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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 13/07/2018

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			10.79400	78.65693	10.79016	78.68004			0.00	0	7,466
ES33 On 01/11/2018 Bond Future			10.90650	76.27172	10.90246	76.29562			0.00	0	2,000
ES33 On 07/02/2019 Bond Future			11.03443	77.74893	11.03022	77.77335			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			2,121.27000	2.12127	2,098,160		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			2,178.96000	2.17896	2,155,850		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			2,063.52000	2.06352	2,040,410		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			11.01852	81.32618	11.01466	81.35265			0.00	0	0
ES42 On 01/11/2018 Bond Future			11.12804	78.51682	11.12397	78.54425			0.00	0	7,957
ES42 On 07/02/2019 Bond Future			11.24832	80.03727	11.24409	80.06525			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			130.07310	130.07310	129.89874	129.89874			0.00	0	864
I2025 On 01/11/2018 Bond Future			132.42351	132.42351	132.24645	132.24645			0.00	0	21
I2025 On 07/02/2019 Bond Future			133.59935	133.59935	133.41917	133.41917			0.00	0	0
Total I2025 Future									0.00	0	885
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			6,761.26000	6.76126	6,586,900		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			6,771.26000	6.77126	6,596,900		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			6,751.26000	6.75126	6,576,900		0.00	0	0
Total I2025 Option									0.00	0	0
Total For I2025									0.00	0	885
I2029 On 02/08/2018 Bond Future			99.81139	99.81139	99.70404	99.70404			0.00	0	1,370
I2029 On 01/11/2018 Bond Future			100.56538	100.56538	100.45643	100.45643			0.00	0	0
I2029 On 07/02/2019 Bond Future			102.53175	102.53175	102.42096	102.42096			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			102.46226	102.46226	102.32217	102.32217			0.00	0	9,076
I2033 On 01/11/2018 Bond Future			103.19277	103.19277	103.05048	103.05048			0.00	0	5,770
I2033 On 07/02/2019 Bond Future			105.21051	105.21051	105.06571	105.06571			0.00	0	0
Total I2033 Future									0.00	0	14,846
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			7,607.83000	7.60783	7,467,740		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			7,617.83000	7.61783	7,477,740		0.00	0	0
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			7,597.83000	7.59783	7,457,740		0.00	0	0
Total I2033 Option									0.00	0	0
Total For I2033									0.00	0	14,846
I2038 On 02/08/2018 Bond Future			121.46131	121.46131	121.44528	121.44528			0.00	0	5,995
I2038 On 01/11/2018 Bond Future			123.65619	123.65619	123.64014	123.64014			0.00	0	3,385
I2038 On 07/02/2019 Bond Future			124.48382	124.48382	124.46793	124.46793			0.00	0	0
Total I2038 Future									0.00	0	9,380
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			13,094.72000	13.09472	13,078,690		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			13,104.72000	13.10472	13,088,690		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			13,084.72000	13.08472	13,068,690		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	9,380
I2046	On	02/08/2018	Bond Future			115.29900	115.29900	115.39409	115.39409			0.00	0	11,611
I2046	On	01/11/2018	Bond Future			115.73323	115.73323	115.83029	115.83029			0.00	0	355
I2046	On	07/02/2019	Bond Future			117.99610	117.99610	118.09547	118.09547			0.00	0	0
Total I2046 Future												0.00	0	11,966
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			13,385.91000	13.38591	13,481,000		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			13,395.91000	13.39591	13,491,000		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			13,375.91000	13.37591	13,471,000		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	11,966
I2050	On	02/08/2018	Bond Future			120.08502	120.08502	119.81481	119.81481			0.00	0	7,829
I2050	On	01/11/2018	Bond Future			122.25498	122.25498	121.98039	121.98039			0.00	0	2,072
I2050	On	07/02/2019	Bond Future			122.87407	122.87407	122.59425	122.59425			0.00	0	0
Total I2050 Future												0.00	0	9,901
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			17,715.19000	17.71519	17,444,980		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			17,725.19000	17.72519	17,454,980		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			17,705.19000	17.70519	17,434,980		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	9,901
R186	On	02/08/2018	Bond Future			8.74439	111.59712	8.74511	111.59263		7.56	0.00	0	87,345
R186	On	01/11/2018	Bond Future			8.81166	113.58778	8.81232	113.58377		7.34	9,087,022.40	80	20,817
