,000,000	3,100,000,000
SBS56 On 12/06/2022 Spot Bond			8.53000	8.53000	8.53000	102.44010				0.00	0	0
Total SBS56 SPOT										0.00	0	0
Total For SBS56										0.00	0	0
SBS57 On 12/06/2024 Spot Bond					0.00000	102.22163				0.00	0	0
Total SBS57 SPOT										0.00	0	0
Total For SBS57										0.00	0	0
SBS58 On 12/06/2027 Spot Bond					0.00000	103.30385				0.00	0	0
Total SBS58 SPOT										0.00	0	0
Total For SBS58										0.00	0	0
SBS59 On 09/10/2020 Spot Bond					0.00000	100.53008				0.00	0	0
Total SBS59 SPOT										0.00	0	0
Total For SBS59										0.00	0	0
SBS60 On 18/01/2023 Spot Bond					0.00000	100.33786				0.00	0	0
Total SBS60 SPOT										0.00	0	0
Total For SBS60										0.00	0	0
SBS62 On 31/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		860,000,000,000,000.00		108,600,000,000	100,600,000,000	
Total SBS62 SPOT								860,000,000,000,000.00		108,600,000,000	100,600,000,000	
Total For SBS62								860,000,000,000,000.00		108,600,000,000	100,600,000,000	
SBS63 On 31/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		590,000,000,000,000.00		115,900,000,000	101,000,000,000	
Total SBS63 SPOT								590,000,000,000,000.00		115,900,000,000	101,000,000,000	
Total For SBS63								590,000,000,000,000.00		115,900,000,000	101,000,000,000	
SBS64 On 31/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000		100,000,000,000,000.00		121,000,000,000	99,500,000,000	
Total SBS64 SPOT								100,000,000,000,000.00		121,000,000,000	99,500,000,000	

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 SBS64										10,000,000,000,000.00	121,000,000,000	99,500,000,000
SBS11 On 07/12/2023 Spot Bond			3.87500	287.00337	3.87500	286.85643				0.00	0	0
Total SBSI11 SPOT										0.00	0	0
Total For SBSI11										0.00	0	0
SBS14 On 07/12/2033 Spot Bond			4.35000	4.35000	4.35000	204.20221				0.00	0	0
Total SBSI14 SPOT										0.00	0	0
Total For SBSI14										0.00	0	0
SBT101 On 31/03/2022 Spot Bond					0.00000	105.46643				0.00	0	5,200,000,000
Total SBT101 SPOT										0.00	0	5,200,000,000
Total For SBT101										0.00	0	5,200,000,000
SBT102 On 30/09/2022 Spot Bond					0.00000	105.25953				0.00	0	3,257,113,200
Total SBT102 SPOT										0.00	0	3,257,113,200
Total For SBT102										0.00	0	3,257,113,200
SBT201 On 13/02/2023 Spot Bond					0.00000	102.68725				0.00	0	50,000,000
Total SBT201 SPOT										0.00	0	50,000,000
Total For SBT201										0.00	0	50,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	101.57960				0.00	0	0
Total SBT202 SPOT										0.00	0	0
Total For SBT202										0.00	0	0
SBT203 On 03/12/2023 Spot Bond			9.94000	103.48222	9.94000	103.39952				0.00	0	0
Total SBT203 SPOT										0.00	0	0
Total For SBT203										0.00	0	0
SGI004 On 20/01/2021 Spot Bond					0.00000	100.76348				0.00	0	0
Total SGI004 SPOT										0.00	0	0
Total For SGI004										0.00	0	0
SGI005 On 10/07/2021 Spot Bond					0.00000	100.76362				0.00	0	0
Total SGI005 SPOT										0.00	0	0
Total For SGI005										0.00	0	0
SGI006 On 11/07/2022 Spot Bond					0.00000	100.67313				0.00	0	0
Total SGI006 SPOT										0.00	0	0
Total For SGI006										0.00	0	0
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHS11U On 25/11/2020 Spot Bond			10.00000	103.63900	10.00000	103.55800				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SHS11U/JIBAR									0.00	0	0
SLI4 On 15/08/2021 Spot Bond					0.00000	103.28064			0.00	0	0
Total SLI4 SPOT									0.00	0	0
Total For SLI4									0.00	0	0
SLRA1 On 15/08/2019 Spot Bond					0.00000	101.87395			0.00	0	0
Total SLRA1 SPOT									0.00	0	0
Total For SLRA1									0.00	0	0
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.92698			0.00	0	0
Total SLRA2 SPOT									0.00	0	0
Total For SLRA2									0.00	0	0
SLRA3 On 15/11/2020 Spot Bond					0.00000	101.82472			0.00	0	0
Total SLRA3 SPOT									0.00	0	0
Total For SLRA3									0.00	0	0
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.87803			0.00	0	0
Total SLRA4 SPOT									0.00	0	0
Total For SLRA4									0.00	0	0
SLRB1 On 15/08/2019 Spot Bond					0.00000	101.95918			0.00	0	0
Total SLRB1 SPOT									0.00	0	0
Total For SLRB1									0.00	0	0
SLRB2 On 15/08/2021 Spot Bond					0.00000	101.98021			0.00	0	0
Total SLRB2 SPOT									0.00	0	0
Total For SLRB2									0.00	0	0
SLRB3 On 15/11/2020 Spot Bond					0.00000	101.98439			0.00	0	0
Total SLRB3 SPOT									0.00	0	0
Total For SLRB3									0.00	0	0
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.99514			0.00	0	0
Total SLRB4 SPOT									0.00	0	0
Total For SLRB4									0.00	0	0
SLRC1 On 15/08/2019 Spot Bond					0.00000	102.13171			0.00	0	0
Total SLRC1 SPOT									0.00	0	0
Total For SLRC1									0.00	0	0
SLRC2 On 15/08/2021 Spot Bond					0.00000	102.17604			0.00	0	0
Total SLRC2 SPOT									0.00	0	0
Total For SLRC2									0.00	0	0
SLRC3 On 15/11/2020 Spot Bond					0.00000	102.07591			0.00	0	0
Total SLRC3 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 SLRC3										0.00	0	0
SLRC4 On 15/11/2022 Spot Bond					0.00000	102.12287				0.00	0	0
Total SLRC4 SPOT										0.00	0	0
Total For SLRC4										0.00	0	0
SNT02 On 12/04/2021 Spot Bond					0.00000	102.15919				0.00	0	100,000,000
Total SNT02 SPOT										0.00	0	100,000,000
Total For SNT02										0.00	0	100,000,000
SNT03 On 12/04/2023 Spot Bond			10.14000	10.14000	10.14000	109.04359				0.00	0	1,550,000,000
Total SNT03 SPOT										0.00	0	1,550,000,000
Total For SNT03										0.00	0	1,550,000,000
