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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 28/05/2018

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 02/08/2018 Bond Future			10.53823	80.21923	10.56493	80.05394			0.00	0	9,466
ES33 On 01/11/2018 Bond Future			10.64088	77.86688	10.66849	77.69878			0.00	0	0
ES33 On 07/02/2019 Bond Future			10.75801	79.37753	10.78666	79.20633			0.00	0	0
Total ES33 Future									0.00	0	9,466
ES33 On 02/08/2018 Bond Future	11.14	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.15	Call			3,495.17000	3.49517	3,660,460		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.15	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.16	Call			3,552.86000	3.55286	3,718,150		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.16	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.14	Call			3,437.42000	3.43742	3,602,710		0.00	0	0
Total ES33 Option									0.00	0	0
Total For ES33									0.00	0	9,466
ES42 On 02/08/2018 Bond Future			10.74130	83.26687	10.76796	83.07673			0.00	0	7,957
ES42 On 01/11/2018 Bond Future			10.84025	80.49755	10.86782	80.30412			0.00	0	0
ES42 On 07/02/2019 Bond Future			10.94926	82.05898	10.97783	81.86199			0.00	0	0
Total ES42 Future									0.00	0	7,957

Contract 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 ES42									0.00	0	7,957
I2025 On 02/08/2018 Bond Future			133.82229	133.82229	133.80705	133.80705			0.00	0	864
I2025 On 01/11/2018 Bond Future			136.24218	136.24218	136.22690	136.22690			0.00	0	0
I2025 On 07/02/2019 Bond Future			137.50074	137.50074	137.48595	137.48595			0.00	0	0
Total I2025 Future									0.00	0	864
I2025 On 02/08/2018 Bond Future	136.66	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 02/08/2018 Bond Future	136.66	Put			2,852.95000	2,852.95	2,837,710		0.00	0	0
I2025 On 02/08/2018 Bond Future	136.67	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 02/08/2018 Bond Future	136.67	Put			2,862.95000	2,862.95	2,847,710		0.00	0	0
I2025 On 02/08/2018 Bond Future	136.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 02/08/2018 Bond Future	136.65	Put			2,842.95000	2,842.95	2,827,710		0.00	0	0
Total I2025 Option									0.00	0	0
Total For I2025									0.00	0	864
I2029 On 02/08/2018 Bond Future			102.27383	102.27383	102.26174	102.26174			0.00	0	1,370
I2029 On 01/11/2018 Bond Future			103.07368	103.07368	103.06151	103.06151			0.00	0	0
I2029 On 07/02/2019 Bond Future			105.09523	105.09523	105.08336	105.08336			0.00	0	0
Total I2029 Future									0.00	0	1,370
Total For I2029									0.00	0	1,370
I2033 On 02/08/2018 Bond Future			106.51861	106.51861	106.50605	106.50605			27,481,801.38	258	6,151
I2033 On 01/11/2018 Bond Future			107.32393	107.32393	107.31114	107.31114			0.00	0	0
I2033 On 07/02/2019 Bond Future			109.42877	109.42877	109.41654	109.41654			0.00	0	0
Total I2033 Future									27,481,801.38	258	6,151
I2033 On 02/08/2018 Bond Future	109.92	Call			0.00000	0.00000	0,000		0.00	0	0
I2033 On 02/08/2018 Bond Future	109.92	Put			3,413.95000	3,413.95	3,401,390		0.00	0	0
I2033 On 02/08/2018 Bond Future	109.93	Call			0.00000	0.00000	0,000		0.00	0	0
I2033 On 02/08/2018 Bond Future	109.93	Put			3,423.95000	3,423.95	3,411,390		0.00	0	0
I2033 On 02/08/2018 Bond Future	109.94	Call			0.00000	0.00000	0,000		0.00	0	0
I2033 On 02/08/2018 Bond Future	109.94	Put			3,433.95000	3,433.95	3,421,390		0.00	0	0
Total I2033 Option									0.00	0	0
Total For I2033									27,481,801.38	258	6,151
I2038 On 02/08/2018 Bond Future			127.72988	127.72988	127.71425	127.71425			54,796,118.52	429	8,997
I2038 On 01/11/2018 Bond Future			130.03949	130.03949	130.02403	130.02403			0.00	0	0
I2038 On 07/02/2019 Bond Future			130.99973	130.99973	130.98464	130.98464			0.00	0	0
Total I2038 Future									54,796,118.52	429	8,997
I2038 On 02/08/2018 Bond Future	134.54	Call			0.00000	0.00000	0,000		0.00	0	0
I2038 On 02/08/2018 Bond Future	134.54	Put			6,825.75000	6,825.75	6,810,120		0.00	0	0
I2038 On 02/08/2018 Bond Future	134.55	Call			0.00000	0.00000	0,000		0.00	0	0
I2038 On 02/08/2018 Bond Future	134.55	Put			6,835.75000	6,835.75	6,820,120		0.00	0	0
I2038 On 02/08/2018 Bond Future	134.53	Call			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
I2038	On	02/08/2018	Bond Future	134.53	Put			6,815.75000	6.81575	6,800,120		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												54,796,118.52	429	8,997
I2046	On	02/08/2018	Bond Future			120.55915	120.55915	120.54428	120.54428			34,118,239.45	283	10,876
I2046	On	01/11/2018	Bond Future			121.09002	121.09002	121.07508	121.07508			0.00	0	0
I2046	On	07/02/2019	Bond Future			123.46499	123.46499	123.45020	123.45020			0.00	0	0
Total I2046 Future												34,118,239.45	283	10,876
I2046	On	02/08/2018	Bond Future	128.78	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.78	Put			8,235.72000	8.23572	8,220,850		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.79	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.79	Put			8,245.72000	8.24572	8,230,850		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.77	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.77	Put			8,225.72000	8.22572	8,210,850		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												34,118,239.45	283	10,876
I2050	On	02/08/2018	Bond Future			125.82345	125.82345	125.80752	125.80752			29,191,040.40	232	9,567
I2050	On	01/11/2018	Bond Future			128.09879	128.09879	128.08248	128.08248			0.00	0	0
I2050	On	07/02/2019	Bond Future			128.83947	128.83947	128.82386	128.82386			0.00	0	0
Total I2050 Future												29,191,040.40	232	9,567
I2050	On	02/08/2018	Bond Future	137.53	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.53	Put			11,722.48000	11.72248	11,706,550		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.54	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.54	Put			11,732.48000	11.73248	11,716,550		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.52	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.52	Put			11,712.48000	11.71248	11,696,550		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												29,191,040.40	232	9,567
R186	On	02/08/2018	Bond Future			8.46949	113.33020	8.49073	113.19503		7.27	196,061,246.00	1,730	102,782
R186	On	01/11/2018	Bond Future			8.52305	115.35902	8.54523	115.22158		7.34	0.00	0	0
R186	On	07/02/2019	Bond Future			8.58402	112.29196	8.60726	112.15218		7.78	0.00	0	0
Total R186 Future												196,061,246.00	1,730	102,782
R186	On	02/08/2018	Bond Future	8.46	Put			1,503.23000	1.50323	1,403,670	7.14	0.00	0	0
R186	On	02/08/2018	Bond Future	7.50	Call			24.63000	0.02463	24,010	6.34	0.00	0	3,020
R186	On	02/08/2018	Bond Future	8.47	Call			1,339.84000	1.33984	1,376,390	7.15	0.00	0	0
R186	On	02/08/2018	Bond Future	8.47	Put			1,471.76000	1.47176	1,373,140	7.15	0.00	0	0
R186	On	02/08/2018	Bond Future	8.48	Call			1,372.32000	1.37232	1,409,820	7.16	0.00	0	0
R186	On	02/08/2018	Bond Future	8.48	Put			1,440.58000	1.44058	1,342,910	7.16	0.00	0	0
R186	On	02/08/2018	Bond Future	8.46	Call			1,307.60000	1.30760	1,343,210	7.14	0.00	0	0
R186	On	02/08/2018	Bond Future	8.50	Call			1,438.59000	1.43859	1,478,010	7.18	0.00	0	0

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	02/08/2018	Bond Future	8.50	Put			1,379.66000	1.37966	1,283,910	7.18	0.00	0	2,500
R186	On	02/08/2018	Bond Future	8.25	Put			2,281.71000	2.28171	2,164,710	6.95	0.00	0	0
R186	On	02/08/2018	Bond Future	8.25	Call			737.08000	0.73708	755,250	6.95	0.00	0	3,020
R186	On	02/08/2018	Bond Future	7.50	Put			6,563.81000	6.56381	6,428,020	6.34	0.00	0	0
R186	On	01/11/2018	Bond Future	9.14	Call			4,553.86000	4.55386	4,638,430	7.75	0.00	0	0
R186	On	01/11/2018	Bond Future	9.14	Put			949.54000	0.94954	896,670	7.75	0.00	0	5,000
R186	On	01/11/2018	Bond Future	7.96	Put			4,450.99000	4.45099	4,332,520	6.80	0.00	0	0
R186	On	01/11/2018	Bond Future	8.54	Call			2,182.80000	2.18280	2,232,470	7.23	0.00	0	0
R186	On	01/11/2018	Bond Future	8.54	Put			2,215.19000	2.21519	2,127,420	7.23	0.00	0	0
R186	On	01/11/2018	Bond Future	8.52	Call			2,118.28000	2.11828	2,166,750	7.21	0.00	0	0
R186	On	01/11/2018	Bond Future	7.96	Call			749.12000	0.74912	768,090	6.80	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.46	Put			2,460.87000	2.46087	2,368,300	7.17	0.00	0	0
R186	On	01/11/2018	Bond Future	8.52	Put			2,274.64000	2.27464	2,185,670	7.21	0.00	0	0
R186	On	01/11/2018	Bond Future	8.46	Call			1,931.51000	1.93151	1,976,380	7.17	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.53	Call			2,150.26000	2.15026	2,199,330	7.22	0.00	0	0
R186	On	01/11/2018	Bond Future	8.53	Put			2,244.61000	2.24461	2,156,240	7.22	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Call			1,811.66000	1.81166	1,849,820	7.46	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Put			4,171.25000	4.17125	4,069,630	7.46	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Call			1,762.76000	1.76276	1,800,080	7.45	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Put			4,245.97000	4.24597	4,143,510	7.45	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Call			1,787.11000	1.78711	1,824,850	7.46	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Put			4,208.49000	4.20849	4,106,450	7.46	0.00	0	0
Total R186 Option												0.00	0	23,540
Total For R186												196,061,246.00	1,730	126,322
R197	On	02/08/2018	Bond Future			302.59875	302.59875	302.56579	302.56579			29,352,078.75	97	2,388
R197	On	01/11/2018	Bond Future			308.07089	308.07089	308.03775	308.03775			0.00	0	0
R197	On	07/02/2019	Bond Future			306.75634	306.75634	306.72440	306.72440			0.00	0	0
Total R197 Future												29,352,078.75	97	2,388
Total For R197												29,352,078.75	97	2,388
R202	On	02/08/2018	Bond Future			241.16653	241.16653	241.13795	241.13795			123,477,263.36	512	21,940
R202	On	01/11/2018	Bond Future			245.52778	245.52778	245.49900	245.49900			0.00	0	0
R202	On	07/02/2019	Bond Future			246.43585	246.43585	246.40772	246.40772			0.00	0	0
Total R202 Future												123,477,263.36	512	21,940
Total For R202												123,477,263.36	512	21,940
R2023	On	02/08/2018	Bond Future			7.85242	102.97439	7.87375	102.89407		4.16	58,592,427.91	569	33,849
R2023	On	01/11/2018	Bond Future			7.89601	100.89166	7.91877	100.81004		4.19	0.00	0	0
R2023	On	07/02/2019	Bond Future			7.94906	102.84921	7.97355	102.76628		4.12	0.00	0	0
Total R2023 Future												58,592,427.91	569	33,849
R2023	On	02/08/2018	Bond Future	10.39	Call			8,943.14000	8.94314	9,023,460	4.70	0.00	0	0

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R2023	On	02/08/2018	Bond Future	10.39	Put			0.00000	0.00000	0,000	4.70	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.40	Call			8,976.67000	8.97667	9,056,990	4.70	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.40	Put			0.00000	0.00000	0,000	4.70	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.41	Call			9,010.18000	9.01018	9,090,500	4.70	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.41	Put			0.00000	0.00000	0,000	4.70	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.58	Call			9,005.00000	9.00500	9,086,400	4.73	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.58	Put			1.20000	0.00120	0,980	4.73	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.59	Call			9,036.86000	9.03686	9,118,260	4.73	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.59	Put			1.16000	0.00116	0,940	4.73	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.57	Call			8,973.14000	8.97314	9,054,530	4.73	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.57	Put			1.25000	0.00125	1,020	4.73	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Call			8,415.55000	8.41555	8,496,300	4.76	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Put			23.54000	0.02354	21,360	4.76	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.57	Call			8,355.86000	8.35586	8,436,530	4.76	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.57	Put			24.62000	0.02462	22,360	4.76	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Call			8,385.71000	8.38571	8,466,410	4.76	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Put			24.08000	0.02408	21,850	4.76	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												58,592,427.91	569	33,849
R2030	On	02/08/2018	Bond Future			8.89897	93.76479	8.92013	93.62120		9.77	0.00	0	41,513
R2030	On	01/11/2018	Bond Future			8.95306	95.44322	8.97495	95.29716		9.95	0.00	0	0
R2030	On	07/02/2019	Bond Future			9.01439	93.28556	9.03711	93.13687		10.60	0.00	0	0
Total R2030 Future												0.00	0	41,513
R2030	On	02/08/2018	Bond Future	8.51	Put			3,334.08000	3.33408	3,199,130	9.16	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.51	Call			497.12000	0.49712	505,760	9.16	0.00	0	7,850
R2030	On	02/08/2018	Bond Future	8.91	Put			1,603.44000	1.60344	1,498,390	9.66	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.47	Call			4,072.15000	4.07215	4,165,550	10.46	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.47	Put			442.67000	0.44267	392,480	10.46	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.45	Call			3,966.26000	3.96626	4,057,950	10.43	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.91	Call			1,534.73000	1.53473	1,573,270	9.66	0.00	0	7,850
R2030	On	02/08/2018	Bond Future	9.50	Call			4,232.28000	4.23228	4,328,180	10.50	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.45	Put			465.41000	0.46541	413,510	10.43	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.50	Put			410.31000	0.41031	362,620	10.50	0.00	0	7,850
R2030	On	02/08/2018	Bond Future	9.46	Call			4,019.10000	4.01910	4,111,650	10.44	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.46	Put			453.91000	0.45391	402,870	10.44	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.58	Call			1,304.00000	1.30400	1,333,520	9.45	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.58	Put			3,987.18000	3.98718	3,870,640	9.45	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.59	Call			1,328.19000	1.32819	1,358,230	9.46	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.59	Put			3,942.16000	3.94216	3,826,140	9.46	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.60	Call			1,352.90000	1.35290	1,383,460	9.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	01/11/2018	Bond Future	8.60	Put			3,897.73000	3.89773	3,782,230	9.47	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Put			4,799.27000	4.79927	4,690,020	10.16	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Call			2,044.71000	2.04471	2,084,580	10.17	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Put			4,757.85000	4.75785	4,649,030	10.17	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Call			2,071.75000	2.07175	2,112,050	10.18	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Put			4,716.98000	4.71698	4,608,590	10.18	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Call			2,018.17000	2.01817	2,057,610	10.16	0.00	0	0
Total R2030 Option												0.00	0	23,550
Total For R2030												0.00	0	65,063
R2032	On	02/08/2018	Bond Future			9.07214	96.52645	9.09835	96.33299		10.49	10,328,330.15	107	32,734
R2032	On	01/11/2018	Bond Future			9.13000	94.09941	9.15707	93.90264		11.13	0.00	0	0
R2032	On	07/02/2019	Bond Future			9.19453	95.92505	9.22257	95.72461		11.38	0.00	0	0
Total R2032 Future												10,328,330.15	107	32,734
R2032	On	02/08/2018	Bond Future	9.67	Call			4,556.79000	4.55679	4,690,230	11.23	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.67	Put			473.74000	0.47374	413,720	11.23	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Call			4,614.30000	4.61430	4,748,760	11.25	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Put			462.09000	0.46209	403,090	11.25	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Call			4,499.36000	4.49936	4,631,770	11.22	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Put			485.55000	0.48555	424,500	11.22	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.76	Call			1,471.91000	1.47191	1,517,380	10.69	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.76	Put			4,417.49000	4.41749	4,266,190	10.69	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.77	Call			1,498.50000	1.49850	1,544,680	10.70	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.77	Put			4,368.31000	4.36831	4,217,720	10.70	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.75	Call			1,445.62000	1.44562	1,490,370	10.68	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.75	Put			4,467.05000	4.46705	4,315,030	10.68	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Call			2,248.78000	2.24878	2,307,130	10.90	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Put			5,259.81000	5.25981	5,117,720	10.90	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Call			2,278.12000	2.27812	2,337,070	10.91	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Put			5,214.57000	5.21457	5,073,080	10.91	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Call			2,219.65000	2.21965	2,277,410	10.89	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Put			5,305.34000	5.30534	5,162,660	10.89	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												10,328,330.15	107	32,734
R2035	On	02/08/2018	Bond Future			9.16545	101.39652	9.18649	101.22242		11.39	0.00	0	67,030
R2035	On	01/11/2018	Bond Future			9.22265	98.71565	9.24434	98.53858		12.12	0.00	0	0
R2035	On	07/02/2019	Bond Future			9.28747	100.63090	9.30989	100.45065		12.36	0.00	0	0
Total R2035 Future												0.00	0	67,030
R2035	On	02/08/2018	Bond Future	9.43	Put			1,179.88000	1.17988	1,081,600	11.61	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.44	Call			3,216.18000	3.21618	3,293,210	11.63	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.44	Put			1,154.24000	1.15424	1,057,170	11.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	02/08/2018	Bond Future	9.42	Call			3,107.63000	3.10763	3,182,250	11.59	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.42	Put			1,205.99000	1.20599	1,106,510	11.59	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.43	Call			3,161.72000	3.16172	3,237,540	11.61	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.92	Call			1,898.29000	1.89829	1,938,530	11.60	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.92	Put			4,596.79000	4.59679	4,459,960	11.60	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.93	Call			1,930.49000	1.93049	1,971,380	11.61	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.93	Put			4,544.15000	4.54415	4,407,970	11.61	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.94	Call			1,963.26000	1.96326	2,004,800	11.62	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.94	Put			4,492.18000	4.49218	4,356,650	11.62	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Call			2,821.78000	2.82178	2,873,670	11.90	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Put			5,608.52000	5.60852	5,480,160	11.90	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Call			2,856.42000	2.85642	2,908,840	11.91	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Put			5,559.49000	5.55949	5,431,660	11.91	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Call			2,787.04000	2.78704	2,838,400	11.89	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Put			5,657.56000	5.65756	5,528,670	11.89	0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												0.00	0	67,030
R2037	On	02/08/2018	Bond Future			9.25327	93.54742	9.27947	93.32951		12.54	187,094.84	2	55,768
R2037	On	01/11/2018	Bond Future			9.30670	95.22190	9.33367	95.00020		12.76	0.00	0	0
R2037	On	07/02/2019	Bond Future			9.36669	92.80939	9.39453	92.58361		13.64	0.00	0	0
Total R2037 Future												187,094.84	2	55,768
R2037	On	02/08/2018	Bond Future	9.96	Call			5,836.41000	5.83641	5,995,950	13.58	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.96	Put			438.14000	0.43814	379,770	13.58	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Call			5,901.52000	5.90152	6,062,080	13.60	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Put			427.55000	0.42755	370,200	13.60	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Call			5,771.33000	5.77133	5,929,860	13.56	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Put			448.86000	0.44886	389,480	13.56	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.03	Call			2,028.07000	2.02807	2,087,180	12.34	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.03	Put			4,571.48000	4.57148	4,408,890	12.34	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.01	Call			1,961.98000	1.96198	2,019,420	12.32	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.01	Put			4,676.59000	4.67659	4,512,330	12.32	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.02	Call			1,994.74000	1.99474	2,053,020	12.33	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.02	Put			4,623.69000	4.62369	4,460,270	12.33	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Call			2,932.99000	2.93299	3,005,200	13.14	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Put			5,617.69000	5.61769	5,464,120	13.14	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Call			2,862.75000	2.86275	2,933,600	13.12	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Put			5,716.75000	5.71675	5,561,820	13.12	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Call			2,897.61000	2.89761	2,969,130	13.13	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Put			5,666.90000	5.66690	5,512,640	13.13	0.00	0	0
Total R2037 Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2037												187,094.84	2	55,768
R204	On	02/08/2018	Bond Future			6.39899	101.57810	6.41712	101.57139		0.24	0.00	0	10,121
Total R204 Future												0.00	0	10,121
R204	On	02/08/2018	Bond Future	8.98	Call			938.53000	0.93853	945,240	0.32	0.00	0	0
R204	On	02/08/2018	Bond Future	8.98	Put			0.00000	0.00000	0,000	0.32	0.00	0	0
R204	On	02/08/2018	Bond Future	8.99	Call			942.16000	0.94216	948,870	0.32	0.00	0	0
R204	On	02/08/2018	Bond Future	8.99	Put			0.00000	0.00000	0,000	0.32	0.00	0	0
R204	On	02/08/2018	Bond Future	8.97	Call			934.91000	0.93491	941,620	0.32	0.00	0	0
R204	On	02/08/2018	Bond Future	8.97	Put			0.00000	0.00000	0,000	0.32	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	10,121
R2040	On	02/08/2018	Bond Future			9.32820	97.14546	9.35439	96.91056		13.18	0.00	0	22,600
R2040	On	01/11/2018	Bond Future			9.38157	98.88437	9.40852	98.64535		13.42	0.00	0	0
R2040	On	07/02/2019	Bond Future			9.44143	96.29225	9.46923	96.04885		14.36	0.00	0	0
Total R2040 Future												0.00	0	22,600
R2040	On	02/08/2018	Bond Future	10.04	Put			479.99000	0.47999	416,530	14.23	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.05	Call			6,388.55000	6.38855	6,561,050	14.25	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.05	Put			468.71000	0.46871	406,310	14.25	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.03	Call			6,249.39000	6.24939	6,419,750	14.21	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.03	Put			491.52000	0.49152	426,980	14.21	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.04	Call			6,318.90000	6.31890	6,490,340	14.23	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.08	Put			5,109.20000	5.10920	4,931,760	12.92	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.09	Call			2,165.53000	2.16553	2,228,000	12.93	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.09	Put			5,051.86000	5.05186	4,875,310	12.93	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.07	Call			2,094.90000	2.09490	2,155,600	12.90	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.07	Put			5,167.02000	5.16702	4,988,700	12.90	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.10	Put			4,994.99000	4.99499	4,819,330	12.94	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.10	Call			2,201.35000	2.20135	2,264,710	12.94	0.00	0	5,900
R2040	On	01/11/2018	Bond Future	8.50	Put			9,257.08000	9.25708	9,038,460	12.23	0.00	0	0
R2040	On	01/11/2018	Bond Future	8.50	Call			651.06000	0.65106	671,460	12.23	0.00	0	5,900
R2040	On	01/11/2018	Bond Future	9.08	Call			2,130.05000	2.13005	2,191,630	12.92	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Call			3,151.33000	3.15133	3,228,260	13.79	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Put			6,189.81000	6.18981	6,023,340	13.79	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Call			3,075.96000	3.07596	3,151,430	13.76	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Put			6,298.32000	6.29832	6,130,390	13.76	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Call			3,113.52000	3.11352	3,189,720	13.77	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Put			6,243.87000	6.24387	6,076,670	13.77	0.00	0	0
Total R2040 Option												0.00	0	11,800
Total For R2040												0.00	0	34,400

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	02/08/2018	Bond Future			9.37197	94.16956	9.39813	93.93062		13.92	282,508.68	3	34,441
R2044	On	01/11/2018	Bond Future			9.42381	95.85511	9.45069	95.61212		14.18	0.00	0	0
R2044	On	07/02/2019	Bond Future			9.48182	93.32957	9.50954	93.08197		15.17	0.00	0	0
Total R2044 Future												282,508.68	3	34,441
R2044	On	02/08/2018	Bond Future	10.06	Call			6,259.10000	6.25910	6,429,290	15.08	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.06	Put			536.99000	0.53699	468,240	15.08	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.07	Call			6,328.70000	6.32870	6,500,010	15.10	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.07	Put			524.69000	0.52469	457,060	15.10	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.05	Call			6,189.75000	6.18975	6,358,810	15.06	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.05	Put			549.66000	0.54966	479,780	15.06	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.13	Put			5,167.17000	5.16717	4,987,540	13.59	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.14	Call			2,234.67000	2.23467	2,298,950	13.60	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.14	Put			5,108.81000	5.10881	4,930,100	13.60	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.12	Call			2,162.08000	2.16208	2,224,540	13.58	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.12	Put			5,226.26000	5.22626	5,045,730	13.58	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.13	Call			2,198.09000	2.19809	2,261,450	13.59	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.16	Put			6,412.89000	6.41289	6,242,970	14.61	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.17	Call			3,247.25000	3.24725	3,325,660	14.62	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.17	Put			6,357.47000	6.35747	6,188,280	14.62	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.18	Call			3,285.97000	3.28597	3,365,120	14.63	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.18	Put			6,302.13000	6.30213	6,133,680	14.63	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.16	Call			3,208.46000	3.20846	3,286,140	14.61	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												282,508.68	3	34,441
R2048	On	02/08/2018	Bond Future			9.34241	97.87823	9.36847	97.63193		13.84	0.00	0	99,820
R2048	On	01/11/2018	Bond Future			9.39484	95.19762	9.42163	94.94707		14.76	0.00	0	0
R2048	On	07/02/2019	Bond Future			9.45378	97.04460	9.48139	96.78945		15.07	0.00	0	0
Total R2048 Future												0.00	0	99,820
R2048	On	02/08/2018	Bond Future	8.99	Put			4,548.92000	4.54892	4,328,960	12.96	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.97	Call			805.58000	0.80558	829,940	12.93	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.97	Put			4,697.65000	4.69765	4,475,710	12.93	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.98	Call			831.91000	0.83191	857,240	12.95	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.98	Put			4,622.92000	4.62292	4,401,950	12.95	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.99	Call			858.80000	0.85880	885,140	12.96	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.03	Put			5,816.10000	5.81610	5,624,390	14.14	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.01	Call			1,964.54000	1.96454	2,021,580	14.11	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.01	Put			5,946.72000	5.94672	5,753,210	14.11	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.02	Call			1,999.16000	1.99916	2,057,090	14.13	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.02	Put			5,881.15000	5.88115	5,688,530	14.13	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.03	Call			2,034.13000	2.03413	2,092,970	14.14	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048 On 07/02/2019 Bond Future	9.06	Call			3,018.52000	3.01852	3,092,920	14.39	0.00	0	0
R2048 On 07/02/2019 Bond Future	9.06	Put			7,048.79000	7.04879	6,868,040	14.39	0.00	0	0
R2048 On 07/02/2019 Bond Future	9.07	Call			3,056.98000	3.05698	3,132,130	14.40	0.00	0	0
R2048 On 07/02/2019 Bond Future	9.07	Put			6,988.13000	6.98813	6,808,130	14.40	0.00	0	0
R2048 On 07/02/2019 Bond Future	9.05	Call			2,980.32000	2.98032	3,053,970	14.38	0.00	0	0
R2048 On 07/02/2019 Bond Future	9.05	Put			7,109.88000	7.10988	6,928,380	14.38	0.00	0	0
Total R2048 Option									0.00	0	0
Total For R2048									0.00	0	99,820
R207 On 02/08/2018 Bond Future			7.25966	100.43312	7.27680	100.41011		1.05	0.00	0	20,943
R207 On 01/11/2018 Bond Future			7.24973	102.23099	7.27045	102.20772		0.97	0.00	0	0
R207 On 07/02/2019 Bond Future			7.23051	100.56948	7.25723	100.54601		0.88	0.00	0	0
Total R207 Future									0.00	0	20,943
R207 On 02/08/2018 Bond Future	6.86	Call			15.41000	0.01541	15,990	0.93	0.00	0	0
R207 On 02/08/2018 Bond Future	6.86	Put			577.11000	0.57711	554,680	0.93	0.00	0	0
R207 On 02/08/2018 Bond Future	6.87	Call			16.78000	0.01678	17,420	0.93	0.00	0	0
R207 On 02/08/2018 Bond Future	6.87	Put			564.96000	0.56496	542,590	0.93	0.00	0	0
R207 On 02/08/2018 Bond Future	6.85	Call			14.13000	0.01413	14,650	0.92	0.00	0	0
R207 On 02/08/2018 Bond Future	6.85	Put			589.36000	0.58936	566,870	0.92	0.00	0	0
R207 On 01/11/2018 Bond Future	6.76	Call			50.26000	0.05026	52,780	0.86	0.00	0	0
R207 On 01/11/2018 Bond Future	6.76	Put			625.70000	0.62570	604,950	0.86	0.00	0	0
R207 On 01/11/2018 Bond Future	6.74	Call			46.06000	0.04606	48,390	0.86	0.00	0	0
R207 On 01/11/2018 Bond Future	6.74	Put			644.14000	0.64414	623,200	0.86	0.00	0	0
R207 On 01/11/2018 Bond Future	6.75	Call			48.13000	0.04813	50,550	0.86	0.00	0	0
R207 On 01/11/2018 Bond Future	6.75	Put			634.89000	0.63489	614,040	0.86	0.00	0	0
R207 On 07/02/2019 Bond Future	6.52	Call			51.71000	0.05171	54,540	0.76	0.00	0	0
R207 On 07/02/2019 Bond Future	6.52	Put			702.45000	0.70245	681,810	0.76	0.00	0	0
R207 On 07/02/2019 Bond Future	6.53	Call			53.50000	0.05350	56,410	0.76	0.00	0	0
R207 On 07/02/2019 Bond Future	6.53	Put			695.37000	0.69537	674,810	0.76	0.00	0	0
R207 On 07/02/2019 Bond Future	6.51	Call			50.16000	0.05016	52,920	0.75	0.00	0	0
R207 On 07/02/2019 Bond Future	6.51	Put			709.77000	0.70977	689,060	0.75	0.00	0	0
Total R207 Option									0.00	0	0
Total For R207									0.00	0	20,943
R208 On 02/08/2018 Bond Future			7.51072	100.57000	7.53249	100.51915		2.13	0.00	0	29,520
R208 On 01/11/2018 Bond Future			7.54051	98.97083	7.56468	98.91924		2.15	0.00	0	0
R208 On 07/02/2019 Bond Future			7.57803	100.89105	7.60538	100.83870		2.04	0.00	0	0
Total R208 Future									0.00	0	29,520
R208 On 02/08/2018 Bond Future	7.14	Put			977.55000	0.97755	929,730	1.89	0.00	0	0
R208 On 02/08/2018 Bond Future	7.12	Call			48.88000	0.04888	51,510	1.88	0.00	0	0
R208 On 02/08/2018 Bond Future	7.12	Put			1,017.85000	1.01785	969,630	1.88	0.00	0	0
R208 On 02/08/2018 Bond Future	7.13	Call			52.31000	0.05231	55,140	1.89	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/08/2018	Bond Future	7.13	Put			997.65000	0.99765	949,630	1.89	0.00	0	0
R208	On	02/08/2018	Bond Future	7.14	Call			55.83000	0.05583	58,860	1.89	0.00	0	0
R208	On	01/11/2018	Bond Future	7.11	Call			166.05000	0.16605	174,290	1.95	0.00	0	0
R208	On	01/11/2018	Bond Future	7.11	Put			1,142.28000	1.14228	1,098,930	1.95	0.00	0	0
R208	On	01/11/2018	Bond Future	7.12	Call			171.69000	0.17169	180,170	1.96	0.00	0	0
R208	On	01/11/2018	Bond Future	7.12	Put			1,126.32000	1.12632	1,083,210	1.96	0.00	0	0
R208	On	01/11/2018	Bond Future	7.10	Call			160.53000	0.16053	168,540	1.95	0.00	0	0
R208	On	01/11/2018	Bond Future	7.10	Put			1,158.37000	1.15837	1,114,790	1.95	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Call			241.89000	0.24189	252,820	1.83	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Put			1,253.60000	1.25360	1,212,180	1.83	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Call			230.25000	0.23025	240,770	1.82	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Put			1,280.73000	1.28073	1,238,900	1.82	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Call			235.89000	0.23589	246,610	1.82	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Put			1,266.98000	1.26698	1,225,350	1.82	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	29,520
R209	On	02/08/2018	Bond Future			9.17243	76.87219	9.19850	76.68980		12.63	0.00	0	76,687
R209	On	01/11/2018	Bond Future			9.22349	75.10056	9.25028	74.91512		13.48	0.00	0	0
R209	On	07/02/2019	Bond Future			9.27995	76.55760	9.30756	76.36869		13.85	0.00	0	0
Total R209 Future												0.00	0	76,687
R209	On	02/08/2018	Bond Future	10.21	Call			6,750.83000	6.75083	6,907,740	14.35	0.00	0	0
R209	On	02/08/2018	Bond Future	10.21	Put			152.84000	0.15284	127,360	14.35	0.00	0	435
R209	On	02/08/2018	Bond Future	9.66	Put			601.85000	0.60185	533,080	13.31	0.00	0	0
R209	On	02/08/2018	Bond Future	9.66	Call			3,724.98000	3.72498	3,838,600	13.31	0.00	0	435
R209	On	02/08/2018	Bond Future	8.96	Put			2,608.98000	2.60898	2,458,360	12.08	0.00	0	0
R209	On	02/08/2018	Bond Future	10.39	Put			89.96000	0.08996	73,150	14.52	0.00	0	0
R209	On	02/08/2018	Bond Future	10.40	Put			87.01000	0.08701	70,630	14.52	0.00	0	0
R209	On	02/08/2018	Bond Future	10.38	Call			7,713.94000	7.71394	7,879,060	14.52	0.00	0	0
R209	On	02/08/2018	Bond Future	10.38	Put			93.01000	0.09301	75,740	14.52	0.00	0	0
R209	On	02/08/2018	Bond Future	9.21	Call			1,699.89000	1.69989	1,759,600	12.48	0.00	0	0
R209	On	02/08/2018	Bond Future	9.21	Put			1,619.65000	1.61965	1,496,970	12.48	0.00	0	500
R209	On	02/08/2018	Bond Future	10.39	Call			7,770.34000	7.77034	7,935,920	14.52	0.00	0	0
R209	On	02/08/2018	Bond Future	8.83	Put			3,259.14000	3.25914	3,097,140	11.87	0.00	0	500
R209	On	02/08/2018	Bond Future	8.49	Put			5,363.80000	5.36380	5,184,850	11.32	0.00	0	0
R209	On	02/08/2018	Bond Future	8.49	Call			165.80000	0.16580	169,240	11.32	0.00	0	500
R209	On	02/08/2018	Bond Future	8.46	Put			5,573.66000	5.57366	5,394,000	11.28	0.00	0	0
R209	On	02/08/2018	Bond Future	8.46	Call			144.08000	0.14408	146,810	11.28	0.00	0	5,000
R209	On	02/08/2018	Bond Future	10.40	Call			7,826.76000	7.82676	7,992,770	14.52	0.00	0	0
R209	On	02/08/2018	Bond Future	8.96	Call			915.76000	0.91576	947,530	12.08	0.00	0	5,000
R209	On	02/08/2018	Bond Future	9.43	Call			2,607.67000	2.60767	2,694,690	12.87	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/08/2018	Bond Future	9.43	Put			1,016.39000	1.01639	921,020	12.87	0.00	0	5,000
R209	On	02/08/2018	Bond Future	10.84	Call			10,292.63000	10.29263	10,470,660	14.52	0.00	0	0
R209	On	02/08/2018	Bond Future	10.84	Put			17.55000	0.01755	13,190	14.52	0.00	0	435
R209	On	02/08/2018	Bond Future	8.83	Call			619.26000	0.61926	639,650	11.87	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Call			74,027.25000	74.02725	74,212,690	15.19	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Put			0.00000	0.00000	0,000	15.19	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Call			74,027.25000	74.02725	74,212,690	15.19	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Put			0.00000	0.00000	0,000	15.19	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Call			74,027.24000	74.02724	74,212,680	15.19	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Put			0.00000	0.00000	0,000	15.19	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Call			5,611.72000	5.61172	5,732,760	14.40	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Put			1,061.95000	1.06195	997,550	14.40	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Put			2,343.71000	2.34371	2,237,450	13.40	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Call			2,959.83000	2.95983	3,039,010	13.40	0.00	0	0
R209	On	01/11/2018	Bond Future	10.00	Put			978.71000	0.97871	917,850	14.50	0.00	0	5,850
R209	On	01/11/2018	Bond Future	10.00	Call			5,904.66000	5.90466	6,029,240	14.50	0.00	0	0
R209	On	01/11/2018	Bond Future	9.97	Call			5,757.69000	5.75769	5,880,520	14.45	0.00	0	0
R209	On	01/11/2018	Bond Future	9.97	Put			1,019.45000	1.01945	956,840	14.45	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Call			8,771.93000	8.77193	8,924,470	15.19	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Put			418.46000	0.41846	385,560	15.19	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Call			2,413.82000	2.41382	2,473,390	13.33	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Put			4,772.26000	4.77226	4,642,920	13.33	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Call			2,355.07000	2.35507	2,413,510	13.31	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Put			4,856.65000	4.85665	4,726,180	13.31	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Call			2,384.35000	2.38435	2,443,350	13.32	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Put			4,814.31000	4.81431	4,684,400	13.32	0.00	0	0
Total R209 Option												0.00	0	23,655
Total For R209												0.00	0	100,342
R210	On	02/08/2018	Bond Future			189.38783	189.38783	189.36557	189.36557			0.00	0	2,159
R210	On	01/11/2018	Bond Future			190.31245	190.31245	190.28998	190.28998			0.00	0	0
R210	On	07/02/2019	Bond Future			194.04491	194.04491	194.02304	194.02304			0.00	0	0
Total R210 Future												0.00	0	2,159
Total For R210												0.00	0	2,159
R212	On	02/08/2018	Bond Future			154.82992	154.82992	154.75889	154.75889			38,707,480.00	250	3,975
R212	On	01/11/2018	Bond Future			157.62973	157.62973	157.55761	157.55761			0.00	0	0
R212	On	07/02/2019	Bond Future			158.56744	158.56744	158.49480	158.49480			0.00	0	0
Total R212 Future												38,707,480.00	250	3,975
Total For R212												38,707,480.00	250	3,975
R213	On	02/08/2018	Bond Future			8.97936	88.30193	9.00553	88.12729		10.30	794,717.37	9	30,574