R186	On	07/02/2019	Bond Future			8.88782	110.48263	8.88849	110.47869		7.84	0.00	0	0
Total R186 Future												9,087,022.40	80	108,162
R186	On	02/08/2018	Bond Future	8.50	Put			1,792.05000	1.79205	1,774,510	7.37	0.00	0	0
R186	On	02/08/2018	Bond Future	8.25	Put			3,188.45000	3.18845	3,179,450	7.10	0.00	0	0
R186	On	02/08/2018	Bond Future	8.25	Call			41.42000	0.04142	36,910	7.10	0.00	0	3,020
R186	On	02/08/2018	Bond Future	7.50	Put			8,141.58000	8.14158	8,137,090	6.91	0.00	0	0
R186	On	02/08/2018	Bond Future	7.50	Call			0.00000	0.00000	0,000	6.91	0.00	0	3,020
R186	On	02/08/2018	Bond Future	8.47	Put			1,941.93000	1.94193	1,925,440	7.34	0.00	0	0
R186	On	02/08/2018	Bond Future	8.48	Call			220.69000	0.22069	208,330	7.35	0.00	0	0
R186	On	02/08/2018	Bond Future	8.48	Put			1,891.35000	1.89135	1,874,500	7.35	0.00	0	0

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	8.46	Call			195.11000	0.19511	183,470	7.33	0.00	0	0
R186	On	02/08/2018	Bond Future	8.46	Put			1,993.14000	1.99314	1,977,010	7.33	0.00	0	0
R186	On	02/08/2018	Bond Future	8.50	Call			248.58000	0.24858	235,530	7.37	0.00	0	0
R186	On	02/08/2018	Bond Future	9.04	Put			218.20000	0.21820	203,890	7.83	0.00	0	0
R186	On	02/08/2018	Bond Future	8.90	Call			1,386.55000	1.38655	1,372,030	7.69	0.00	0	0
R186	On	02/08/2018	Bond Future	8.90	Put			425.60000	0.42560	406,590	7.69	0.00	0	2,500
R186	On	02/08/2018	Bond Future	8.75	Call			822.52000	0.82252	805,360	7.56	0.00	0	2,500
R186	On	02/08/2018	Bond Future	8.75	Put			792.01000	0.79201	770,360	7.56	0.00	0	2,500
R186	On	02/08/2018	Bond Future	8.47	Call			207.61000	0.20761	195,610	7.34	0.00	0	0
R186	On	02/08/2018	Bond Future	9.04	Call			2,038.27000	2.03827	2,028,450	7.83	0.00	0	0
R186	On	01/11/2018	Bond Future	9.14	Call			3,052.03000	3.05203	3,046,860	7.68	0.00	0	0
R186	On	01/11/2018	Bond Future	9.14	Put			1,085.52000	1.08552	1,076,340	7.68	0.00	0	5,000
R186	On	01/11/2018	Bond Future	7.96	Put			5,563.84000	5.56384	5,556,700	6.70	0.00	0	0
R186	On	01/11/2018	Bond Future	8.54	Call			1,107.32000	1.10732	1,101,160	7.21	0.00	0	0
R186	On	01/11/2018	Bond Future	8.54	Put			2,777.52000	2.77752	2,767,350	7.21	0.00	0	0
R186	On	01/11/2018	Bond Future	8.52	Call			1,061.52000	1.06152	1,055,400	7.19	0.00	0	0
R186	On	01/11/2018	Bond Future	7.96	Call			224.16000	0.22416	221,030	6.70	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.46	Put			3,097.04000	3.09704	3,087,100	7.15	0.00	0	0
R186	On	01/11/2018	Bond Future	8.52	Put			2,855.69000	2.85569	2,845,560	7.19	0.00	0	0
R186	On	01/11/2018	Bond Future	8.46	Call			929.87000	0.92987	923,940	7.15	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.53	Call			1,084.15000	1.08415	1,078,010	7.20	0.00	0	0
R186	On	01/11/2018	Bond Future	8.53	Put			2,816.31000	2.81631	2,806,160	7.20	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Call			1,002.14000	1.00214	998,310	7.41	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Put			5,035.22000	5.03522	5,027,450	7.41	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Call			966.07000	0.96607	962,280	7.39	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Put			5,122.77000	5.12277	5,115,040	7.39	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Call			983.86000	0.98386	980,050	7.40	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Put			5,078.73000	5.07873	5,070,980	7.40	0.00	0	0
Total R186 Option												0.00	0	28,540
Total For R186												9,087,022.40	80	136,702
R197	On	02/08/2018	Bond Future			297.33620	297.33620	297.64969	297.64969			0.00	0	1,400
R197	On	01/11/2018	Bond Future			302.70904	302.70904	303.02925	303.02925			0.00	0	950
R197	On	07/02/2019	Bond Future			301.27176	301.27176	301.59899	301.59899			0.00	0	0
Total R197 Future												0.00	0	2,350
Total For R197												0.00	0	2,350
R202	On	02/08/2018	Bond Future			232.05046	232.05046	232.85341	232.85341			0.00	0	20,572
R202	On	01/11/2018	Bond Future			236.24348	236.24348	237.06176	237.06176			0.00	0	1,552
R202	On	07/02/2019	Bond Future			236.95585	236.95585	237.79069	237.79069			0.00	0	0
Total R202 Future												0.00	0	22,124

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R202									0.00	0	22,124
R2023 On 02/08/2018 Bond Future			8.17829	101.75589	8.17897	101.75336		4.04	1,221,070.68	12	39,520
R2023 On 01/11/2018 Bond Future			8.24613	99.64505	8.24671	99.64300		4.07	21,324,040.70	214	15,487
R2023 On 07/02/2019 Bond Future			8.32811	101.57500	8.32870	101.57303		4.03	0.00	0	0
Total R2023 Future									22,545,111.38	226	55,007
R2023 On 02/08/2018 Bond Future	10.41	Call			7,869.47000	7.86947	7,872,000	5.36	0.00	0	0