SNT04 On 27/06/2022 Spot Bond					0.00000	102.37611				0.00	0	0
Total SNT04 SPOT										0.00	0	0
Total For SNT04										0.00	0	0
SPDA1 On 21/08/2021 Spot Bond					0.00000	102.28704				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA1 On 21/08/2020 Spot Bond					0.00000	101.82939				0.00	0	0
Total SPDA11 SPOT										0.00	0	0
Total For SPDA11										0.00	0	0
SPDA1 On 21/08/2022 Spot Bond					0.00000	102.23328				0.00	0	0
Total SPDA12 SPOT										0.00	0	0
Total For SPDA12										0.00	0	0
SPDA6 On 21/08/2019 Spot Bond					0.00000	101.94249				0.00	0	0
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPDA7 On 21/08/2019 Spot Bond					0.00000	101.95720				0.00	0	0
Total SPDA7 SPOT										0.00	0	0
Total For SPDA7										0.00	0	0
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.73527				0.00	400,000,000	200,000,000
Total SPDA8 SPOT										0.00	400,000,000	200,000,000
Total For SPDA8										0.00	400,000,000	200,000,000
SPDA9 On 21/08/2019 Spot Bond					0.00000	101.99370				0.00	0	0
Total SPDA9 SPOT										0.00	0	0
Total For SPDA9										0.00	0	0
SPG00 On 09/09/2019 Spot Bond					0.00000	101.38093				0.00	0	0
Total SPG002 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 SPG002										0.00	0	0
SPG00: On 31/10/2019 Spot Bond					0.00000	100.48817				0.00	0	20,000,000
Total SPG003 SPOT										0.00	0	20,000,000
Total For SPG003										0.00	0	20,000,000
SPG00: On 27/09/2023 Spot Bond					0.00000	100.91094				0.00	0	0
Total SPG004 SPOT										0.00	0	0
Total For SPG004										0.00	0	0
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS039U SPOT										0.00	0	0
Total For SS039U										0.00	0	0
SS040L On 18/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS040U SPOT										0.00	0	0
Total For SS040U										0.00	0	0
SS041L On 29/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS041U SPOT										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SS048U										0.00	0	0
SS049L On 24/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS049U SPOT										0.00	0	0
Total For SS049U										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			7.99500	102.51174	7.99500	102.44554				0.00	0	0
Total SSA06 SPOT										0.00	0	0
Total For SSA06										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			8.61500	98.74795	8.61500	98.67933				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			8.61500	98.74795	8.61500	98.67933				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			4.41500	4.41500	4.41500	123.17430				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			10.25500	102.57606	10.25500	102.49155				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			11.26500	75.25417	11.26500	75.18585				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02 On 25/09/2019 Spot Bond					0.00000	100.91190				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN02 On 07/12/2023 Spot Bond					0.00000	101.60254				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03 On 17/03/2020 Spot Bond					0.00000	101.11550				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03 On 02/06/2020 Spot Bond					0.00000	101.51271				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03 On 17/11/2020 Spot Bond					0.00000	101.83411				0.00	0	0
Total SSN035 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN035										0.00	0	0
SSN03: On 01/06/2021 Spot Bond					0.00000	101.59906				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	100.15475				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN04: On 13/10/2023 Spot Bond					0.00000	100.44580				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			9.29000	104.92580	9.29000	104.84730				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			4.25000	104.50596	4.25000	104.44906				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN04: On 09/02/2027 Spot Bond					0.00000	98.11624				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN04: On 30/04/2027 Spot Bond					0.00000	100.02568				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN04: On 05/04/2027 Spot Bond					0.00000	100.50111				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN05: On 08/12/2023 Spot Bond			3.89500	3.89500	3.89500	286.61407				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN05: On 26/09/2020 Spot Bond					0.00000	100.81688				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0
SSN05: On 26/10/2020 Spot Bond					0.00000	100.17306				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			7.09700	104.35723	7.09700	104.29727				0.00	0	0
Total SSN053 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN053										0.00	0	0
SSN05: On 26/10/2022 Spot Bond					0.00000	100.09960				0.00	0	0
Total SSN054 SPOT										0.00	0	0
Total For SSN054										0.00	0	0
SSN05: On 03/11/2022 Spot Bond					0.00000	99.93148				0.00	0	0
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0
SSN05: On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN057 SPOT										0.00	0	0
Total For SSN057										0.00	0	0
SSN05: On 19/01/2023 Spot Bond					0.00000	100.96331				0.00	0	0
Total SSN058 SPOT										0.00	0	0
Total For SSN058										0.00	0	0
SSN06: On 05/10/2022 Spot Bond					0.00000	100.56707				0.00	0	0
Total SSN060 SPOT										0.00	0	0
Total For SSN060										0.00	0	0
SSN06: On 31/03/2028 Spot Bond			3.90000	3.90000	3.90000	176.09080				0.00	0	0
Total SSN061 SPOT										0.00	0	0