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	01/11/2018	Bond Future			9.03555	86.33647	9.06258	86.15880		10.95	0.00	0	0
R213	On	07/02/2019	Bond Future			9.09953	88.01160	9.12753	87.83070			0.00	0	0
Total R213 Future												794,717.37	9	30,574
R213	On	02/08/2018	Bond Future	9.06	Call			1,750.96000	1.75096	1,813,720	10.25	0.00	0	0
R213	On	02/08/2018	Bond Future	9.06	Put			1,389.02000	1.38902	1,277,140	10.25	0.00	0	0
R213	On	02/08/2018	Bond Future	9.07	Call			1,788.11000	1.78811	1,852,090	10.26	0.00	0	0
R213	On	02/08/2018	Bond Future	9.07	Put			1,359.95000	1.35995	1,249,290	10.26	0.00	0	0
R213	On	02/08/2018	Bond Future	9.05	Call			1,714.21000	1.71421	1,775,760	10.24	0.00	0	0
R213	On	02/08/2018	Bond Future	9.05	Put			1,418.56000	1.41856	1,305,470	10.24	0.00	0	0
R213	On	01/11/2018	Bond Future	8.65	Call			1,262.89000	1.26289	1,302,810	10.37	0.00	0	0
R213	On	01/11/2018	Bond Future	8.65	Put			4,030.31000	4.03031	3,892,560	10.37	0.00	0	0
R213	On	01/11/2018	Bond Future	8.66	Call			1,286.37000	1.28637	1,326,940	10.38	0.00	0	0
R213	On	01/11/2018	Bond Future	8.66	Put			3,985.29000	3.98529	3,848,190	10.38	0.00	0	0
R213	On	01/11/2018	Bond Future	8.64	Call			1,239.47000	1.23947	1,278,750	10.36	0.00	0	0
R213	On	01/11/2018	Bond Future	8.64	Put			4,075.46000	4.07546	3,937,070	10.36	0.00	0	0
R213	On	07/02/2019	Bond Future	8.69	Call			1,966.71000	1.96671	2,017,980	10.71	0.00	0	0
R213	On	07/02/2019	Bond Future	8.69	Put			4,853.89000	4.85389	4,724,260	10.71	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Call			1,992.77000	1.99277	2,044,570	10.72	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Put			4,812.50000	4.81250	4,683,400	10.72	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Call			1,940.86000	1.94086	1,991,590	10.70	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Put			4,895.56000	4.89556	4,765,390	10.70	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												794,717.37	9	30,574
R214	On	02/08/2018	Bond Future			9.31714	76.45485	9.34319	76.26340		13.51	0.00	0	30,053
R214	On	01/11/2018	Bond Future			9.36927	74.53057	9.39603	74.33583		14.40	0.00	0	0
R214	On	07/02/2019	Bond Future			9.42786	75.97666	9.45542	75.77833		14.80	0.00	0	0
Total R214 Future												0.00	0	30,053
R214	On	02/08/2018	Bond Future	8.95	Call			606.76000	0.60676	626,160	12.57	0.00	0	0
R214	On	02/08/2018	Bond Future	8.95	Put			3,582.86000	3.58286	3,410,810	12.57	0.00	0	0
R214	On	02/08/2018	Bond Future	8.96	Call			627.11000	0.62711	647,290	12.59	0.00	0	0
R214	On	02/08/2018	Bond Future	8.96	Put			3,525.17000	3.52517	3,353,900	12.59	0.00	0	0
R214	On	02/08/2018	Bond Future	8.94	Call			586.95000	0.58695	605,600	12.56	0.00	0	0
R214	On	02/08/2018	Bond Future	8.94	Put			3,641.22000	3.64122	3,468,420	12.56	0.00	0	0
R214	On	01/11/2018	Bond Future	8.99	Call			1,494.04000	1.49404	1,538,680	13.75	0.00	0	0
R214	On	01/11/2018	Bond Future	8.99	Put			4,539.52000	4.53952	4,389,420	13.75	0.00	0	0
R214	On	01/11/2018	Bond Future	9.00	Call			1,520.99000	1.52099	1,566,330	13.76	0.00	0	0
R214	On	01/11/2018	Bond Future	9.00	Put			4,489.07000	4.48907	4,339,670	13.76	0.00	0	0
R214	On	01/11/2018	Bond Future	8.98	Call			1,467.56000	1.46756	1,511,500	13.73	0.00	0	0
R214	On	01/11/2018	Bond Future	8.98	Put			4,590.55000	4.59055	4,439,750	13.73	0.00	0	0
R214	On	07/02/2019	Bond Future	9.04	Call			2,316.80000	2.31680	2,374,890	14.10	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
R214	On	07/02/2019	Bond Future	9.04	Put			5,399.25000	5.39925	5,259,010	14.10	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Call			2,346.38000	2.34638	2,405,050	14.11	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Put			5,352.23000	5.35223	5,212,570	14.11	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Call			2,287.19000	2.28719	2,344,680	14.08	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Put			5,446.36000	5.44636	5,305,520	14.08	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	30,053
Total for Bond												603,370,346.81	4,481	856,690
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
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

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	31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0
Total R209 Future												0.00	0	0
Total For R209												0.00	0	0
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R186 Future												0.00	0	0
Total For R209/R186												0.00	0	0
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R204 Future												0.00	0	0
Total For R209/R204												0.00	0	0
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R208 Future												0.00	0	0
Total For R209/R208												0.00	0	0
R210	On	31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future												0.00	0	0
Total For R210												0.00	0	0
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future												0.00	0	0
Total For R212												0.00	0	0
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future												0.00	0	0
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	02/08/2018	GOVI			627.22200	627.22200	626.01100	626.01100			0.00	0	472
GOVI	On	01/11/2018	GOVI			638.45300	638.45300	637.22000	637.22000			0.00	0	0
GOVI	On	07/02/2019	GOVI			650.84500	650.84500	649.58800	649.58800			0.00	0	0
Total GOVI Future												0.00	0	472
GOVI	On	02/08/2018	GOVI	605.71	Call			203,010.00000	20.30100	215,120,000		0.00	0	0
GOVI	On	02/08/2018	GOVI	605.71	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	02/08/2018	GOVI	605.72	Call			202,910.00000	20.29100	215,020,000		0.00	0	0
GOVI	On	02/08/2018	GOVI	605.72	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/08/2018	GOVI	605.70	Call			203,110.00000	20.31100	215,220,000		0.00	0	0
GOVI	On	02/08/2018	GOVI	605.70	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/11/2018	GOVI	653.50	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/11/2018	GOVI	653.50	Put			162,800.00000	16.28000	150,470,000		0.00	0	0
GOVI	On	01/11/2018	GOVI	653.51	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/11/2018	GOVI	653.51	Put			162,900.00000	16.29000	150,570,000		0.00	0	0
GOVI	On	01/11/2018	GOVI	653.49	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/11/2018	GOVI	653.49	Put			162,700.00000	16.27000	150,370,000		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			169,420.00000	16.94200	156,850,000		0.00	0	0
GOVI	On	07/02/2019	GOVI	666.51	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/02/2019	GOVI	666.51	Put			169,220.00000	16.92200	156,650,000		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			169,320.00000	16.93200	156,750,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												0.00	0	472
Total for GOVI												0.00	0	472
AL37	On	02/08/2018	Index Future			591.31700	591.31700	590.80500	590.80500			0.00	0	0
AL37	On	01/11/2018	Index Future			601.90400	601.90400	601.38300	601.38300			0.00	0	0
AL37	On	07/02/2019	Index Future			613.58700	613.58700	613.05600	613.05600			0.00	0	0
Total AL37 Future												0.00	0	0
Total For AL37												0.00	0	0
AL7T	On	02/08/2018	Index Future			691.59400	691.59400	690.68100	690.68100			0.00	0	0
AL7T	On	01/11/2018	Index Future			703.97700	703.97700	703.04800	703.04800			0.00	0	0
AL7T	On	07/02/2019	Index Future			717.64100	717.64100	716.69400	716.69400			0.00	0	0
Total AL7T Future												0.00	0	0
Total For AL7T												0.00	0	0
ALBI	On	02/08/2018	Index Future			631.06500	631.06500	629.89200	629.89200			157,766,250.00	25	878
ALBI	On	01/11/2018	Index Future			642.36400	642.36400	641.17000	641.17000			0.00	0	0
ALBI	On	07/02/2019	Index Future			654.83200	654.83200	653.61500	653.61500			0.00	0	0
Total ALBI Future												157,766,250.00	25	878
Total For ALBI												157,766,250.00	25	878
IGOV	On	02/08/2018	Index Future			257.40400	257.40400	257.30400	257.30400			59,202,920.00	23	861
IGOV	On	01/11/2018	Index Future			262.06000	262.06000	261.95800	261.95800			0.00	0	241
IGOV	On	07/02/2019	Index Future			267.20100	267.20100	267.09700	267.09700			0.00	0	0
Total IGOV Future												59,202,920.00	23	1,102
Total For IGOV												59,202,920.00	23	1,102

Contract 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 Index										216,969,170.00	48	1,980
JIBAR F On 20/06/2018 Jibar Future			6.89000	93.11000	6.89000	93.11000				0.00	0	0
JIBAR F On 19/09/2018 Jibar Future			6.77000	93.23000	6.77000	93.23000				0.00	0	0
JIBAR F On 19/12/2018 Jibar Future			6.80000	93.20000	6.80000	93.20000				0.00	0	35,000
JIBAR F On 20/03/2019 Jibar Future			6.86000	93.14000	6.86000	93.14000				0.00	0	0
JIBAR F On 19/06/2019 Jibar Future			6.91000	93.09000	6.91000	93.09000				0.00	0	0
Total Jibar Future										0.00	0	35,000
Total For JIBAR FUTURE										0.00	0	35,000
Total for Jibar										0.00	0	35,000
10Y ST On 17/12/2025 Interest Rate Swap			94.29000	94.29000	94.42000	94.42000				0.00	0	0
10Y ST On 16/03/2026 Interest Rate Swap			91.26000	91.26000	91.39000	91.39000				0.00	0	0
10Y ST On 15/06/2026 Interest Rate Swap			89.96000	89.96000	90.10000	90.10000				0.00	0	0
10Y ST On 21/09/2026 Interest Rate Swap			92.09000	92.09000	92.23000	92.23000				0.00	0	0
10Y ST On 21/12/2026 Interest Rate Swap			95.85000	95.85000	95.98000	95.98000				0.00	0	0
10Y ST On 15/03/2027 Interest Rate Swap			94.37000	94.37000	94.50000	94.50000				0.00	0	0
10Y ST On 21/06/2027 Interest Rate Swap			96.42000	96.42000	96.55000	96.55000				0.00	0	0
10Y ST On 20/09/2027 Interest Rate Swap			100.12000	100.12000	100.25000	100.25000				0.00	0	0
10Y ST On 20/12/2027 Interest Rate Swap			100.44000	100.44000	100.58000	100.58000				0.00	0	0
10Y ST On 22/03/2028 Interest Rate Swap			95.63000	95.63000	95.78000	95.78000				0.00	0	0
10Y ST On 20/06/2028 Interest Rate Swap			101.08000	101.08000	101.23000	101.23000				0.00	0	0
Total 10Y STND Future										0.00	0	0
Total For 10Y STND										0.00	0	0
1Y STN On 21/06/2018 Interest Rate Swap			99.91000	99.91000	99.91000	99.91000				0.00	0	0
1Y STN On 20/09/2018 Interest Rate Swap			100.04000	100.04000	100.04000	100.04000				0.00	0	0
1Y STN On 20/12/2018 Interest Rate Swap			100.49000	100.49000	100.49000	100.49000				0.00	0	0
1Y STN On 22/03/2019 Interest Rate Swap			99.49000	99.49000	99.49000	99.49000				0.00	0	0
1Y STN On 20/06/2019 Interest Rate Swap			100.17000	100.17000	100.17000	100.17000				0.00	0	0
Total 1Y STND Future										0.00	0	0
Total For 1Y STND										0.00	0	0
2Y STN On 15/06/2018 Interest Rate Swap			98.59000	98.59000	98.59000	98.59000				0.00	0	0
2Y STN On 21/09/2018 Interest Rate Swap			98.51000	98.51000	98.51000	98.51000				0.00	0	0
2Y STN On 21/12/2018 Interest Rate Swap			98.87000	98.87000	98.87000	98.87000				0.00	0	0
2Y STN On 15/03/2019 Interest Rate Swap			99.24000	99.24000	99.24000	99.24000				0.00	0	0
2Y STN On 21/06/2019 Interest Rate Swap			99.62000	99.62000	99.63000	99.63000				0.00	0	0
2Y STN On 20/09/2019 Interest Rate Swap			100.00000	100.00000	100.01000	100.01000				0.00	0	0
2Y STN On 20/12/2019 Interest Rate Swap			100.93000	100.93000	100.93000	100.93000				0.00	0	0
2Y STN On 23/03/2020 Interest Rate Swap			98.65000	98.65000	98.66000	98.66000				0.00	0	0
2Y STN On 22/06/2020 Interest Rate Swap			100.50000	100.50000	100.52000	100.52000				0.00	0	0
Total 2Y STND Future										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For 2Y STND										0.00	0	0
5Y STN On 17/12/2020 Interest Rate Swap			96.02000	96.02000	96.05000	96.05000				0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			95.20000	95.20000	95.24000	95.24000				0.00	0	0
5Y STN On 15/06/2021 Interest Rate Swap			94.35000	94.35000	94.39000	94.39000				0.00	0	0
5Y STN On 21/09/2021 Interest Rate Swap			94.49000	94.49000	94.54000	94.54000				0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			96.65000	96.65000	96.71000	96.71000				0.00	0	51
5Y STN On 15/03/2022 Interest Rate Swap			96.75000	96.75000	96.81000	96.81000				0.00	0	0
5Y STN On 21/06/2022 Interest Rate Swap			97.92000	97.92000	97.99000	97.99000				0.00	0	0
5Y STN On 20/09/2022 Interest Rate Swap			100.10000	100.10000	100.17000	100.17000				0.00	0	0
5Y STN On 20/12/2022 Interest Rate Swap			101.33000	101.33000	101.41000	101.41000				0.00	0	0
5Y STN On 22/03/2023 Interest Rate Swap			96.41000	96.41000	96.50000	96.50000				0.00	0	0
5Y STN On 20/06/2023 Interest Rate Swap			100.71000	100.71000	100.81000	100.81000				0.00	0	0
Total 5Y STND Future										0.00	0	51
Total For 5Y STND										0.00	0	51
Total for Interest Rate Swap										0.00	0	51
Total for Derivatives :										820,339,516.81	4,529	894,193
AA05 On 22/03/2019 Spot Bond			7.92500	102.77734	7.92500	102.75563				3,804,000,000,000.00	480,000,000	240,000,000
Total AA05 SPOT										3,804,000,000,000.00	480,000,000	240,000,000
Total For AA05										3,804,000,000,000.00	480,000,000	240,000,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	99.99123				0.00	0	0
Total AA06 SPOT										0.00	0	0
Total For AA06										0.00	0	0
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AA06/JIBAR SPOT										0.00	0	0
Total For AA06/JIBAR										0.00	0	0
AA07 On 15/04/2021 Spot Bond			9.27500	101.70435	9.27500	101.67916				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	106.99100	10.00000	106.96300				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB011 On 21/11/2018 Spot Bond					0.00000	100.61943				0.00	0	0
Total AB011 SPOT										0.00	0	0
Total For AB011										0.00	0	0
AB013 On 21/11/2018 Spot Bond			7.81500	100.40684	7.81500	100.38611				0.00	0	1,500,000,000
Total AB013 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 AB013										0.00	0	1,500,000,000
AB014L On 19/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 19/11/2019 Spot Bond			10.84000	100.33805	10.84000	100.30926				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0
AB016L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB016U SPOT										0.00	0	0
Total For AB016U										0.00	0	0
AB017L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB017U SPOT										0.00	0	0
Total For AB017U										0.00	0	0
AB018L On 04/09/2020 Spot Bond			11.37000	102.66880	11.37000	102.63796				0.00	0	0
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2022 Spot Bond			11.81000	102.81394	11.81000	102.78188				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	21.30419	100.00000	21.25730				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	21.15047	100.00000	21.10313				0.00	0	0
Total AB026U 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 AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB030U SPOT										0.00	0	0
Total For AB030U										0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB031U SPOT										0.00	0	0
Total For AB031U										0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB032U SPOT										0.00	0	0
Total For AB032U										0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	107.61600	10.00000	107.58700				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			4.38000	4.38000	4.38000	270.51041				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	103.02108				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	101.92343				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	100.70011				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN11 On 09/04/2019 Spot Bond					0.00000	101.24897				0.00	0	0
Total ABFN12 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 ABFN12									0.00	0	0
ABFN1: On 14/05/2020 Spot Bond					0.00000	101.14647			0.00	0	0
Total ABFN13 SPOT									0.00	0	0
Total For ABFN13									0.00	0	0
ABFN1: On 14/05/2022 Spot Bond					0.00000	100.38230			0.00	0	0
Total ABFN14 SPOT									0.00	0	0
Total For ABFN14									0.00	0	0
ABFN1: On 11/11/2020 Spot Bond					0.00000	100.71599			0.00	0	0
Total ABFN15 SPOT									0.00	0	0
Total For ABFN15									0.00	0	0
ABFN1: On 11/11/2022 Spot Bond					0.00000	101.09285			0.00	0	0
Total ABFN16 SPOT									0.00	0	0
Total For ABFN16									0.00	0	0
ABFN1: On 17/05/2019 Spot Bond					0.00000	100.43865			0.00	0	0
Total ABFN17 SPOT									0.00	0	0
Total For ABFN17									0.00	0	0
ABFN1: On 26/09/2023 Spot Bond					0.00000	101.62220			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	100.18280			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	100.20107			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	101.38610			0.00	0	3,900,000
Total ABFN22 SPOT									0.00	0	3,900,000
Total For ABFN22									0.00	0	3,900,000
ABFN2: On 25/05/2027 Spot Bond					0.00000	101.12741			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	100.79515			0.00	100,000,000	100,000,000
Total ABFN24 SPOT									0.00	100,000,000	100,000,000
Total For ABFN24									0.00	100,000,000	100,000,000
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.02075			0.00	0	0
Total ABFN25 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 ABFN25										0.00	0	0
ABFN2 On 17/10/2029 Spot Bond					0.00000	101.06722				0.00	0	400,000,000
Total ABFN26 SPOT										0.00	0	400,000,000
Total For ABFN26										0.00	0	400,000,000
ABK1 On 07/11/2018 Spot Bond			8.86500	101.79424	8.86500	101.77046				0.00	0	0
Total ABK1 SPOT										0.00	0	0
Total For ABK1										0.00	0	0
ABK10 On 14/02/2020 Spot Bond					0.00000	99.45071				0.00	0	0
Total ABK10 SPOT										0.00	0	0
Total For ABK10										0.00	0	0
ABK11 On 20/05/2019 Spot Bond					0.00000	100.56563				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	94.14955				0.00	0	0
Total ABK12 SPOT										0.00	0	0
Total For ABK12										0.00	0	0
ABK3 On 07/11/2018 Spot Bond					0.00000	101.06897				0.00	0	0
Total ABK3 SPOT										0.00	0	0
Total For ABK3										0.00	0	0
ABK3/J On 07/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABK3/JIBAR SPOT										0.00	0	0
Total For ABK3/JIBAR										0.00	0	0
ABK5 On 31/10/2018 Spot Bond				100.00000	0.00000	100.87714				0.00	0	300,000,000
Total ABK5 SPOT										0.00	0	300,000,000
Total For ABK5										0.00	0	300,000,000
ABK5/J On 31/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABK5/JIBAR SPOT										0.00	0	0
Total For ABK5/JIBAR										0.00	0	0
ABK6 On 05/06/2020 Spot Bond					0.00000	99.85468				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	98.88817				0.00	1,852,920,600	1,852,920,600
Total ABK7 SPOT										0.00	1,852,920,600	1,852,920,600
Total For ABK7										0.00	1,852,920,600	1,852,920,600
ABK8 On 03/06/2021 Spot Bond					0.00000	94.46806				0.00	0	0
Total ABK8 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 ABK8									0.00	0	0
ABK9 On 18/11/2019 Spot Bond					0.00000	98.67310			0.00	0	1,280,066,700
Total ABK9 SPOT									0.00	0	1,280,066,700
Total For ABK9									0.00	0	1,280,066,700
ABKI01 On 07/11/2018 Spot Bond			4.44000	154.17683	4.44000	154.12082			0.00	0	0
Total ABKI01 SPOT									0.00	0	0
Total For ABKI01									0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			5.90000	5.90000	5.90000	137.12499			0.00	0	8,000,000
Total ABKI02 SPOT									0.00	0	8,000,000
Total For ABKI02									0.00	0	8,000,000
ABKI02 On 05/06/2020 Spot Bond			100.00000	25.62472	100.00000	25.56145			0.00	0	0
Total ABKI02/R212 SPOT									0.00	0	0
Total For ABKI02/R212									0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			7.29000	99.73978	7.29000	116.92019			0.00	0	12,000,000
Total ABKI03 SPOT									0.00	0	12,000,000
Total For ABKI03									0.00	0	12,000,000
ABKI03 On 13/10/2021 Spot Bond			100.00000	11.12651	100.00000	11.09917			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			8.55000	100.03072	8.55000	113.76252			0.00	0	20,000,000
Total ABKI04 SPOT									0.00	0	20,000,000
Total For ABKI04									0.00	0	20,000,000
ABKI04 On 13/03/2024 Spot Bond			100.00000	8.69778	100.00000	8.67651			0.00	0	0
Total ABKI04/I2025 SPOT									0.00	0	0
Total For ABKI04/I2025									0.00	0	0
ABKS1 On 05/04/2021 Spot Bond					0.00000	90.29031			0.00	0	0
Total ABKS1 SPOT									0.00	0	0
Total For ABKS1									0.00	0	0
ABN05 On 18/04/2021 Spot Bond			3.59000	191.61367	3.59000	191.54830			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			3.40000	3.40000	3.40000	125.81947			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			3.41000	3.41000	3.41000	175.36434			0.00	0	0
Total ABN62 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 ABN62										0.00	0	0
ABN63 On 07/12/2033 Spot Bond			3.30000	3.30000	3.30000	221.25855				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			9.45500	9.45500	9.45500	95.48585				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			9.85500	9.85500	9.85500	108.27429				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			8.68500	8.68500	8.68500	96.31739				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN85 On 05/07/2018 Spot Bond					0.00000	101.76684				0.00	0	0
Total ABN85 SPOT										0.00	0	0
Total For ABN85										0.00	0	0
ABN86 On 01/08/2018 Spot Bond					0.00000	116.43968				0.00	0	0
Total ABN86 SPOT										0.00	0	0
Total For ABN86										0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.40000	10.40000	10.40000	105.15901				0.00	0	0
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABN91 On 11/12/2018 Spot Bond					0.00000	101.95988				0.00	0	0
Total ABN91 SPOT										0.00	0	0
Total For ABN91										0.00	0	0
ABN92 On 31/01/2019 Spot Bond					0.00000	100.74219				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			8.71000	103.10695	8.71000	103.08294				0.00	0	620,000,000
Total ABS11 SPOT										0.00	0	620,000,000
Total For ABS11										0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			8.74000	101.33527	8.74000	101.31171				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABS12										0.00	0	0
ABS12/ On 14/05/2020 Spot Bond			9.20000	100.52420	9.20000	100.49964				0.00	0	0
Total ABS12/R207 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 ABS12/R207										0.00	0	0
ABS13 On 14/05/2022 Spot Bond			9.39000	101.36124	9.39000	101.33596				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			8.65000	101.90163	8.65000	101.87818				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			8.92500	103.54827	8.92500	103.52371				0.00	0	3,700,000
Total ABS15 SPOT										0.00	0	3,700,000
Total For ABS15										0.00	0	3,700,000
ABS16 On 11/11/2025 Spot Bond			9.45000	105.52506	9.45000	105.49859				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			9.65000	106.58234	9.65000	106.55505				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			9.30500	103.94485	9.30500	103.91916				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			8.33000	99.74260	8.33000	99.72025				0.00	0	50,000,000
Total ABS6 SPOT										0.00	0	50,000,000
Total For ABS6										0.00	0	50,000,000
ABS7 On 11/09/2026 Spot Bond			9.81000	96.27419	9.81000	96.24913				0.00	0	3,860,000,000
Total ABS7 SPOT										0.00	0	3,860,000,000
Total For ABS7										0.00	0	3,860,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	10.63030	100.00000	10.60690				0.00	0	0
Total ABS7/R186 SPOT										0.00	0	0
Total For ABS7/R186										0.00	0	0
ABS12 On 07/12/2023 Spot Bond			3.43000	3.43000	3.43000	283.07422				0.00	0	20,000,000
Total ABS12 SPOT										0.00	0	20,000,000
Total For ABS12										0.00	0	20,000,000
ABS14 On 31/01/2022 Spot Bond			2.79000	149.15974	2.79000	152.10715				0.00	0	0
Total ABS14 SPOT										0.00	0	0
Total For ABS14										0.00	0	0
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABT01U SPOT										0.00	0	0

Contract 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 ABT01U										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
ACL047 On 22/10/2018 Spot Bond					0.00000	96.94117				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	107.61600	10.00000	107.58700				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL097 On 20/12/2025 Spot Bond					0.00000	90.49319				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond					0.00000	89.48167				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			8.86500	8.86500	8.86500	103.55841				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL127 On 20/09/2021 Spot Bond					0.00000	202.76952				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond					0.00000	202.79372				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond					0.00000	101.83808				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	107.61600	10.00000	107.58700				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL145 On 20/12/2021 Spot Bond					0.00000	101.84391				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	10.23000	10.23000	101.94355				0.00	0	0
Total ACL161 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 ACL161										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			8.84500	8.84500	8.84500	105.26824				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL174 On 20/06/2019 Spot Bond					0.00000	101.83828				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond					0.00000	101.74153				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL183 On 20/06/2019 Spot Bond					0.00000	102.48898				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL185 On 20/09/2022 Spot Bond					0.00000	101.82842				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond					0.00000	102.61837				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond					0.00000	101.87665				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193 On 20/09/2022 Spot Bond					0.00000	101.88256				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond					0.00000	101.88256				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	101.91545				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	101.91545				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	139.74204				0.00	0	0
Total ACL203 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 ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond					0.00000	140.63261				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL212 On 20/09/2018 Spot Bond					0.00000	101.72599				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond					0.00000	101.71467				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL214 On 20/09/2020 Spot Bond					0.00000	96.08591				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond					0.00000	101.70471				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond					0.00000	101.70279				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond					0.00000	101.82070				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond					0.00000	100.47679				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	100.85015				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	101.81295				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	101.78394				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
AHF2A2 On 18/10/2018 Spot Bond					0.00000	101.00310				0.00	0	0
Total AHF2A2 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 AHF2A2										0.00	0	0
AHF2B: On 18/10/2018 Spot Bond					0.00000	101.03720				0.00	0	0
Total AHF2B2 SPOT										0.00	0	0
Total For AHF2B2										0.00	0	0
AHF2C: On 18/10/2018 Spot Bond					0.00000	101.15078				0.00	0	0
Total AHF2C2 SPOT										0.00	0	0
Total For AHF2C2										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond					0.00000	101.33339				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	100.98039				0.00	0	0
Total AHF3A4 SPOT										0.00	0	0
Total For AHF3A4										0.00	0	0
AHF3B: On 18/04/2019 Spot Bond					0.00000	101.26431				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	101.20760				0.00	0	0
Total AHF3B3 SPOT										0.00	0	0
Total For AHF3B3										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond					0.00000	101.67151				0.00	0	0
Total AHF3C2 SPOT										0.00	0	0
Total For AHF3C2										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond					0.00000	101.50207				0.00	0	0
Total AHF3C3 SPOT										0.00	0	0
Total For AHF3C3										0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1AI On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	1,050,579,946
Total AHY2U SPOT										0.00	0	1,050,579,946
Total For AHY2U										0.00	0	1,050,579,946
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	893,754,086
Total AIG2U SPOT										0.00	0	893,754,086

Contract 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 AIG2U										0.00	0	893,754,086
AIR01 On 15/03/2019 Spot Bond			7.81500	102.35107	7.81500	102.32975				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			9.59000	109.01162	9.59000	108.98373				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			9.26500	99.98132	9.26500	99.95672				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			10.36500	97.57943	10.36500	97.55264				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			3.67000	177.24862	3.67000	177.18777				0.00	0	0
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0
APF02 On 26/09/2019 Spot Bond					0.00000	102.07688				0.00	0	0
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
APF03 On 07/08/2018 Spot Bond					0.00000	100.74999				0.00	0	0
Total APF03 SPOT										0.00	0	0
Total For APF03										0.00	0	0
APF04 On 21/10/2021 Spot Bond					0.00000	100.94491				0.00	0	0
Total APF04 SPOT										0.00	0	0
Total For APF04										0.00	0	0
APF05 On 24/08/2020 Spot Bond					0.00000	100.73060				0.00	0	0
Total APF05 SPOT										0.00	0	0
Total For APF05										0.00	0	0
APF06 On 24/08/2022 Spot Bond					0.00000	100.14958				0.00	0	0
Total APF06 SPOT										0.00	0	0
Total For APF06										0.00	0	0
AS126L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS126U SPOT										0.00	0	0