R2023 On 02/08/2018 Bond Future	10.41	Put			0.00000	0.00000	0,000	5.36	0.00	0	0
R2023 On 02/08/2018 Bond Future	10.39	Call			7,802.43000	7.80243	7,804,960	5.36	0.00	0	0
R2023 On 02/08/2018 Bond Future	10.39	Put			0.00000	0.00000	0,000	5.36	0.00	0	0
R2023 On 02/08/2018 Bond Future	10.40	Call			7,835.96000	7.83596	7,838,490	5.36	0.00	0	0
R2023 On 02/08/2018 Bond Future	10.40	Put			0.00000	0.00000	0,000	5.36	0.00	0	0
R2023 On 01/11/2018 Bond Future	10.58	Call			7,838.23000	7.83823	7,840,200	5.10	0.00	0	0
R2023 On 01/11/2018 Bond Future	10.58	Put			1.47000	0.00147	1,390	5.10	0.00	0	0
R2023 On 01/11/2018 Bond Future	10.59	Call			7,870.06000	7.87006	7,872,040	5.10	0.00	0	0
R2023 On 01/11/2018 Bond Future	10.59	Put			1.40000	0.00140	1,330	5.10	0.00	0	0
R2023 On 01/11/2018 Bond Future	10.57	Call			7,806.38000	7.80638	7,808,350	5.10	0.00	0	0
R2023 On 01/11/2018 Bond Future	10.57	Put			1.53000	0.00153	1,450	5.10	0.00	0	0
R2023 On 07/02/2019 Bond Future	10.59	Put			41.35000	0.04135	40,710	5.09	0.00	0	0
R2023 On 07/02/2019 Bond Future	10.57	Call			7,181.18000	7.18118	7,182,490	5.09	0.00	0	0
R2023 On 07/02/2019 Bond Future	10.57	Put			43.19000	0.04319	42,530	5.09	0.00	0	0
R2023 On 07/02/2019 Bond Future	10.58	Call			7,210.64000	7.21064	7,211,960	5.09	0.00	0	0
R2023 On 07/02/2019 Bond Future	10.58	Put			42.26000	0.04226	41,610	5.09	0.00	0	0
R2023 On 07/02/2019 Bond Future	10.59	Call			7,240.11000	7.24011	7,241,440	5.09	0.00	0	0
Total R2023 Option									0.00	0	0
Total For R2023									22,545,111.38	226	55,007
R2030 On 02/08/2018 Bond Future			9.13478	92.18119	9.13051	92.20954		10.26	10,416,474.47	113	45,974
R2030 On 01/11/2018 Bond Future			9.19812	93.82544	9.19363	93.85475		10.03	0.00	0	15,774
R2030 On 07/02/2019 Bond Future			9.26965	91.63323	9.26496	91.66323		10.84	0.00	0	0
Total R2030 Future									10,416,474.47	113	61,748
R2030 On 02/08/2018 Bond Future	8.51	Put			4,269.03000	4.26903	4,293,840	9.58	0.00	0	0
R2030 On 02/08/2018 Bond Future	8.51	Call			20.41000	0.02041	16,870	9.58	0.00	0	7,850
R2030 On 02/08/2018 Bond Future	8.91	Put			1,829.94000	1.82994	1,833,630	10.16	0.00	0	0
R2030 On 02/08/2018 Bond Future	9.47	Call			2,446.35000	2.44635	2,408,000	10.95	0.00	0	0
R2030 On 02/08/2018 Bond Future	9.47	Put			228.53000	0.22853	218,530	10.95	0.00	0	0
R2030 On 02/08/2018 Bond Future	9.45	Call			2,339.77000	2.33977	2,301,120	10.91	0.00	0	0
R2030 On 02/08/2018 Bond Future	8.91	Call			349.57000	0.34957	324,910	10.16	0.00	0	7,850
R2030 On 02/08/2018 Bond Future	9.50	Call			2,608.81000	2.60881	2,570,950	11.00	0.00	0	0
R2030 On 02/08/2018 Bond Future	9.45	Put			250.58000	0.25058	240,280	10.91	0.00	0	0
R2030 On 02/08/2018 Bond Future	9.50	Put			198.50000	0.19850	188,990	11.00	0.00	0	7,850
R2030 On 02/08/2018 Bond Future	9.46	Call			2,392.90000	2.39290	2,354,390	10.93	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	02/08/2018	Bond Future	9.46	Put			239.37000	0.23937	229,210	10.93	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.59	Call			551.68000	0.55168	539,460	9.17	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.59	Put			4,608.06000	4.60806	4,625,150	9.17	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.60	Call			567.74000	0.56774	555,300	9.18	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.60	Put			4,554.98000	4.55498	4,571,850	9.18	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.58	Call			535.93000	0.53593	523,930	9.15	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.58	Put			4,661.52000	4.66152	4,678,830	9.15	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Call			1,261.81000	1.26181	1,247,200	10.17	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Put			5,448.59000	5.44859	5,463,980	10.17	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Call			1,283.28000	1.28328	1,268,530	10.19	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Put			5,402.15000	5.40215	5,417,400	10.19	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Call			1,240.57000	1.24057	1,226,100	10.16	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Put			5,495.31000	5.49531	5,510,840	10.16	0.00	0	0
Total R2030 Option												0.00	0	23,550
Total For R2030												10,416,474.47	113	85,298
R2032	On	02/08/2018	Bond Future			9.34474	94.54151	9.33540	94.60854		11.00	4,727,075.50	50	33,668
R2032	On	01/11/2018	Bond Future			9.41268	92.07297	9.40296	92.14162		11.24	0.00	0	11,178
R2032	On	07/02/2019	Bond Future			9.48811	93.85613	9.47801	93.92623		11.69	0.00	0	0
Total R2032 Future												4,727,075.50	50	44,846