Total For SSN061										0.00	0	0
SSN06: On 31/01/2025 Spot Bond			3.80000	3.80000	3.80000	127.44560				0.00	0	2,138,888,889
Total SSN062 SPOT										0.00	0	2,138,888,889
Total For SSN062										0.00	0	2,138,888,889
SSN06: On 31/01/2038 Spot Bond			4.21000	4.21000	4.21000	105.05950				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			3.92000	3.92000	3.92000	94.26380				0.00	0	0
Total SSN064 SPOT										0.00	0	0
Total For SSN064										0.00	0	0
SSN06: On 31/03/2028 Spot Bond			3.90000	3.90000	3.90000	176.09080				0.00	0	0
Total SSN065 SPOT										0.00	0	0
Total For SSN065										0.00	0	0
SSN06: On 14/05/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN066 SPOT										0.00	0	0
Total For SSN066										0.00	0	0
SSN06: On 28/05/2023 Spot Bond					0.00000	101.62693				0.00	0	0
Total SSN068 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN068										0.00	0	0
SSN06: On 28/05/2023 Spot Bond					0.00000	101.60748				0.00	0	0
Total SSN069 SPOT										0.00	0	0
Total For SSN069										0.00	0	0
SSN07: On 28/02/2022 Spot Bond					0.00000	101.55963				0.00	0	0
Total SSN070 SPOT										0.00	0	0
Total For SSN070										0.00	0	0
SSN07: On 28/05/2028 Spot Bond			9.65000	9.65000	9.65000	101.69851				0.00	0	0
Total SSN071 SPOT										0.00	0	0
Total For SSN071										0.00	0	0
SSN07: On 04/06/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN072 SPOT										0.00	0	0
Total For SSN072										0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	101.13073				0.00	0	0
Total SSN073 SPOT										0.00	0	0
Total For SSN073										0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	101.11365				0.00	0	0
Total SSN074 SPOT										0.00	0	0
Total For SSN074										0.00	0	0
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN075 SPOT										0.00	0	0
Total For SSN075										0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN076 SPOT										0.00	0	0
Total For SSN076										0.00	0	0
SSN07: On 19/06/2023 Spot Bond					0.00000	101.10262				0.00	0	0
Total SSN077 SPOT										0.00	0	0
Total For SSN077										0.00	0	0
SSN07: On 13/07/2023 Spot Bond					0.00000	100.45216				0.00	0	0
Total SSN078 SPOT										0.00	0	0
Total For SSN078										0.00	0	0
SSN07: On 31/07/2021 Spot Bond					0.00000	98.43900				0.00	0	0
Total SSN079 SPOT										0.00	0	0
Total For SSN079										0.00	0	0
SSN08: On 16/08/2020 Spot Bond					0.00000	100.08133				0.00	0	0
Total SSN080 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SSN080									0.00	0	0
SSN08 On 27/08/2024 Spot Bond					0.00000	101.67735			0.00	0	0
Total SSN081 SPOT									0.00	0	0
Total For SSN081									0.00	0	0
SSN08 On 12/09/2025 Spot Bond					0.00000	101.33172			0.00	0	0
Total SSN082 SPOT									0.00	0	0
Total For SSN082									0.00	0	0
SSN08 On 05/11/2023 Spot Bond					0.00000	99.90672			0.00	0	0
Total SSN083 SPOT									0.00	0	0
Total For SSN083									0.00	0	0
SSN08 On 07/12/2033 Spot Bond			4.02500	4.02500	4.02500	211.64280			0.00	0	0
Total SSN084 SPOT									0.00	0	0
Total For SSN084									0.00	0	0
SSN08 On 23/01/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN085 SPOT									0.00	0	0
Total For SSN085									0.00	0	0
SSN08 On 23/01/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN086 SPOT									0.00	0	0
Total For SSN086									0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.72500	99.62669	9.72500	99.54874		19,450,000,000,000.00	2,000,000,000	500,000,000	
Total SZ25 SPOT								19,450,000,000,000.00	2,000,000,000	500,000,000	
Total For SZ25								19,450,000,000,000.00	2,000,000,000	500,000,000	
T12A11 On 21/08/2019 Spot Bond					0.00000	101.89436			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			8.02500	104.61716	8.02500	104.55009			0.00	0	0
Total T12A12 SPOT									0.00	0	0
Total For T12A12									0.00	0	0
T13A11 On 21/08/2020 Spot Bond					0.00000	101.77765			0.00	0	0
Total T13A11 SPOT									0.00	0	0
Total For T13A11									0.00	0	0
T13A12 On 21/08/2020 Spot Bond			7.92500	108.30373	7.92500	108.23514			0.00	0	0
Total T13A12 SPOT									0.00	0	0
Total For T13A12									0.00	0	0
T13A15 On 21/08/2020 Spot Bond					0.00000	101.75481			0.00	0	0
Total T13A15 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 T13A15										0.00	0	0
T13A16 On 21/08/2020 Spot Bond			8.02500	107.93177	8.02500	107.86256				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A19 On 21/08/2020 Spot Bond					0.00000	101.58926				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A20 On 21/08/2020 Spot Bond			7.97500	106.93260	7.97500	106.86445				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
T13A21 On 21/08/2020 Spot Bond					0.00000	101.59563				0.00	0	0
Total T13A21 SPOT										0.00	0	0
Total For T13A21										0.00	0	0
T14A10 On 21/11/2019 Spot Bond					0.00000	101.69520				0.00	0	0
Total T14A10 SPOT										0.00	0	0
Total For T14A10										0.00	0	0
T14A11 On 21/11/2021 Spot Bond					0.00000	101.73429				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	103.33566	8.55000	103.26398				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
T15OM On 21/11/2019 Spot Bond					0.00000	101.56553				0.00	0	0
Total T15OM3 SPOT										0.00	0	0
Total For T15OM3										0.00	0	0
TFS123 On 20/03/2019 Spot Bond					0.00000	100.98494				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS136 On 06/07/2020 Spot Bond					0.00000	100.59928				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS139 On 27/05/2019 Spot Bond					0.00000	101.82872				0.00	0	0