Contract 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 AS126U										0.00	0	0
AS127L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS127U SPOT										0.00	0	0
Total For AS127U										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS133U SPOT										0.00	0	0
Total For AS133U										0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
AS180L On 09/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS180U SPOT										0.00	0	0
Total For AS180U										0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS221U SPOT										0.00	0	0
Total For AS221U										0.00	0	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS224U SPOT										0.00	0	0
Total For AS224U										0.00	0	0
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS248U SPOT										0.00	0	0
Total For AS248U										0.00	0	0
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS249U SPOT										0.00	0	0
Total For AS249U										0.00	0	0
ASN01 On 20/03/2019 Spot Bond					0.00000	101.74160				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01 On 20/03/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0

Contract 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 ASN014										0.00	0	0
ASN02: On 07/12/2033 Spot Bond			3.55000	239.53017	3.55000	239.44859				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02: On 20/06/2019 Spot Bond					0.00000	101.17256				0.00	96,000,000	96,000,000
Total ASN028 SPOT										0.00	96,000,000	96,000,000
Total For ASN028										0.00	96,000,000	96,000,000
ASN03: On 20/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03: On 10/11/2019 Spot Bond					0.00000	100.47926				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN03: On 07/12/2033 Spot Bond			3.56500	214.43223	3.56500	214.35908				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04: On 21/11/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN05: On 22/04/2020 Spot Bond					0.00000	100.93485				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	100.75516				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	100.74280				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 01/06/2018 Spot Bond					0.00000	99.96160				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN06: On 15/06/2018 Spot Bond					0.00000	101.80437				0.00	0	0
Total ASN068 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 ASN068										0.00	0	0
ASN06: On 07/02/2020 Spot Bond					0.00000	100.55710				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07: On 02/07/2018 Spot Bond					0.00000	93.81004				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN07: On 23/07/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0
Total For ASN077										0.00	0	0
ASN07: On 20/06/2020 Spot Bond					0.00000	102.05246				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	101.76065				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	102.28684				0.00	1,884,800,000	2,908,900,000
Total ASN083 SPOT										0.00	1,884,800,000	2,908,900,000
Total For ASN083										0.00	1,884,800,000	2,908,900,000
ASN08: On 03/09/2020 Spot Bond					0.00000	99.87236				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08: On 25/09/2018 Spot Bond					0.00000	101.57563				0.00	0	0
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN08: On 01/10/2020 Spot Bond					0.00000	122.21051				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN09: On 08/10/2018 Spot Bond					0.00000	101.20143				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										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
ASN09: On 21/10/2020 Spot Bond					0.00000	100.91490				0.00	0	0
Total ASN092 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 ASN092										0.00	0	0
ASN09: On 10/11/2020 Spot Bond					0.00000	100.49519				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	80.23006				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN11: On 02/12/2020 Spot Bond					0.00000	99.88456				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN11: On 07/03/2021 Spot Bond					0.00000	99.81651				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN11: On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN12: On 20/12/2020 Spot Bond					0.00000	102.30166				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN12: On 20/03/2019 Spot Bond					0.00000	101.77547				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN12: On 24/02/2019 Spot Bond					0.00000	100.14722				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN12: On 24/02/2019 Spot Bond					0.00000	100.14958				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN13: On 24/02/2019 Spot Bond					0.00000	100.14483				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN13: On 03/03/2019 Spot Bond					0.00000	99.88592				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN13: On 03/03/2019 Spot Bond					0.00000	99.88692				0.00	0	0
Total ASN132 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 ASN132										0.00	0	0
ASN13: On 20/12/2020 Spot Bond					0.00000	102.28236				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN13: On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN13: On 31/12/2018 Spot Bond					0.00000	93.69000				0.00	0	0
Total ASN136 SPOT										0.00	0	0
Total For ASN136										0.00	0	0
ASN13: On 31/01/2022 Spot Bond			3.52000	148.39567	3.52000	148.34517				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN14: On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14: On 31/12/2018 Spot Bond					0.00000	93.69000				0.00	0	0
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0
ASN14: On 20/06/2020 Spot Bond					0.00000	103.77363				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	58.51370				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	100.63741				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	100.63741				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			3.56500	148.16749	3.56500	148.11688				0.00	0	0
Total ASN149 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 ASN149										0.00	0	0
ASN15: On 31/05/2021 Spot Bond					0.00000	115.99694				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15: On 02/06/2021 Spot Bond					0.00000	99.88194				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			4.31000	162.56227	4.31000	162.50369				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	100.55696				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	100.22324				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	101.91539				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

Contract 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 ASN172										0.00	0	0
ASN17: On 02/12/2019 Spot Bond					0.00000	99.88999				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN17: On 30/07/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN178 SPOT										0.00	0	0
Total For ASN178										0.00	0	0
ASN17: On 25/02/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN179 SPOT										0.00	0	0
Total For ASN179										0.00	0	0
ASN18: On 20/06/2022 Spot Bond					0.00000	102.01603				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN18: On 25/04/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN185 SPOT										0.00	0	0
Total For ASN185										0.00	0	0
ASN19: On 12/06/2020 Spot Bond					0.00000	101.91770				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN19: On 15/06/2018 Spot Bond					0.00000	96.17213				0.00	0	0
Total ASN191 SPOT										0.00	0	0
Total For ASN191										0.00	0	0
ASN19: On 27/06/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN192 SPOT										0.00	0	0
Total For ASN192										0.00	0	0
ASN19: On 12/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN193 SPOT										0.00	0	0
Total For ASN193										0.00	0	0
ASN19: On 30/06/2022 Spot Bond					0.00000	101.43722				0.00	0	0
Total ASN194 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 ASN194									0.00	0	0
ASN19: On 31/01/2038 Spot Bond			3.87000	107.07058	3.87000	107.03311			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	101.72209			0.00	0	0
Total ASN196 SPOT									0.00	0	0
Total For ASN196									0.00	0	0
ASN19: On 01/07/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN199 SPOT									0.00	0	0
Total For ASN199									0.00	0	0
ASN20: On 25/07/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN200 SPOT									0.00	0	0
Total For ASN200									0.00	0	0
ASN20: On 21/07/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN201 SPOT									0.00	0	0
Total For ASN201									0.00	0	0
ASN20: On 18/07/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN202 SPOT									0.00	0	0
Total For ASN202									0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	101.73796			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	101.84782			0.00	0	0
Total ASN204 SPOT									0.00	0	0
Total For ASN204									0.00	0	0
ASN20: On 25/08/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN207 SPOT									0.00	0	0
Total For ASN207									0.00	0	0
ASN20: On 24/08/2021 Spot Bond					0.00000	100.17045			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	100.18516			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	100.04269			0.00	0	0
Total ASN210 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 ASN210										0.00	0	0
ASN21: On 02/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN212 SPOT										0.00	0	0
Total For ASN212										0.00	0	0
ASN21: On 01/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN213 SPOT										0.00	0	0
Total For ASN213										0.00	0	0
ASN21: On 29/08/2022 Spot Bond					0.00000	100.02243				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN21: On 14/09/2018 Spot Bond					0.00000	101.76650				0.00	0	0
Total ASN215 SPOT										0.00	0	0
Total For ASN215										0.00	0	0
ASN21: On 12/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN216 SPOT										0.00	0	0
Total For ASN216										0.00	0	0
ASN21: On 12/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN217 SPOT										0.00	0	0
Total For ASN217										0.00	0	0
ASN21: On 19/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN218 SPOT										0.00	0	0
Total For ASN218										0.00	0	0
ASN21: On 20/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN219 SPOT										0.00	0	0
Total For ASN219										0.00	0	0
ASN22: On 22/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN220 SPOT										0.00	0	0
Total For ASN220										0.00	0	0
ASN22: On 13/07/2018 Spot Bond					0.00000	101.01145				0.00	0	0
Total ASN222 SPOT										0.00	0	0
Total For ASN222										0.00	0	0
ASN22: On 25/10/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN223 SPOT										0.00	0	0
Total For ASN223										0.00	0	0
ASN22: On 25/10/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN225 SPOT										0.00	0	0

Contract 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 ASN225										0.00	0	0
ASN22: On 01/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN228 SPOT										0.00	0	0
Total For ASN228										0.00	0	0
ASN22: On 10/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN229 SPOT										0.00	0	0
Total For ASN229										0.00	0	0
ASN23: On 10/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN230 SPOT										0.00	0	0
Total For ASN230										0.00	0	0
ASN23: On 17/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN231 SPOT										0.00	0	0
Total For ASN231										0.00	0	0
ASN23: On 28/05/2019 Spot Bond			8.56000	8.56000	8.56000	100.02327				0.00	0	0
Total ASN232 SPOT										0.00	0	0
Total For ASN232										0.00	0	0
ASN23: On 29/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN234 SPOT										0.00	0	0
Total For ASN234										0.00	0	0
ASN23: On 12/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN235 SPOT										0.00	0	0
Total For ASN235										0.00	0	0
ASN23: On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN236 SPOT										0.00	0	0
Total For ASN236										0.00	0	0
ASN23: On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN237 SPOT										0.00	0	0
Total For ASN237										0.00	0	0
ASN23: On 18/12/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN239 SPOT										0.00	0	0
Total For ASN239										0.00	0	0
ASN24: On 02/02/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN240 SPOT										0.00	0	0
Total For ASN240										0.00	0	0
ASN24: On 02/02/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN241 SPOT										0.00	0	0

Contract 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 ASN241										0.00	0	0
ASN24: On 10/02/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN242 SPOT										0.00	0	0
Total For ASN242										0.00	0	0
ASN24: On 07/03/2019 Spot Bond					0.00000	99.82957				0.00	0	0
Total ASN243 SPOT										0.00	0	0
Total For ASN243										0.00	0	0
ASN24: On 10/03/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN244 SPOT										0.00	0	0
Total For ASN244										0.00	0	0
ASN24: On 30/03/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN245 SPOT										0.00	0	0
Total For ASN245										0.00	0	0
ASN24: On 12/04/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN246 SPOT										0.00	0	0
Total For ASN246										0.00	0	0
ASN24: On 13/04/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN247 SPOT										0.00	0	0
Total For ASN247										0.00	0	0
ASN25: On 09/05/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN250 SPOT										0.00	0	0
Total For ASN250										0.00	0	0
ASN25: On 16/05/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN251 SPOT										0.00	0	0
Total For ASN251										0.00	0	0
ASN25: On 16/05/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN252 SPOT										0.00	0	0
Total For ASN252										0.00	0	0
ASN25: On 29/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN255 SPOT										0.00	0	0
Total For ASN255										0.00	0	0
ASN75: On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
ASN89: On 02/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN89U 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 ASN89U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond					0.00000	101.80557				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAW11 On 01/10/2018 Spot Bond			8.08500	102.11777	8.08500	102.09575				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW17 On 05/12/2018 Spot Bond					0.00000	100.23822				0.00	0	2,520,000,000
Total BAW17 SPOT										0.00	0	2,520,000,000
Total For BAW17										0.00	0	2,520,000,000
BAW17 On 05/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW17/JIBAR SPOT										0.00	0	0
Total For BAW17/JIBAR										0.00	0	0
BAW18 On 05/12/2020 Spot Bond					0.00000	99.97976				0.00	0	0
Total BAW18 SPOT										0.00	0	0
Total For BAW18										0.00	0	0
BAW19 On 05/12/2020 Spot Bond			9.28500	100.47589	9.28500	100.45084			3,714,000,000,000.00	400,000,000	1,400,000,000	
Total BAW19 SPOT									3,714,000,000,000.00	400,000,000	1,400,000,000	
Total For BAW19									3,714,000,000,000.00	400,000,000	1,400,000,000	
BAW21 On 24/03/2022 Spot Bond			9.36000	101.48825	9.36000	101.46303			0.00	0	0	
Total BAW21 SPOT									0.00	0	0	
Total For BAW21									0.00	0	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	101.67724	9.30000	101.65213			0.00	0	0	
Total BAW21/R208 SPOT									0.00	0	0	
Total For BAW21/R208									0.00	0	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	100.36899			0.00	0	0	
Total BAW22 SPOT									0.00	0	0	
Total For BAW22									0.00	0	0	
BAW24 On 30/09/2019 Spot Bond					0.00000	102.09169			0.00	0	0	
Total BAW24 SPOT									0.00	0	0	
Total For BAW24									0.00	0	0	
BAW25 On 08/05/2020 Spot Bond					0.00000	101.24356			0.00	0	0	
Total BAW25 SPOT									0.00	0	0	
Total For BAW25									0.00	0	0	
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total BAW26U SPOT									0.00	0	0	

Contract 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 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	100.17262				0.00	0	0
Total BAW28 SPOT										0.00	0	0
Total For BAW28										0.00	0	0
BAW29 On 22/02/2023 Spot Bond					0.00000	100.19282				0.00	0	0
Total BAW29 SPOT										0.00	0	0
Total For BAW29										0.00	0	0
BAYA3 On 31/12/2018 Spot Bond					0.00000	101.75451				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA3 On 30/09/2018 Spot Bond					0.00000	102.26000				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA4 On 30/09/2018 Spot Bond					0.00000	100.10616				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA4 On 30/09/2018 Spot Bond					0.00000	101.74672				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA4 On 31/03/2019 Spot Bond					0.00000	101.74684				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA5 On 31/03/2019 Spot Bond					0.00000	101.84979				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA5 On 31/03/2019 Spot Bond					0.00000	102.70934				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYA5 On 30/09/2019 Spot Bond					0.00000	102.79782				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYA5 On 31/03/2022 Spot Bond					0.00000	105.00392				0.00	0	0
Total BAYA57 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 BAYA57										0.00	0	0
BAYA57 On 30/06/2020 Spot Bond					0.00000	103.44169				0.00	0	0
Total BAYA58 SPOT										0.00	0	0
Total For BAYA58										0.00	0	0
BAYA58 On 30/06/2022 Spot Bond			11.78500	109.78450	11.78500	109.74978				0.00	0	0
Total BAYA59 SPOT										0.00	0	0
Total For BAYA59										0.00	0	0
BAYA59 On 30/06/2020 Spot Bond			12.31000	12.31000	12.31000	105.27291				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA60 On 30/06/2020 Spot Bond					0.00000	101.87831				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYA61 On 30/09/2020 Spot Bond					0.00000	101.76993				0.00	0	0
Total BAYA62 SPOT										0.00	0	0
Total For BAYA62										0.00	0	0
BAYA62 On 30/11/2020 Spot Bond					0.00000	101.74673				0.00	0	0
Total BAYA63 SPOT										0.00	0	0
Total For BAYA63										0.00	0	0
BAYA63 On 30/09/2022 Spot Bond					0.00000	101.78540				0.00	0	0
Total BAYA64 SPOT										0.00	0	0
Total For BAYA64										0.00	0	0
BAYA64 On 30/09/2020 Spot Bond					0.00000	101.70806				0.00	0	0
Total BAYA65 SPOT										0.00	0	0
Total For BAYA65										0.00	0	0
BAYA65 On 31/03/2021 Spot Bond					0.00000	101.77003				0.00	0	0
Total BAYA66 SPOT										0.00	0	0
Total For BAYA66										0.00	0	0
BAYA66 On 31/03/2023 Spot Bond			11.78500	11.78500	11.78500	99.55613				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYB05 On 30/06/2019 Spot Bond					0.00000	102.24902				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB06 On 31/12/2019 Spot Bond					0.00000	102.24881				0.00	0	0
Total BAYB06 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 BAYB06										0.00	0	0
BAYB0 On 31/03/2020 Spot Bond					0.00000	102.24891				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB0 On 30/09/2020 Spot Bond					0.00000	108.37190				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB1 On 30/06/2020 Spot Bond					0.00000	102.32614				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYD1 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BCJ10 On 12/07/2019 Spot Bond					0.00000	101.11862				0.00	0	0
Total BCJ10 SPOT										0.00	0	0
Total For BCJ10										0.00	0	0
BCJ14 On 09/05/2019 Spot Bond					0.00000	100.46860				0.00	0	0
Total BCJ14 SPOT										0.00	0	0
Total For BCJ14										0.00	0	0
BCJ15 On 09/11/2020 Spot Bond					0.00000	100.47975				0.00	0	0
Total BCJ15 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 BCJ15										0.00	0	0
BCJ16 On 08/12/2020 Spot Bond					0.00000	99.81024				0.00	0	0
Total BCJ16 SPOT										0.00	0	0
Total For BCJ16										0.00	0	0
BCJ17 On 23/09/2019 Spot Bond					0.00000	101.56905				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			8.47000	8.47000	8.47000	197.32983				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			8.47000	8.47000	8.47000	197.84711				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			8.85500	8.85500	8.85500	96.14060				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD302U On 18/04/2028 Spot Bond			100.00000	8.96206	100.00000	8.94223				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BG1A8U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A8U SPOT										0.00	0	0
Total For BG1A8U										0.00	0	0
BG1B2U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1B2U SPOT										0.00	0	0
Total For BG1B2U										0.00	0	0
BG1C2U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1C2U SPOT										0.00	0	0
Total For BG1C2U										0.00	0	0
BG1D2U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1D2U SPOT										0.00	0	0
Total For BG1D2U										0.00	0	0
BG1E2U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1E2U 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 BG1E2U									0.00	0	0
BG1F2I On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BG1F2U SPOT									0.00	0	0
Total For BG1F2U									0.00	0	0
BGL01 On 19/11/2019 Spot Bond					0.00000	101.48090			0.00	0	0
Total BGL01 SPOT									0.00	0	0
Total For BGL01									0.00	0	0
BGL02 On 19/11/2019 Spot Bond			9.56500	102.04677	9.56500	102.02086			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	103.22578			0.00	0	21,900,000
Total BGL03 SPOT									0.00	0	21,900,000
Total For BGL03									0.00	0	21,900,000
BGL04 On 05/02/2020 Spot Bond			10.01500	103.21716	10.01500	103.18929			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			10.81000	103.76790	10.81000	103.73823			0.00	0	0
Total BGL05 SPOT									0.00	0	0
Total For BGL05									0.00	0	0
BGL06 On 04/09/2020 Spot Bond					0.00000	102.08975			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			10.71500	106.48474	10.71500	106.45454			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	99.86402			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			10.51000	103.71600	10.51000	103.68714			0.00	0	0
Total BGL09 SPOT									0.00	0	0
Total For BGL09									0.00	0	0
BGL10 On 05/05/2021 Spot Bond					0.00000	100.67318			0.00	0	0
Total BGL10 SPOT									0.00	0	0
Total For BGL10									0.00	0	0
BGL11 On 05/05/2021 Spot Bond			11.29000	103.63547	11.29000	103.60455			0.00	0	0
Total BGL11 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 BGL11										0.00	0	0
BGL12 On 20/08/2021 Spot Bond					0.00000	103.97478				0.00	0	200,000,000
Total BGL12 SPOT										0.00	0	200,000,000
Total For BGL12										0.00	0	200,000,000
BGL13 On 20/08/2021 Spot Bond			10.11000	107.59848	10.11000	107.56916				0.00	0	0
Total BGL13 SPOT										0.00	0	0
Total For BGL13										0.00	0	0
BGL14 On 03/11/2021 Spot Bond					0.00000	104.56784				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	104.61008				0.00	0	0
Total BGL15 SPOT										0.00	0	0
Total For BGL15										0.00	0	0
BGL16 On 25/05/2022 Spot Bond					0.00000	100.05220				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	100.47517				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	102.23017				0.00	0	300,000,000
Total BGL18 SPOT										0.00	0	300,000,000
Total For BGL18										0.00	0	300,000,000
BGL19 On 29/09/2024 Spot Bond					0.00000	102.90591				0.00	0	3,900,000
Total BGL19 SPOT										0.00	0	3,900,000
Total For BGL19										0.00	0	3,900,000
BGT01 On 12/09/2022 Spot Bond					0.00000	104.92926				0.00	0	0
Total BGT01 SPOT										0.00	0	0
Total For BGT01										0.00	0	0
BID05 On 30/06/2019 Spot Bond					0.00000	101.33377				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			8.01500	104.54028	8.01500	104.51772				0.00	0	2,200,000,000
Total BID06 SPOT										0.00	0	2,200,000,000
Total For BID06										0.00	0	2,200,000,000
BID07 On 30/06/2020 Spot Bond					0.00000	101.33647				0.00	0	0
Total BID07 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 BID07										0.00	0	0
BID08 On 30/06/2022 Spot Bond					0.00000	101.36748				0.00	0	0
Total BID08 SPOT										0.00	0	0
Total For BID08										0.00	0	0
BPPF0: On 22/03/2020 Spot Bond					0.00000	101.68465				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BPPF0: On 17/09/2018 Spot Bond					0.00000	101.66474				0.00	0	0
Total BPPF03 SPOT										0.00	0	0
Total For BPPF03										0.00	0	0
BPPF0: On 15/09/2020 Spot Bond					0.00000	101.79649				0.00	0	0
Total BPPF04 SPOT										0.00	0	0
Total For BPPF04										0.00	0	0
BPPF0: On 24/10/2018 Spot Bond					0.00000	100.78026				0.00	0	0
Total BPPF05 SPOT										0.00	0	0
Total For BPPF05										0.00	0	0
BPPF0: On 22/09/2018 Spot Bond					0.00000	101.47881				0.00	0	0
Total BPPF06 SPOT										0.00	0	0
Total For BPPF06										0.00	0	0
BPPF0: On 22/03/2019 Spot Bond					0.00000	101.54379				0.00	0	0
Total BPPF07 SPOT										0.00	0	0
Total For BPPF07										0.00	0	0
BPPF0: On 22/03/2021 Spot Bond					0.00000	101.61888				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BS2A1: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A1U SPOT										0.00	0	0
Total For BS2A1U										0.00	0	0
BS2A2: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A2U SPOT										0.00	0	0
Total For BS2A2U										0.00	0	0
BS2B1: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2B1U SPOT										0.00	0	0
Total For BS2B1U										0.00	0	0
BS2C1: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2C1U SPOT										0.00	0	0

Contract 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 BS2C1U										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond					0.00000	101.65437				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZ21 On 27/03/2021 Spot Bond					0.00000	101.63676				0.00	0	0
Total BWZ21B SPOT										0.00	0	0
Total For BWZ21B										0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond					0.00000	100.21843				0.00	1,200,000,000	300,000,000
Total BWZJ18 SPOT										0.00	1,200,000,000	300,000,000
Total For BWZJ18										0.00	1,200,000,000	300,000,000
BWZJ1 On 10/11/2019 Spot Bond					0.00000	100.49788				0.00	0	0
Total BWZJ19 SPOT										0.00	0	0
Total For BWZJ19										0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.51129				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYA49U SPOT										0.00	0	0
Total For BYA49U										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
CBL12 On 06/09/2018 Spot Bond			10.03500	102.88786	10.03500	102.86032				0.00	0	0
Total CBL12 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 CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond					0.00000	101.95104				0.00	0	200,000,000
Total CBL13 SPOT										0.00	0	200,000,000
Total For CBL13										0.00	0	200,000,000
CBL14 On 01/02/2019 Spot Bond			12.21500	103.34166	12.21500	103.30781				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL17 On 23/08/2019 Spot Bond					0.00000	102.33521				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			11.71500	102.19270	11.71500	102.16056				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	104.45579				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			9.61000	98.65009	9.61000	98.62493				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL24 On 02/11/2020 Spot Bond					0.00000	100.73803				0.00	0	0
Total CBL24 SPOT										0.00	0	0
Total For CBL24										0.00	0	0
CBL25 On 06/05/2019 Spot Bond					0.00000	101.29523				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			9.91000	103.72916	9.91000	103.70190				0.00	0	0
Total CBL26 SPOT										0.00	0	0
Total For CBL26										0.00	0	0
CBL27 On 12/05/2020 Spot Bond					0.00000	101.10987				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	100.21087				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			10.17500	114.77062	10.17500	114.73933				0.00	0	0
Total CCT01 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 CCT01										0.00	0	0
CCT02 On 12/06/2024 Spot Bond			9.90000	113.06846	9.90000	113.03844				0.00	0	600,000,000
Total CCT02 SPOT										0.00	0	600,000,000
Total For CCT02										0.00	0	600,000,000
CCT03 On 15/03/2025 Spot Bond			10.05500	107.64655	10.05500	107.61787				0.00	0	0
Total CCT03 SPOT										0.00	0	0
Total For CCT03										0.00	0	0
CCT04 On 17/07/2027 Spot Bond			10.00000	104.74315	10.00000	104.23597				0.00	0	17,950,000
Total CCT04 SPOT										0.00	0	17,950,000
Total For CCT04										0.00	0	17,950,000
CGR14 On 25/11/2020 Spot Bond			10.00000	107.61550	10.00000	107.58740				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR19 On 04/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR19U SPOT										0.00	0	0
Total For CGR19U										0.00	0	0
CGR20 On 03/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR20U SPOT										0.00	0	0
Total For CGR20U										0.00	0	0
CGR21 On 12/10/2020 Spot Bond					0.00000	101.50806				0.00	0	0
Total CGR21 SPOT										0.00	0	0
Total For CGR21										0.00	0	0
CGR23 On 08/02/2019 Spot Bond					0.00000	100.66274				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	101.86757				0.00	0	0
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CGR25 On 27/06/2019 Spot Bond					0.00000	101.97620				0.00	0	0
Total CGR25 SPOT										0.00	0	0
Total For CGR25										0.00	0	0
CGR27 On 25/11/2019 Spot Bond					0.00000	100.05416				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	101.95616				0.00	0	0
Total CGR29 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 CGR29										0.00	0	0
CGR31 On 27/06/2018 Spot Bond					0.00000	101.57605				0.00	0	0
Total CGR31 SPOT										0.00	0	0
Total For CGR31										0.00	0	0
CGR32 On 21/07/2020 Spot Bond					0.00000	101.10490				0.00	0	0
Total CGR32 SPOT										0.00	0	0
Total For CGR32										0.00	0	0
CGR33 On 22/09/2020 Spot Bond					0.00000	102.10697				0.00	0	0
Total CGR33 SPOT										0.00	0	0
Total For CGR33										0.00	0	0
CGR34 On 21/09/2018 Spot Bond			8.38800	8.38800	8.38800	101.53400				0.00	0	0
Total CGR34 SPOT										0.00	0	0
Total For CGR34										0.00	0	0
CGR36 On 02/10/2018 Spot Bond					0.00000	101.35182				0.00	0	0
Total CGR36 SPOT										0.00	0	0
Total For CGR36										0.00	0	0
CGR37 On 08/02/2019 Spot Bond					0.00000	100.52700				0.00	0	0
Total CGR37 SPOT										0.00	0	0
Total For CGR37										0.00	0	0
CGR38 On 13/02/2021 Spot Bond					0.00000	100.48210				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
CIG04 On 30/06/2018 Spot Bond					0.00000	100.76519				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond					0.00000	102.34560				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CIG06 On 28/08/2018 Spot Bond					0.00000	100.05049				0.00	0	0
Total CIG06 SPOT										0.00	0	0
Total For CIG06										0.00	0	0
CIG07 On 28/08/2020 Spot Bond					0.00000	101.24781				0.00	0	0
Total CIG07 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 CIG07										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
CIG10 On 29/07/2019 Spot Bond					0.00000	100.82399				0.00	0	0
Total CIG10 SPOT										0.00	0	0
Total For CIG10										0.00	0	0
CIG11 On 29/07/2020 Spot Bond					0.00000	96.66591				0.00	0	0
Total CIG11 SPOT										0.00	0	0
Total For CIG11										0.00	0	0
CIG12 On 29/07/2021 Spot Bond					0.00000	100.88039				0.00	0	0
Total CIG12 SPOT										0.00	0	0
Total For CIG12										0.00	0	0
CLA1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	104.17144	10.11000	104.14307				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	144.60287	3.14000	144.48319				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			3.49000	3.49000	3.49000	142.26178				0.00	0	0
Total CLN198 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 CLN198										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	107.61600	10.00000	107.58700				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	107.61600	10.00000	107.58700				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN24 On 24/02/2019 Spot Bond			8.59000	102.98531	8.59000	102.93840				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN24 On 24/02/2019 Spot Bond			9.35000	102.45295	9.35000	102.42708				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN26 On 26/03/2019 Spot Bond			8.64500	102.48729	8.64500	102.46373				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	107.61600	10.00000	107.58700				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	100.42690				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			10.73500	96.28572	10.73500	96.25836				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			11.25500	97.61133	11.25500	97.58230				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	102.01612				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	100.41834				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN32 On 20/06/2018 Spot Bond					0.00000	101.87117				0.00	0	0
Total CLN325 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 CLN325										0.00	0	0
CLN325 On 20/06/2018 Spot Bond					0.00000	101.90019				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN326 On 20/06/2023 Spot Bond					0.00000	102.01216				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond					0.00000	101.92627				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN328 On 20/06/2018 Spot Bond					0.00000	102.07036				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN332 On 20/09/2018 Spot Bond					0.00000	119.54410				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN337 On 20/12/2018 Spot Bond					0.00000	103.73898				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN340 On 20/12/2023 Spot Bond					0.00000	102.14736				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN343 On 20/12/2018 Spot Bond					0.00000	101.70279				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN344 On 20/12/2023 Spot Bond					0.00000	101.13924				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 28/10/2018 Spot Bond					0.00000	100.71055				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN350 On 20/03/2019 Spot Bond					0.00000	101.66029				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			9.91500	104.78614	9.91500	104.75858				0.00	0	0
Total CLN362 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 CLN362										0.00	0	0
CLN36: On 20/03/2024 Spot Bond					0.00000	101.79075				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	100.66890				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			12.05500	106.27805	12.05500	106.24425				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	100.69355				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	100.88239				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	111.58413				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	101.76653				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN37: On 20/06/2019 Spot Bond					0.00000	101.79958				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN37: On 20/03/2021 Spot Bond			9.31000	103.28528	9.31000	103.25975				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN37: On 20/06/2019 Spot Bond					0.00000	99.37370				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	100.22020	10.98000	100.19108				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	102.11717	11.00000	102.08747				0.00	0	0
Total CLN380 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 CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond					0.00000	101.99253				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 20/09/2024 Spot Bond			11.84500	103.14107	11.84500	103.10881				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond					0.00000	102.16265				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond					0.00000	101.79928				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond					0.00000	100.93261				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond					0.00000	101.90589				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 20/12/2019 Spot Bond					0.00000	107.14680				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond					0.00000	101.80908				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 20/03/2020 Spot Bond					0.00000	101.94463				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond					0.00000	102.77880				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond					0.00000	100.40463				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond					0.00000	100.40249				0.00	0	0
Total CLN399 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 CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond					0.00000	101.80897				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN406 On 20/06/2020 Spot Bond					0.00000	102.39590				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	101.81863				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN409 On 18/07/2020 Spot Bond					0.00000	101.20709				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	101.99260				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond					0.00000	102.00226				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	101.21275				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond					0.00000	103.45423				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN414 On 20/09/2020 Spot Bond					0.00000	102.06988				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN415 On 18/07/2020 Spot Bond					0.00000	101.28635				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN416 On 23/09/2020 Spot Bond					0.00000	101.98530				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN418 On 20/12/2020 Spot Bond					0.00000	102.16650				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
Total CLN419 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 CLN419										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	7.01000	7.01000	51.18494				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	102.18581				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	101.15555				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	104.34244				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	113.19431				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN42 On 20/12/2018 Spot Bond					0.00000	103.10669				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	102.57181				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	128.74890				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	117.90227				0.00	0	0
Total CLN431 SPOT										0.00	0	0