R2032	On	02/08/2018	Bond Future	9.67	Call			2,619.47000	2.61947	2,547,780	11.66	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.67	Put			260.87000	0.26087	256,210	11.66	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Call			2,677.05000	2.67705	2,605,280	11.68	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Put			249.29000	0.24929	244,550	11.68	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Call			2,562.27000	2.56227	2,490,680	11.64	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Put			272.91000	0.27291	268,350	11.64	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.76	Call			603.84000	0.60384	583,130	10.55	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.76	Put			5,310.44000	5.31044	5,358,380	10.55	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.77	Call			620.79000	0.62079	599,690	10.56	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.77	Put			5,251.62000	5.25162	5,299,170	10.56	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.75	Call			587.36000	0.58736	567,020	10.53	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.75	Put			5,369.81000	5.36981	5,418,120	10.53	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Call			1,329.55000	1.32955	1,303,320	10.88	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Put			6,138.96000	6.13896	6,182,830	10.88	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Call			1,352.39000	1.35239	1,325,890	10.90	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Put			6,087.22000	6.08722	6,130,820	10.90	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Call			1,306.94000	1.30694	1,281,000	10.87	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Put			6,191.01000	6.19101	6,235,170	10.87	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												4,727,075.50	50	44,846
R2035	On	02/08/2018	Bond Future			9.47437	98.88595	9.47006	98.92031		11.68	8,899,735.50	90	61,131

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	01/11/2018	Bond Future			9.54226	96.15401	9.53774	96.18953		11.98	0.00	0	7,228
R2035	On	07/02/2019	Bond Future			9.61887	98.01634	9.61418	98.05261		12.49	0.00	0	0
Total R2035 Future												8,899,735.50	90	68,359
R2035	On	02/08/2018	Bond Future	9.44	Call			983.23000	0.98323	940,790	11.60	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.44	Put			1,223.40000	1.22340	1,215,320	11.60	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.42	Call			908.84000	0.90884	867,440	11.57	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.42	Put			1,309.31000	1.30931	1,302,270	11.57	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.43	Call			945.64000	0.94564	903,710	11.59	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.43	Put			1,265.91000	1.26591	1,258,340	11.59	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.92	Call			680.88000	0.68088	665,890	11.05	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.92	Put			5,728.43000	5.72843	5,748,960	11.05	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.93	Call			700.84000	0.70084	685,590	11.07	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.93	Put			5,663.55000	5.66355	5,683,820	11.07	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.94	Call			721.19000	0.72119	705,670	11.09	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.94	Put			5,599.16000	5.59916	5,619,160	11.09	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Put			6,780.31000	6.78031	6,798,490	11.86	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Call			1,622.01000	1.62201	1,603,740	11.88	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Put			6,723.12000	6.72312	6,741,120	11.88	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Call			1,569.31000	1.56931	1,551,390	11.85	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Put			6,837.87000	6.83787	6,856,220	11.85	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Call			1,595.53000	1.59553	1,577,440	11.86	0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												8,899,735.50	90	68,359
R2037	On	02/08/2018	Bond Future			9.53963	91.20713	9.54039	91.20104		12.83	0.00	0	48,709
R2037	On	01/11/2018	Bond Future			9.60245	92.83404	9.60318	92.82826		12.58	0.00	0	13,273
R2037	On	07/02/2019	Bond Future			9.67281	90.37204	9.67355	90.36627		13.75	0.00	0	0
Total R2037 Future												0.00	0	61,982