Total TFS139 SPOT										0.00	0	0
Total For TFS139										0.00	0	0
TFS141 On 28/10/2019 Spot Bond					0.00000	100.44653				0.00	0	0
Total TFS141 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 TFS141										0.00	0	0
TFS142 On 28/10/2021 Spot Bond					0.00000	100.09526				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS144 On 20/03/2020 Spot Bond					0.00000	101.41675				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS14E On 20/03/2022 Spot Bond					0.00000	101.02878				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					0.00000	100.64920				0.00	0	0
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS14E On 12/10/2022 Spot Bond					0.00000	100.48724				0.00	0	0
Total TFS148 SPOT										0.00	0	0
Total For TFS148										0.00	0	0
TFS14E On 31/10/2021 Spot Bond					0.00000	100.02119				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS151 On 30/11/2020 Spot Bond					0.00000	101.43301				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TFS152 On 25/04/2019 Spot Bond					0.00000	100.23210				0.00	0	0
Total TFS152 SPOT										0.00	0	0
Total For TFS152										0.00	0	0
TFS153 On 06/07/2021 Spot Bond					0.00000	100.52327				0.00	0	0
Total TFS153 SPOT										0.00	0	0
Total For TFS153										0.00	0	0
TFS154 On 06/07/2023 Spot Bond					0.00000	100.57902				0.00	0	0
Total TFS154 SPOT										0.00	0	0
Total For TFS154										0.00	0	0
TFS15E On 03/09/2021 Spot Bond					0.00000	101.34942				0.00	0	0
Total TFS155 SPOT										0.00	0	0
Total For TFS155										0.00	0	0
TFS15E On 03/09/2023 Spot Bond					0.00000	101.37709				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
TFS157 On 16/11/2023 Spot Bond					0.00000	101.72738				0.00	0	0
Total TFS157 SPOT										0.00	0	0
Total For TFS157										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond					0.00000	101.69526				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond			7.97500	7.97500	7.97500	104.71360				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond					0.00000	101.73454				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond			7.88500	104.21211	7.88500	104.14643				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond					0.00000	101.73454				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond			7.99500	103.92939	7.99500	103.86299				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond					0.00000	101.82291				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond					0.00000	101.82291				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond					0.00000	101.82291				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B3 On 21/08/2019 Spot Bond					0.00000	101.82291				0.00	0	0
Total TH12B4 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 TH12B4										0.00	0	0
TH12C On 21/08/2019 Spot Bond					0.00000	102.40494				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C On 21/08/2019 Spot Bond					0.00000	102.40494				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C On 21/08/2019 Spot Bond					0.00000	101.97996				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C On 21/08/2019 Spot Bond					0.00000	101.97800				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D On 21/08/2019 Spot Bond					0.00000	102.61735				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D On 21/08/2019 Spot Bond					0.00000	102.61212				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D On 21/08/2019 Spot Bond					0.00000	102.64874				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D On 21/08/2019 Spot Bond					0.00000	102.60559				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A On 21/08/2020 Spot Bond					0.00000	101.95012				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			8.12500	105.92572	8.12500	105.85697				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A On 21/08/2020 Spot Bond					0.00000	102.62445				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			8.01500	106.66762	8.01500	106.59931				0.00	0	0
Total TH13A8 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 TH13A8										0.00	0	0
TH13B On 21/08/2020 Spot Bond					0.00000	101.82280				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B On 21/08/2020 Spot Bond					0.00000	101.82476				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B On 21/08/2020 Spot Bond					0.00000	101.88168				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B On 21/08/2020 Spot Bond					0.00000	101.82316				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B On 21/08/2020 Spot Bond					0.00000	101.81691				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C On 21/08/2020 Spot Bond					0.00000	101.96018				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C On 21/08/2020 Spot Bond					0.00000	101.97587				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C On 21/08/2020 Spot Bond					0.00000	101.97980				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C On 21/08/2020 Spot Bond					0.00000	101.99881				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C On 21/08/2020 Spot Bond					0.00000	102.06808				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D On 21/08/2020 Spot Bond					0.00000	102.60715				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D On 21/08/2020 Spot Bond					0.00000	102.60715				0.00	0	0