Contract 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 CLN431										0.00	0	0
CLN431 On 20/12/2020 Spot Bond					0.00000	119.70634				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN432 On 20/12/2020 Spot Bond					0.00000	121.32108				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN433 On 20/12/2020 Spot Bond					0.00000	129.64640				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 20/12/2020 Spot Bond					0.00000	101.98298				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN436 On 20/12/2020 Spot Bond					0.00000	101.89601				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 On 03/02/2021 Spot Bond					0.00000	100.70441				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN439 On 20/03/2021 Spot Bond					0.00000	131.03040				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN440 On 20/03/2021 Spot Bond					0.00000	103.53433				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN441 On 23/05/2021 Spot Bond					0.00000	100.18715				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN444 On 24/05/2021 Spot Bond			9.56000	104.74801	9.56000	104.72143				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN445 On 31/01/2022 Spot Bond			4.19000	145.04066	4.19000	144.98867				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN452 On 31/01/2025 Spot Bond			6.25000	105.96706	6.25000	105.92319				0.00	0	0
Total CLN453 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 CLN453										0.00	0	0
CLN453 On 31/01/2025 Spot Bond			5.89000	108.27168	5.89000	108.22789				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN454 On 04/05/2021 Spot Bond					0.00000	100.15860				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN455 On 20/12/2021 Spot Bond					0.00000	102.22848				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN456 On 17/11/2021 Spot Bond					0.00000	100.33025				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN457 On 29/11/2021 Spot Bond					0.00000	100.61644				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN458 On 29/11/2021 Spot Bond					0.00000	100.02303				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN460 On 15/02/2022 Spot Bond					0.00000	102.90164				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN461 On 16/02/2022 Spot Bond			10.48000	104.85668	10.48000	104.82710				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN462 On 13/03/2022 Spot Bond			9.66500	103.31191	9.66500	103.28542				0.00	0	24,500,000
Total CLN464 SPOT										0.00	0	24,500,000
Total For CLN464										0.00	0	24,500,000
CLN464 On 14/03/2020 Spot Bond					0.00000	101.88196				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN465 On 27/03/2020 Spot Bond					0.00000	101.54991				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN467 On 28/03/2020 Spot Bond					0.00000	101.57818				0.00	0	0
Total CLN468 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 CLN468										0.00	0	0
CLN468 On 28/03/2022 Spot Bond					0.00000	102.60913				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN469 On 17/05/2019 Spot Bond					0.00000	100.30434				0.00	0	0
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0
CLN471 On 19/11/2022 Spot Bond					0.00000	100.24892				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN472 On 23/06/2021 Spot Bond					0.00000	99.74481				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN475 On 20/09/2020 Spot Bond					0.00000	102.00226				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN476 On 29/11/2021 Spot Bond			100.00000	14.74864	100.00000	14.71617				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN477 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN480 On 07/06/2022 Spot Bond					0.00000	99.74587				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN481 On 20/05/2021 Spot Bond					0.00000	100.23286				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN482 On 20/05/2021 Spot Bond					0.00000	101.00818				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN483 On 02/12/2021 Spot Bond					0.00000	100.32971				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN484 On 02/12/2021 Spot Bond			9.41000	100.68021	9.41000	100.65478				0.00	0	0
Total CLN485 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 CLN485										0.00	0	0
CLN485 On 20/06/2022 Spot Bond					0.00000	102.54670				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN486 On 07/12/2021 Spot Bond			12.34500	100.58639	12.34500	100.64440				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN487 On 28/07/2022 Spot Bond			9.14500	103.10363	9.14500	103.07817				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN488 On 28/03/2020 Spot Bond					0.00000	101.56106				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN489 On 28/03/2022 Spot Bond					0.00000	101.63829				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN490 On 07/06/2022 Spot Bond					0.00000	99.74587				0.00	0	0
Total CLN491 SPOT										0.00	0	0
Total For CLN491										0.00	0	0
CLN491 On 30/09/2019 Spot Bond					0.00000	101.50698				0.00	0	0
Total CLN492 SPOT										0.00	0	0
Total For CLN492										0.00	0	0
CLN492 On 20/06/2022 Spot Bond					0.00000	102.00056				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN493 On 07/06/2022 Spot Bond			11.91000	102.78019	11.91000	99.71504				0.00	0	0
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0
CLN494 On 29/08/2020 Spot Bond					0.00000	100.02154				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN495 On 04/09/2024 Spot Bond			10.14500	102.03556	10.14500	102.00812				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN496 On 04/09/2024 Spot Bond					0.00000	101.36529				0.00	0	0
Total CLN497 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 CLN497										0.00	0	0
CLN497 On 08/06/2022 Spot Bond					0.00000	99.77146				0.00	0	0
Total CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0
CLN498 On 20/05/2021 Spot Bond					0.00000	100.22559				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN500 On 10/10/2020 Spot Bond					0.00000	101.19821				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN501 On 11/10/2022 Spot Bond					0.00000	101.25436				0.00	0	0
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN502 On 11/10/2024 Spot Bond					0.00000	101.30071				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN503 On 20/12/2022 Spot Bond					0.00000	102.06428				0.00	0	0
Total CLN503 SPOT										0.00	0	0
Total For CLN503										0.00	0	0
CLN504 On 11/10/2024 Spot Bond					0.00000	101.30071				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN505 On 24/10/2020 Spot Bond					0.00000	100.86084				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN506 On 30/04/2019 Spot Bond					0.00000	100.70241				0.00	0	0
Total CLN506 SPOT										0.00	0	0
Total For CLN506										0.00	0	0
CLN507 On 20/12/2022 Spot Bond					0.00000	102.02176				0.00	0	0
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0
CLN508 On 24/02/2020 Spot Bond					0.00000	100.16322				0.00	0	0
Total CLN508 SPOT										0.00	0	0
Total For CLN508										0.00	0	0
CLN510 On 11/10/2020 Spot Bond					0.00000	101.23435				0.00	0	0
Total CLN510 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 CLN510										0.00	0	0
CLN511 On 14/11/2022 Spot Bond					0.00000	96.84701				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN511 On 07/06/2022 Spot Bond					0.00000	99.76295				0.00	0	0
Total CLN512 SPOT										0.00	0	0
Total For CLN512										0.00	0	0
CLN512 On 23/02/2019 Spot Bond					0.00000	100.19056				0.00	0	0
Total CLN514 SPOT										0.00	0	0
Total For CLN514										0.00	0	0
CLN514 On 23/02/2019 Spot Bond					0.00000	100.22737				0.00	0	0
Total CLN515 SPOT										0.00	0	0
Total For CLN515										0.00	0	0
CLN515 On 15/09/2022 Spot Bond			9.96000	101.37617	9.96000	102.02766				0.00	0	0
Total CLN516 SPOT										0.00	0	0
Total For CLN516										0.00	0	0
CLN516 On 30/10/2022 Spot Bond			10.01000	100.55755	10.01000	100.80383				0.00	0	0
Total CLN517 SPOT										0.00	0	0
Total For CLN517										0.00	0	0
CLN517 On 25/11/2022 Spot Bond					0.00000	100.03449				0.00	0	0
Total CLN518 SPOT										0.00	0	0
Total For CLN518										0.00	0	0
CLN518 On 30/06/2022 Spot Bond			9.60000	102.39052	9.60000	103.53836				0.00	0	0
Total CLN519 SPOT										0.00	0	0
Total For CLN519										0.00	0	0
CLN519 On 12/03/2023 Spot Bond					0.00000	101.91835				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0
CLN520 On 17/09/2020 Spot Bond					0.00000	101.83181				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN521 On 27/02/2023 Spot Bond					0.00000	100.04433				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN522 On 13/05/2021 Spot Bond					0.00000	100.39705				0.00	0	0
Total CLN523 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 CLN523										0.00	0	0
CLN52 On 09/09/2022 Spot Bond			9.20000	101.32966	9.20000	101.29779				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN52 On 24/04/2021 Spot Bond					0.00000	100.81894				0.00	0	0
Total CLN525 SPOT										0.00	0	0
Total For CLN525										0.00	0	0
CLN52 On 26/04/2023 Spot Bond					0.00000	100.70434				0.00	0	0
Total CLN526 SPOT										0.00	0	0
Total For CLN526										0.00	0	0
CLN52 On 21/02/2024 Spot Bond					0.00000	101.85394				0.00	0	0
Total CLN527 SPOT										0.00	0	0
Total For CLN527										0.00	0	0
CLN52 On 25/11/2022 Spot Bond					0.00000	101.37405				0.00	0	0
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN52 On 29/11/2021 Spot Bond					0.00000	100.02477				0.00	0	0
Total CLN529 SPOT										0.00	0	0
Total For CLN529										0.00	0	0
CLN53 On 12/03/2021 Spot Bond					0.00000	100.31888				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN53 On 12/03/2023 Spot Bond					0.00000	100.33209				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN55 On 18/04/2028 Spot Bond					0.00000	222.91776				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.85500	96.16335	8.85500	96.14060				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN88 On 28/04/2028 Spot Bond			8.47000	8.47000	8.47000	197.32983				0.00	0	0
Total CLN88 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 CLN88										0.00	0	0
CLN89 On 02/03/2028 Spot Bond			8.47000	8.47000	8.47000	197.84711				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond					0.00000	101.76088				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond					0.00000	102.00178				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF1: On 20/09/2019 Spot Bond					0.00000	101.76082				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF1: On 20/06/2020 Spot Bond					0.00000	101.82830				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
CLNF1: On 17/08/2021 Spot Bond					0.00000	100.32771				0.00	0	0
Total CLNF16 SPOT										0.00	0	0
Total For CLNF16										0.00	0	0
COJ04 On 05/06/2018 Spot Bond			7.41500	99.89853	7.41500	99.87825				0.00	0	0
Total COJ04 SPOT										0.00	0	0
Total For COJ04										0.00	0	0
COJ05 On 05/06/2023 Spot Bond			9.11000	112.07466	9.11000	112.04723				0.00	0	700,000,000
Total COJ05 SPOT										0.00	0	700,000,000
Total For COJ05										0.00	0	700,000,000
COJ07 On 23/03/2021 Spot Bond			9.52000	105.03817	9.52000	105.01163				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			10.11000	112.31594	10.11000	112.28551				0.00	0	0
Total COJ08 SPOT										0.00	0	0
Total For COJ08										0.00	0	0
COJG0 On 09/06/2024 Spot Bond			9.74500	101.70215	9.74500	101.67557				0.00	0	0
Total COJG01 SPOT										0.00	0	0
Total For COJG01										0.00	0	0
COT01 On 03/04/2023 Spot Bond			9.98000	98.14246	9.98000	98.11634				0.00	0	0
Total COT01 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 COT01										0.00	0	0
COT02 On 03/04/2028 Spot Bond			11.19500	95.74098	11.19500	95.71249				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			11.20000	89.55473	11.20000	89.52792				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			11.96000	98.75471	11.96000	100.40224				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	101.74490				0.00	0	0
Total CS002 SPOT										0.00	0	0
Total For CS002										0.00	0	0
CS003 On 12/08/2021 Spot Bond					0.00000	99.42319				0.00	0	0
Total CS003 SPOT										0.00	0	0
Total For CS003										0.00	0	0
CSA04U 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
CSD04U 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
DEN38U On 10/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN40U On 10/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0
DENG7 On 21/09/2018 Spot Bond					0.00000	101.65617				0.00	0	0
Total DENG73 SPOT										0.00	0	0
Total For DENG73										0.00	0	0
DENG7 On 28/09/2018 Spot Bond					0.00000	101.51836				0.00	0	0
Total DENG74 SPOT										0.00	0	0
Total For DENG74										0.00	0	0
DENG7 On 04/09/2018 Spot Bond					0.00000	99.88574				0.00	0	0
Total DENG75 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 DENG75										0.00	0	0
DENG7 On 04/09/2018 Spot Bond					0.00000	99.88574				0.00	0	0
Total DENG76 SPOT										0.00	0	0
Total For DENG76										0.00	0	0
DENG7 On 27/09/2018 Spot Bond					0.00000	101.71721				0.00	0	0
Total DENG77 SPOT										0.00	0	0
Total For DENG77										0.00	0	0
DENG7 On 27/09/2018 Spot Bond					0.00000	101.67466				0.00	0	0
Total DENG78 SPOT										0.00	0	0
Total For DENG78										0.00	0	0
DOL00: On 20/09/2018 Spot Bond					0.00000	102.29242				0.00	0	0
Total DOL003 SPOT										0.00	0	0
Total For DOL003										0.00	0	0
DOL00: On 24/01/2019 Spot Bond					0.00000	101.35032				0.00	0	0
Total DOL004 SPOT										0.00	0	0
Total For DOL004										0.00	0	0
DOL00: On 20/12/2019 Spot Bond					0.00000	81.23151				0.00	0	0
Total DOL009 SPOT										0.00	0	0
Total For DOL009										0.00	0	0
DOL01: On 20/12/2021 Spot Bond					0.00000	103.35250				0.00	0	0
Total DOL012 SPOT										0.00	0	0
Total For DOL012										0.00	0	0
DSY01 On 21/11/2022 Spot Bond					0.00000	100.21269				0.00	0	0
Total DSY01 SPOT										0.00	0	0
Total For DSY01										0.00	0	0
DSY02 On 21/11/2024 Spot Bond					0.00000	100.41357				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			9.52000	9.52000	9.52000	104.71739				0.00	0	0
Total DSY03 SPOT										0.00	0	0
Total For DSY03										0.00	0	0
DV2021 On 18/06/2021 Spot Bond			9.01000	104.11186	9.01000	104.08666				0.00	0	0
Total DV2021 SPOT										0.00	0	0
Total For DV2021										0.00	0	0
DV22 On 07/02/2020 Spot Bond			8.38500	104.57135	8.38500	104.54763				0.00	0	1,003,200
Total DV22 SPOT										0.00	0	1,003,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DV22										0.00	0	1,003,200
DV22/R On 07/02/2020 Spot Bond			100.00000	35.21090	100.00000	35.13211				0.00	0	0
Total DV22/R207 SPOT										0.00	0	0
Total For DV22/R207										0.00	0	0
DV23 On 27/02/2023 Spot Bond			9.20500	105.54166	9.20500	105.51543				0.00	0	226,727,600
Total DV23 SPOT										0.00	0	226,727,600
Total For DV23										0.00	0	226,727,600
DV23/R On 27/02/2023 Spot Bond			100.00000	14.23848	100.00000	14.20661				0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	14.23848	100.00000	14.20661				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			9.44500	103.76647	9.44500	103.74002				0.00	0	700,000
Total DV24 SPOT										0.00	0	700,000
Total For DV24										0.00	0	700,000
DV24/R On 18/02/2024 Spot Bond			9.69000	102.70211	9.69000	102.67527				0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	102.70211	9.69000	102.67527				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			10.76500	98.64369	10.76500	98.61511				0.00	0	0
Total DV29 SPOT										0.00	0	0
Total For DV29										0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	102.81523	10.10000	102.78724				0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	102.81523	10.10000	102.78724				0.00	0	0
Total DV29/R213 SPOT										0.00	0	0
Total For DV29/R213										0.00	0	0
DVC02: On 29/08/2018 Spot Bond					0.00000	100.04413				0.00	0	0
Total DVC029 SPOT										0.00	0	0
Total For DVC029										0.00	0	0
DVC03: On 23/10/2018 Spot Bond					0.00000	100.79469				0.00	0	0
Total DVC030 SPOT										0.00	0	0
Total For DVC030										0.00	0	0
DVF19 On 31/05/2019 Spot Bond					0.00000	100.57585				0.00	0	0
Total DVF19 SPOT										0.00	0	0
Total For DVF19										0.00	0	0
DVF20 On 29/11/2019 Spot Bond					0.00000	100.02107				0.00	0	100,000,000
Total DVF20 SPOT										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 For DVF20									0.00	0	100,000,000
DVF20f On 28/03/2020 Spot Bond					0.00000	101.61912			0.00	0	0
Total DVF20B SPOT									0.00	0	0
Total For DVF20B									0.00	0	0
DVF20f On 31/08/2020 Spot Bond					0.00000	99.97903			0.00	0	0
Total DVF20C SPOT									0.00	0	0
Total For DVF20C									0.00	0	0
DVF20f On 23/10/2020 Spot Bond					0.00000	100.83869			0.00	0	0
Total DVF20D SPOT									0.00	0	0
Total For DVF20D									0.00	0	0
DVF21 On 29/11/2021 Spot Bond					0.00000	100.02181			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	101.63243			0.00	1,000,000,000	1,000,000,000
Total DVF22 SPOT									0.00	1,000,000,000	1,000,000,000
Total For DVF22									0.00	1,000,000,000	1,000,000,000
DVF22f On 29/08/2022 Spot Bond					0.00000	100.02140			0.00	0	0
Total DVF22B SPOT									0.00	0	0
Total For DVF22B									0.00	0	0
DVF22f On 24/10/2022 Spot Bond					0.00000	100.84056			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	100.89261			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			8.21500	114.72489	8.21500	114.69938		2,545,924,615,500.00		309,911,700	509,911,700
Total E170 SPOT								2,545,924,615,500.00		309,911,700	509,911,700
Total For E170								2,545,924,615,500.00		309,911,700	509,911,700
E170/R On 01/08/2020 Spot Bond			100.00000	32.49482	100.00000	32.42210		0.00		0	0
Total E170/R207 SPOT								0.00		0	0
Total For E170/R207								0.00		0	0
ECN20 On 14/03/2020 Spot Bond			8.87500	103.27568	8.87500	103.25131		0.00		0	0
Total ECN20 SPOT								0.00		0	0
Total For ECN20								0.00		0	0
ECN22 On 14/03/2022 Spot Bond			9.12000	104.02041	9.12000	103.99521		0.00		0	0
Total ECN22 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 ECN22										0.00	0	0
ECN24 On 14/03/2024 Spot Bond			9.45500	104.24923	9.45500	104.22306				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			3.81000	105.25663	3.81000	105.22015				0.00	0	0
Total ECN32 SPOT										0.00	0	0
Total For ECN32										0.00	0	0
EL037 On 31/01/2037 Spot Bond			3.52000	99.18989	3.52000	99.15612				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	119.71383	2.25000	119.67722				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			3.45000	128.42154	3.45000	128.37828				0.00	0	2,500,000,000
Total EL28 SPOT										0.00	0	2,500,000,000
Total For EL28										0.00	0	2,500,000,000
EL29 On 19/11/2029 Spot Bond			3.46000	115.01885	3.46000	114.98005				0.00	0	2,500,000,000
Total EL29 SPOT										0.00	0	2,500,000,000
Total For EL29										0.00	0	2,500,000,000
EL30 On 29/07/2030 Spot Bond			3.47000	114.43890	3.47000	114.40011				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			3.47000	105.35980	3.47000	105.32414				0.00	0	2,000,000,000
Total EL31 SPOT										0.00	0	2,000,000,000
Total For EL31										0.00	0	2,000,000,000
EL36 On 31/01/2036 Spot Bond			3.49000	100.40305	3.49000	100.36896				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	119.71383	2.25000	119.67722				0.00	0	0
Total EL36/I2038 SPOT										0.00	0	0
Total For EL36/I2038										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			9.08500	106.39776	9.08500	106.37164				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			8.81000	106.95134	8.81000	106.92629				0.00	0	0
Total EMM02 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 EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.37000	99.33064	10.37000	99.30336				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			10.56500	10.56500	10.56500	95.17071				0.00	0	0
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			10.81500	10.81500	10.81500	100.61129				0.00	0	1,666,666,500
Total EMM05 SPOT										0.00	0	1,666,666,500
Total For EMM05										0.00	0	1,666,666,500
EMM06 On 23/06/2025 Spot Bond			10.35000	103.97050	10.35000	104.14550				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			10.20000	105.94476	10.20000	105.06933				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			10.80500	107.85033	10.80500	93.02416				0.00	0	0
Total EMM07P SPOT										0.00	0	0
Total For EMM07P										0.00	0	0
ENX01 On 23/04/2021 Spot Bond					0.00000	101.02957				0.00	0	0
Total ENX01 SPOT										0.00	0	0
Total For ENX01										0.00	0	0
ENX01S On 23/04/2021 Spot Bond					0.00000	100.95969				0.00	0	0
Total ENX01S SPOT										0.00	0	0
Total For ENX01S										0.00	0	0
EPF002 On 28/05/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF006 On 19/08/2018 Spot Bond					0.00000	100.38915				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	99.89056				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	102.37323				0.00	0	0
Total EPF008 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 EPF008										0.00	0	0
EPF010 On 07/11/2019 Spot Bond					0.00000	100.93230				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	102.44505				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF012 On 06/11/2020 Spot Bond					0.00000	100.56398				0.00	0	0
Total EPF012 SPOT										0.00	0	0
Total For EPF012										0.00	0	0
EPF013 On 03/05/2021 Spot Bond					0.00000	100.64650				0.00	6,000,000,000	6,000,000,000
Total EPF013 SPOT										0.00	6,000,000,000	6,000,000,000
Total For EPF013										0.00	6,000,000,000	6,000,000,000
EPF014 On 28/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	40,000,000,000
Total EPF014 SPOT										0.00	0	40,000,000,000
Total For EPF014										0.00	0	40,000,000,000
EPF015 On 01/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF020 On 01/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF020 SPOT										0.00	0	0
Total For EPF020										0.00	0	0
EPF030 On 28/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF030 SPOT										0.00	0	0
Total For EPF030										0.00	0	0
EPFC31 On 06/09/2018 Spot Bond					0.00000	99.85569				0.00	0	0
Total EPFC31 SPOT										0.00	0	0
Total For EPFC31										0.00	0	0
EPFC32 On 06/11/2018 Spot Bond					0.00000	100.51759				0.00	0	0
Total EPFC32 SPOT										0.00	0	0
Total For EPFC32										0.00	0	0
EPFC33 On 04/03/2019 Spot Bond					0.00000	99.89729				0.00	0	0
Total EPFC33 SPOT										0.00	0	0
Total For EPFC33										0.00	0	0
EPFC34 On 03/10/2018 Spot Bond					0.00000	101.18207				0.00	0	0
Total EPFC34 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 EPFC38										0.00	0	0
EQS05 On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2020 Spot Bond					0.00000	98.82477				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS08, On 04/10/2018 Spot Bond					0.00000	101.00379				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS08, On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
EQS08, On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS08A/JIBAR SPOT										0.00	0	0
Total For EQS08A/JIBAR										0.00	0	0
EQS10 On 28/07/2022 Spot Bond					0.00000	100.82399				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
ERS3B On 17/08/2019 Spot Bond					0.00000	100.31632				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3B On 17/05/2019 Spot Bond					0.00000	100.31614				0.00	0	0
Total ERS3B5 SPOT										0.00	0	0
Total For ERS3B5										0.00	0	0
ERS3C On 17/08/2019 Spot Bond					0.00000	100.33369				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERS3C On 17/05/2019 Spot Bond					0.00000	100.35033				0.00	0	0
Total ERS3C5 SPOT										0.00	0	0
Total For ERS3C5										0.00	0	0
ERSA1, On 25/11/2020 Spot Bond			10.00000	107.61600	10.00000	107.58700				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA1 On 17/08/2018 Spot Bond					0.00000	100.27708				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ERSA17 SPOT										0.00	0	0
Total For ERSA17										0.00	0	0
ERSA2 On 17/08/2018 Spot Bond					0.00000	100.41076				0.00	0	0
Total ERSA20 SPOT										0.00	0	0
Total For ERSA20										0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	99.99727				0.00	0	0
Total ERSA21 SPOT										0.00	0	0
Total For ERSA21										0.00	0	0
ERSA2 On 17/05/2019 Spot Bond					0.00000	100.63435				0.00	0	0
Total ERSA22 SPOT										0.00	0	0
Total For ERSA22										0.00	0	0
ERSA2 On 17/08/2019 Spot Bond					0.00000	100.60035				0.00	0	0
Total ERSA23 SPOT										0.00	0	0
Total For ERSA23										0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	100.30421				0.00	0	0
Total ERSA24 SPOT										0.00	0	0
Total For ERSA24										0.00	0	0
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.31466				0.00	0	0
Total ERSA25 SPOT										0.00	0	0
Total For ERSA25										0.00	0	0
ES23 On 25/01/2023 Spot Bond			8.98500	107.24841	8.98500	107.22238				0.00	0	2,503,697,500
Total ES23 SPOT										0.00	0	2,503,697,500
Total For ES23										0.00	0	2,503,697,500
ES23/R On 25/01/2023 Spot Bond			10.00000	103.45478	10.00000	103.42690				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			9.73000	91.09847	9.73000	91.07483		109,697,966,000,000.00		11,274,200,000	15,853,550,200	
Total ES26 SPOT								19,697,966,000,000.00		11,274,200,000	15,853,550,200	
Total For ES26								19,697,966,000,000.00		11,274,200,000	15,853,550,200	
ES26/R On 02/04/2026 Spot Bond			7.85000	101.24897	7.85000	101.22767				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			10.46500	79.16888	10.49000	78.99025		143,830,960,000,000.00		13,744,000,000	15,855,943,500	
Total ES33 SPOT								13,830,960,000,000.00		13,744,000,000	15,855,943,500	
Total For ES33								13,830,960,000,000.00		13,744,000,000	15,855,943,500	
ES33/R On 15/09/2033 Spot Bond			7.50000	101.55251	7.50000	101.53219				0.00	0	0

Contract 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			10.69500	81.99620	10.69500	81.97286			42,780,000,000.00	4,000,000	8,191,540,400
Total ES42 SPOT									42,780,000,000.00	4,000,000	8,191,540,400
Total For ES42									42,780,000,000.00	4,000,000	8,191,540,400
ES42/R On 25/04/2042 Spot Bond			8.50000	100.82215	8.50000	100.79922			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	100.93411			0.00	0	0
Total ESFR03 SPOT									0.00	0	0
Total For ESFR03									0.00	0	0
EXX02 On 19/05/2019 Spot Bond					0.00000	99.35084			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	101.77054			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	101.82837			0.00	0	0
Total FBJ22Z SPOT									0.00	0	0
Total For FBJ22Z									0.00	0	0
FIF01U On 01/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF01U SPOT									0.00	0	0
Total For FIF01U									0.00	0	0
FIF02U On 01/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF02U SPOT									0.00	0	0
Total For FIF02U									0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF03U SPOT									0.00	0	0
Total For FIF03U									0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF11U SPOT										0.00	0	0
Total For FIF11U										0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF12U SPOT										0.00	0	0
Total For FIF12U										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond					0.00000	100.30137				0.00	0	0
Total FIFB08 SPOT										0.00	0	0
Total For FIFB08										0.00	0	0
FIFB09 On 27/06/2019 Spot Bond					0.00000	101.60043				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	102.38386				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	100.92906				0.00	0	0
Total FIFB11 SPOT										0.00	0	0
Total For FIFB11										0.00	0	0
FIFB12 On 13/08/2020 Spot Bond					0.00000	100.38841				0.00	0	0
Total FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.54530				0.00	0	0
Total FIFB14 SPOT										0.00	0	0
Total For FIFB14										0.00	0	0
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.21574				0.00	0	0
Total FIFB15 SPOT										0.00	0	0
Total For FIFB15										0.00	0	0
FMLA11 On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FMLA1U SPOT										0.00	0	0
Total For FMLA1U										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPA1U SPOT										0.00	0	0
Total For FPA1U										0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FRB05 On 21/12/2018 Spot Bond			8.16500	103.92998	8.16500	103.90714				0.00	0	360,000,000
Total FRB05 SPOT										0.00	0	360,000,000
Total For FRB05										0.00	0	360,000,000
FRB12 On 02/06/2019 Spot Bond					0.00000	100.31349				0.00	0	2,672,946,200
Total FRB12 SPOT										0.00	0	2,672,946,200
Total For FRB12										0.00	0	2,672,946,200
FRB13 On 02/06/2021 Spot Bond					0.00000	98.56744				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			10.51000	10.51000	10.51000	98.63289				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	104.83297				0.00	0	40,000,000
Total FRB15 SPOT										0.00	0	40,000,000
Total For FRB15										0.00	0	40,000,000
FRB16 On 08/07/2020 Spot Bond					0.00000	104.06815				0.00	0	0
Total FRB16 SPOT										0.00	0	0
Total For FRB16										0.00	0	0
FRB17 On 08/01/2022 Spot Bond					0.00000	103.74008				0.00	0	0
Total FRB17 SPOT										0.00	0	0
Total For FRB17										0.00	0	0
FRB17/On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRB17/JIBAR SPOT										0.00	0	0
Total For FRB17/JIBAR										0.00	0	0
FRB18 On 13/04/2021 Spot Bond					0.00000	105.14804				0.00	0	60,000,000
Total FRB18 SPOT										0.00	0	60,000,000
Total For FRB18										0.00	0	60,000,000
FRB19 On 14/04/2021 Spot Bond			11.21000	104.27590	11.21000	104.24483				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRB19 SPOT										0.00	0	0
Total For FRB19										0.00	0	0
FRB20 On 15/04/2021 Spot Bond					0.00000	104.17733				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	100.17668				0.00	0	0
Total FRB21 SPOT										0.00	0	0
Total For FRB21										0.00	0	0
FRB22 On 08/12/2022 Spot Bond					0.00000	105.57155				0.00	0	10,000,000
Total FRB22 SPOT										0.00	0	10,000,000
Total For FRB22										0.00	0	10,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	102.54061				0.00	0	170,000,000
Total FRB23 SPOT										0.00	0	170,000,000
Total For FRB23										0.00	0	170,000,000
FRBC2 On 21/12/2018 Spot Bond			8.29500	107.27454	8.29500	107.25058				0.00	0	0
Total FRBC21 SPOT										0.00	0	0
Total For FRBC21										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond					0.00000	102.83569				0.00	0	0
Total FRBC22 SPOT										0.00	0	0
Total For FRBC22										0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			3.04000	150.85564	3.04000	150.80626				0.00	0	20,000,000
Total FRBI22 SPOT										0.00	0	20,000,000
Total For FRBI22										0.00	0	20,000,000
FRBI23 On 07/12/2023 Spot Bond			3.29000	3.29000	3.29000	284.98346				0.00	0	400,000,000
Total FRBI23 SPOT										0.00	0	400,000,000
Total For FRBI23										0.00	0	400,000,000
FRBI25 On 31/01/2025 Spot Bond			3.25000	3.25000	3.25000	126.97838				0.00	0	0
Total FRBI25 SPOT										0.00	0	0
Total For FRBI25										0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			3.70000	171.15588	3.70000	171.09698				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			3.77500	3.77500	3.77500	86.28079				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			4.20000	4.20000	4.20000	202.60542				0.00	0	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBI33 SPOT										0.00	0	10,000,000
Total For FRBI33										0.00	0	10,000,000
FRBI46 On 31/03/2046 Spot Bond			4.28500	91.89593	4.28500	91.86286				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			4.31000	93.53640	4.31000	94.59579				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			8.26000	8.26000	8.26000	81.83873				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			9.66000	9.66000	9.66000	55.21974				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			9.67000	9.67000	9.67000	54.51616				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	99.85592				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC16 On 20/06/2018 Spot Bond					0.00000	101.82438				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC16 On 31/01/2025 Spot Bond			4.34500	4.34500	4.34500	118.78733				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17 On 20/06/2018 Spot Bond					0.00000	101.89632				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17 On 20/06/2018 Spot Bond					0.00000	101.89546				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17 On 20/06/2018 Spot Bond					0.00000	101.89632				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC17 On 20/09/2018 Spot Bond					0.00000	101.79951				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17: On 20/09/2018 Spot Bond					0.00000	101.76275				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17: On 06/08/2023 Spot Bond					0.00000	100.19089				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17: On 20/09/2020 Spot Bond					0.00000	102.02545				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18: On 06/08/2023 Spot Bond					0.00000	97.47048				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18: On 20/12/2018 Spot Bond					0.00000	103.53349				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18: On 20/12/2018 Spot Bond					0.00000	102.29055				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18: On 20/03/2019 Spot Bond					0.00000	101.86554				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18: On 20/03/2019 Spot Bond					0.00000	101.87706				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19: On 02/04/2019 Spot Bond					0.00000	101.86912				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	107.61600	10.00000	107.58700				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19: On 20/06/2024 Spot Bond					0.00000	101.96953				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC20: On 20/06/2019 Spot Bond					0.00000	102.13586				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC207 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
FRC208 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
FRC209 On 07/10/2020 Spot Bond					0.00000	104.10084				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC210 On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
FRC211 On 20/12/2019 Spot Bond					0.00000	101.93493				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC212 On 07/05/2020 Spot Bond					0.00000	100.56649				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC213 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
FRC214 On 07/11/2019 Spot Bond					0.00000	100.56645				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC216 On 04/11/2019 Spot Bond					0.00000	100.64244				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC220 On 31/01/2022 Spot Bond			3.60000	147.99030	3.60000	147.93961				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC222 On 20/05/2020 Spot Bond					0.00000	100.22320				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC226 On 25/06/2018 Spot Bond					0.00000	101.58100				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0

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 31/01/2022 Spot Bond			4.46000	143.71401	4.46000	143.66144				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	102.75885				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	108.02516				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	116.10472				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	108.43608				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC23: On 19/10/2020 Spot Bond					0.00000	116.64260				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	115.58441				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	108.04545				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	107.76755				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	102.17877				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	107.80844				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	102.15693				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC24(On 19/10/2020 Spot Bond					0.00000	101.72978				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	107.70619				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	100.53741				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	114.39176				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	97.13660				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC25(On 13/02/2022 Spot Bond					0.00000	100.45666				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	101.94515				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	101.70911				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	101.08463				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC25(On 27/03/2020 Spot Bond					0.00000	101.52379				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	100.54483				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0

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 06/11/2023 Spot Bond			3.33700	3.33700	3.33700	102.87406			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	103.51683	3.45500	103.48177			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	101.17789			0.00	0	0
Total FRC261 SPOT									0.00	0	0
Total For FRC261									0.00	0	0
FRC26(On 13/07/2020 Spot Bond					0.00000	101.13376			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	101.72924			0.00	0	0
Total FRC263 SPOT									0.00	0	0
Total For FRC263									0.00	0	0
FRC26(On 13/07/2020 Spot Bond					0.00000	101.13121			0.00	0	0
Total FRC264 SPOT									0.00	0	0
Total For FRC264									0.00	0	0
FRC26(On 20/06/2021 Spot Bond					0.00000	102.18590			0.00	0	0
Total FRC265 SPOT									0.00	0	0
Total For FRC265									0.00	0	0
FRC26(On 23/08/2019 Spot Bond					0.00000	100.15646			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	104.08451			0.00	0	0
Total FRC267 SPOT									0.00	0	0
Total For FRC267									0.00	0	0
FRC26(On 10/10/2020 Spot Bond					0.00000	101.19144			0.00	0	0
Total FRC268 SPOT									0.00	0	0
Total For FRC268									0.00	0	0
FRC26(On 21/10/2019 Spot Bond					0.00000	100.87901			0.00	0	0
Total FRC269 SPOT									0.00	0	0
Total For FRC269									0.00	0	0
FRC27(On 16/11/2019 Spot Bond					0.00000	100.31071			0.00	0	0
Total FRC270 SPOT									0.00	0	0
Total For FRC270									0.00	0	0