R2037	On	02/08/2018	Bond Future	9.96	Call			3,466.09000	3.46609	3,456,460	13.67	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.96	Put			196.29000	0.19629	180,570	13.67	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Call			3,532.66000	3.53266	3,523,470	13.70	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Put			187.16000	0.18716	171,880	13.70	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Call			3,399.80000	3.39980	3,389,740	13.65	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Put			205.80000	0.20580	189,650	13.65	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.01	Call			767.96000	0.76796	761,120	11.80	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.01	Put			5,654.51000	5.65451	5,641,890	11.80	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.02	Call			788.81000	0.78881	781,880	11.82	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.02	Put			5,589.70000	5.58970	5,576,990	11.82	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.03	Call			810.02000	0.81002	803,020	11.84	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.03	Put			5,525.37000	5.52537	5,512,590	11.84	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Put			6,719.96000	6.71996	6,708,360	13.19	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037 On 07/02/2019 Bond Future	9.07	Call			1,760.45000	1.76045	1,754,590	13.21	0.00	0	0
R2037 On 07/02/2019 Bond Future	9.07	Put			6,662.49000	6.66249	6,650,860	13.21	0.00	0	0
R2037 On 07/02/2019 Bond Future	9.05	Call			1,706.46000	1.70646	1,700,660	13.18	0.00	0	0
R2037 On 07/02/2019 Bond Future	9.05	Put			6,777.80000	6.77780	6,766,230	13.18	0.00	0	0
R2037 On 07/02/2019 Bond Future	9.06	Call			1,733.33000	1.73333	1,727,500	13.19	0.00	0	0
Total R2037 Option									0.00	0	0
Total For R2037									0.00	0	61,982
R204 On 02/08/2018 Bond Future			6.63763	101.48995	6.62804	101.49349		0.17	0.00	0	10,270
Total R204 Future									0.00	0	10,270
R204 On 02/08/2018 Bond Future	8.98	Call			860.63000	0.86063	857,090	0.26	0.00	0	0
R204 On 02/08/2018 Bond Future	8.98	Put			0.00000	0.00000	0,000	0.26	0.00	0	0
R204 On 02/08/2018 Bond Future	8.99	Call			864.26000	0.86426	860,720	0.26	0.00	0	0
R204 On 02/08/2018 Bond Future	8.99	Put			0.00000	0.00000	0,000	0.26	0.00	0	0
R204 On 02/08/2018 Bond Future	8.97	Call			857.01000	0.85701	853,470	0.26	0.00	0	0
R204 On 02/08/2018 Bond Future	8.97	Put			0.00000	0.00000	0,000	0.26	0.00	0	0
Total R204 Option									0.00	0	0
Total For R204									0.00	0	10,270
R2040 On 02/08/2018 Bond Future			9.62967	94.49566	9.62540	94.53238		13.29	0.00	0	20,865
R2040 On 01/11/2018 Bond Future			9.69272	96.18119	9.68827	96.21899		13.06	0.00	0	9,921
R2040 On 07/02/2019 Bond Future			9.76327	93.53342	9.75865	93.57213		14.32	0.00	0	0
Total R2040 Future									0.00	0	30,786
R2040 On 02/08/2018 Bond Future	10.04	Put			226.55000	0.22655	214,530	14.35	0.00	0	0
R2040 On 02/08/2018 Bond Future	10.05	Call			3,757.96000	3.75796	3,709,460	14.38	0.00	0	0
R2040 On 02/08/2018 Bond Future	10.05	Put			216.30000	0.21630	204,520	14.38	0.00	0	0
R2040 On 02/08/2018 Bond Future	10.03	Call			3,616.87000	3.61687	3,567,900	14.33	0.00	0	0
R2040 On 02/08/2018 Bond Future	10.03	Put			237.18000	0.23718	224,930	14.33	0.00	0	0
R2040 On 02/08/2018 Bond Future	10.04	Call			3,687.28000	3.68728	3,638,540	14.35	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.08	Call			819.64000	0.81964	802,490	12.38	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.08	Put			6,225.15000	6.22515	6,245,800	12.38	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.09	Call			841.71000	0.84171	824,280	12.40	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.09	Put			6,154.40000	6.15440	6,174,770	12.40	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.07	Call			797.96000	0.79796	781,090	12.36	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.07	Put			6,296.44000	6.29644	6,317,370	12.36	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.10	Call			864.33000	0.86433	846,620	12.42	0.00	0	2,950
R2040 On 01/11/2018 Bond Future	8.50	Put			11,132.01000	11.13201	11,165,880	11.15	0.00	0	0
R2040 On 01/11/2018 Bond Future	8.50	Call			99.63000	0.09963	95,700	11.15	0.00	0	2,950
R2040 On 01/11/2018 Bond Future	9.20	Put			5,411.47000	5.41147	5,428,790	12.61	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.20	Call			1,110.89000	1.11089	1,090,410	12.61	0.00	0	3,540
R2040 On 01/11/2018 Bond Future	9.80	Put			2,408.75000	2.40875	2,412,490	13.50	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.80	Call			3,350.58000	3.35058	3,316,520	13.50	0.00	0	3,540