Total TH13D2 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 TH13D2										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	102.66592				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	102.61219				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	102.64633				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A: On 21/11/2019 Spot Bond					0.00000	102.05120				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A: On 21/11/2021 Spot Bond					0.00000	101.76176				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			8.34500	106.35536	8.34500	106.28332				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A: On 21/11/2019 Spot Bond					0.00000	102.00291				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A: On 21/11/2021 Spot Bond					0.00000	103.00803				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			8.39500	104.24822	8.39500	104.17720				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	101.88144				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	102.31252				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	101.79904				0.00	0	0
Total TH14B3 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 TH14B3									0.00	0	0
TH14C On 21/11/2021 Spot Bond					0.00000	101.97950			0.00	0	0
Total TH14C1 SPOT									0.00	0	0
Total For TH14C1									0.00	0	0
TH14C On 21/11/2021 Spot Bond					0.00000	103.40589			0.00	0	0
Total TH14C2 SPOT									0.00	0	0
Total For TH14C2									0.00	0	0
TH14C On 21/11/2021 Spot Bond					0.00000	101.91675			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					0.00000	102.56732			0.00	0	0
Total TH14D1 SPOT									0.00	0	0
Total For TH14D1									0.00	0	0
TH14D On 21/11/2021 Spot Bond					0.00000	102.52621			0.00	0	0
Total TH14D2 SPOT									0.00	0	0
Total For TH14D2									0.00	0	0
TH14D On 21/11/2021 Spot Bond					0.00000	103.64321			0.00	0	0
Total TH14D3 SPOT									0.00	0	0
Total For TH14D3									0.00	0	0
TH15A On 21/11/2020 Spot Bond					0.00000	101.67536			0.00	0	0
Total TH15A1 SPOT									0.00	0	0
Total For TH15A1									0.00	0	0
TH15A On 21/11/2022 Spot Bond					0.00000	101.71474			0.00	0	0
Total TH15A2 SPOT									0.00	0	0
Total For TH15A2									0.00	0	0
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	101.92501			0.00	0	0
Total TH15A3 SPOT									0.00	0	0
Total For TH15A3									0.00	0	0
TH15A On 21/11/2020 Spot Bond					0.00000	101.66358			0.00	0	0
Total TH15A4 SPOT									0.00	0	0
Total For TH15A4									0.00	0	0
TH15A On 21/11/2022 Spot Bond					0.00000	101.51117			0.00	0	0
Total TH15A5 SPOT									0.00	0	0
Total For TH15A5									0.00	0	0
TH15A On 21/11/2020 Spot Bond					0.00000	101.64588			0.00	0	0
Total TH15A7 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 TH15A7									0.00	0	0
TH15A: On 21/11/2022 Spot Bond					0.00000	101.66562			0.00	0	0
Total TH15A8 SPOT									0.00	0	0
Total For TH15A8									0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	101.75792			0.00	0	0
Total TH15B1 SPOT									0.00	0	0
Total For TH15B1									0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	101.74222			0.00	0	0
Total TH15B2 SPOT									0.00	0	0
Total For TH15B2									0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	102.52466			0.00	0	0
Total TH15B3 SPOT									0.00	0	0
Total For TH15B3									0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	101.85016			0.00	0	0
Total TH15C1 SPOT									0.00	0	0
Total For TH15C1									0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	101.82268			0.00	0	0
Total TH15C2 SPOT									0.00	0	0
Total For TH15C2									0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	101.80105			0.00	0	0
Total TH15C3 SPOT									0.00	0	0
Total For TH15C3									0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	102.42070			0.00	0	0
Total TH15D1 SPOT									0.00	0	0
Total For TH15D1									0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	102.32274			0.00	0	0
Total TH15D2 SPOT									0.00	0	0
Total For TH15D2									0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	102.21882			0.00	0	0
Total TH15D3 SPOT									0.00	0	0
Total For TH15D3									0.00	0	0
TH9A1: On 18/07/2019 Spot Bond					0.00000	100.63070			0.00	0	0
Total TH9A12 SPOT									0.00	0	0
Total For TH9A12									0.00	0	0
THE9B: On 18/07/2019 Spot Bond					0.00000	100.36408			0.00	0	0
Total THE9B4 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 THE9B4										0.00	0	0
THE9C On 18/07/2019 Spot Bond					0.00000	101.36686				0.00	0	0
Total THE9C4 SPOT										0.00	0	0
Total For THE9C4										0.00	0	0
THE9D On 18/07/2019 Spot Bond					0.00000	100.89061				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			7.76500	7.76500	7.76500	97.90202				0.00	0	0
Total TL20 SPOT										0.00	0	0
Total For TL20										0.00	0	0
TL20/R On 22/02/2020 Spot Bond			100.00000	51.21894	100.00000	50.92796				0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	103.63900	10.00000	103.55800				0.00	0	0
Total TL20/R207 SPOT										0.00	0	0
Total For TL20/R207										0.00	0	0
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TL21U SPOT										0.00	0	0
Total For TL21U										0.00	0	0
TL22 On 04/03/2021 Spot Bond					0.00000	101.39625				0.00	0	0
Total TL22 SPOT										0.00	0	0
Total For TL22										0.00	0	0
TL23 On 05/09/2022 Spot Bond					0.00000	101.41371				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			9.08000	103.66226	9.08000	103.58600				0.00	0	0
Total TL24 SPOT										0.00	0	0