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 30/01/2023 Spot Bond					0.00000	100.16763				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	100.42005				0.00	0	0
Total FRC272 SPOT										0.00	0	0
Total For FRC272										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.24000	4.24000	4.24000	144.74179				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			4.18000	4.18000	4.18000	145.03810				0.00	0	0
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0
FRC71 On 31/01/2022 Spot Bond			4.16000	4.16000	4.16000	145.13702				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD01 On 22/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD17 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD17U SPOT										0.00	0	0
Total For FRD17U										0.00	0	0
FRD18 On 15/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		945,000,000,000,000.00		19,450,000,000	19,450,000,000	
Total FRD18U SPOT								15,000,000,000,000.00		19,450,000,000	19,450,000,000	
Total For FRD18U								15,000,000,000,000.00		19,450,000,000	19,450,000,000	
FRI33 On 28/02/2033 Spot Bond			4.20000	87.46108	4.20000	87.19833				0.00	0	0
Total FRI33 SPOT										0.00	0	0
Total For FRI33										0.00	0	0
FRI38 On 31/01/2038 Spot Bond			4.09500	103.53918	4.09500	103.50232				0.00	0	0
Total FRI38 SPOT										0.00	0	0
Total For FRI38										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond					0.00000	101.55572				0.00	0	0
Total FRJ19 SPOT										0.00	0	0
Total For FRJ19										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond					0.00000	101.64784				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRJ21 On 15/09/2021 Spot Bond					0.00000	102.04177				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	103.23012				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	100.90466				0.00	0	0
Total FRJ23 SPOT										0.00	0	0
Total For FRJ23										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond					0.00000	104.08431				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.07226				0.00	0	0
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRS011 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS021 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS100 On 15/01/2024 Spot Bond			3.09800	3.09800	3.09800	102.18040				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			3.34000	3.34000	3.34000	115.94400				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS103 On 23/01/2024 Spot Bond					0.00000	100.83464				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS104 On 23/01/2024 Spot Bond					0.00000	100.83464				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS108 On 31/01/2038 Spot Bond			3.48000	104.58344	3.48000	113.50587				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0

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 07/12/2033 Spot Bond			3.50000	216.10044	3.50000	216.02710				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			4.27000	100.89031	4.27000	100.85392				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			3.53000	3.53000	3.53000	215.25531				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	100.87246				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			3.60000	124.33537	3.60000	124.29277				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	109.75353	3.70500	109.71561				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			4.01000	104.85635	4.01000	104.81927				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			3.65000	117.60703	3.65000	212.20125				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			3.70000	211.01694	3.70000	210.94419				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS12 On 31/01/2025 Spot Bond			3.13000	112.02272	3.13000	111.98578				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			3.73000	210.26694	3.73000	210.19428				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			4.84000	92.82000	4.84000	92.78508				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS126 On 31/03/2028 Spot Bond			4.49000	160.12196	4.49000	160.06349				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS127 On 31/01/2038 Spot Bond			4.37000	86.78143	4.37000	99.37775				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS129 On 31/03/2028 Spot Bond			4.01000	105.94017	4.01000	166.66638				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS131 On 31/03/2028 Spot Bond			4.07000	165.88285	4.07000	165.82413				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS132 On 07/12/2033 Spot Bond			4.24000	197.99826	4.24000	197.92712				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS133 On 24/03/2020 Spot Bond					0.00000	100.08215				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			4.30000	87.38105	4.30000	100.40827				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			4.55500	4.55500	4.55500	96.71603				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS136 On 31/01/2038 Spot Bond			4.08000	102.24763	4.08000	103.73325				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS137 On 31/03/2028 Spot Bond			3.88000	168.56696	3.88000	168.50815				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			4.01000	203.42042	4.01000	203.34861				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			4.01000	166.72513	4.01000	166.66638				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS14: On 31/03/2028 Spot Bond			4.01000	166.72513	4.01000	166.66638			0.00	0	0
Total FRS143 SPOT									0.00	0	0
Total For FRS143									0.00	0	0
FRS14: On 31/03/2028 Spot Bond			4.30000	98.34674	4.30000	162.64049			0.00	0	0
Total FRS145 SPOT									0.00	0	0
Total For FRS145									0.00	0	0
FRS14: On 31/01/2025 Spot Bond			3.90000	122.08465	3.90000	122.04184			0.00	0	0
Total FRS146 SPOT									0.00	0	0
Total For FRS146									0.00	0	0
FRS14: On 31/01/2022 Spot Bond			3.30000	149.51723	3.30000	149.46725			0.00	0	0
Total FRS147 SPOT									0.00	0	0
Total For FRS147									0.00	0	0
FRS14: On 31/03/2028 Spot Bond			4.36000	161.88015	4.36000	161.82158			0.00	0	0
Total FRS149 SPOT									0.00	0	0
Total For FRS149									0.00	0	0
FRS15: On 31/03/2028 Spot Bond			4.40000	161.33680	4.40000	161.27827			0.00	0	0
Total FRS150 SPOT									0.00	0	0
Total For FRS150									0.00	0	0
FRS15: On 31/01/2025 Spot Bond			3.87000	122.30763	3.87000	122.26484			0.00	0	0
Total FRS151 SPOT									0.00	0	0
Total For FRS151									0.00	0	0
FRS15: On 31/03/2028 Spot Bond			4.37000	161.74412	4.37000	161.68556			0.00	0	0
Total FRS152 SPOT									0.00	0	0
Total For FRS152									0.00	0	0
FRS15: On 31/03/2028 Spot Bond			4.41000	4.41000	4.41000	161.14278			0.00	0	0
Total FRS153 SPOT									0.00	0	0
Total For FRS153									0.00	0	0
FRS15: On 19/05/2019 Spot Bond					0.00000	121.54447			0.00	0	0
Total FRS157 SPOT									0.00	0	0
Total For FRS157									0.00	0	0
FRS15: On 20/06/2022 Spot Bond					0.00000	76.85029			0.00	0	0
Total FRS158 SPOT									0.00	0	0
Total For FRS158									0.00	0	0
FRS15: On 06/06/2023 Spot Bond					0.00000	82.90979			0.00	0	0
Total FRS159 SPOT									0.00	0	0
Total For FRS159									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS16(On 06/06/2024 Spot Bond					0.00000	84.92323				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS16(On 06/06/2025 Spot Bond					0.00000	84.71319				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS16(On 20/06/2022 Spot Bond					0.00000	62.49313				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS16(On 06/06/2023 Spot Bond					0.00000	68.04217				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS16(On 06/06/2024 Spot Bond					0.00000	72.02543				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS16(On 06/06/2025 Spot Bond					0.00000	72.87113				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS16(On 01/08/2021 Spot Bond					0.00000	37.31138				0.00	0	0
Total FRS166 SPOT										0.00	0	0
Total For FRS166										0.00	0	0
FRS16(On 01/08/2022 Spot Bond					0.00000	52.39887				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS16(On 01/08/2022 Spot Bond					0.00000	50.64678				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS16(On 01/08/2021 Spot Bond					0.00000	38.75909				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS17(On 01/08/2022 Spot Bond					0.00000	151.70375				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	101.04182				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS172 On 16/10/2024 Spot Bond					0.00000	101.10730				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS173 On 13/11/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS173 SPOT										0.00	0	0
Total For FRS173										0.00	0	0
FRS174 On 13/05/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS174 SPOT										0.00	0	0
Total For FRS174										0.00	0	0
FRS175 On 26/01/2024 Spot Bond					0.00000	65.16844				0.00	0	0
Total FRS175 SPOT										0.00	0	0
Total For FRS175										0.00	0	0
FRS176 On 26/01/2024 Spot Bond					0.00000	65.16833				0.00	0	0
Total FRS176 SPOT										0.00	0	0
Total For FRS176										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.94000	2.94000	2.94000	289.82348				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			2.83000	2.83000	2.83000	291.36458				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			3.55000	3.55000	3.55000	281.44972				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			3.09000	150.59716	3.09000	150.54768				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	100.72004				0.00	0	0
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.79000	152.15591	2.79000	152.10715				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	100.62828				0.00	0	0
Total FRS62 SPOT										0.00	0	0
Total For FRS62										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS64 On 26/01/2042 Spot Bond			3.32000	110.92611	3.32000	110.88897				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			3.02000	86.95732	3.02000	117.27529				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			3.06000	3.06000	3.06000	128.46369				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			3.09000	3.09000	3.09000	128.22787				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			3.74000	3.74000	3.74000	278.90007				0.00	0	0
Total FRS90 SPOT										0.00	0	0
Total For FRS90										0.00	0	0
FRS94 On 08/08/2018 Spot Bond					0.00000	100.52121				0.00	0	0
Total FRS94 SPOT										0.00	0	0
Total For FRS94										0.00	0	0
FRS96 On 27/08/2018 Spot Bond					0.00000	100.04421				0.00	0	0
Total FRS96 SPOT										0.00	0	0
Total For FRS96										0.00	0	0
FRX19 On 15/11/2019 Spot Bond			7.82500	101.97282	7.82500	101.95155				0.00	0	2,500,000,000
Total FRX19 SPOT										0.00	0	2,500,000,000
Total For FRX19										0.00	0	2,500,000,000
FRX20 On 01/10/2020 Spot Bond			8.01000	102.96411	8.01000	102.94201				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			8.71500	8.71500	8.71500	98.20510				0.00	0	10,000,000
Total FRX23 SPOT										0.00	0	10,000,000
Total For FRX23										0.00	0	10,000,000
FRX24 On 10/12/2024 Spot Bond			9.20000	107.19334	9.20000	112.52727				0.00	0	0
Total FRX24 SPOT										0.00	0	0
Total For FRX24										0.00	0	0
FRX26 On 01/10/2026 Spot Bond			9.54000	101.30657	9.54000	101.28078				0.00	0	596,600,000
Total FRX26 SPOT										0.00	0	596,600,000
Total For FRX26										0.00	0	596,600,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRX27 On 07/03/2027 Spot Bond			9.58000	105.88868	9.58000	105.86176				0.00	0	36,700,000
Total FRX27 SPOT										0.00	0	36,700,000
Total For FRX27										0.00	0	36,700,000
FRX30 On 31/01/2030 Spot Bond			10.06500	101.07067	10.06500	101.04326				0.00	0	10,000,000
Total FRX30 SPOT										0.00	0	10,000,000
Total For FRX30										0.00	0	10,000,000
FRX31 On 21/02/2031 Spot Bond			10.21500	97.53903	10.21500	97.51218				0.00	0	40,000,000
Total FRX31 SPOT										0.00	0	40,000,000
Total For FRX31										0.00	0	40,000,000
FRX32 On 31/03/2032 Spot Bond			10.21500	105.14747	10.21500	103.92928				0.00	0	0
Total FRX32 SPOT										0.00	0	0
Total For FRX32										0.00	0	0
FRX45 On 14/04/2045 Spot Bond			10.98500	75.36871	10.98500	75.34669				0.00	0	0
Total FRX45 SPOT										0.00	0	0
Total For FRX45										0.00	0	0
FS1A5 On 20/09/2018 Spot Bond					0.00000	101.69440				0.00	0	0
Total FS1A5 SPOT										0.00	0	0
Total For FS1A5										0.00	0	0
FS1B1 On 20/09/2018 Spot Bond					0.00000	101.81724				0.00	0	0
Total FS1B1 SPOT										0.00	0	0
Total For FS1B1										0.00	0	0
FS1C1 On 20/09/2018 Spot Bond					0.00000	101.79951				0.00	0	0
Total FS1C1 SPOT										0.00	0	0
Total For FS1C1										0.00	0	0
FS1D1 On 20/09/2018 Spot Bond					0.00000	102.05089				0.00	0	0
Total FS1D1 SPOT										0.00	0	0
Total For FS1D1										0.00	0	0
FS2A4 On 20/11/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total FS2A4 SPOT										0.00	0	0
Total For FS2A4										0.00	0	0
FS2A5 On 20/02/2019 Spot Bond					0.00000	100.27513				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/02/2019 Spot Bond					0.00000	100.21224				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS2C1 On 20/02/2019 Spot Bond					0.00000	100.21827				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/02/2019 Spot Bond					0.00000	100.24475				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
FS3A5 On 20/02/2020 Spot Bond					0.00000	100.31501				0.00	0	0
Total FS3A5 SPOT										0.00	0	0
Total For FS3A5										0.00	0	0
FS3A5L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1 On 20/02/2020 Spot Bond					0.00000	100.44924				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
FS4A3L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
GBL02 On 15/10/2018 Spot Bond					0.00000	101.11001				0.00	0	0
Total GBL02 SPOT										0.00	0	0
Total For GBL02										0.00	0	0
GBL03 On 16/11/2020 Spot Bond					0.00000	100.38381				0.00	0	0
Total GBL03 SPOT										0.00	0	0
Total For GBL03										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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GH31A On 25/02/2020 Spot Bond					0.00000	100.01966				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	100.02102				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2020 Spot Bond					0.00000	100.02980				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2020 Spot Bond					0.00000	100.04058				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2020 Spot Bond					0.00000	100.04730				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
GPT44 On 06/06/2018 Spot Bond					0.00000	101.76637				0.00	0	0
Total GPT44 SPOT										0.00	0	0
Total For GPT44										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB01U SPOT										0.00	0	0
Total For GRB01U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0
GRB05 On 10/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB05U SPOT										0.00	0	0
Total For GRB05U										0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB06U SPOT										0.00	0	0
Total For GRB06U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
GRB12 On 31/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB12U SPOT									0.00	0	0
Total For GRB12U									0.00	0	0
GRB13 On 31/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB13U SPOT									0.00	0	0
Total For GRB13U									0.00	0	0
GRB14 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB14U SPOT									0.00	0	0
Total For GRB14U									0.00	0	0
GRB15 On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB15U SPOT									0.00	0	0
Total For GRB15U									0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB16U SPOT									0.00	0	0
Total For GRB16U									0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB17U SPOT									0.00	0	0
Total For GRB17U									0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB18U SPOT									0.00	0	0
Total For GRB18U									0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB19U SPOT									0.00	0	0
Total For GRB19U									0.00	0	0
GRB20 On 17/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB20U SPOT									0.00	0	0
Total For GRB20U									0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB21U SPOT									0.00	0	0
Total For GRB21U									0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB22U SPOT									0.00	0	0
Total For GRB22U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB24U SPOT										0.00	0	0
Total For GRB24U										0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB25U SPOT										0.00	0	0
Total For GRB25U										0.00	0	0
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB27U SPOT										0.00	0	0
Total For GRB27U										0.00	0	0
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB28U SPOT										0.00	0	0
Total For GRB28U										0.00	0	0
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB29U SPOT										0.00	0	0
Total For GRB29U										0.00	0	0
GRT07 On 21/02/2024 Spot Bond					0.00000	101.10874				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	102.03694				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRT09 On 15/10/2018 Spot Bond					0.00000	101.27062				0.00	0	135,000,000
Total GRT09 SPOT										0.00	0	135,000,000
Total For GRT09										0.00	0	135,000,000
GRT10 On 13/05/2019 Spot Bond					0.00000	100.94681				0.00	0	0
Total GRT10 SPOT										0.00	0	0
Total For GRT10										0.00	0	0
GRT11 On 13/05/2021 Spot Bond					0.00000	101.42521				0.00	0	0
Total GRT11 SPOT										0.00	0	0
Total For GRT11										0.00	0	0
GRT12 On 24/06/2020 Spot Bond					0.00000	102.25855				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	101.02414			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	102.77776			0.00	0	0
Total GRT14 SPOT									0.00	0	0
Total For GRT14									0.00	0	0
GRT15 On 15/04/2020 Spot Bond					0.00000	101.11265			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	101.93617			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			9.38500	104.37362	9.38500	104.34747			0.00	0	5,400,000
Total GRT17 SPOT									0.00	0	5,400,000
Total For GRT17									0.00	0	5,400,000
GRT18 On 13/03/2020 Spot Bond					0.00000	102.01345			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	102.84615			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	101.37485			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			10.00000	101.70756	10.00000	100.54141			0.00	0	0
Total GRT21 SPOT									0.00	0	0
Total For GRT21									0.00	0	0
GRT22 On 16/10/2022 Spot Bond					0.00000	101.01919			0.00	0	0
Total GRT22 SPOT									0.00	0	0
Total For GRT22									0.00	0	0
GRT23 On 16/10/2024 Spot Bond					0.00000	101.29126			0.00	0	0
Total GRT23 SPOT									0.00	0	0
Total For GRT23									0.00	0	0
GRT24 On 09/03/2023 Spot Bond					0.00000	99.74330			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	99.73354			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	99.72358			0.00	0	32,200,000
Total GRT26G SPOT									0.00	0	32,200,000
Total For GRT26G									0.00	0	32,200,000
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
HC2T2 On 05/10/2018 Spot Bond					0.00000	101.23091			0.00	0	0
Total HC2T2 SPOT									0.00	0	0
Total For HC2T2									0.00	0	0
HC5T1 On 29/10/2018 Spot Bond					0.00000	100.05727			0.00	0	0
Total HC5T1 SPOT									0.00	0	0
Total For HC5T1									0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HIL01U SPOT									0.00	0	0
Total For HIL01U									0.00	0	0
HILB04 On 01/11/2019 Spot Bond					0.00000	100.83187			0.00	0	0
Total HILB04 SPOT									0.00	0	0
Total For HILB04									0.00	0	0
HILB05 On 11/07/2019 Spot Bond					0.00000	101.40947			0.00	0	0
Total HILB05 SPOT									0.00	0	0
Total For HILB05									0.00	0	0
HILB06 On 11/07/2020 Spot Bond					0.00000	101.17991			0.00	0	0
Total HILB06 SPOT									0.00	0	0
Total For HILB06									0.00	0	0
HILB07 On 11/07/2021 Spot Bond					0.00000	101.19460			0.00	0	0
Total HILB07 SPOT									0.00	0	0
Total For HILB07									0.00	0	0
HILB08 On 29/03/2023 Spot Bond					0.00000	101.51239			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	101.56273			0.00	0	0
Total HILB09 SPOT									0.00	0	0
Total For HILB09									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
HM1D4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1D4U SPOT									0.00	0	0
Total For HM1D4U									0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1D5U SPOT									0.00	0	0
Total For HM1D5U									0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1E4U SPOT									0.00	0	0
Total For HM1E4U									0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	107.61600	10.00000	107.58700			0.00	0	0
Total HPF04/JIBAR SPOT									0.00	0	0
Total For HPF04/JIBAR									0.00	0	0
HPF06 On 20/02/2020 Spot Bond					0.00000	100.24234			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF08 On 15/04/2019 Spot Bond					0.00000	101.20536			0.00	0	0
Total HPF08 SPOT									0.00	0	0
Total For HPF08									0.00	0	0
HPF09 On 15/04/2019 Spot Bond					0.00000	101.30315			0.00	0	0
Total HPF09 SPOT									0.00	0	0
Total For HPF09									0.00	0	0
HPF11 On 31/03/2023 Spot Bond					0.00000	101.39067			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			8.31500	106.00454	8.31500	105.98069			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	28.30727	100.00000	28.24393			0.00	0	0
Total HWAY20/R207 SPOT									0.00	0	0
Total For HWAY20/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
HWAY2 On 07/12/2023 Spot Bond			3.30500	284.87333	3.30500	284.77817			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			3.47000	3.47000	3.47000	286.73364			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			3.33000	88.05380	3.33000	100.67528			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			10.32000	94.70963	10.32000	94.68330			0.00	0	2,848,500,000
Total HWAY34 SPOT									0.00	0	2,848,500,000
Total For HWAY34									0.00	0	2,848,500,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.10303	100.00000	12.07594			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			10.28000	94.81312	10.28000	94.78686			0.00	0	538,900,000
Total HWAY35 SPOT									0.00	0	538,900,000
Total For HWAY35									0.00	0	538,900,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.10293	100.00000	12.07584			0.00	0	0
Total HWAY35/R209 SPOT									0.00	0	0
Total For HWAY35/R209									0.00	0	0
HWF08 On 15/07/2019 Spot Bond					0.00000	101.01946			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	101.98232			0.00	0	0
Total HWF09 SPOT									0.00	0	0
Total For HWF09									0.00	0	0
HWF10 On 30/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HWF10U SPOT									0.00	0	0
Total For HWF10U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	107.61600	10.00000	107.58700			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			2.45000	133.40796	2.45000	133.36645		741,265,630,000.00		302,557,400	113,963,694,700
Total I2025 SPOT								741,265,630,000.00		302,557,400	113,963,694,700
Total For I2025								741,265,630,000.00		302,557,400	113,963,694,700