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	01/11/2018	Bond Future	9.10	Put			6,084.33000	6.08433	6,104,420	12.42	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Call			1,730.49000	1.73049	1,710,970	13.42	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Put			7,337.56000	7.33756	7,356,750	13.42	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Call			1,759.61000	1.75961	1,739,910	13.44	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Put			7,274.81000	7.27481	7,293,820	13.44	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Call			1,701.90000	1.70190	1,682,560	13.40	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Put			7,400.98000	7.40098	7,420,350	13.40	0.00	0	0
Total R2040 Option												0.00	0	12,980
Total For R2040												0.00	0	43,766
R2044	On	02/08/2018	Bond Future			9.65413	91.64500	9.65487	91.63853		13.98	0.00	0	34,512
R2044	On	01/11/2018	Bond Future			9.71480	93.27970	9.71551	93.27356		13.75	0.00	0	11,691
R2044	On	07/02/2019	Bond Future			9.78255	90.70106	9.78327	90.69492		15.09	0.00	0	0
Total R2044 Future												0.00	0	46,203
R2044	On	02/08/2018	Bond Future	10.06	Call			3,677.35000	3.67735	3,665,080	15.15	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.06	Put			247.33000	0.24733	228,590	15.15	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.07	Call			3,748.28000	3.74828	3,736,480	15.17	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.07	Put			236.36000	0.23636	218,090	15.17	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.05	Call			3,606.71000	3.60671	3,593,960	15.13	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.05	Put			258.71000	0.25871	239,490	15.13	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.14	Put			6,047.01000	6.04701	6,033,470	12.60	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.12	Call			787.76000	0.78776	780,540	12.55	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.12	Put			6,190.50000	6.19050	6,177,140	12.55	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.13	Call			810.90000	0.81090	803,590	12.58	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.13	Put			6,118.54000	6.11854	6,105,090	12.58	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.14	Call			834.31000	0.83431	826,910	12.60	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.16	Call			1,828.53000	1.82853	1,822,210	14.22	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.16	Put			7,420.01000	7.42001	7,407,550	14.22	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.17	Call			1,858.86000	1.85886	1,852,520	14.24	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.17	Put			7,356.13000	7.35613	7,343,650	14.24	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.18	Call			1,889.24000	1.88924	1,882,870	14.26	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.18	Put			7,292.45000	7.29245	7,279,940	14.26	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	46,203
R2048	On	02/08/2018	Bond Future			9.65325	95.01192	9.64888	95.05116		13.84	0.00	0	84,567
R2048	On	01/11/2018	Bond Future			9.71542	92.27417	9.71086	92.31463		14.26	0.00	0	20,516
R2048	On	07/02/2019	Bond Future			9.78508	94.06140	9.78037	94.10264		14.94	0.00	0	0
Total R2048 Future												0.00	0	105,083
R2048	On	02/08/2018	Bond Future	8.99	Put			6,291.75000	6.29175	6,327,130	12.83	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.97	Call			17.10000	0.01710	13,810	12.79	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.97	Put			6,489.94000	6.48994	6,525,890	12.79	0.00	0	0

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	02/08/2018	Bond Future	8.98	Call			18.90000	0.01890	15,340	12.81	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.98	Put			6,390.68000	6.39068	6,426,360	12.81	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.99	Call			20.86000	0.02086	17,000	12.83	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.03	Put			7,035.29000	7.03529	7,060,840	12.79	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.01	Call			582.09000	0.58209	567,780	12.74	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.01	Put			7,196.71000	7.19671	7,222,860	12.74	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.02	Call			601.20000	0.60120	586,600	12.76	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.02	Put			7,115.63000	7.11563	7,141,490	12.76	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.03	Call			620.88000	0.62088	605,970	12.79	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.06	Call			1,583.96000	1.58396	1,564,850	13.90	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.06	Put			8,301.04000	8.30104	8,323,170	13.90	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Call			1,612.43000	1.61243	1,593,110	13.92	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Put			8,230.39000	8.23039	8,252,310	13.92	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Call			1,556.04000	1.55604	1,537,120	13.88	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Put			8,372.41000	8.37241	8,394,730	13.88	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	105,083