Total For TL24										0.00	0	0
TL25 On 04/09/2024 Spot Bond			9.59000	103.94518	9.59000	103.86453				0.00	0	0
Total TL25 SPOT										0.00	0	0
Total For TL25										0.00	0	0
TL26 On 25/11/2024 Spot Bond					0.00000	101.69068				0.00	0	0
Total TL26 SPOT										0.00	0	0
Total For TL26										0.00	0	0
TL27 On 24/04/2023 Spot Bond					0.00000	100.19220				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			10.02500	99.21200	10.02500	99.13205				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TL28 SPOT									0.00	0	0
Total For TL28									0.00	0	0
TL29 On 24/04/2025 Spot Bond					0.00000	100.19836			0.00	0	0
Total TL29 SPOT									0.00	0	0
Total For TL29									0.00	0	0
TLC05 On 22/09/2019 Spot Bond					0.00000	100.87913			0.00	0	0
Total TLC05 SPOT									0.00	0	0
Total For TLC05									0.00	0	0
TLC06 On 22/03/2019 Spot Bond					0.00000	100.03255			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			8.24500	107.38448	8.24500	107.31261		514,145,008,000.00	62,358,400	31,629,353,700	
Total TN20 SPOT								514,145,008,000.00	62,358,400	31,629,353,700	
Total For TN20								514,145,008,000.00	62,358,400	31,629,353,700	
TN20/R On 17/09/2020 Spot Bond			100.00000	38.55929	100.00000	38.30102		0.00	0	0	
Total TN20/R208 SPOT								0.00	0	0	
Total For TN20/R208								0.00	0	0	
TN20U On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total TN20U SPOT								0.00	0	0	
Total For TN20U								0.00	0	0	
TN21U On 13/05/2021 Spot Bond			100.00000	25.79418	100.00000	25.62141		0.00	0	0	
Total TN21U SPOT								0.00	0	0	
Total For TN21U								0.00	0	0	
TN23 On 06/11/2023 Spot Bond			9.44000	107.76615	9.44000	107.68381		0.00	0	18,041,500,000	
Total TN23 SPOT								0.00	0	18,041,500,000	
Total For TN23								0.00	0	18,041,500,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	15.10483	100.00000	15.00366		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			10.45500	99.90950	10.45500	99.82653		798,327,072,000.00	76,358,400	23,223,383,700	
Total TN25 SPOT								798,327,072,000.00	76,358,400	23,223,383,700	
Total For TN25								798,327,072,000.00	76,358,400	23,223,383,700	
TN25/R On 19/08/2025 Spot Bond			100.00000	14.23657	100.00000	14.14276		0.00	0	0	
Total TN25/R186 SPOT								0.00	0	0	
Total For TN25/R186								0.00	0	0	
TN27 On 14/11/2027 Spot Bond			10.55500	92.66735	10.55500	92.58839		0.00	0	700,000,000	

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 TN27 SPOT										0.00	0	700,000,000
Total For TN27										0.00	0	700,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	10.76871	100.00000	10.69658				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			11.15000	99.18398	11.15000	99.09532				0.00	0	11,880,000,000
Total TN30 SPOT										0.00	0	11,880,000,000
Total For TN30										0.00	0	11,880,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	122.12505	8.00000	122.04612				0.00	0	0
Total TN30/R2030 SPOT										0.00	0	0
Total For TN30/R2030										0.00	0	0
TN40 On 09/10/2040 Spot Bond			11.83500	95.04019	11.83500	94.95018				0.00	0	8,500,000,000
Total TN40 SPOT										0.00	0	8,500,000,000
Total For TN40										0.00	0	8,500,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	103.45273	10.75000	103.36349				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	103.63900	10.00000	103.55800				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0 On 10/04/2019 Spot Bond					0.00000	100.56814				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TPDA0 On 30/11/2020 Spot Bond			8.65500	103.11149	8.65500	103.03912				0.00	0	0
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TRA2A On 14/12/2020 Spot Bond			8.27500	103.71814	8.27500	103.64885				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2A On 14/12/2020 Spot Bond			8.07500	8.07500	8.07500	104.03127				0.00	0	0
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2B On 14/12/2020 Spot Bond					0.00000	101.30388				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B On 14/12/2020 Spot Bond					0.00000	101.33704				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C On 14/12/2020 Spot Bond					0.00000	101.47623				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C: On 14/12/2020 Spot Bond					0.00000	101.52921				0.00	0	0
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2D On 14/12/2020 Spot Bond					0.00000	101.87296				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D: On 14/12/2020 Spot Bond					0.00000	101.87296				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRA3A: On 14/11/2020 Spot Bond					0.00000	101.85668				0.00	0	0
Total TRA3A2 SPOT										0.00	0	0
Total For TRA3A2										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.90427				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			8.99000	102.14654	8.99000	102.07213				0.00	0	0
Total TRA3A4 SPOT										0.00	0	0
Total For TRA3A4										0.00	0	0
TRA3A: On 14/05/2019 Spot Bond					0.00000	101.69723				0.00	0	0
Total TRA3A5 SPOT										0.00	0	0
Total For TRA3A5										0.00	0	0
TRA3A: On 14/11/2020 Spot Bond					0.00000	101.84589				0.00	0	0
Total TRA3A6 SPOT										0.00	0	0
Total For TRA3A6										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.88701				0.00	0	0
Total TRA3A7 SPOT										0.00	0	0
Total For TRA3A7										0.00	0	0
TRA3B On 14/11/2022 Spot Bond					0.00000	102.21485				0.00	0	0
Total TRA3B1 SPOT										0.00	0	0
Total For TRA3B1										0.00	0	0