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 31/03/2029 Spot Bond			2.70000	100.91704	2.70000	100.88503			10,936,766,340,000.00	4,050,654,200	65,097,408,500
Total I2029 SPOT									10,936,766,340,000.00	4,050,654,200	65,097,408,500
Total For I2029									10,936,766,340,000.00	4,050,654,200	65,097,408,500
I2033 On 28/02/2033 Spot Bond			2.70000	105.10558	2.70000	105.07229			162,185,220,000.00	60,068,600	25,463,179,100
Total I2033 SPOT									162,185,220,000.00	60,068,600	25,463,179,100
Total For I2033									162,185,220,000.00	60,068,600	25,463,179,100
I2038 On 31/01/2038 Spot Bond			2.72000	127.56646	2.72000	127.52581			7,452,254,368,000.00	2,739,799,400	176,929,987,400
Total I2038 SPOT									7,452,254,368,000.00	2,739,799,400	176,929,987,400
Total For I2038									7,452,254,368,000.00	2,739,799,400	176,929,987,400
I2046 On 31/03/2046 Spot Bond			2.91000	118.95987	2.91000	118.92145			7,558,469,502,000.00	2,597,412,200	142,375,228,400
Total I2046 SPOT									7,558,469,502,000.00	2,597,412,200	142,375,228,400
Total For I2046									7,558,469,502,000.00	2,597,412,200	142,375,228,400
I2050 On 31/12/2050 Spot Bond			2.91000	125.85245	2.91000	125.81170			9,528,973,674,000.00	3,274,561,400	132,950,033,891
Total I2050 SPOT									9,528,973,674,000.00	3,274,561,400	132,950,033,891
Total For I2050									9,528,973,674,000.00	3,274,561,400	132,950,033,891
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB107U SPOT									0.00	0	0
Total For IB107U									0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL02U SPOT									0.00	0	0
Total For IBL02U									0.00	0	0
IBL100 On 24/05/2020 Spot Bond					0.00000	100.13774			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			8.86000	8.86000	8.86000	100.85355			0.00	0	0
Total IBL101 SPOT									0.00	0	0
Total For IBL101									0.00	0	0
IBL102 On 24/05/2022 Spot Bond					0.00000	100.64314			0.00	0	0
Total IBL102 SPOT									0.00	0	0
Total For IBL102									0.00	0	0
IBL103 On 08/06/2018 Spot Bond					0.00000	99.82485			0.00	0	0
Total IBL103 SPOT									0.00	0	0
Total For IBL103									0.00	0	0
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	101.01981			0.00	0	0
Total IBL104 SPOT									0.00	0	0
Total For IBL104									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL106 On 06/08/2020 Spot Bond			8.28000	8.28000	8.28000	100.51941			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	100.18121			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			3.40000	283.57650	3.40000	283.48206			0.00	0	0
Total IBL109 SPOT									0.00	0	0
Total For IBL109									0.00	0	0
IBL110 On 07/03/2019 Spot Bond			8.12000	8.12000	8.12000	99.82051			0.00	0	0
Total IBL110 SPOT									0.00	0	0
Total For IBL110									0.00	0	0
IBL112 On 21/05/2020 Spot Bond					0.00000	100.20292			0.00	0	0
Total IBL112 SPOT									0.00	0	0
Total For IBL112									0.00	0	0
IBL113 On 21/05/2021 Spot Bond					0.00000	100.20291			0.00	0	0
Total IBL113 SPOT									0.00	0	0
Total For IBL113									0.00	0	0
IBL114 On 21/05/2022 Spot Bond					0.00000	100.21119			0.00	0	0
Total IBL114 SPOT									0.00	0	0
Total For IBL114									0.00	0	0
IBL115 On 21/05/2023 Spot Bond					0.00000	100.20839			0.00	0	0
Total IBL115 SPOT									0.00	0	0
Total For IBL115									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.86000	2.86000	2.86000	151.74156			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	107.61600	10.00000	107.58700			0.00	0	0
Total IBL43/JIBAR SPOT									0.00	0	0
Total For IBL43/JIBAR									0.00	0	0
IBL45 On 21/12/2018 Spot Bond			8.14500	8.14500	8.14500	103.43006			0.00	0	0
Total IBL45 SPOT									0.00	0	0
Total For IBL45									0.00	0	0
IBL46 On 15/01/2020 Spot Bond			8.89500	8.89500	8.89500	100.24697			0.00	0	2,100,000
Total IBL46 SPOT									0.00	0	2,100,000
Total For IBL46									0.00	0	2,100,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL50 On 02/08/2020 Spot Bond			8.88500	103.36053	8.88500	103.33571				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0
IBL53 On 31/07/2018 Spot Bond					0.00000	100.67352				0.00	0	0
Total IBL53 SPOT										0.00	0	0
Total For IBL53										0.00	0	0
IBL55 On 31/07/2018 Spot Bond			7.92500	102.69485	7.92500	102.67285				0.00	0	0
Total IBL55 SPOT										0.00	0	0
Total For IBL55										0.00	0	0
IBL56 On 31/01/2019 Spot Bond					0.00000	100.73410				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			7.88500	103.50321	7.88500	103.48109				0.00	0	0
Total IBL59 SPOT										0.00	0	0
Total For IBL59										0.00	0	0
IBL60 On 17/02/2024 Spot Bond			9.54500	105.96144	9.54500	105.93415				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond					0.00000	101.29911				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	100.62314				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	100.69027				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			3.59000	148.04090	3.59000	147.99024				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL68 On 29/06/2018 Spot Bond					0.00000	101.41386				0.00	0	0
Total IBL68 SPOT										0.00	0	0
Total For IBL68										0.00	0	0
IBL69U On 22/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL69U SPOT										0.00	0	0
Total For IBL69U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL73 On 19/08/2018 Spot Bond					0.00000	100.29704				0.00	0	0
Total IBL73 SPOT										0.00	0	0
Total For IBL73										0.00	0	0
IBL75 On 19/08/2020 Spot Bond					0.00000	101.22315				0.00	0	0
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IBL76 On 25/11/2018 Spot Bond					0.00000	100.28256				0.00	0	0
Total IBL76 SPOT										0.00	0	0
Total For IBL76										0.00	0	0
IBL77 On 25/11/2020 Spot Bond					0.00000	100.69137				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			9.59500	101.73325	9.59500	101.70735				0.00	0	1,500,000
Total IBL78 SPOT										0.00	0	1,500,000
Total For IBL78										0.00	0	1,500,000
IBL79 On 27/01/2019 Spot Bond			7.71500	104.84291	7.71500	104.82099				0.00	0	0
Total IBL79 SPOT										0.00	0	0
Total For IBL79										0.00	0	0
IBL80U On 02/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL80U SPOT										0.00	0	0
Total For IBL80U										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL82 On 29/01/2019 Spot Bond					0.00000	100.92818				0.00	0	0
Total IBL82 SPOT										0.00	0	0
Total For IBL82										0.00	0	0
IBL83 On 22/03/2019 Spot Bond					0.00000	101.66602				0.00	0	0
Total IBL83 SPOT										0.00	0	0
Total For IBL83										0.00	0	0
IBL84U On 21/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL84U SPOT										0.00	0	0
Total For IBL84U										0.00	0	0
IBL85 On 20/05/2019 Spot Bond					0.00000	100.72252				0.00	1,260,000,000	630,000,000
Total IBL85 SPOT										0.00	1,260,000,000	630,000,000
Total For IBL85										0.00	1,260,000,000	630,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL86 On 20/05/2021 Spot Bond					0.00000	101.38653				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			8.01500	101.87504	8.01500	101.85328				0.00	0	0
Total IBL87 SPOT										0.00	0	0
Total For IBL87										0.00	0	0
IBL88 On 20/05/2021 Spot Bond			9.01000	103.65055	9.01000	103.62573				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	18.63952	100.00000	18.59850				0.00	0	0
Total IBL88/R208 SPOT										0.00	0	0
Total For IBL88/R208										0.00	0	0
IBL89 On 26/05/2021 Spot Bond					0.00000	100.04983				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
IBL91 On 02/06/2018 Spot Bond					0.00000	99.90598				0.00	0	0
Total IBL91 SPOT										0.00	0	0
Total For IBL91										0.00	0	0
IBL92 On 12/01/2020 Spot Bond					0.00000	101.13795				0.00	0	0
Total IBL92 SPOT										0.00	0	0
Total For IBL92										0.00	0	0
IBL93 On 31/08/2018 Spot Bond					0.00000	100.09127				0.00	0	0
Total IBL93 SPOT										0.00	0	0
Total For IBL93										0.00	0	0
IBL94 On 06/09/2019 Spot Bond					0.00000	99.96262				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	103.51129				0.00	5,000,000,000	2,500,000,000
Total IBL95 SPOT										0.00	5,000,000,000	2,500,000,000
Total For IBL95										0.00	5,000,000,000	2,500,000,000
IBL96 On 21/09/2019 Spot Bond					0.00000	101.65414				0.00	0	0
Total IBL96 SPOT										0.00	0	0
Total For IBL96										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL97 On 03/10/2019 Spot Bond					0.00000	101.31922				0.00	0	0
Total IBL97 SPOT										0.00	0	0
Total For IBL97										0.00	0	0
IBL98 On 03/10/2023 Spot Bond					0.00000	102.01422				0.00	0	0
Total IBL98 SPOT										0.00	0	0
Total For IBL98										0.00	0	0
IBL99 On 21/10/2019 Spot Bond			7.88500	102.41072	7.88500	102.38909				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	11.40056	100.00000	11.37504				0.00	0	0
Total IDC02U SPOT										0.00	0	0
Total For IDC02U										0.00	0	0
IDCC01 On 06/12/2018 Spot Bond					0.00000	99.85947				0.00	0	0
Total IDCC01 SPOT										0.00	0	0
Total For IDCC01										0.00	0	0
IDCC02 On 26/04/2019 Spot Bond					0.00000	100.74379				0.00	0	0
Total IDCC02 SPOT										0.00	0	0
Total For IDCC02										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond					0.00000	100.95124				0.00	0	0
Total IDCG02 SPOT										0.00	0	0
Total For IDCG02										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			8.51000	100.51293	8.51000	100.49005				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	100.74485				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			10.00000	98.06831	10.00000	98.04231				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCG07 On 13/11/2020 Spot Bond					0.00000	100.37760				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCG08 On 13/05/2030 Spot Bond			11.21500	100.92781	11.21500	100.90560				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	102.07024				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	102.10063				0.00	0	0
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			10.40000	102.07924	10.40000	107.44180				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	100.78968				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	100.81356				0.00	0	0
Total IDCG13 SPOT										0.00	0	0
Total For IDCG13										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	100.46639				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	101.85144				0.00	0	0
Total IDCP07 SPOT										0.00	0	0
Total For IDCP07										0.00	0	0
IDCP1U On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP1U SPOT										0.00	0	0
Total For IDCP1U										0.00	0	0
IDCP2U On 05/04/2025 Spot Bond			100.00000	5.46481	100.00000	5.45271				0.00	0	0
Total IDCP2U SPOT										0.00	0	0
Total For IDCP2U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.70000	99.86381	8.70000	104.18924				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFC02 On 14/04/2021 Spot Bond			7.66000	103.91059	7.66000	103.88925				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IN302U On 28/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN302U SPOT									0.00	0	0
Total For IN302U									0.00	0	0
IN303U On 01/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN303U SPOT									0.00	0	0
Total For IN303U									0.00	0	0
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN304U SPOT									0.00	0	0
Total For IN304U									0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN306U SPOT									0.00	0	0
Total For IN306U									0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN313U SPOT									0.00	0	0
Total For IN313U									0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN327U SPOT									0.00	0	0
Total For IN327U									0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN329U SPOT									0.00	0	0
Total For IN329U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN334U SPOT									0.00	0	0
Total For IN334U									0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN342U SPOT									0.00	0	0
Total For IN342U									0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN343U SPOT									0.00	0	0
Total For IN343U									0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN345U SPOT									0.00	0	0
Total For IN345U									0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN347U SPOT									0.00	0	0
Total For IN347U									0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN355U SPOT									0.00	0	0
Total For IN355U									0.00	0	0
IN359U On 01/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN359U SPOT									0.00	0	0
Total For IN359U									0.00	0	0
IN366U On 16/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN366U SPOT									0.00	0	0
Total For IN366U									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
IN374U On 13/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN374U SPOT									0.00	0	0
Total For IN374U									0.00	0	0
ING196 On 30/06/2027 Spot Bond					0.00000	75.78758			0.00	0	0
Total ING196 SPOT									0.00	0	0
Total For ING196									0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	107.61600	10.00000	107.58700			0.00	0	0
Total ING211/JIBAR SPOT									0.00	0	0
Total For ING211/JIBAR									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING228 On 22/09/2018 Spot Bond					0.00000	101.82524				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond					0.00000	99.88370				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING335 On 15/08/2019 Spot Bond					0.00000	100.65213				0.00	0	650,000,000
Total ING335 SPOT										0.00	0	650,000,000
Total For ING335										0.00	0	650,000,000
ING360 On 22/09/2022 Spot Bond					0.00000	101.86303				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	99.95071				0.00	0	0
Total ING362 SPOT										0.00	0	0
Total For ING362										0.00	0	0
ING370 On 29/01/2019 Spot Bond					0.00000	100.67322				0.00	0	0
Total ING370 SPOT										0.00	0	0
Total For ING370										0.00	0	0
ING371 On 31/01/2020 Spot Bond					0.00000	100.69326				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	100.74210				0.00	0	0
Total ING375 SPOT										0.00	0	0
Total For ING375										0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	100.53736				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2020 Spot Bond					0.00000	102.11715				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond					0.00000	100.70358				0.00	0	0
Total INLV03 SPOT										0.00	0	0
Total For INLV03										0.00	0	0
INLV04 On 11/02/2021 Spot Bond			11.31000	107.11929	11.31000	107.08673				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
INLV05 On 22/03/2023 Spot Bond					0.00000	102.57535				0.00	0	0
Total INLV05 SPOT										0.00	0	0
Total For INLV05										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	107.61600	10.00000	107.58700				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF08 On 01/07/2018 Spot Bond					0.00000	101.33329				0.00	0	0
Total IPF08 SPOT										0.00	0	0
Total For IPF08										0.00	0	0
IPF09 On 01/07/2019 Spot Bond					0.00000	101.71267				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPF11 On 15/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF11 SPOT										0.00	0	0
Total For IPF11										0.00	0	0
IPF13 On 04/12/2020 Spot Bond					0.00000	99.88974				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF14 On 17/12/2018 Spot Bond					0.00000	101.99367				0.00	0	0
Total IPF14 SPOT										0.00	0	0
Total For IPF14										0.00	0	0
IPF15 On 17/12/2020 Spot Bond					0.00000	102.11506				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	101.80380				0.00	0	0
Total IPF16 SPOT										0.00	0	0
Total For IPF16										0.00	0	0
IPF17 On 22/12/2020 Spot Bond					0.00000	101.67524				0.00	0	0
Total IPF17 SPOT										0.00	0	0
Total For IPF17										0.00	0	0
IPF18 On 22/12/2021 Spot Bond					0.00000	101.69402				0.00	0	0
Total IPF18 SPOT										0.00	0	0
Total For IPF18										0.00	0	0
IPF19 On 22/12/2022 Spot Bond					0.00000	101.71281				0.00	0	0
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IPF20 On 17/03/2020 Spot Bond					0.00000	101.72142				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	101.78426				0.00	0	0
Total IPF21 SPOT										0.00	0	0
Total For IPF21										0.00	0	0
IPF22 On 14/06/2022 Spot Bond					0.00000	101.90307				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	100.55155				0.00	0	0
Total IPF24 SPOT										0.00	0	0
Total For IPF24										0.00	0	0
IPFC18 On 26/07/2018 Spot Bond					0.00000	100.68512				0.00	0	0
Total IPFC18 SPOT										0.00	0	0
Total For IPFC18										0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.23500	100.61800	9.23500	100.59332				0.00	0	1,850,100,000
Total IPL10 SPOT										0.00	0	1,850,100,000
Total For IPL10										0.00	0	1,850,100,000
IPL11 On 24/05/2022 Spot Bond					0.00000	100.14820				0.00	0	0
Total IPL11 SPOT										0.00	0	0
Total For IPL11										0.00	0	0
IPL8 On 10/10/2020 Spot Bond					0.00000	101.60252				0.00	203,588,372	80,897,093
Total IPL8 SPOT										0.00	203,588,372	80,897,093
Total For IPL8										0.00	203,588,372	80,897,093
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
IPL9 On 20/05/2021 Spot Bond					0.00000	100.42240				0.00	0	0
Total IPL9 SPOT										0.00	0	0
Total For IPL9										0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.90950	2.75000	100.90189				0.00	0	0
Total IV017/R212 SPOT										0.00	0	0
Total For IV017/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
IV019 On 31/03/2028 Spot Bond			5.95000	141.81710	5.95000	141.64521			2,344,300,000,000.00	394,000,000	197,000,000
Total IV019 SPOT									2,344,300,000,000.00	394,000,000	197,000,000
Total For IV019									2,344,300,000,000.00	394,000,000	197,000,000
IV025 On 12/09/2019 Spot Bond					0.00000	102.76357			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	100.95579			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			4.45000	4.45000	4.45000	118.03382			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			4.45000	4.45000	4.45000	118.03382			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	102.19723			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV032 On 14/08/2018 Spot Bond					0.00000	100.73400			0.00	0	0
Total IV032 SPOT									0.00	0	0
Total For IV032									0.00	0	0
IV033 On 11/02/2021 Spot Bond					0.00000	101.16187			0.00	0	0
Total IV033 SPOT									0.00	0	0
Total For IV033									0.00	0	0
IV034 On 11/02/2021 Spot Bond			11.21000	106.58017	11.21000	106.54806			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	106.81013			0.00	0	10,000,000
Total IV035 SPOT									0.00	0	10,000,000
Total For IV035									0.00	0	10,000,000
IV036 On 22/07/2021 Spot Bond					0.00000	101.13958			0.00	0	0
Total IV036 SPOT									0.00	0	0
Total For IV036									0.00	0	0
IV038 On 23/09/2021 Spot Bond					0.00000	102.14241			0.00	0	0
Total IV038 SPOT									0.00	0	0
Total For IV038									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV039 On 31/01/2022 Spot Bond			5.04000	5.04000	5.04000	140.85857			0.00	0	0
Total IV039 SPOT									0.00	0	0
Total For IV039									0.00	0	0
IV040 On 29/09/2021 Spot Bond					0.00000	105.11566			0.00	0	0
Total IV040 SPOT									0.00	0	0
Total For IV040									0.00	0	0
IV041 On 29/09/2021 Spot Bond			11.56000	103.11836	11.56000	103.08688			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	100.36700			0.00	0	0
Total IV042 SPOT									0.00	0	0
Total For IV042									0.00	0	0
IV043 On 21/11/2021 Spot Bond			11.45000	11.45000	11.45000	103.24036			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	100.91539			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			4.79000	142.11196	4.79000	142.05872			0.00	0	60,000,000
Total IV045 SPOT									0.00	0	60,000,000
Total For IV045									0.00	0	60,000,000
IV046 On 21/06/2022 Spot Bond					0.00000	102.10698			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV125U SPOT										0.00	0	0
Total For IV125U										0.00	0	0
IV19A On 31/03/2028 Spot Bond			4.67000	157.72372	4.67000	157.66537				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
IVA728 On 31/05/2018 Spot Bond			7.25000	7.25000	7.25000	99.88096				0.00	0	0
Total IVA728 SPOT										0.00	0	0
Total For IVA728										0.00	0	0
IVA729 On 07/06/2018 Spot Bond			7.25000	7.25000	7.25000	99.74245				0.00	0	0
Total IVA729 SPOT										0.00	0	0
Total For IVA729										0.00	0	0
IVA731 On 14/06/2018 Spot Bond			7.25000	7.25000	7.25000	99.60431				0.00	0	0
Total IVA731 SPOT										0.00	0	0
Total For IVA731										0.00	0	0
IVA732 On 21/06/2018 Spot Bond			7.25000	7.25000	7.25000	99.46656				0.00	0	0
Total IVA732 SPOT										0.00	0	0
Total For IVA732										0.00	0	0
IVA733 On 27/06/2018 Spot Bond			7.30000	7.30000	7.30000	99.34433				0.00	0	0
Total IVA733 SPOT										0.00	0	0
Total For IVA733										0.00	0	0
IVA734 On 12/07/2018 Spot Bond			7.30000	7.30000	7.30000	99.04913				0.00	0	0
Total IVA734 SPOT										0.00	0	0
Total For IVA734										0.00	0	0
IVA736 On 25/07/2018 Spot Bond			7.30000	7.30000	7.30000	98.79470				0.00	0	0
Total IVA736 SPOT										0.00	0	0
Total For IVA736										0.00	0	0
IVA831 On 03/08/2018 Spot Bond			7.40000	7.40000	7.40000	98.60068				0.00	0	0
Total IVA831 SPOT										0.00	0	0
Total For IVA831										0.00	0	0
IVA833 On 16/08/2018 Spot Bond			7.40000	7.40000	7.40000	98.34511				0.00	0	0
Total IVA833 SPOT										0.00	0	0
Total For IVA833										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVA852 On 23/08/2018 Spot Bond			7.40000	7.40000	7.40000	98.20804				0.00	0	0
Total IVA852 SPOT										0.00	0	0
Total For IVA852										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	107.61600	10.00000	107.58700				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC027 On 03/04/2019 Spot Bond					0.00000	101.36108				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	101.33647				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond					0.00000	101.36748				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	98.88922				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			8.48500	104.29438	8.48500	104.27045				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	48.93862	100.00000	48.82912				0.00	0	0
Total IVC037 SPOT										0.00	0	0
Total For IVC037										0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			9.08000	103.98385	9.08000	103.95835				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC049 On 21/11/2019 Spot Bond					0.00000	100.21976				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	101.65242				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC060 On 31/07/2018 Spot Bond					0.00000	100.73020				0.00	0	0
Total IVC060 SPOT										0.00	0	0
Total For IVC060										0.00	0	0
IVC061 On 01/07/2018 Spot Bond					0.00000	101.40735				0.00	0	0
Total IVC061 SPOT										0.00	0	0
Total For IVC061										0.00	0	0
IVC063 On 07/08/2020 Spot Bond					0.00000	100.59115				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC065 On 10/09/2018 Spot Bond					0.00000	101.99233				0.00	0	0
Total IVC065 SPOT										0.00	0	0
Total For IVC065										0.00	0	0
IVC070 On 20/01/2019 Spot Bond					0.00000	101.40442				0.00	0	0
Total IVC070 SPOT										0.00	0	0
Total For IVC070										0.00	0	0
IVC075 On 21/04/2019 Spot Bond					0.00000	100.93496				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	101.09519				0.00	0	0
Total IVC081 SPOT										0.00	0	0
Total For IVC081										0.00	0	0
IVC092 On 24/11/2019 Spot Bond					0.00000	100.15046				0.00	0	0
Total IVC092 SPOT										0.00	0	0
Total For IVC092										0.00	0	0
IVC093 On 24/11/2018 Spot Bond					0.00000	100.14401				0.00	0	0
Total IVC093 SPOT										0.00	0	0
Total For IVC093										0.00	0	0
IVC094 On 06/12/2021 Spot Bond			9.93000	102.35663	9.93000	102.32938				0.00	0	0
Total IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0
IVC097 On 29/06/2021 Spot Bond					0.00000	101.56573				0.00	0	0
Total IVC097 SPOT										0.00	0	0
Total For IVC097										0.00	0	0
IVC098 On 14/06/2018 Spot Bond			7.88500	104.16995	7.88500	104.14752				0.00	0	0
Total IVC098 SPOT										0.00	0	0
Total For IVC098										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC102 On 31/01/2020 Spot Bond					0.00000	100.81084				0.00	0	0
Total IVC102 SPOT										0.00	0	0
Total For IVC102										0.00	0	0
IVC103 On 29/06/2021 Spot Bond					0.00000	101.59100				0.00	0	0
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC105 On 08/03/2020 Spot Bond					0.00000	99.79162				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	101.96925				0.00	0	0
Total IVC106 SPOT										0.00	0	0
Total For IVC106										0.00	0	0
IVC107 On 29/06/2021 Spot Bond					0.00000	101.57415				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	100.78758				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	100.23540				0.00	0	0
Total IVC109 SPOT										0.00	0	0
Total For IVC109										0.00	0	0
IVC110 On 19/05/2021 Spot Bond			9.58000	100.79254	9.58000	100.76691				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	100.21120				0.00	0	0
Total IVC111 SPOT										0.00	0	0
Total For IVC111										0.00	0	0
IVC113 On 26/08/2018 Spot Bond					0.00000	100.04447				0.00	0	0
Total IVC113 SPOT										0.00	0	0
Total For IVC113										0.00	0	0
IVC114 On 14/09/2021 Spot Bond					0.00000	101.99754				0.00	0	0
Total IVC114 SPOT										0.00	0	0
Total For IVC114										0.00	0	0
IVC116 On 16/08/2020 Spot Bond					0.00000	100.36321				0.00	0	0
Total IVC116 SPOT										0.00	0	0
Total For IVC116										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC119 On 21/02/2019 Spot Bond					0.00000	100.21609				0.00	0	0
Total IVC119 SPOT										0.00	0	0
Total For IVC119										0.00	0	0
IVC120 On 01/07/2018 Spot Bond					0.00000	101.41387				0.00	0	0
Total IVC120 SPOT										0.00	0	0
Total For IVC120										0.00	0	0
IVC121 On 22/09/2018 Spot Bond					0.00000	101.69385				0.00	0	0
Total IVC121 SPOT										0.00	0	0
Total For IVC121										0.00	0	0
IVC122 On 20/01/2020 Spot Bond					0.00000	101.35254				0.00	0	0
Total IVC122 SPOT										0.00	0	0
Total For IVC122										0.00	0	0
IVC124 On 17/09/2018 Spot Bond					0.00000	101.82350				0.00	0	0
Total IVC124 SPOT										0.00	0	0
Total For IVC124										0.00	0	0
IVC126 On 30/04/2019 Spot Bond					0.00000	100.74290				0.00	0	0
Total IVC126 SPOT										0.00	0	0
Total For IVC126										0.00	0	0
IVC127 On 27/12/2018 Spot Bond					0.00000	101.49765				0.00	0	0
Total IVC127 SPOT										0.00	0	0
Total For IVC127										0.00	0	0
IVC128 On 23/03/2019 Spot Bond					0.00000	101.57829				0.00	0	0
Total IVC128 SPOT										0.00	0	0
Total For IVC128										0.00	0	0
IVC129 On 26/03/2019 Spot Bond					0.00000	101.48442				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	100.88782				0.00	0	0
Total IVC130 SPOT										0.00	0	0
Total For IVC130										0.00	0	0
IVC131 On 08/05/2019 Spot Bond					0.00000	100.54614				0.00	0	0
Total IVC131 SPOT										0.00	0	0
Total For IVC131										0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC80U SPOT									0.00	0	0
Total For IVC80U									0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC84U SPOT									0.00	0	0
Total For IVC84U									0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC85U SPOT									0.00	0	0
Total For IVC85U									0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC91U SPOT									0.00	0	0
Total For IVC91U									0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC95U SPOT									0.00	0	0
Total For IVC95U									0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC96U SPOT									0.00	0	0
Total For IVC96U									0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC99U SPOT									0.00	0	0
Total For IVC99U									0.00	0	0
IVF41U On 16/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVF41U SPOT									0.00	0	0
Total For IVF41U									0.00	0	0
IVF47U On 16/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVF47U SPOT									0.00	0	0
Total For IVF47U									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	100.84311			0.00	0	0
Total JAS01 SPOT									0.00	0	0
Total For JAS01									0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total JIBAR SPOT									0.00	0	0
Total For JIBAR									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
KAP002 On 13/06/2019 Spot Bond					0.00000	101.97779				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	99.83902				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KAP005 On 29/06/2018 Spot Bond					0.00000	101.53016				0.00	0	0
Total KAP005 SPOT										0.00	0	0
Total For KAP005										0.00	0	0
KAP006 On 29/06/2021 Spot Bond					0.00000	101.55730				0.00	0	0
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP007 On 26/10/2021 Spot Bond			9.13000	104.11249	9.13000	104.08710				0.00	0	5,600,000
Total KAP007 SPOT										0.00	0	5,600,000
Total For KAP007										0.00	0	5,600,000
KAP008 On 28/11/2019 Spot Bond					0.00000	100.67214				0.00	0	0
Total KAP008 SPOT										0.00	0	0
Total For KAP008										0.00	0	0
KAP009 On 24/05/2020 Spot Bond					0.00000	100.14653				0.00	0	0
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP010 On 15/09/2020 Spot Bond					0.00000	102.50015				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	99.95432				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	100.89016				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	100.68480				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KST01 On 12/07/2020 Spot Bond					0.00000	101.20689			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			9.79000	123.60254	9.79000	123.57044			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	99.77658			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	100.80082			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LBK08/ On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LBK08/JIBAR SPOT									0.00	0	0
Total For LBK08/JIBAR									0.00	0	0
LBK11 On 28/11/2019 Spot Bond			9.46500	100.28769	9.46500	100.26249			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK11/ On 28/11/2019 Spot Bond			9.62000	100.07663	9.62000	100.05107			0.00	0	0
Total LBK11/R207 SPOT									0.00	0	0
Total For LBK11/R207									0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	102.51949	9.71000	102.49265			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	101.31346			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	99.99965			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	102.81860			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	104.21968			0.00	0	0
Total LBK18 SPOT									0.00	0	0
Total For LBK18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK20 On 08/06/2022 Spot Bond			9.64500	101.59594	9.64500	101.56964			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
LBK21 On 04/09/2018 Spot Bond					0.00000	99.88419			0.00	0	0
Total LBK21 SPOT									0.00	0	0
Total For LBK21									0.00	0	0
LBK22 On 04/09/2020 Spot Bond					0.00000	100.09627			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	99.85859			0.00	0	23,900,000
Total LBK23 SPOT									0.00	0	23,900,000
Total For LBK23									0.00	0	23,900,000
LBK24 On 10/10/2024 Spot Bond			9.84500	103.47632	9.84500	103.44915			0.00	0	4,010,000,000
Total LBK24 SPOT									0.00	0	4,010,000,000
Total For LBK24									0.00	0	4,010,000,000
LBK25 On 25/03/2019 Spot Bond					0.00000	101.55976			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	101.63205			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	101.75424			0.00	0	0
Total LBK27 SPOT									0.00	0	0
Total For LBK27									0.00	0	0
LBK28 On 15/05/2028 Spot Bond			10.66500	99.84412	10.66500	99.81594			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
LGL04 On 14/08/2020 Spot Bond			9.16500	102.65873	9.16500	102.63332			0.00	0	582,300,000
Total LGL04 SPOT									0.00	0	582,300,000
Total For LGL04									0.00	0	582,300,000
LGL05 On 12/12/2021 Spot Bond					0.00000	103.29925			0.00	0	10,000,000
Total LGL05 SPOT									0.00	0	10,000,000
Total For LGL05									0.00	0	10,000,000
LGL06 On 04/10/2022 Spot Bond			9.69500	103.31917	9.69500	103.29244			0.00	0	2,503,900,000
Total LGL06 SPOT									0.00	0	2,503,900,000
Total For LGL06									0.00	0	2,503,900,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL07 On 04/10/2022 Spot Bond					0.00000	102.27169			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	101.58147			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	101.68738			0.00	0	510,000,000
Total LGL09 SPOT									0.00	0	510,000,000
Total For LGL09									0.00	0	510,000,000
LHC04U On 21/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC04U SPOT									0.00	0	0
Total For LHC04U									0.00	0	0
LHL17 On 14/11/2018 Spot Bond					0.00000	101.65892			0.00	0	0
Total LHL17 SPOT									0.00	0	0
Total For LHL17									0.00	0	0
LHL18 On 14/11/2018 Spot Bond			9.71500	102.12078	9.71500	102.09477			0.00	0	0
Total LHL18 SPOT									0.00	0	0
Total For LHL18									0.00	0	0
LHL19 On 14/11/2019 Spot Bond			13.46500	101.71148	13.46500	101.67546			0.00	0	0
Total LHL19 SPOT									0.00	0	0
Total For LHL19									0.00	0	0
LHL26 On 13/11/2020 Spot Bond					0.00000	100.56798			0.00	0	0
Total LHL26 SPOT									0.00	0	0
Total For LHL26									0.00	0	0
LHL27 On 13/02/2021 Spot Bond					0.00000	100.50340			0.00	0	0
Total LHL27 SPOT									0.00	0	0
Total For LHL27									0.00	0	0
LHL28 On 13/02/2022 Spot Bond					0.00000	100.56316			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	102.46090			0.00	0	0
Total LOM01 SPOT									0.00	0	0
Total For LOM01									0.00	0	0
LRFA2 On 20/11/2019 Spot Bond					0.00000	100.21041			0.00	0	0
Total LRFA2 SPOT									0.00	0	0
Total For LRFA2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LRFB2 On 20/11/2019 Spot Bond					0.00000	100.84833			0.00	0	0
Total LRFB2 SPOT									0.00	0	0
Total For LRFB2									0.00	0	0
LRFC2 On 20/11/2019 Spot Bond					0.00000	100.23762			0.00	0	0
Total LRFC2 SPOT									0.00	0	0
Total For LRFC2									0.00	0	0
MAQ0A On 31/08/2018 Spot Bond					0.00000	102.02900			0.00	0	0
Total MAQ0A3 SPOT									0.00	0	0
Total For MAQ0A3									0.00	0	0
MAQ0A On 31/08/2018 Spot Bond					0.00000	102.10364			0.00	0	0
Total MAQ0A4 SPOT									0.00	0	0
Total For MAQ0A4									0.00	0	0
MAQ0J On 28/02/2020 Spot Bond					0.00000	101.91012			0.00	0	0
Total MAQ0J1 SPOT									0.00	0	0
Total For MAQ0J1									0.00	0	0
MAQ0J On 28/12/2020 Spot Bond					0.00000	101.85198			0.00	0	0
Total MAQ0J2 SPOT									0.00	0	0
Total For MAQ0J2									0.00	0	0
MAQ11 On 09/11/2018 Spot Bond					0.00000	100.46005			0.00	0	0
Total MAQ111 SPOT									0.00	0	0
Total For MAQ111									0.00	0	0
MAQ11 On 10/12/2018 Spot Bond					0.00000	101.75491			0.00	0	0
Total MAQ114 SPOT									0.00	0	0
Total For MAQ114									0.00	0	0
MAQ11 On 31/01/2019 Spot Bond					0.00000	100.65319			0.00	0	0
Total MAQ117 SPOT									0.00	0	0
Total For MAQ117									0.00	0	0
MAQ12 On 16/07/2018 Spot Bond					0.00000	99.07680			0.00	0	0
Total MAQ120 SPOT									0.00	0	0
Total For MAQ120									0.00	0	0
MAQ12 On 25/07/2018 Spot Bond					0.00000	98.90153			0.00	0	0
Total MAQ121 SPOT									0.00	0	0
Total For MAQ121									0.00	0	0
MAQ12 On 08/08/2018 Spot Bond					0.00000	98.62266			0.00	0	0
Total MAQ122 SPOT									0.00	0	0
Total For MAQ122									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF04 On 17/08/2018 Spot Bond					0.00000	100.48309			0.00	0	160,000,000
Total MBF046 SPOT									0.00	0	160,000,000
Total For MBF046									0.00	0	160,000,000
MBF04 On 07/06/2019 Spot Bond					0.00000	100.26786			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	102.41705			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	100.90691			0.00	860,000,000	430,000,000
Total MBF051 SPOT									0.00	860,000,000	430,000,000
Total For MBF051									0.00	860,000,000	430,000,000
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	102.03560			0.00	0	0
Total MBF053 SPOT									0.00	0	0
Total For MBF053									0.00	0	0
MBF05 On 27/03/2020 Spot Bond					0.00000	101.97659			0.00	0	0
Total MBF055 SPOT									0.00	0	0
Total For MBF055									0.00	0	0
MBF05 On 28/08/2018 Spot Bond					0.00000	100.03872			0.00	0	0
Total MBF056 SPOT									0.00	0	0
Total For MBF056									0.00	0	0
MBF05 On 28/08/2020 Spot Bond					0.00000	100.65380			0.00	0	0
Total MBF057 SPOT									0.00	0	0
Total For MBF057									0.00	0	0
MBF05 On 21/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MBF058 SPOT									0.00	0	0
Total For MBF058									0.00	0	0
MBF05 On 21/05/2021 Spot Bond					0.00000	100.20001			0.00	0	100,000,000
Total MBF059 SPOT									0.00	0	100,000,000
Total For MBF059									0.00	0	100,000,000
MBP03 On 12/09/2019 Spot Bond					0.00000	101.87457			0.00	0	0
Total MBP035 SPOT									0.00	0	0
Total For MBP035									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBP03 On 11/04/2020 Spot Bond					0.00000	101.10155				0.00	0	0
Total MBP036 SPOT										0.00	0	0
Total For MBP036										0.00	0	0
MBP03 On 26/05/2020 Spot Bond					0.00000	100.04101				0.00	0	0
Total MBP037 SPOT										0.00	0	0
Total For MBP037										0.00	0	0
MBP03 On 02/11/2022 Spot Bond					0.00000	100.64157				0.00	0	0
Total MBP038 SPOT										0.00	0	0
Total For MBP038										0.00	0	0
MBP03 On 23/02/2021 Spot Bond					0.00000	100.15632				0.00	0	0
Total MBP039 SPOT										0.00	0	0
Total For MBP039										0.00	0	0
MBP04 On 23/02/2023 Spot Bond					0.00000	100.15912				0.00	0	0
Total MBP040 SPOT										0.00	0	0
Total For MBP040										0.00	0	0
MBP04 On 13/04/2021 Spot Bond					0.00000	101.04839				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	100.76028				0.00	0	0
Total MBP042 SPOT										0.00	0	0
Total For MBP042										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.11500	101.85824	8.11500	101.83611				0.00	0	800,000
Total MBSA01 SPOT										0.00	0	800,000
Total For MBSA01										0.00	0	800,000
MBSA0 On 16/04/2019 Spot Bond			8.00000	101.95462	8.00000	101.93277				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			8.16500	101.71496	8.16500	101.69273				0.00	0	0
Total MBSA02 SPOT										0.00	0	0
Total For MBSA02										0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.91000	101.09689	8.91000	101.07282				0.00	0	0
Total MBSA02/R204 SPOT										0.00	0	0
Total For MBSA02/R204										0.00	0	0
MEFSA On 05/01/2019 Spot Bond					0.00000	103.51473				0.00	0	0
Total MEFSA4 SPOT										0.00	0	0
Total For MEFSA4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MEFSA On 05/07/2026 Spot Bond					0.00000	103.65135				0.00	0	0
Total MEFSA6 SPOT										0.00	0	0
Total For MEFSA6										0.00	0	0
MEFSB On 05/01/2019 Spot Bond			8.13500	104.44065	8.13500	104.41764				0.00	0	0
Total MEFSB4 SPOT										0.00	0	0
Total For MEFSB4										0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.33500	106.04209	9.33500	106.01537				0.00	0	0
Total MEFSB5 SPOT										0.00	0	0
Total For MEFSB5										0.00	0	0
MFS1A On 20/12/2018 Spot Bond					0.00000	101.65441				0.00	0	0
Total MFS1A2 SPOT										0.00	0	0
Total For MFS1A2										0.00	0	0
MFS1B On 20/09/2019 Spot Bond			9.26500	9.26500	9.26500	103.17195				0.00	0	0
Total MFS1B SPOT										0.00	0	0
Total For MFS1B										0.00	0	0
MMF10 On 15/12/2024 Spot Bond					0.00000	100.33928				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	100.39491				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	100.45962				0.00	0	0
Total MMF301 SPOT										0.00	0	0
Total For MMF301										0.00	0	0
MMF40 On 15/12/2024 Spot Bond					0.00000	102.64506				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	101.68684				0.00	0	0
Total MMIG01 SPOT										0.00	0	0
Total For MMIG01										0.00	0	0
MMIG0 On 17/03/2021 Spot Bond			9.29000	9.29000	9.29000	103.86881				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMIG0 On 01/06/2020 Spot Bond					0.00000	100.04345				0.00	0	10,000,000
Total MMIG03 SPOT										0.00	0	10,000,000
Total For MMIG03										0.00	0	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MMIG0 On 12/08/2025 Spot Bond			11.25000	11.25000	11.25000	103.54507			0.00	0	10,000,000
Total MMIG04 SPOT									0.00	0	10,000,000
Total For MMIG04									0.00	0	10,000,000
MMIG0 On 12/08/2022 Spot Bond			9.99500	9.99500	9.99500	106.08923			0.00	0	1,062,700,000
Total MMIG05 SPOT									0.00	0	1,062,700,000
Total For MMIG05									0.00	0	1,062,700,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.45476			0.00	0	0
Total MMIG06 SPOT									0.00	0	0
Total For MMIG06									0.00	0	0
MTN06 On 13/07/2020 Spot Bond					0.00000	101.90482			0.00	3,000,000,000	2,000,000,000
Total MTN06 SPOT									0.00	3,000,000,000	2,000,000,000
Total For MTN06									0.00	3,000,000,000	2,000,000,000
MTN07 On 13/07/2022 Spot Bond					0.00000	101.67159			0.00	0	0
Total MTN07 SPOT									0.00	0	0
Total For MTN07									0.00	0	0
MTN08 On 11/10/2020 Spot Bond					0.00000	101.70699			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	101.73904			0.00	0	100,000,000
Total MTN09 SPOT									0.00	0	100,000,000
Total For MTN09									0.00	0	100,000,000
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	101.23438			0.00	0	0
Total MTN10 SPOT									0.00	0	0
Total For MTN10									0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MWA1U SPOT									0.00	0	0
Total For MWA1U									0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MWA2U SPOT									0.00	0	0
Total For MWA2U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MWAR(On 22/11/2019 Spot Bond					0.00000	100.59777				0.00	0	0
Total MWAR01 SPOT										0.00	0	0
Total For MWAR01										0.00	0	0
MWAR(On 22/02/2021 Spot Bond					0.00000	100.19707				0.00	0	0
Total MWAR02 SPOT										0.00	0	0
Total For MWAR02										0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N5D23 On 20/09/2019 Spot Bond					0.00000	101.91362				0.00	0	0
Total N5D23 SPOT										0.00	0	0
Total For N5D23										0.00	0	0
N5E23 On 20/06/2023 Spot Bond					0.00000	110.20616				0.00	0	0
Total N5E23 SPOT										0.00	0	0
Total For N5E23										0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0
N5G23L On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total N5G23U SPOT										0.00	0	0
Total For N5G23U										0.00	0	0
N6A19 On 20/12/2018 Spot Bond					0.00000	101.16554				0.00	0	0
Total N6A19 SPOT										0.00	0	0
Total For N6A19										0.00	0	0
N6B26 On 20/03/2020 Spot Bond					0.00000	101.24363				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	101.25847				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	101.27349				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	101.34992				0.00	0	0
Total N6E26 SPOT										0.00	0	0
Total For N6E26										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N6F26 On 22/03/2021 Spot Bond					0.00000	101.60474			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	101.93418			0.00	0	0
Total N6G26 SPOT									0.00	0	0
Total For N6G26									0.00	0	0
NAM01 On 19/11/2022 Spot Bond			9.49500	95.85065	9.49500	95.82649		83,556,000,000,000.00	8,800,000,000	2,203,900,000	
Total NAM01 SPOT								13,556,000,000,000.00	8,800,000,000	2,203,900,000	
Total For NAM01								13,556,000,000,000.00	8,800,000,000	2,203,900,000	
NAM02 On 29/06/2020 Spot Bond			8.91000	105.29370	8.91000	105.26850		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			9.44500	105.75195	9.44500	105.72499		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			10.25000	104.84111	10.25000	104.81216		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			8.44000	101.13000	8.44000	101.10728		0.00	0	200,000	
Total NBK11A SPOT								0.00	0	200,000	
Total For NBK11A								0.00	0	200,000	
NBK12/ On 19/03/2021 Spot Bond			9.23500	102.18630	9.23500	102.16124		0.00	0	300,000	
Total NBK12A SPOT								0.00	0	300,000	
Total For NBK12A								0.00	0	300,000	
NBK12/ On 19/03/2021 Spot Bond			9.38000	101.83502	9.38000	101.80966		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			9.24500	104.04453	9.24500	104.01898		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			8.71000	105.28367	8.71000	105.50335		0.00	0	0	
Total NBK14A SPOT								0.00	0	0	
Total For NBK14A								0.00	0	0	
NBK15/ On 11/02/2022 Spot Bond			9.26000	101.17866	9.26000	101.15336		0.00	0	0	
Total NBK15A SPOT								0.00	0	0	
Total For NBK15A								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK16/ On 12/02/2025 Spot Bond			9.45000	102.74127	9.45000	102.71506			0.00	0	950,000,000
Total NBK16A SPOT									0.00	0	950,000,000
Total For NBK16A									0.00	0	950,000,000
NBK17/ On 22/04/2026 Spot Bond			9.69000	102.45243	9.69000	102.42594			0.00	0	1,230,000,000
Total NBK17A SPOT									0.00	0	1,230,000,000
Total For NBK17A									0.00	0	1,230,000,000
NBK18/ On 01/06/2020 Spot Bond			8.74000	100.91188	8.74000	100.88817			0.00	0	0
Total NBK18A SPOT									0.00	0	0
Total For NBK18A									0.00	0	0
NBK19/ On 01/06/2022 Spot Bond			9.41000	100.72677	9.41000	100.70133			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			9.59000	104.20728	9.59000	104.18046			0.00	0	20,000,000
Total NBK20A SPOT									0.00	0	20,000,000
Total For NBK20A									0.00	0	20,000,000
NBK20I On 25/06/2021 Spot Bond					0.00000	100.06207			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			10.01000	107.44855	10.01000	107.41955			0.00	0	40,000,000
Total NBK21A SPOT									0.00	0	40,000,000
Total For NBK21A									0.00	0	40,000,000
NBK22/ On 19/11/2022 Spot Bond			9.58500	102.05077	9.58500	102.02481			0.00	0	3,800,000
Total NBK22A SPOT									0.00	0	3,800,000
Total For NBK22A									0.00	0	3,800,000
NBK23/ On 19/11/2025 Spot Bond			9.52000	106.46784	9.52000	106.44093			0.00	0	0
Total NBK23A SPOT									0.00	0	0
Total For NBK23A									0.00	0	0
NBK23I On 12/02/2020 Spot Bond					0.00000	100.45219			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			9.70000	107.88748	9.70000	107.85972			0.00	0	1,000,000,000
Total NBK24A SPOT									0.00	0	1,000,000,000
Total For NBK24A									0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond					0.00000	100.44599			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK25/ On 17/02/2023 Spot Bond			9.14500	9.14500	9.14500	108.67658			0.00	0	0
Total NBK25A SPOT									0.00	0	0
Total For NBK25A									0.00	0	0
NBK25I On 12/02/2025 Spot Bond					0.00000	101.81838			0.00	0	0
Total NBK25B SPOT									0.00	0	0
Total For NBK25B									0.00	0	0
NBK26/ On 10/05/2023 Spot Bond			100.00000	12.80815	100.00000	12.77996			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	103.15781			0.00	0	10,000,000
Total NBK26B SPOT									0.00	0	10,000,000
Total For NBK26B									0.00	0	10,000,000
NBK27/ On 10/05/2026 Spot Bond			9.80000	107.95565	9.80000	107.92758			0.00	0	12,500,000
Total NBK27A SPOT									0.00	0	12,500,000
Total For NBK27A									0.00	0	12,500,000
NBK27I On 01/06/2018 Spot Bond					0.00000	99.96203			0.00	0	0
Total NBK27B SPOT									0.00	0	0
Total For NBK27B									0.00	0	0
NBK28/ On 02/08/2023 Spot Bond			9.49500	105.30411	9.49500	105.27712			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	100.21230			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			9.75000	107.61039	9.75000	107.58211			0.00	0	19,100,000
Total NBK29A SPOT									0.00	0	19,100,000
Total For NBK29A									0.00	0	19,100,000
NBK29I On 18/02/2019 Spot Bond					0.00000	100.66070			0.00	0	0
Total NBK29B SPOT									0.00	0	0
Total For NBK29B									0.00	0	0
NBK30/ On 20/02/2024 Spot Bond			9.28500	103.99956	9.28500	103.97349			0.00	0	4,700,000
Total NBK30A SPOT									0.00	0	4,700,000
Total For NBK30A									0.00	0	4,700,000
NBK30I On 18/02/2021 Spot Bond					0.00000	101.74107			0.00	0	0
Total NBK30B SPOT									0.00	0	0
Total For NBK30B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK31I On 17/02/2023 Spot Bond					0.00000	100.31100				0.00	0	0
Total NBK31B SPOT										0.00	0	0
Total For NBK31B										0.00	0	0
NBK32I On 26/02/2019 Spot Bond					0.00000	100.04228				0.00	0	0
Total NBK32B SPOT										0.00	0	0
Total For NBK32B										0.00	0	0
NBK33I On 10/05/2019 Spot Bond					0.00000	100.89462				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	101.59750				0.00	0	0
Total NBK34B SPOT										0.00	0	0
Total For NBK34B										0.00	0	0
NBK35I On 10/05/2023 Spot Bond					0.00000	102.65033				0.00	0	0
Total NBK35B SPOT										0.00	0	0
Total For NBK35B										0.00	0	0
NBK36I On 10/05/2026 Spot Bond					0.00000	103.53518				0.00	0	50,000,000
Total NBK36B SPOT										0.00	0	50,000,000
Total For NBK36B										0.00	0	50,000,000
NBK37I On 02/08/2019 Spot Bond					0.00000	100.86989				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	101.78006				0.00	0	1,000,000,000
Total NBK38B SPOT										0.00	0	1,000,000,000
Total For NBK38B										0.00	0	1,000,000,000
NBK3A On 09/09/2019 Spot Bond			7.71500	106.92310	7.71500	106.90111				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	45.19991	100.00000	45.10042				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			11.02500	11.02500	11.02500	51.13106				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	100.75830				0.00	0	0
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK41I On 20/02/2020 Spot Bond					0.00000	100.50980				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	100.84622				0.00	0	0
Total NBK42B SPOT										0.00	0	0
Total For NBK42B										0.00	0	0
NBK43I On 20/02/2024 Spot Bond					0.00000	100.64029				0.00	0	20,000,000
Total NBK43B SPOT										0.00	0	20,000,000
Total For NBK43B										0.00	0	20,000,000
NBK44I On 15/02/2021 Spot Bond					0.00000	100.33902				0.00	0	0
Total NBK44B SPOT										0.00	0	0
Total For NBK44B										0.00	0	0
NBK45I On 15/02/2023 Spot Bond					0.00000	100.54145				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	100.35714				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	100.36709				0.00	0	0
Total NBK47B SPOT										0.00	0	0
Total For NBK47B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond					0.00000	101.02919				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	101.79945				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			10.19500	104.05423	10.19500	104.02612				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond					0.00000	101.78978				0.00	0	0
Total NCLN84 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 NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.23000	103.13854	10.23000	103.11058				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	101.79945				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	101.81481				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	101.83415				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	101.73142				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NCLN9 On 08/10/2018 Spot Bond					0.00000	101.20143				0.00	0	0
Total NCLN95 SPOT										0.00	0	0
Total For NCLN95										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
NED13 On 25/07/2018 Spot Bond					0.00000	101.15666				0.00	0	0
Total NED13 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 NED13										0.00	0	0
NED14 On 29/11/2018 Spot Bond					0.00000	100.43638				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2019 Spot Bond			8.61500	8.61500	8.61500	102.98725				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	102.23493				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2019 Spot Bond					0.00000	101.17567				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2020 Spot Bond					0.00000	101.17527				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2020 Spot Bond					0.00000	104.55816				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			10.46500	106.16838	10.46500	106.13846				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	105.41498				0.00	0	20,000,000
Total NEDT1A SPOT										0.00	0	20,000,000
Total For NEDT1A										0.00	0	20,000,000
NEDT1 On 26/11/2021 Spot Bond					0.00000	103.87900				0.00	0	0
Total NEDT1B SPOT										0.00	0	0
Total For NEDT1B										0.00	0	0
NET51 On 16/11/2018 Spot Bond					0.00000	100.31083				0.00	0	0
Total NET51 SPOT										0.00	0	0
Total For NET51										0.00	0	0
NGL01 On 22/09/2021 Spot Bond					0.00000	105.86018				0.00	0	10,000,000
Total NGL01 SPOT										0.00	0	10,000,000
Total For NGL01										0.00	0	10,000,000
NGL02 On 15/03/2022 Spot Bond					0.00000	105.39462				0.00	0	42,000,000
Total NGL02 SPOT										0.00	0	42,000,000