R207	On	02/08/2018	Bond Future			7.45829	100.16687	7.45873	100.16629		0.81	0.00	0	20,070
R207	On	01/11/2018	Bond Future			7.49720	101.95362	7.49727	101.95355		0.73	0.00	0	1,678
R207	On	07/02/2019	Bond Future			7.55698	100.28330	7.55693	100.28334		0.74	0.00	0	0
Total R207 Future												0.00	0	21,748
R207	On	02/08/2018	Bond Future	6.86	Call			0.01000	0.00001	0,010	0.95	0.00	0	0
R207	On	02/08/2018	Bond Future	6.86	Put			805.53000	0.80553	804,950	0.95	0.00	0	0
R207	On	02/08/2018	Bond Future	6.87	Call			0.01000	0.00001	0,010	0.94	0.00	0	0
R207	On	02/08/2018	Bond Future	6.87	Put			792.01000	0.79201	791,430	0.94	0.00	0	0
R207	On	02/08/2018	Bond Future	6.85	Call			0.01000	0.00001	0,010	0.95	0.00	0	0
R207	On	02/08/2018	Bond Future	6.85	Put			819.06000	0.81906	818,480	0.95	0.00	0	0
R207	On	01/11/2018	Bond Future	6.76	Put			840.48000	0.84048	840,170	0.90	0.00	0	0
R207	On	01/11/2018	Bond Future	6.74	Call			10.38000	0.01038	10,160	0.91	0.00	0	0
R207	On	01/11/2018	Bond Future	6.74	Put			862.63000	0.86263	862,340	0.91	0.00	0	0
R207	On	01/11/2018	Bond Future	6.75	Call			10.59000	0.01059	10,360	0.90	0.00	0	0
R207	On	01/11/2018	Bond Future	6.75	Put			851.52000	0.85152	851,220	0.90	0.00	0	0
R207	On	01/11/2018	Bond Future	6.76	Call			10.87000	0.01087	10,630	0.90	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Call			11.47000	0.01147	11,330	0.73	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Put			924.88000	0.92488	924,780	0.73	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Call			11.75000	0.01175	11,610	0.72	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Put			916.29000	0.91629	916,190	0.72	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Call			11.27000	0.01127	11,130	0.73	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Put			933.55000	0.93355	933,450	0.73	0.00	0	0
Total R207 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 R207												0.00	0	21,748
R208	On	02/08/2018	Bond Future			7.76253	99.98389	7.76317	99.98240		1.96	0.00	0	14,964
R208	On	01/11/2018	Bond Future			7.82399	98.36789	7.82446	98.36690		2.03	0.00	0	14,322
R208	On	07/02/2019	Bond Future			7.90216	100.27302	7.90264	100.27211		2.05	0.00	0	0
Total R208 Future												0.00	0	29,286
R208	On	02/08/2018	Bond Future	7.13	Call			1.08000	0.00108	0,870	2.43	0.00	0	0
R208	On	02/08/2018	Bond Future	7.13	Put			1,483.17000	1.48317	1,481,470	2.43	0.00	0	0
R208	On	02/08/2018	Bond Future	7.14	Call			1.16000	0.00116	0,940	2.41	0.00	0	0
R208	On	02/08/2018	Bond Future	7.14	Put			1,459.63000	1.45963	1,457,920	2.41	0.00	0	0
R208	On	02/08/2018	Bond Future	7.12	Call			1.01000	0.00101	0,810	2.44	0.00	0	0
R208	On	02/08/2018	Bond Future	7.12	Put			1,506.73000	1.50673	1,505,040	2.44	0.00	0	0
R208	On	01/11/2018	Bond Future	7.11	Call			41.67000	0.04167	41,000	2.01	0.00	0	0
R208	On	01/11/2018	Bond Future	7.11	Put			1,570.24000	1.57024	1,568,580	2.01	0.00	0	0
R208	On	01/11/2018	Bond Future	7.12	Call			43.04000	0.04304	42,360	2.00	0.00	0	0
R208	On	01/11/2018	Bond Future	7.12	Put			1,550.01000	1.55001	1,548,340	2.00	0.00	0	0
R208	On	01/11/2018	Bond Future	7.10	Call			40.42000	0.04042	39,760	2.01	0.00	0	0
R208	On	01/11/2018	Bond Future	7.10	Put			1,590.60000	1.59060	1,588,950	2.01	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Call			76.21000	0.07621	75,700	1.73	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Put			1,654.51000	1.65451	1,653,090	1.73	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Call			70.66000	0.07066	70,170	1.72	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Put			1,687.73000	1.68773	1,686,330	1.72	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Call			73.40000	0.07340	72,900	1.73	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Put			1,671.08000	1.67108	1,669,670	1.73	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	29,286
R209	On	02/08/2018	Bond Future			9.45306	74.94276	9.44869	74.97224		13.31	5,620,707.00	75	116,738
R209	On	01/11/2018	Bond Future			9.51301	73.13186	9.50844	73.16234		13.63	0.00	0	8,553
R209	On	07/02/2019	Bond Future			9.57902	74.54819	9.57430	74.57929		14.21	0.00	0	0
Total R209 Future												5,620,707.00	75	125,291
R209	On	02/08/2018	Bond Future	10.21	Call			4,908.90000	4.90890	4,876,270	14.78	0.00	0	0
R209	On	02/08/2018	Bond Future	10.21	Put			28.47000	0.02847	25,320	14.78	0.00	0	435
R209	On	02/08/2018	Bond Future	9.66	Put			419.90000	0.41990	408,400	13.57	0.00	0	0