TRA3B: On 14/11/2022 Spot Bond					0.00000	102.16956				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA3B2 SPOT										0.00	0	0
Total For TRA3B2										0.00	0	0
TRQ11L 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
TRQ12L 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
TRQ13L 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
TRQ14L On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ14U SPOT										0.00	0	0
Total For TRQ14U										0.00	0	0
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
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.20164				0.00	0	0
Total TU1A11 SPOT										0.00	0	0
Total For TU1A11										0.00	0	0
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.40552				0.00	0	0
Total TU1B11 SPOT										0.00	0	0
Total For TU1B11										0.00	0	0
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.49092				0.00	0	0
Total TU1D11 SPOT										0.00	0	0
Total For TU1D11										0.00	0	0
TUHF0 On 26/01/2020 Spot Bond					0.00000	100.11514				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC28 On 09/10/2019 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC281 SPOT										0.00	0	0
Total For TWC281										0.00	0	0
TWC28 On 30/01/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC285 SPOT										0.00	0	0
Total For TWC285										0.00	0	0
TWC28 On 14/02/2019 Spot Bond					0.00000	101.61615				0.00	0	0
Total TWC286 SPOT										0.00	0	0
Total For TWC286										0.00	0	0
TWC28 On 27/02/2019 Spot Bond					0.00000	101.37569				0.00	0	0
Total TWC287 SPOT										0.00	0	0
Total For TWC287										0.00	0	0
TWC28 On 07/03/2019 Spot Bond					0.00000	101.16756				0.00	0	0
Total TWC288 SPOT										0.00	0	0
Total For TWC288										0.00	0	0
TWC28 On 08/04/2019 Spot Bond					0.00000	100.48079				0.00	0	0
Total TWC289 SPOT										0.00	0	0
Total For TWC289										0.00	0	0
TWC29 On 15/04/2019 Spot Bond					0.00000	100.37479				0.00	0	0
Total TWC290 SPOT										0.00	0	0
Total For TWC290										0.00	0	0
TWC29 On 18/04/2019 Spot Bond					0.00000	100.22964				0.00	0	0
Total TWC291 SPOT										0.00	0	0
Total For TWC291										0.00	0	0
TWC29 On 24/04/2019 Spot Bond					0.00000	100.16701				0.00	0	0
Total TWC292 SPOT										0.00	0	0
Total For TWC292										0.00	0	0
TWC29 On 30/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		600,000,000,000,000.00		36,000,000,000	35,100,000,000	
Total TWC293 SPOT								10,000,000,000,000.00		36,000,000,000	35,100,000,000	
Total For TWC293								10,000,000,000,000.00		36,000,000,000	35,100,000,000	
UG21 On 02/03/2021 Spot Bond			8.82300	108.05175	8.82300	107.97446				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UG26 On 09/03/2026 Spot Bond			10.65500	107.80495	10.65500	107.71225				0.00	0	0
Total UG26 SPOT										0.00	0	0
Total For UG26										0.00	0	0
VCJA11 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VCJA1U SPOT										0.00	0	0
Total For VCJA1U										0.00	0	0
VCJA2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA2U SPOT										0.00	0	0
Total For VCJA2U										0.00	0	0
VCJA3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA3U SPOT										0.00	0	0
Total For VCJA3U										0.00	0	0
VCJA4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA4U SPOT										0.00	0	0
Total For VCJA4U										0.00	0	0
VCJA5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA5U SPOT										0.00	0	0
Total For VCJA5U										0.00	0	0
VCJA6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA6U SPOT										0.00	0	0
Total For VCJA6U										0.00	0	0
VCJA7L On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA7U SPOT										0.00	0	0
Total For VCJA7U										0.00	0	0
VCJA8L On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA8U SPOT										0.00	0	0
Total For VCJA8U										0.00	0	0
VCJB1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB1U SPOT										0.00	0	0
Total For VCJB1U										0.00	0	0
VCJB2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB2U SPOT										0.00	0	0
Total For VCJB2U										0.00	0	0
VCJB3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB3U SPOT										0.00	0	0
Total For VCJB3U										0.00	0	0
VCJB4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB4U SPOT										0.00	0	0
Total For VCJB4U										0.00	0	0
VCJB5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VCJB5U SPOT										0.00	0	0
Total For VCJB5U										0.00	0	0
VCJB6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB6U SPOT										0.00	0	0
Total For VCJB6U										0.00	0	0
VCJB7L On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB7U SPOT										0.00	0	0
Total For VCJB7U										0.00	0	0
VCJB8L On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB8U SPOT										0.00	0	0
Total For VCJB8U										0.00	0	0
VCPA1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPA2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA2U SPOT										0.00	0	0
Total For VCPA2U										0.00	0	0
VCPA3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA3U SPOT										0.00	0	0
Total For VCPA3U										0.00	0	0
VCPA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA4U SPOT										0.00	0	0
Total For VCPA4U										0.00	0	0
VCPA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA5U SPOT										0.00	0	0
Total For VCPA5U										0.00	0	0
VCPA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA6U SPOT										0.00	0	0