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 NGL02									0.00	0	42,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	100.05475			0.00	0	0
Total NGL03 SPOT									0.00	0	0
Total For NGL03									0.00	0	0
NGL04 On 20/03/2023 Spot Bond					0.00000	102.97603			0.00	204,474,496	51,118,624
Total NGL04 SPOT									0.00	204,474,496	51,118,624
Total For NGL04									0.00	204,474,496	51,118,624
NGLT1/ On 01/07/2022 Spot Bond					0.00000	101.96277			0.00	0	0
Total NGLT1A SPOT									0.00	0	0
Total For NGLT1A									0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	107.61600	10.00000	107.58700			0.00	0	0
Total NHM001/JIBAR SPOT									0.00	0	0
Total For NHM001/JIBAR									0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	100.67677	13.50000	100.64104			0.00	0	0
Total NHM002 SPOT									0.00	0	0
Total For NHM002									0.00	0	0
NHM00 On 09/06/2019 Spot Bond					0.00000	99.64618			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	101.20548			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	100.36164			0.00	0	0
Total NHM005 SPOT									0.00	0	0
Total For NHM005									0.00	0	0
NILB11 On 31/01/2025 Spot Bond			3.31000	3.31000	3.31000	126.51338			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			3.70000	3.70000	3.70000	123.53728			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			3.92000	3.92000	3.92000	167.93897			0.00	0	0
Total NILB14 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 NILB14									0.00	0	0
NILB15 On 31/03/2028 Spot Bond			4.23000	163.66057	4.23000	163.60193			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			4.19000	79.69852	4.19000	102.05422			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			8.31500	105.25953	8.31500	105.23584		16,630,000,000,000.00	2,000,000,000	500,000,000	
Total NMP20N SPOT								16,630,000,000,000.00	2,000,000,000	500,000,000	
Total For NMP20N								16,630,000,000,000.00	2,000,000,000	500,000,000	
NQ1A1 On 22/05/2020 Spot Bond			8.94500	8.94500	8.94500	102.89886		0.00	0	0	
Total NQ1A10 SPOT								0.00	0	0	
Total For NQ1A10								0.00	0	0	
NQ1A2 On 22/05/2019 Spot Bond					0.00000	100.18209		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	100.18872		0.00	0	0	
Total NQ1A24 SPOT								0.00	0	0	
Total For NQ1A24								0.00	0	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.19376		0.00	0	0	
Total NQ1A25 SPOT								0.00	0	0	
Total For NQ1A25								0.00	0	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.19405		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			9.14500	9.14500	9.14500	102.89745		0.00	0	0	
Total NQ1B10 SPOT								0.00	0	0	
Total For NQ1B10								0.00	0	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.19343		0.00	0	0	
Total NQ1B17 SPOT								0.00	0	0	
Total For NQ1B17								0.00	0	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.20260		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			9.34500	9.34500	9.34500	102.89605		0.00	0	0	
Total NQ1C10 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 NQ1C10										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond					0.00000	100.20263				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D On 22/05/2020 Spot Bond					0.00000	100.22398				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2019 Spot Bond					0.00000	100.20901				0.00	0	0
Total NQF1D8 SPOT										0.00	0	0
Total For NQF1D8										0.00	0	0
NRA01: On 30/11/2018 Spot Bond			7.89500	102.08398	7.89500	102.07309				0.00	0	0
Total NRA018 SPOT										0.00	0	0
Total For NRA018										0.00	0	0
NRA02: On 31/10/2022 Spot Bond			9.21000	111.84161	9.21000	111.81425				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			3.53000	178.51133	3.53000	178.45061				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			10.95000	107.99610	10.95000	107.96448				0.00	0	6,240,000,000
Total NRA028 SPOT										0.00	0	6,240,000,000
Total For NRA028										0.00	0	6,240,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	12.26759	100.00000	12.24029				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
NTC18 On 27/02/2019 Spot Bond					0.00000	100.29409				0.00	0	0
Total NTC18 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 NTC18										0.00	0	0
NTC19 On 27/07/2020 Spot Bond					0.00000	100.73226				0.00	0	0
Total NTC19 SPOT										0.00	0	0
Total For NTC19										0.00	0	0
NTC20 On 27/07/2020 Spot Bond					0.00000	101.30043				0.00	0	100,000,000
Total NTC20 SPOT										0.00	0	100,000,000
Total For NTC20										0.00	0	100,000,000
NTC21 On 24/03/2022 Spot Bond					0.00000	101.93790				0.00	0	0
Total NTC21 SPOT										0.00	0	0
Total For NTC21										0.00	0	0
NTC22 On 15/02/2021 Spot Bond					0.00000	100.35309				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	100.36113				0.00	0	0
Total NTC23 SPOT										0.00	0	0
Total For NTC23										0.00	0	0
NTC24 On 29/03/2021 Spot Bond					0.00000	101.50397				0.00	0	0
Total NTC24 SPOT										0.00	0	0
Total For NTC24										0.00	0	0
OMI01 On 22/11/2022 Spot Bond					0.00000	100.19905				0.00	0	0
Total OMI01 SPOT										0.00	0	0
Total For OMI01										0.00	0	0
OML02 On 27/11/2019 Spot Bond					0.00000	101.02039				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			9.46500	99.81290	9.46500	99.78782				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	102.04758				0.00	0	0
Total OML04 SPOT										0.00	0	0
Total For OML04										0.00	0	0
OML05 On 19/03/2020 Spot Bond			9.74000	9.74000	9.74000	101.91436				0.00	0	1,500,000,000
Total OML05 SPOT										0.00	0	1,500,000,000
Total For OML05										0.00	0	1,500,000,000
OML06 On 19/03/2022 Spot Bond			10.42500	101.69309	10.42500	101.66502				0.00	0	1,500,000,000
Total OML06 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 OML06										0.00	0	1,500,000,000
OML07 On 19/03/2025 Spot Bond			11.31500	100.46048	11.31500	100.43044				0.00	0	1,010,000,000
Total OML07 SPOT										0.00	0	1,010,000,000
Total For OML07										0.00	0	1,010,000,000
OML08 On 14/09/2020 Spot Bond					0.00000	103.06935				0.00	50,000,000	35,000,000
Total OML08 SPOT										0.00	50,000,000	35,000,000
Total For OML08										0.00	50,000,000	35,000,000
OML09 On 14/09/2022 Spot Bond			10.41500	103.92028	10.41500	103.89160				0.00	0	1,002,700,000
Total OML09 SPOT										0.00	0	1,002,700,000
Total For OML09										0.00	0	1,002,700,000
OML10 On 14/09/2025 Spot Bond			11.30000	102.61156	11.30000	102.58091				0.00	0	930,000,000
Total OML10 SPOT										0.00	0	930,000,000
Total For OML10										0.00	0	930,000,000
PBKJ1 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKJ1U SPOT										0.00	0	0
Total For PBKJ1U										0.00	0	0
PBKS1 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKS1U SPOT										0.00	0	0
Total For PBKS1U										0.00	0	0
PBKX1 On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKX1U SPOT										0.00	0	0
Total For PBKX1U										0.00	0	0
PBLS1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLS1U SPOT										0.00	0	0
Total For PBLS1U										0.00	0	0
PBLT1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLT1U SPOT										0.00	0	0
Total For PBLT1U										0.00	0	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUC1U SPOT										0.00	0	0
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
PMM12 On 25/11/2020 Spot Bond			10.00000	107.61600	10.00000	107.58700				0.00	0	0
Total PMM12/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 PMM12/JIBAR									0.00	0	0
PMM38 On 12/06/2020 Spot Bond					0.00000	101.96083			0.00	0	0
Total PMM38 SPOT									0.00	0	0
Total For PMM38									0.00	0	0
PMM39 On 04/09/2018 Spot Bond					0.00000	99.89518			0.00	0	0
Total PMM39 SPOT									0.00	0	0
Total For PMM39									0.00	0	0
PMM40 On 04/09/2018 Spot Bond					0.00000	99.89518			0.00	0	0
Total PMM40 SPOT									0.00	0	0
Total For PMM40									0.00	0	0
PMM42 On 28/05/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total PMM42 SPOT									0.00	0	0
Total For PMM42									0.00	0	0
PMM43 On 28/02/2019 Spot Bond					0.00000	100.04161			0.00	0	0
Total PMM43 SPOT									0.00	0	0
Total For PMM43									0.00	0	0
PMM44 On 07/11/2019 Spot Bond					0.00000	100.54169			0.00	0	0
Total PMM44 SPOT									0.00	0	0
Total For PMM44									0.00	0	0
PMM45 On 28/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000		400,000,000,000,000.00	4,000,000,000	18,000,000,000	
Total PMM45 SPOT								10,000,000,000,000.00	4,000,000,000	18,000,000,000	
Total For PMM45								10,000,000,000,000.00	4,000,000,000	18,000,000,000	
PPC00: On 31/12/2018 Spot Bond					0.00000	100.02132			0.00	0	0
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0
PPC00: On 31/10/2019 Spot Bond					0.00000	98.70663			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	100.20008			0.00	0	0
Total PRE2A1 SPOT									0.00	0	0
Total For PRE2A1									0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	100.20969			0.00	0	0
Total PRE2A2 SPOT									0.00	0	0
Total For PRE2A2									0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	100.21809			0.00	0	0
Total PRE2A3 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 PRE2A3									0.00	0	0
PRE2B On 20/02/2022 Spot Bond					0.00000	100.23488			0.00	0	0
Total PRE2B1 SPOT									0.00	0	0
Total For PRE2B1									0.00	0	0
PRE2C On 20/02/2022 Spot Bond					0.00000	100.23727			0.00	0	0
Total PRE2C1 SPOT									0.00	0	0
Total For PRE2C1									0.00	0	0
PRE2D On 20/02/2022 Spot Bond					0.00000	100.23967			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			8.43000	117.07504	8.45000	116.91869			890,753,244,948,000.00	1,529,152,223,600	1,549,469,977,600
Total R186 SPOT									10,753,244,948,000.00	529,152,223,600	549,469,977,600
Total For R186									10,753,244,948,000.00	529,152,223,600	549,469,977,600
R197 On 07/12/2023 Spot Bond			2.33000	298.58443	2.33000	298.49258			51,393,356,618,000.00	22,057,234,600	85,817,510,800
Total R197 SPOT									51,393,356,618,000.00	22,057,234,600	85,817,510,800
Total For R197									51,393,356,618,000.00	22,057,234,600	85,817,510,800
R202 On 07/12/2033 Spot Bond			2.70000	237.96719	2.70000	237.89160			14,799,723,840,000.00	5,481,379,200	174,042,775,300
Total R202 SPOT									14,799,723,840,000.00	5,481,379,200	174,042,775,300
Total For R202									14,799,723,840,000.00	5,481,379,200	174,042,775,300
R2023 On 28/02/2023 Spot Bond			7.82500	101.62607	7.84500	101.52688			188,275,540,797,500.00	279,651,826,300	1,027,985,489,700
Total R2023 SPOT									188,275,540,797,500.00	279,651,826,300	1,027,985,489,700
Total For R2023									188,275,540,797,500.00	279,651,826,300	1,027,985,489,700
R2030 On 31/01/2030 Spot Bond			8.87500	96.35253	8.87500	96.32942			650,813,012,500,000.00	186,007,100,000	755,108,330,000
Total R2030 SPOT									650,813,012,500,000.00	186,007,100,000	755,108,330,000
Total For R2030									650,813,012,500,000.00	186,007,100,000	755,108,330,000
R2032 On 31/03/2032 Spot Bond			9.05500	95.07597	9.05500	95.05296			730,655,820,500,000.00	1,185,053,100,000	929,790,846,900
Total R2032 SPOT									730,655,820,500,000.00	1,185,053,100,000	929,790,846,900
Total For R2032									730,655,820,500,000.00	1,185,053,100,000	929,790,846,900
R2035 On 28/02/2035 Spot Bond			9.14500	99.90175	9.14500	99.87747			427,585,586,500,000.00	484,153,700,000	576,587,014,000
Total R2035 SPOT									427,585,586,500,000.00	484,153,700,000	576,587,014,000
Total For R2035									427,585,586,500,000.00	484,153,700,000	576,587,014,000
R2037 On 31/01/2037 Spot Bond			9.23500	96.31265	9.23500	96.28863			327,408,455,000,000.00	35,453,000,000	740,959,701,800
Total R2037 SPOT									327,408,455,000,000.00	35,453,000,000	740,959,701,800
Total For R2037									327,408,455,000,000.00	35,453,000,000	740,959,701,800
R204 On 21/12/2018 Spot Bond			6.70000	104.23188	6.71500	104.20483			171,544,375,940,000.00	25,603,638,200	88,722,402,100
Total R204 SPOT									171,544,375,940,000.00	25,603,638,200	88,722,402,100

Contract 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 R204									1,544,375,940,000.00	25,603,638,200	88,722,402,100
R2040 On 31/01/2040 Spot Bond			9.31000	100.09426	9.31000	100.06911			217,984,742,000,000.00	345,648,200,000	677,024,721,500
Total R2040 SPOT									17,984,742,000,000.00	345,648,200,000	677,024,721,500
Total For R2040									17,984,742,000,000.00	345,648,200,000	677,024,721,500
R2044 On 31/01/2044 Spot Bond			9.35500	97.02975	9.35500	97.00525			546,920,103,500,000.00	486,041,700,000	967,135,806,400
Total R2044 SPOT									16,920,103,500,000.00	486,041,700,000	967,135,806,400
Total For R2044									16,920,103,500,000.00	486,041,700,000	967,135,806,400
R2048 On 28/02/2048 Spot Bond			9.33000	96.35850	9.33000	96.33463			068,657,473,000,000.00	1,829,438,100,000	2,684,616,192,300
Total R2048 SPOT									8,657,473,000,000.00	829,438,100,000	684,616,192,300
Total For R2048									8,657,473,000,000.00	829,438,100,000	684,616,192,300
R207 On 15/01/2020 Spot Bond			7.25000	102.71166	7.26500	102.66880			031,280,370,550,000.00	556,038,671,800	329,402,946,200
Total R207 SPOT									1,280,370,550,000.00	556,038,671,800	329,402,946,200
Total For R207									1,280,370,550,000.00	556,038,671,800	329,402,946,200
R208 On 31/03/2021 Spot Bond			7.49000	99.25315	7.51000	99.18351			796,602,042,886,000.00	239,866,761,400	350,967,937,400
Total R208 SPOT									16,602,042,886,000.00	239,866,761,400	350,967,937,400
Total For R208									16,602,042,886,000.00	239,866,761,400	350,967,937,400
R209 On 31/03/2036 Spot Bond			9.13500	75.86564	9.16000	75.67083			275,044,802,000,000.00	467,985,200,000	1,022,316,680,300
Total R209 SPOT									5,044,802,000,000.00	467,985,200,000	1,022,316,680,300
Total For R209									5,044,802,000,000.00	467,985,200,000	1,022,316,680,300
R210 On 31/03/2028 Spot Bond			2.67000	186.87534	2.67000	186.81622			10,054,939,917,000.00	3,765,895,100	62,657,911,400
Total R210 SPOT									10,054,939,917,000.00	3,765,895,100	62,657,911,400
Total For R210									10,054,939,917,000.00	3,765,895,100	62,657,911,400
R212 On 31/01/2022 Spot Bond			2.28000	154.84966	2.29000	154.74882			27,562,536,504,000.00	12,088,831,800	106,394,126,900
Total R212 SPOT									17,562,536,504,000.00	12,088,831,800	106,394,126,900
Total For R212									17,562,536,504,000.00	12,088,831,800	106,394,126,900
R213 On 28/02/2031 Spot Bond			8.94000	87.14570	8.96500	86.95628			755,528,183,864,000.00	531,938,275,600	738,204,902,600
Total R213 SPOT									15,528,183,864,000.00	531,938,275,600	738,204,902,600
Total For R213									15,528,183,864,000.00	531,938,275,600	738,204,902,600
R214 On 28/02/2041 Spot Bond			9.30500	75.26868	9.30500	75.25008			906,160,461,157,000.00	742,198,867,400	931,349,723,200
Total R214 SPOT									16,160,461,157,000.00	742,198,867,400	931,349,723,200
Total For R214									16,160,461,157,000.00	742,198,867,400	931,349,723,200
RCG01 On 24/10/2019 Spot Bond					0.00000	101.18413			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0
RDF02U On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF02U SPOT									0.00	0	0