Total For VCPA6U										0.00	0	0
VCPA7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA7U SPOT										0.00	0	0
Total For VCPA7U										0.00	0	0
VCPA8I On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA8U SPOT										0.00	0	0
Total For VCPA8U										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
VCPB8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB8U SPOT										0.00	0	0
Total For VCPB8U										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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJA07U SPOT										0.00	0	0
Total For VJA07U										0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA08U SPOT										0.00	0	0
Total For VJA08U										0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA09U SPOT										0.00	0	0
Total For VJA09U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VKC24 On 20/02/2019 Spot Bond					0.00000	101.62941				0.00	0	0
Total VKC24 SPOT										0.00	0	0
Total For VKC24										0.00	0	0
VKC28 On 05/03/2019 Spot Bond					0.00000	101.20767				0.00	0	0
Total VKC28 SPOT										0.00	0	0
Total For VKC28										0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	101.28763				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE08 On 29/03/2019 Spot Bond					0.00000	100.83188				0.00	0	0
Total VKE08 SPOT										0.00	0	0
Total For VKE08										0.00	0	0
VKE09 On 08/07/2020 Spot Bond					0.00000	101.03923				0.00	0	0
Total VKE09 SPOT										0.00	0	0
Total For VKE09										0.00	0	0
VKE10 On 08/07/2022 Spot Bond					0.00000	100.59519				0.00	0	0
Total VKE10 SPOT										0.00	0	0
Total For VKE10										0.00	0	0
VKE11 On 20/04/2023 Spot Bond					0.00000	100.27019				0.00	0	0
Total VKE11 SPOT										0.00	0	0
Total For VKE11										0.00	0	0
VKE12 On 03/05/2021 Spot Bond					0.00000	100.13528				0.00	0	0
Total VKE12 SPOT										0.00	0	0
Total For VKE12										0.00	0	0
VKE13 On 27/08/2021 Spot Bond					0.00000	101.69808				0.00	0	8,000,000,000
Total VKE13 SPOT										0.00	0	8,000,000,000
Total For VKE13										0.00	0	8,000,000,000
VKE14 On 27/08/2023 Spot Bond					0.00000	101.60193				0.00	0	8,000,000,000
Total VKE14 SPOT										0.00	0	8,000,000,000
Total For VKE14										0.00	0	8,000,000,000
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VPA07U SPOT										0.00	0	0
Total For VPA07U										0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA08U SPOT										0.00	0	0
Total For VPA08U										0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA09U SPOT										0.00	0	0
Total For VPA09U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB07U SPOT										0.00	0	0
Total For VPB07U										0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB08U SPOT										0.00	0	0
Total For VPB08U										0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
VR840L On 28/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR840U SPOT										0.00	0	0
Total For VR840U										0.00	0	0
VR841L On 11/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR841U SPOT										0.00	0	0
Total For VR841U										0.00	0	0
VR842L On 18/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VR842U SPOT										0.00	0	0
Total For VR842U										0.00	0	0
VR843L On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR843U SPOT										0.00	0	0
Total For VR843U										0.00	0	0
VR844L On 25/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR844U SPOT										0.00	0	0
Total For VR844U										0.00	0	0
VR845L On 26/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR845U SPOT										0.00	0	0
Total For VR845U										0.00	0	0
WHL01 On 10/10/2020 Spot Bond					0.00000	100.92969				0.00	0	0
Total WHL01 SPOT										0.00	0	0
Total For WHL01										0.00	0	0
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL01U SPOT										0.00	0	0
Total For WHL01U										0.00	0	0
WHL02 On 02/10/2021 Spot Bond					0.00000	100.70698				0.00	0	0
Total WHL02 SPOT										0.00	0	0
Total For WHL02										0.00	0	0
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL02U SPOT										0.00	0	0
Total For WHL02U										0.00	0	0
WHL03 On 02/10/2023 Spot Bond					0.00000	100.72248				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total WRS2U SPOT										0.00	0	0
Total For WRS2U										0.00	0	0
WSP3 On 28/05/2019 Spot Bond			7.04000	102.27099	7.04000	102.21311				0.00	0	0
Total WSP3 SPOT										0.00	0	0
Total For WSP3										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			7.01500	104.12004	7.01500	104.06057				0.00	0	0
Total WSP4 SPOT										0.00	0	0
Total For WSP4										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			7.87000	104.01724	7.87000	103.95073		50,971,041,898,000.00		6,476,625,400	3,376,625,400	
Total WSP5 SPOT								50,971,041,898,000.00		6,476,625,400	3,376,625,400	
Total For WSP5								50,971,041,898,000.00		6,476,625,400	3,376,625,400	
WSP5/f On 28/05/2021 Spot Bond			100.00000	24.43625	100.00000	24.27258				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			6.42500	95.97780	6.42500	95.92751				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										1.45e+017	712,215,220,782	383,764,382,306
Total for SPOT :										1.45e+017	712,215,220,782	383,764,382,306
Total Futures										1.45e+017	712,215,285,078	383,765,503,250
Total Options										634 063.50	360	143,550
Grand Total:										1.45e+017	712,215,285,438	383,765,646,800