Contract 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 RDF02U										0.00	0	0
RDF04I On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDF06I On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF06U SPOT										0.00	0	0
Total For RDF06U										0.00	0	0
RDF07I On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF07U SPOT										0.00	0	0
Total For RDF07U										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond					0.00000	100.88086				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond					0.00000	102.48090				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	101.58718				0.00	0	100,000,000
Total RDFB07 SPOT										0.00	0	100,000,000
Total For RDFB07										0.00	0	100,000,000
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.44675				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	99.88790				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	101.95156				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	101.58464				0.00	0	0
Total RDFB11 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDFB11										0.00	0	0
RDFB1: On 27/11/2022 Spot Bond					0.00000	100.04316				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	101.86380				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	101.90686				0.00	0	0
Total RDFB14 SPOT										0.00	0	0
Total For RDFB14										0.00	0	0
RDFC3 On 04/06/2018 Spot Bond					0.00000	99.89926				0.00	0	0
Total RDFC38 SPOT										0.00	0	0
Total For RDFC38										0.00	0	0
RDFC3 On 27/07/2018 Spot Bond					0.00000	100.66335				0.00	0	0
Total RDFC39 SPOT										0.00	0	0
Total For RDFC39										0.00	0	0
RDFC4 On 05/10/2018 Spot Bond					0.00000	101.19803				0.00	0	0
Total RDFC41 SPOT										0.00	0	0
Total For RDFC41										0.00	0	0
RDFC4 On 23/09/2018 Spot Bond					0.00000	101.46590				0.00	0	0
Total RDFC42 SPOT										0.00	0	0
Total For RDFC42										0.00	0	0
REBC0 On 21/05/2019 Spot Bond					0.00000	100.21023				0.00	0	1,180,000,000
Total REBC09 SPOT										0.00	0	1,180,000,000
Total For REBC09										0.00	0	1,180,000,000
REBC7 On 31/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REBC7U SPOT										0.00	0	0
Total For REBC7U										0.00	0	0
REBC8 On 07/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REBC8U SPOT										0.00	0	0
Total For REBC8U										0.00	0	0
RED20: On 05/04/2019 Spot Bond					0.00000	101.82163				0.00	0	0
Total RED202 SPOT										0.00	0	0
Total For RED202										0.00	0	0
RED20: On 05/04/2019 Spot Bond					0.00000	102.20080				0.00	0	0
Total RED203 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RED203										0.00	0	0
RED20 On 05/01/2020 Spot Bond					0.00000	101.79866				0.00	0	0
Total RED204 SPOT										0.00	0	0
Total For RED204										0.00	0	0
RED20 On 05/07/2020 Spot Bond					0.00000	102.02178				0.00	0	0
Total RED205 SPOT										0.00	0	0
Total For RED205										0.00	0	0
RED30 On 16/09/2021 Spot Bond					0.00000	102.40902				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RED40 On 26/11/2019 Spot Bond					0.00000	100.06414				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	102.86477				0.00	0	0
Total RED501 SPOT										0.00	0	0
Total For RED501										0.00	0	0
RED60 On 09/03/2022 Spot Bond					0.00000	100.49569				0.00	0	0
Total RED601 SPOT										0.00	0	0
Total For RED601										0.00	0	0
RED60 On 09/03/2022 Spot Bond					0.00000	100.62031				0.00	0	0
Total RED602 SPOT										0.00	0	0
Total For RED602										0.00	0	0
RES02 On 02/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03 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
RES04 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
RES30 On 07/03/2021 Spot Bond					0.00000	101.56819				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES34 On 25/08/2019 Spot Bond					0.00000	100.00088				0.00	0	0
Total RES34 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 RES34										0.00	0	0
RES35 On 25/08/2021 Spot Bond					0.00000	99.80314				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	100.84096				0.00	0	0
Total RES36 SPOT										0.00	0	0
Total For RES36										0.00	0	0
RES38 On 01/08/2020 Spot Bond					0.00000	100.48193				0.00	0	0
Total RES38 SPOT										0.00	0	0
Total For RES38										0.00	0	0
RES40 On 13/10/2022 Spot Bond					0.00000	101.12097				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	99.99979				0.00	0	0
Total RES41 SPOT										0.00	0	0
Total For RES41										0.00	0	0
RES42U 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
RES43U On 03/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES43U SPOT										0.00	0	0
Total For RES43U										0.00	0	0
RES44U 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			8.95000	103.61943	8.95000	103.59465				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			9.52500	99.68177	9.52500	104.39794				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			10.67500	97.04586	10.67500	102.12456				0.00	0	4,800,000
Total RW28 SPOT										0.00	0	4,800,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RW28									0.00	0	4,800,000
SBK12/ On 25/11/2020 Spot Bond			10.00000	107.61600	10.00000	107.58700			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK17 On 30/07/2019 Spot Bond					0.00000	101.41939			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	102.38997			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	100.90972			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	102.10370			0.00	0	20,000,000
Total SBK20 SPOT									0.00	0	20,000,000
Total For SBK20									0.00	0	20,000,000
SBK21 On 28/01/2020 Spot Bond					0.00000	103.07319			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK22 On 28/05/2020 Spot Bond					0.00000	102.21844			0.00	0	0
Total SBK22 SPOT									0.00	0	0
Total For SBK22									0.00	0	0
SBK23 On 28/05/2022 Spot Bond			10.64500	103.00580	10.64500	102.97678			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	102.44347			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	104.52064			0.00	0	20,000,000
Total SBK25 SPOT									0.00	0	20,000,000
Total For SBK25									0.00	0	20,000,000
SBK26 On 25/04/2021 Spot Bond			10.31000	105.94152	10.31000	105.91243			0.00	0	0
Total SBK26 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 SBK26									0.00	0	0
SBS16 On 22/09/2018 Spot Bond					0.00000	101.83850			0.00	0	0
Total SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0
SBS18 On 23/06/2021 Spot Bond					0.00000	103.15851			0.00	0	1,750,000,000
Total SBS18 SPOT									0.00	0	1,750,000,000
Total For SBS18									0.00	0	1,750,000,000
SBS19 On 23/06/2021 Spot Bond			8.39000	109.18359	8.39000	109.15893			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			9.44000	103.78780	9.44000	103.76178			0.00	0	46,210,000
Total SBS20 SPOT									0.00	0	46,210,000
Total For SBS20									0.00	0	46,210,000
SBS21 On 15/05/2026 Spot Bond					0.00000	103.32808			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS24 On 24/05/2019 Spot Bond					0.00000	100.79773			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			7.87000	101.09225	7.87000	101.07105			0.00	0	0
Total SBS25 SPOT									0.00	0	0
Total For SBS25									0.00	0	0
SBS27 On 20/02/2024 Spot Bond			9.09500	107.31054	9.09500	107.28418			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			7.87500	104.84696	7.87500	104.82471			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			9.59000	92.49778	9.59000	92.47425			0.00	0	3,950,000
Total SBS3 SPOT									0.00	0	3,950,000
Total For SBS3									0.00	0	3,950,000
SBS30 On 12/06/2019 Spot Bond					0.00000	101.82771			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			9.65000	105.36458	9.65000	105.33730			0.00	0	100,600,000
Total SBS31 SPOT									0.00	0	100,600,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS31									0.00	0	100,600,000
SBS33 On 19/09/2019 Spot Bond					0.00000	101.68655			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			9.74500	103.61767	9.74500	103.59088		13,809,652,168,500.00	1,417,101,300	2,917,101,300	
Total SBS34 SPOT								13,809,652,168,500.00	1,417,101,300	2,917,101,300	
Total For SBS34								13,809,652,168,500.00	1,417,101,300	2,917,101,300	
SBS36 On 29/01/2020 Spot Bond					0.00000	101.00348			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			8.01000	102.61697	8.01000	102.59471			0.00	0	20,000,000
Total SBS37 SPOT								0.00	0	20,000,000	
Total For SBS37								0.00	0	20,000,000	
SBS38 On 29/01/2025 Spot Bond			9.19500	102.52639	9.19500	102.50093			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			10.04500	100.97454	10.04500	100.94721			0.00	0	0
Total SBS39 SPOT								0.00	0	0	
Total For SBS39								0.00	0	0	
SBS4 On 16/11/2021 Spot Bond			8.72500	99.97726	8.72500	99.95406			0.00	0	581,600,000
Total SBS4 SPOT								0.00	0	581,600,000	
Total For SBS4								0.00	0	581,600,000	
SBS40 On 12/11/2020 Spot Bond					0.00000	101.30508			0.00	8,000,000,000	4,000,000,000
Total SBS40 SPOT								0.00	8,000,000,000	4,000,000,000	
Total For SBS40								0.00	8,000,000,000	4,000,000,000	
SBS41 On 12/11/2022 Spot Bond			8.69500	105.16357	8.69500	105.13924			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			9.34000	107.40484	9.34000	107.37820			0.00	0	7,220,000
Total SBS42 SPOT								0.00	0	7,220,000	
Total For SBS42								0.00	0	7,220,000	
SBS43 On 12/11/2027 Spot Bond			9.64000	107.75864	9.64000	107.73108			0.00	0	0
Total SBS43 SPOT								0.00	0	0	
Total For SBS43								0.00	0	0	
SBS44 On 15/02/2019 Spot Bond					0.00000	100.58826			0.00	0	0
Total SBS44 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 SBS44										0.00	0	0
SBS45 On 15/02/2021 Spot Bond					0.00000	101.55304				0.00	2,000,000,000	1,000,000,000
Total SBS45 SPOT										0.00	2,000,000,000	1,000,000,000
Total For SBS45										0.00	2,000,000,000	1,000,000,000
SBS46 On 15/02/2023 Spot Bond			8.79500	110.09060	8.79500	110.06443				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	101.97989				0.00	0	0
Total SBS47 SPOT										0.00	0	0
Total For SBS47										0.00	0	0
SBS48 On 31/01/2020 Spot Bond					0.00000	101.19061				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	100.86276				0.00	0	3,000,000,000
Total SBS49 SPOT										0.00	0	3,000,000,000
Total For SBS49										0.00	0	3,000,000,000
SBS50 On 31/01/2022 Spot Bond			9.00500	104.49076	9.00500	104.46535				0.00	0	0
Total SBS50 SPOT										0.00	0	0
Total For SBS50										0.00	0	0
SBS51 On 31/01/2024 Spot Bond			9.49000	9.49000	9.49000	104.41585				0.00	0	0
Total SBS51 SPOT										0.00	0	0
Total For SBS51										0.00	0	0
SBS52 On 29/01/2030 Spot Bond					0.00000	101.51273				0.00	0	20,000,000
Total SBS52 SPOT										0.00	0	20,000,000
Total For SBS52										0.00	0	20,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	100.13036				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	101.84219				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	102.77604				0.00	0	0
Total SBS55 SPOT										0.00	0	0
Total For SBS55										0.00	0	0
SBS56 On 12/06/2022 Spot Bond			8.67500	8.67500	8.67500	105.06884				0.00	0	0
Total SBS56 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 SBS56										0.00	0	0
SBS57 On 12/06/2024 Spot Bond					0.00000	103.00211				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	103.01392				0.00	0	47,900,000
Total SBS58 SPOT										0.00	0	47,900,000
Total For SBS58										0.00	0	47,900,000
SBS59 On 09/10/2020 Spot Bond					0.00000	101.13901				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	100.98705				0.00	0	0
Total SBS60 SPOT										0.00	0	0
Total For SBS60										0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.34000	284.39510	3.34000	284.29985				0.00	0	80,000,000
Total SBSI11 SPOT										0.00	0	80,000,000
Total For SBSI11										0.00	0	80,000,000
SBSI14 On 07/12/2033 Spot Bond			4.10000	4.10000	4.10000	201.20589				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	104.41009				0.00	0	0
Total SBT101 SPOT										0.00	0	0
Total For SBT101										0.00	0	0
SBT102 On 30/09/2022 Spot Bond					0.00000	102.09531				0.00	0	0
Total SBT102 SPOT										0.00	0	0
Total For SBT102										0.00	0	0
SBT201 On 13/02/2023 Spot Bond					0.00000	101.33750				0.00	0	0
Total SBT201 SPOT										0.00	0	0
Total For SBT201										0.00	0	0
SGI004 On 20/01/2021 Spot Bond					0.00000	101.70514				0.00	0	0
Total SGI004 SPOT										0.00	0	0
Total For SGI004										0.00	0	0
SGI005 On 10/07/2021 Spot Bond					0.00000	101.70528				0.00	0	0
Total SGI005 SPOT										0.00	0	0
Total For SGI005										0.00	0	0
SGI006 On 11/07/2022 Spot Bond					0.00000	101.53947				0.00	0	0
Total SGI006 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 SGI006										0.00	0	0
SHI02 On 01/10/2021 Spot Bond					0.00000	82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHS11U On 25/11/2020 Spot Bond			10.00000	107.61600	10.00000	107.58700				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SLI3 On 15/08/2018 Spot Bond			7.87000	102.66760	7.87000	102.64582				0.00	0	0
Total SLI3 SPOT										0.00	0	0
Total For SLI3										0.00	0	0
SLI4 On 15/08/2021 Spot Bond					0.00000	101.48862				0.00	0	0
Total SLI4 SPOT										0.00	0	0
Total For SLI4										0.00	0	0
SLRA1 On 15/08/2019 Spot Bond					0.00000	100.36055				0.00	0	0
Total SLRA1 SPOT										0.00	0	0
Total For SLRA1										0.00	0	0
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.37040				0.00	0	0
Total SLRA2 SPOT										0.00	0	0
Total For SLRA2										0.00	0	0
SLRA3 On 15/11/2020 Spot Bond					0.00000	100.35107				0.00	0	0
Total SLRA3 SPOT										0.00	0	0
Total For SLRA3										0.00	0	0
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.36119				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	100.37667				0.00	0	0
Total SLRB1 SPOT										0.00	0	0
Total For SLRB1										0.00	0	0
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.38044				0.00	0	0
Total SLRB2 SPOT										0.00	0	0
Total For SLRB2										0.00	0	0
SLRB3 On 15/11/2020 Spot Bond					0.00000	100.38117				0.00	0	0
Total SLRB3 SPOT										0.00	0	0
Total For SLRB3										0.00	0	0
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.38328				0.00	0	0
Total SLRB4 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 SLRB4										0.00	0	0
SLRC1 On 15/08/2019 Spot Bond					0.00000	100.40925				0.00	0	0
Total SLRC1 SPOT										0.00	0	0
Total For SLRC1										0.00	0	0
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.41732				0.00	0	0
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0
SLRC3 On 15/11/2020 Spot Bond					0.00000	100.39840				0.00	0	0
Total SLRC3 SPOT										0.00	0	0
Total For SLRC3										0.00	0	0
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.40734				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	102.87561				0.00	0	0
Total SNT02 SPOT										0.00	0	0
Total For SNT02										0.00	0	0
SNT03 On 12/04/2023 Spot Bond			10.39500	10.39500	10.39500	106.66640				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	102.15244				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	100.88866				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	100.21011				0.00	0	100,000,000
Total SPDA11 SPOT										0.00	0	100,000,000
Total For SPDA11										0.00	0	100,000,000
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.21411				0.00	0	0
Total SPDA12 SPOT										0.00	0	0
Total For SPDA12										0.00	0	0
SPDA6 On 21/08/2019 Spot Bond					0.00000	100.20897				0.00	0	0
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPDA7 On 21/08/2019 Spot Bond					0.00000	100.36229				0.00	0	0
Total SPDA7 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 SPDA7										0.00	0	0
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.21154				0.00	0	0
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0
SPDA9 On 21/08/2019 Spot Bond					0.00000	100.42125				0.00	0	0
Total SPDA9 SPOT										0.00	0	0
Total For SPDA9										0.00	0	0
SPG00: On 09/09/2019 Spot Bond					0.00000	99.71411				0.00	0	0
Total SPG002 SPOT										0.00	0	0
Total For SPG002										0.00	0	0
SPG00: On 31/10/2019 Spot Bond					0.00000	100.76247				0.00	0	0
Total SPG003 SPOT										0.00	0	0
Total For SPG003										0.00	0	0
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS039U SPOT										0.00	0	0
Total For SS039U										0.00	0	0
SS040L On 18/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS040U SPOT										0.00	0	0
Total For SS040U										0.00	0	0
SS041L On 29/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS041U SPOT										0.00	0	0
Total For SS041U										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			8.91000	99.53480	8.91000	99.51110				0.00	0	0
Total SSA06 SPOT										0.00	0	0
Total For SSA06										0.00	0	0
SSN00: On 31/03/2021 Spot Bond			9.08000	95.40034	9.08000	95.37720				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN00: On 31/03/2021 Spot Bond			9.08000	95.40034	9.08000	95.37720				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			3.86500	3.86500	3.86500	122.30206				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			9.95000	107.75084	9.95000	107.72209				0.00	0	0
Total SSN017 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN017										0.00	0	0
SSN02: On 28/02/2031 Spot Bond			10.83500	75.55090	10.83500	75.52925				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02: On 21/01/2019 Spot Bond					0.00000	100.88890				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02: On 16/01/2019 Spot Bond					0.00000	101.00856				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN02: On 25/09/2019 Spot Bond					0.00000	101.65168				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN02: On 07/12/2023 Spot Bond					0.00000	99.78963				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	101.80336				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	99.88595				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03: On 17/11/2020 Spot Bond					0.00000	100.32156				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03: On 01/06/2021 Spot Bond					0.00000	99.95148				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	103.24717				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN04: On 13/10/2023 Spot Bond					0.00000	101.13370				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			9.24500	103.55034	9.24500	103.52477				0.00	0	0
Total SSN041 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN041										0.00	0	0
SSN04: On 31/01/2038 Spot Bond			4.32000	100.14876	4.32000	100.11250				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	98.77603				0.00	0	20,000,000
Total SSN044 SPOT										0.00	0	20,000,000
Total For SSN044										0.00	0	20,000,000
SSN04: On 30/04/2027 Spot Bond					0.00000	100.76484				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN04: On 05/04/2027 Spot Bond					0.00000	101.20278				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN04: On 21/06/2018 Spot Bond					0.00000	107.71985				0.00	0	0
Total SSN048 SPOT										0.00	0	0
Total For SSN048										0.00	0	0
SSN04: On 30/09/2027 Spot Bond					0.00000	102.67845				0.00	0	0
Total SSN049 SPOT										0.00	0	0
Total For SSN049										0.00	0	0
SSN05: On 08/12/2023 Spot Bond			3.36000	3.36000	3.36000	284.02695				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN05: On 26/09/2018 Spot Bond					0.00000	105.32236				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	100.76761				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			7.56200	102.56194	7.56200	102.54115				0.00	0	0
Total SSN053 SPOT										0.00	0	0
Total For SSN053										0.00	0	0
SSN05: On 26/10/2022 Spot Bond					0.00000	100.82270				0.00	0	0
Total SSN054 SPOT										0.00	0	0
Total For SSN054										0.00	0	0
SSN05: On 03/11/2022 Spot Bond					0.00000	100.65002				0.00	0	0
Total SSN055 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 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	100.94715			0.00	0	0
Total SSN058 SPOT									0.00	0	0
Total For SSN058									0.00	0	0
SSN05: On 05/10/2022 Spot Bond			8.40000	100.84864	8.40000	101.24418			0.00	0	0
Total SSN059 SPOT									0.00	0	0
Total For SSN059									0.00	0	0
SSN06: On 05/10/2022 Spot Bond					0.00000	101.20245			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			3.89000	3.89000	3.89000	168.36570			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			3.52000	3.52000	3.52000	124.90090			0.00	0	0
Total SSN062 SPOT									0.00	0	0
Total For SSN062									0.00	0	0
SSN06: On 31/01/2038 Spot Bond			4.10000	4.10000	4.10000	103.42550			0.00	0	0
Total SSN063 SPOT									0.00	0	0
Total For SSN063									0.00	0	0
SSN06: On 31/03/2029 Spot Bond			4.00000	4.00000	4.00000	89.08340			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			3.85000	3.85000	3.85000	168.93650			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	10,000,000,000	15,000,000,000
Total SSN066 SPOT									0.00	10,000,000,000	15,000,000,000
Total For SSN066									0.00	10,000,000,000	15,000,000,000
SSN06: On 22/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SSN067 SPOT									0.00	0	0
Total For SSN067									0.00	0	0
SSN06: On 28/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		892,700,000,000,000.00		18,927,000,000	10,000,000,000
Total SSN068 SPOT								12,700,000,000,000.00		18,927,000,000	10,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SSN068									12,700,000,000,000.00	18,927,000,000	10,000,000,000
SSN06: On 28/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			892,700,000,000,000.00	18,927,000,000	10,000,000,000
Total SSN069 SPOT									12,700,000,000,000.00	18,927,000,000	10,000,000,000
Total For SSN069									12,700,000,000,000.00	18,927,000,000	10,000,000,000
SSN07: On 28/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			100,000,000,000,000.00	41,000,000,000	30,000,000,000
Total SSN070 SPOT									10,000,000,000,000.00	41,000,000,000	30,000,000,000
Total For SSN070									10,000,000,000,000.00	41,000,000,000	30,000,000,000
SSN07: On 28/05/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	15,000,000,000	15,000,000,000
Total SSN071 SPOT									10,000,000,000,000.00	15,000,000,000	15,000,000,000
Total For SSN071									10,000,000,000,000.00	15,000,000,000	15,000,000,000
SZ25 On 30/09/2025 Spot Bond			9.47000	99.03196	9.47000	99.00692			0.00	0	0
Total SZ25 SPOT									0.00	0	0
Total For SZ25									0.00	0	0
T12A1C On 21/08/2019 Spot Bond					0.00000	100.20777			0.00	0	0
Total T12A10 SPOT									0.00	0	0
Total For T12A10									0.00	0	0
T12A11 On 21/08/2019 Spot Bond					0.00000	100.56277			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			8.91500	102.57599	8.91500	102.55128			0.00	0	0
Total T12A12 SPOT									0.00	0	0
Total For T12A12									0.00	0	0
T13A1C On 21/08/2018 Spot Bond					0.00000	100.34668			0.00	0	0
Total T13A10 SPOT									0.00	0	0
Total For T13A10									0.00	0	0
T13A11 On 21/08/2020 Spot Bond					0.00000	100.21439			0.00	0	0
Total T13A11 SPOT									0.00	0	0
Total For T13A11									0.00	0	0
T13A12 On 21/08/2020 Spot Bond			8.81500	106.02607	8.81500	106.00080			0.00	0	0
Total T13A12 SPOT									0.00	0	0
Total For T13A12									0.00	0	0
T13A13 On 21/08/2018 Spot Bond					0.00000	100.19730			0.00	0	0
Total T13A13 SPOT									0.00	0	0
Total For T13A13									0.00	0	0
T13A14 On 21/08/2018 Spot Bond					0.00000	100.27272			0.00	0	0
Total T13A14 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 T13A14										0.00	0	0
T13A15 On 21/08/2020 Spot Bond					0.00000	100.21392				0.00	0	0
Total T13A15 SPOT										0.00	0	0
Total For T13A15										0.00	0	0
T13A16 On 21/08/2020 Spot Bond			8.91500	105.55362	8.91500	105.52819				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A18 On 21/08/2018 Spot Bond					0.00000	100.21260				0.00	0	0
Total T13A18 SPOT										0.00	0	0
Total For T13A18										0.00	0	0
T13A19 On 21/08/2020 Spot Bond					0.00000	99.98831				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A20 On 21/08/2020 Spot Bond			8.86500	104.37100	8.86500	104.34599				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
T14A10 On 21/11/2019 Spot Bond					0.00000	100.21133				0.00	0	0
Total T14A10 SPOT										0.00	0	0
Total For T14A10										0.00	0	0
T14A11 On 21/11/2021 Spot Bond					0.00000	100.21598				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	102.01428	8.55000	101.99108				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
T15OM On 21/11/2018 Spot Bond					0.00000	100.19324				0.00	0	0
Total T15OM1 SPOT										0.00	0	0
Total For T15OM1										0.00	0	0
T15OM On 21/05/2019 Spot Bond					0.00000	100.10954				0.00	0	0
Total T15OM2 SPOT										0.00	0	0
Total For T15OM2										0.00	0	0
TFS117 On 02/09/2018 Spot Bond					0.00000	100.06495				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS123 On 20/03/2019 Spot Bond					0.00000	101.47099				0.00	0	0
Total TFS123 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 TFS123										0.00	0	0
TFS13€ On 06/07/2018 Spot Bond					0.00000	101.28488				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS13€ On 06/07/2020 Spot Bond					0.00000	101.25627				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS13€ On 27/05/2019 Spot Bond					0.00000	100.53864				0.00	0	0
Total TFS139 SPOT										0.00	0	0
Total For TFS139										0.00	0	0
TFS141On 28/10/2019 Spot Bond					0.00000	101.07454				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS14€ On 28/10/2021 Spot Bond					0.00000	100.71461				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	101.65249				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS14€ On 20/03/2022 Spot Bond					0.00000	101.70267				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	101.06644				0.00	0	0
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.16758				0.00	0	0
Total TFS148 SPOT										0.00	0	0
Total For TFS148										0.00	0	0
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.67740				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS15C On 16/11/2018 Spot Bond					0.00000	100.30330				0.00	0	0
Total TFS150 SPOT										0.00	0	0
Total For TFS150										0.00	0	0
TFS151On 30/11/2020 Spot Bond					0.00000	99.99986				0.00	0	0
Total TFS151 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 TFS151										0.00	0	0
TFS152 On 25/04/2019 Spot Bond					0.00000	100.75219				0.00	0	0
Total TFS152 SPOT										0.00	0	0
Total For TFS152										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
TH11A2 On 18/07/2018 Spot Bond					0.00000	100.98610				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	103.18043	8.73000	103.15604				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A5 On 18/07/2018 Spot Bond					0.00000	101.03510				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6 On 18/07/2018 Spot Bond			8.21500	8.21500	8.21500	102.96447				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A8 On 18/07/2018 Spot Bond					0.00000	101.00452				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2018 Spot Bond					0.00000	101.07048				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2018 Spot Bond					0.00000	101.02477				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2018 Spot Bond					0.00000	101.02022				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1 On 18/07/2018 Spot Bond					0.00000	101.13728				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2018 Spot Bond					0.00000	101.13273				0.00	0	0
Total TH11C2 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 TH11C2										0.00	0	0
TH11C: On 18/07/2018 Spot Bond					0.00000	101.09297				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D: On 18/07/2018 Spot Bond					0.00000	101.49090				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D: On 18/07/2018 Spot Bond					0.00000	101.49542				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D: On 18/07/2018 Spot Bond					0.00000	101.47280				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A: On 21/08/2019 Spot Bond					0.00000	100.20535				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A: On 21/08/2019 Spot Bond					0.00000	100.21139				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A: On 21/08/2019 Spot Bond			8.86500	8.86500	8.86500	102.80576				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A: On 21/08/2019 Spot Bond					0.00000	100.20777				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A: On 21/08/2019 Spot Bond					0.00000	100.21621				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A: On 21/08/2019 Spot Bond			8.77500	102.04506	8.77500	102.02085				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A: On 21/08/2019 Spot Bond					0.00000	100.20656				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A: On 21/08/2019 Spot Bond					0.00000	100.21621				0.00	0	0
Total TH12A8 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 TH12A8									0.00	0	0
TH12A: On 21/08/2019 Spot Bond			8.88500	101.59572	8.88500	101.57132			0.00	0	0
Total TH12A9 SPOT									0.00	0	0
Total For TH12A9									0.00	0	0
TH12B: On 21/08/2019 Spot Bond					0.00000	100.22707			0.00	0	0
Total TH12B1 SPOT									0.00	0	0
Total For TH12B1									0.00	0	0
TH12B: On 21/08/2019 Spot Bond					0.00000	100.22707			0.00	0	0
Total TH12B2 SPOT									0.00	0	0
Total For TH12B2									0.00	0	0
TH12B: On 21/08/2019 Spot Bond					0.00000	100.22707			0.00	0	0
Total TH12B3 SPOT									0.00	0	0
Total For TH12B3									0.00	0	0
TH12B: On 21/08/2019 Spot Bond					0.00000	100.22707			0.00	0	0
Total TH12B4 SPOT									0.00	0	0
Total For TH12B4									0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	101.16558			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	101.16558			0.00	0	0
Total TH12C2 SPOT									0.00	0	0
Total For TH12C2									0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	100.24633			0.00	0	0
Total TH12C3 SPOT									0.00	0	0
Total For TH12C3									0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	100.24609			0.00	0	0
Total TH12C4 SPOT									0.00	0	0
Total For TH12C4									0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	100.32419			0.00	0	0
Total TH12D1 SPOT									0.00	0	0
Total For TH12D1									0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	100.31302			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	100.39122			0.00	0	0
Total TH12D3 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 TH12D3										0.00	0	0
TH12D On 21/08/2019 Spot Bond					0.00000	100.32276				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A On 21/08/2018 Spot Bond					0.00000	100.20222				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A On 21/08/2018 Spot Bond					0.00000	100.20753				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A On 21/08/2020 Spot Bond					0.00000	100.51772				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			9.01500	103.12646	9.01500	103.10135				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A On 21/08/2018 Spot Bond					0.00000	100.20246				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A On 21/08/2018 Spot Bond					0.00000	100.29716				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A On 21/08/2020 Spot Bond					0.00000	99.75723				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			8.90500	104.04319	8.90500	104.01816				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A On 21/08/2018 Spot Bond					0.00000	100.26001				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13B On 21/08/2020 Spot Bond					0.00000	100.22695				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B On 21/08/2020 Spot Bond					0.00000	100.22719				0.00	0	0
Total TH13B2 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 TH13B2										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	100.22693				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	100.22220				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	100.22623				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	100.24377				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	100.24569				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	100.23874				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	100.24345				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	100.25696				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	100.32263				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	100.32263				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	100.32064				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	100.31715				0.00	0	0
Total TH13D4 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 TH13D4									0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	100.32739			0.00	0	0
Total TH13D5 SPOT									0.00	0	0
Total For TH13D5									0.00	0	0
TH14A: On 21/11/2019 Spot Bond					0.00000	100.69566			0.00	0	0
Total TH14A2 SPOT									0.00	0	0
Total For TH14A2									0.00	0	0
TH14A: On 21/11/2021 Spot Bond					0.00000	100.21933			0.00	0	0
Total TH14A3 SPOT									0.00	0	0
Total For TH14A3									0.00	0	0
TH14A: On 21/11/2021 Spot Bond			9.05000	103.33320	9.05000	103.30834			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	100.62543			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	101.14303			0.00	0	0
Total TH14A7 SPOT									0.00	0	0
Total For TH14A7									0.00	0	0
TH14A: On 21/11/2021 Spot Bond			9.00000	101.15756	9.00000	101.24898			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	100.23394			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	100.22676			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	100.22388			0.00	0	0
Total TH14B3 SPOT									0.00	0	0
Total For TH14B3									0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	100.24590			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	100.24112			0.00	0	0
Total TH14C2 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 TH14C2										0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	100.23825				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	100.31728				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	100.31230				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	100.30542				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	100.20872				0.00	0	0
Total TH15A1 SPOT										0.00	0	0
Total For TH15A1										0.00	0	0
TH15A: On 21/11/2022 Spot Bond					0.00000	100.21365				0.00	0	0
Total TH15A2 SPOT										0.00	0	0
Total For TH15A2										0.00	0	0
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	100.23473				0.00	0	0
Total TH15A3 SPOT										0.00	0	0
Total For TH15A3										0.00	0	0
TH15A: On 21/11/2020 Spot Bond					0.00000	100.11811				0.00	0	0
Total TH15A4 SPOT										0.00	0	0
Total For TH15A4										0.00	0	0
TH15A: On 21/11/2022 Spot Bond					0.00000	100.12092				0.00	0	0
Total TH15A5 SPOT										0.00	0	0
Total For TH15A5										0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	100.21893				0.00	0	0
Total TH15B1 SPOT										0.00	0	0
Total For TH15B1										0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	100.12362				0.00	0	0
Total TH15B2 SPOT										0.00	0	0
Total For TH15B2										0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	100.23021				0.00	0	0
Total TH15C1 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 TH15C1										0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	100.12914				0.00	0	0
Total TH15C2 SPOT										0.00	0	0
Total For TH15C2										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	100.29972				0.00	0	0
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	100.16343				0.00	0	0
Total TH15D2 SPOT										0.00	0	0
Total For TH15D2										0.00	0	0
TH9A1: On 18/07/2019 Spot Bond					0.00000	101.53457				0.00	0	0
Total TH9A12 SPOT										0.00	0	0
Total For TH9A12										0.00	0	0
THE9B: On 18/07/2019 Spot Bond					0.00000	101.06569				0.00	0	0
Total THE9B4 SPOT										0.00	0	0
Total For THE9B4										0.00	0	0
THE9C: On 18/07/2019 Spot Bond					0.00000	102.81003				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	101.53043				0.00	0	0
Total THE9D4 SPOT										0.00	0	0
Total For THE9D4										0.00	0	0
TL20 On 22/02/2020 Spot Bond			8.61500	8.61500	8.61500	97.45435				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	35.53420	100.00000	35.46678				0.00	0	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	107.61600	10.00000	107.58700				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	99.89346				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	99.86765				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TL23 SPOT									0.00	0	0
Total For TL23									0.00	0	0
TL24 On 05/09/2022 Spot Bond			9.03500	102.12967	9.03500	102.10514			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			9.57500	102.23743	9.57500	102.21145			0.00	0	0
Total TL25 SPOT									0.00	0	0
Total For TL25									0.00	0	0
TL26 On 25/11/2024 Spot Bond					0.00000	100.99883			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	100.84643			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			9.72000	98.74560	9.72000	98.72000			0.00	0	0
Total TL28 SPOT									0.00	0	0
Total For TL28									0.00	0	0
TL29 On 24/04/2025 Spot Bond					0.00000	100.87457			0.00	0	0
Total TL29 SPOT									0.00	0	0
Total For TL29									0.00	0	0
TLC04 On 21/09/2018 Spot Bond					0.00000	101.48246			0.00	0	0
Total TLC04 SPOT									0.00	0	0
Total For TLC04									0.00	0	0
TLC05 On 22/09/2019 Spot Bond					0.00000	101.55319			0.00	0	0
Total TLC05 SPOT									0.00	0	0
Total For TLC05									0.00	0	0
TN20 On 17/09/2020 Spot Bond			8.86000	105.45366	8.86000	105.42882		44,300,000,000.00	5,000,000	40,365,900,000	
Total TN20 SPOT								44,300,000,000.00	5,000,000	40,365,900,000	
Total For TN20								44,300,000,000.00	5,000,000	40,365,900,000	
TN20/R On 17/09/2020 Spot Bond			100.00000	26.29109	100.00000	26.23322		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	18.15100	100.00000	18.11105		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TN21U SPOT									0.00	0	0
Total For TN21U									0.00	0	0
TN23 On 06/11/2023 Spot Bond			9.42000	106.48353	9.42000	106.45690		50,960,316,000,000.00	5,409,800,000	16,093,600,000	
Total TN23 SPOT								50,960,316,000,000.00	5,409,800,000	16,093,600,000	
Total For TN23								50,960,316,000,000.00	5,409,800,000	16,093,600,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	12.50132	100.00000	12.47380		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			10.30000	98.61495	10.30000	98.58759		30,900,000,000,000.00	3,000,000,000	27,050,370,000	
Total TN25 SPOT								30,900,000,000,000.00	3,000,000,000	27,050,370,000	
Total For TN25								30,900,000,000,000.00	3,000,000,000	27,050,370,000	
TN25/R On 19/08/2025 Spot Bond			100.00000	12.17114	100.00000	12.14390		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			10.33000	91.90062	10.33000	91.87548		0.00	0	1,048,200,000	
Total TN27 SPOT								0.00	0	1,048,200,000	
Total For TN27								0.00	0	1,048,200,000	
TN27/R On 14/11/2027 Spot Bond			100.00000	9.28239	100.00000	9.26196		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			10.90500	98.74958	10.90500	98.72093		0.00	0	14,204,100,000	
Total TN30 SPOT								0.00	0	14,204,100,000	
Total For TN30								0.00	0	14,204,100,000	
TN30/R On 09/10/2030 Spot Bond			8.00000	120.86715	8.00000	120.84124		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			11.41500	96.15833	11.41500	96.12916		0.00	0	8,800,000,000	
Total TN40 SPOT								0.00	0	8,800,000,000	
Total For TN40								0.00	0	8,800,000,000	
TN40/R On 09/10/2040 Spot Bond			10.75000	101.49881	10.75000	101.46977		0.00	0	0	
Total TN40/R214 SPOT								0.00	0	0	
Total For TN40/R214								0.00	0	0	
TNF18 On 22/08/2018 Spot Bond					0.00000	100.23885		0.00	0	0	
Total TNF18 SPOT								0.00	0	0	
Total For TNF18								0.00	0	0	
TPDA0 On 25/11/2020 Spot Bond			10.00000	107.61600	10.00000	107.58700		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA01 On 10/04/2019 Spot Bond					0.00000	101.33740				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TPDA05 On 30/11/2018 Spot Bond					0.00000	100.24963				0.00	0	0
Total TPDA06 SPOT										0.00	0	0
Total For TPDA06										0.00	0	0
TPDA06 On 30/11/2020 Spot Bond			9.01000	101.11058	9.01000	101.08637				0.00	0	0
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TRA2A On 14/12/2018 Spot Bond					0.00000	101.82747				0.00	0	0
Total TRA2A1 SPOT										0.00	0	0
Total For TRA2A1										0.00	0	0
TRA2A1 On 14/12/2020 Spot Bond					0.00000	101.91354				0.00	0	0
Total TRA2A2 SPOT										0.00	0	0
Total For TRA2A2										0.00	0	0
TRA2A2 On 14/12/2020 Spot Bond			9.16500	105.57642	9.16500	105.55043				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2A3 On 14/12/2018 Spot Bond					0.00000	101.82957				0.00	0	0
Total TRA2A4 SPOT										0.00	0	0
Total For TRA2A4										0.00	0	0
TRA2A4 On 14/12/2020 Spot Bond					0.00000	101.91354				0.00	0	0
Total TRA2A5 SPOT										0.00	0	0
Total For TRA2A5										0.00	0	0
TRA2A5 On 14/12/2020 Spot Bond			8.96500	8.96500	8.96500	106.05318				0.00	0	0
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2A6 On 14/12/2020 Spot Bond					0.00000	102.02769				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B1 On 14/12/2020 Spot Bond					0.00000	102.10257				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2B2 On 14/12/2020 Spot Bond					0.00000	102.32302				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C: On 14/12/2020 Spot Bond					0.00000	102.40697				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	102.95229				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	102.95229				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRA3A On 14/11/2018 Spot Bond					0.00000	100.34415				0.00	0	0
Total TRA3A1 SPOT										0.00	0	0
Total For TRA3A1										0.00	0	0
TRA3A: On 14/11/2020 Spot Bond					0.00000	100.37620				0.00	0	0
Total TRA3A2 SPOT										0.00	0	0
Total For TRA3A2										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.38576				0.00	0	0
Total TRA3A3 SPOT										0.00	0	0
Total For TRA3A3										0.00	0	0
TRA3B On 14/11/2022 Spot Bond					0.00000	100.44743				0.00	0	0
Total TRA3B1 SPOT										0.00	0	0
Total For TRA3B1										0.00	0	0
TRAA2 On 14/06/2019 Spot Bond					0.00000	101.89202				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA4 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2019 Spot Bond					0.00000	102.28003				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2019 Spot Bond					0.00000	101.94521				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2019 Spot Bond					0.00000	103.61729				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2019 Spot Bond					0.00000	104.33941				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TRQ11 On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ11U SPOT										0.00	0	0
Total For TRQ11U										0.00	0	0
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ12U SPOT										0.00	0	0
Total For TRQ12U										0.00	0	0
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ13U SPOT										0.00	0	0
Total For TRQ13U										0.00	0	0
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ14U SPOT										0.00	0	0
Total For TRQ14U										0.00	0	0
TSE01 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP22 On 07/06/2018 Spot Bond					0.00000	99.82944				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP226 SPOT										0.00	0	0
Total For TSP226										0.00	0	0
TSP227 On 21/06/2018 Spot Bond					0.00000	99.51254				0.00	0	0
Total TSP227 SPOT										0.00	0	0
Total For TSP227										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TUHF0 On 26/01/2020 Spot Bond					0.00000	100.95550				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC26 On 31/05/2018 Spot Bond					0.00000	101.89105				0.00	0	0
Total TWC265 SPOT										0.00	0	0
Total For TWC265										0.00	0	0
TWC26 On 10/07/2018 Spot Bond					0.00000	100.94773				0.00	0	0
Total TWC266 SPOT										0.00	0	0
Total For TWC266										0.00	0	0
TWC26 On 13/07/2018 Spot Bond					0.00000	100.84690				0.00	0	0
Total TWC267 SPOT										0.00	0	0
Total For TWC267										0.00	0	0
TWC26 On 23/07/2018 Spot Bond					0.00000	100.80658				0.00	0	0
Total TWC268 SPOT										0.00	0	0
Total For TWC268										0.00	0	0
TWC26 On 25/07/2018 Spot Bond					0.00000	100.70671				0.00	0	0
Total TWC269 SPOT										0.00	0	0
Total For TWC269										0.00	0	0
TWC27 On 31/07/2018 Spot Bond					0.00000	100.60575				0.00	0	0
Total TWC270 SPOT										0.00	0	0
Total For TWC270										0.00	0	0
TWC27 On 15/08/2018 Spot Bond					0.00000	100.32219				0.00	0	0
Total TWC271 SPOT										0.00	0	0
Total For TWC271										0.00	0	0
TWC27 On 17/08/2018 Spot Bond					0.00000	100.26178				0.00	0	0
Total TWC272 SPOT										0.00	0	0
Total For TWC272										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.36000	105.77592	9.36000	105.74963				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UG26 On 09/03/2026 Spot Bond			10.44000	107.07105	10.44000	107.04145				0.00	0	31,200,000
Total UG26 SPOT										0.00	0	31,200,000
Total For UG26										0.00	0	31,200,000
VCJA11 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA1U SPOT										0.00	0	0
Total For VCJA1U										0.00	0	0
VCJA21 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
VCJA31 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
VCJA41 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
VCJA51 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
VCJB11 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
VCJB21 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
VCJB31 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
VCJB41 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
VCJB51 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB5U SPOT										0.00	0	0
Total For VCJB5U										0.00	0	0
VCPA11 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 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
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB1U SPOT										0.00	0	0
Total For VCPB1U										0.00	0	0
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB2U SPOT										0.00	0	0
Total For VCPB2U										0.00	0	0
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB3U SPOT										0.00	0	0
Total For VCPB3U										0.00	0	0
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB4U SPOT										0.00	0	0
Total For VCPB4U										0.00	0	0
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB5U SPOT										0.00	0	0
Total For VCPB5U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA06U SPOT										0.00	0	0
Total For VJA06U										0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA07U SPOT										0.00	0	0
Total For VJA07U										0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA08U SPOT										0.00	0	0
Total For VJA08U										0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA09U SPOT										0.00	0	0
Total For VJA09U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0
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
VKC23 On 20/08/2018 Spot Bond					0.00000	100.18425				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VKC23 SPOT										0.00	0	0
Total For VKC23										0.00	0	0
VKC24 On 20/02/2019 Spot Bond					0.00000	100.20139				0.00	0	0
Total VKC24 SPOT										0.00	0	0
Total For VKC24										0.00	0	0
VKC25 On 05/06/2018 Spot Bond					0.00000	101.78733				0.00	0	0
Total VKC25 SPOT										0.00	0	0
Total For VKC25										0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	99.80180				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE08 On 29/03/2019 Spot Bond					0.00000	101.68018				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	101.85920				0.00	0	500,000,000
Total VKE09 SPOT										0.00	0	500,000,000
Total For VKE09										0.00	0	500,000,000
VKE10 On 08/07/2022 Spot Bond					0.00000	101.22907				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	100.96116				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	100.63922				0.00	0	0
Total VKE12 SPOT										0.00	0	0
Total For VKE12										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA07U SPOT										0.00	0	0
Total For VPA07U										0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA08U SPOT										0.00	0	0
Total For VPA08U										0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA09U SPOT										0.00	0	0
Total For VPA09U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB07U SPOT										0.00	0	0
Total For VPB07U										0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB08U SPOT										0.00	0	0
Total For VPB08U										0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
VR714L On 25/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR714U SPOT										0.00	0	0
Total For VR714U										0.00	0	0
VR716L On 28/05/2018 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 VR716U SPOT										0.00	0	0
Total For VR716U										0.00	0	0
VR829L On 18/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR829U SPOT										0.00	0	0
Total For VR829U										0.00	0	0
VR830L On 25/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR830U SPOT										0.00	0	0
Total For VR830U										0.00	0	0
VR831L On 26/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR831U SPOT										0.00	0	0
Total For VR831U										0.00	0	0
VR832L On 28/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			100,000,000,000,000.00	1,000,000,000	1,000,000,000	
Total VR832U SPOT									10,000,000,000,000.00	1,000,000,000	1,000,000,000	
Total For VR832U									10,000,000,000,000.00	1,000,000,000	1,000,000,000	
VRI712 On 11/12/2018 Spot Bond					0.00000	101.72249				0.00	0	0
Total VRI712 SPOT										0.00	0	0
Total For VRI712										0.00	0	0
WHL01 On 10/10/2020 Spot Bond					0.00000	101.33354				0.00	0	50,000,000
Total WHL01 SPOT										0.00	0	50,000,000
Total For WHL01										0.00	0	50,000,000
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL01U SPOT										0.00	0	0
Total For WHL01U										0.00	0	0
WHL02 On 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
WRS2L On 25/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WRS2U SPOT										0.00	0	0
Total For WRS2U										0.00	0	0
WS05 On 01/08/2018 Spot Bond			0.99000	0.99000	0.99000	258.12056				0.00	0	0
Total WS05 SPOT										0.00	0	0
Total For WS05										0.00	0	0
WSP3 On 28/05/2019 Spot Bond			7.27500	101.69447	7.27500	101.67473				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			7.90500	102.05407	7.90500	102.03258				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total WSP4 SPOT										0.00	0	0
Total For WSP4										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			8.28500	101.93283	8.28500	101.91036				0.00	0	0
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
WSP5/f On 28/05/2021 Spot Bond			100.00000	17.10171	100.00000	17.06407				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			6.66000	91.64619	6.66000	91.62987				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										91,417,684,885,539,500.00	188,902,554,668	379,177,453,540
Total for SPOT :										91,417,684,885,539,500.00	188,902,554,668	379,177,453,540
Total Futures										91 417 685 705 879 000.00	188,902,559,197	379,178,265,188
Total Options										0.00	0	82,545
Grand Total:										91,417,685,705,879,000.00	188,902,559,197	379,178,347,733