R209	On	02/08/2018	Bond Future	9.66	Call			1,825.47000	1.82547	1,784,490	13.57	0.00	0	435
R209	On	02/08/2018	Bond Future	8.96	Put			3,475.84000	3.47584	3,496,710	12.30	0.00	0	0
R209	On	02/08/2018	Bond Future	10.39	Put			10.21000	0.01021	8,730	15.17	0.00	0	0
R209	On	02/08/2018	Bond Future	10.40	Put			9.63000	0.00963	8,210	15.19	0.00	0	0
R209	On	02/08/2018	Bond Future	10.38	Call			5,914.20000	5.91420	5,883,170	15.15	0.00	0	0
R209	On	02/08/2018	Bond Future	10.38	Put			10.83000	0.01083	9,280	15.15	0.00	0	0
R209	On	02/08/2018	Bond Future	9.21	Call			332.19000	0.33219	307,740	12.83	0.00	0	0
R209	On	02/08/2018	Bond Future	9.21	Put			1,969.51000	1.96951	1,974,540	12.83	0.00	0	500

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	10.39	Call			5,973.03000	5.97303	5,942,070	15.17	0.00	0	0
R209	On	02/08/2018	Bond Future	8.83	Put			4,379.01000	4.37901	4,404,760	12.07	0.00	0	500
R209	On	02/08/2018	Bond Future	8.49	Put			6,916.17000	6.91617	6,945,470	11.89	0.00	0	0
R209	On	02/08/2018	Bond Future	8.49	Call			0.61000	0.00061	0,430	11.89	0.00	0	500
R209	On	02/08/2018	Bond Future	8.46	Put			7,147.57000	7.14757	7,176,910	11.89	0.00	0	0
R209	On	02/08/2018	Bond Future	8.46	Call			0.43000	0.00043	0,290	11.89	0.00	0	5,000
R209	On	02/08/2018	Bond Future	10.40	Call			6,031.82000	6.03182	6,000,920	15.19	0.00	0	0
R209	On	02/08/2018	Bond Future	8.96	Call			65.06000	0.06506	56,450	12.30	0.00	0	5,000
R209	On	02/08/2018	Bond Future	9.43	Call			886.02000	0.88602	849,010	13.20	0.00	0	0
R209	On	02/08/2018	Bond Future	9.43	Put			1,012.30000	1.01230	1,004,770	13.20	0.00	0	5,000
R209	On	02/08/2018	Bond Future	10.84	Call			8,557.88000	8.55788	8,528,310	15.40	0.00	0	0
R209	On	02/08/2018	Bond Future	10.84	Put			0.36000	0.00036	0,270	15.40	0.00	0	435
R209	On	02/08/2018	Bond Future	8.83	Call			21.57000	0.02157	17,840	12.07	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Call			72,274.47000	72.27447	72,243,990	15.66	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Put			0.00000	0.00000	0,000	15.66	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Call			72,274.47000	72.27447	72,243,990	15.66	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Put			0.00000	0.00000	0,000	15.66	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Call			72,274.46000	72.27446	72,243,980	15.66	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Put			0.00000	0.00000	0,000	15.66	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Call			3,945.63000	3.94563	3,915,210	14.38	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Put			1,148.64000	1.14864	1,148,700	14.38	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Put			2,797.92000	2.79792	2,805,720	13.40	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Call			1,661.26000	1.66126	1,638,580	13.40	0.00	0	0
R209	On	01/11/2018	Bond Future	8.89	Put			4,904.11000	4.90411	4,921,490	12.51	0.00	0	0
R209	On	01/11/2018	Bond Future	8.89	Call			599.96000	0.59996	586,860	12.51	0.00	0	2,000
R209	On	01/11/2018	Bond Future	9.97	Call			4,082.12000	4.08212	4,051,490	14.44	0.00	0	0
R209	On	01/11/2018	Bond Future	9.97	Put			1,096.66000	1.09666	1,096,510	14.44	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Call			7,024.12000	7.02412	6,991,600	15.66	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Put			423.43000	0.42343	421,390	15.66	0.00	0	0
R209	On	01/11/2018	Bond Future	9.64	Put			1,814.58000	1.81458	1,817,670	13.83	0.00	0	0
R209	On	01/11/2018	Bond Future	9.64	Call			2,684.53000	2.68453	2,657,140	13.83	0.00	0	2,000
R209	On	01/11/2018	Bond Future	9.98	Call			4,128.03000	4.12803	4,097,330	14.46	0.00	0	0
R209	On	01/11/2018	Bond Future	9.98	Put			1,079.91000	1.07991	1,079,690	14.46	0.00	0	2,000
R209	On	01/11/2018	Bond Future	10.00	Put			1,046.99000	1.04699	1,046,640	14.50	0.00	0	5,850
R209	On	01/11/2018	Bond Future	10.00	Call			4,220.16000	4.22016	4,189,330	14.50	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Call			1,484.55000	1.48455	1,468,260	13.51	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Put			5,632.39000	5.63239	5,647,200	13.51	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Call			1,437.75000	1.43775	1,421,750	13.47	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Put			5,728.73000	5.72873	5,743,830	13.47	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Call			1,461.14000	1.46114	1,444,990	13.49	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Put			5,680.50000	5.68050	5,695,450	13.49	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R209 Option										0.00	0	29,655
Total For R209										5,620,707.00	75	154,946
R210 On 02/08/2018 Bond Future			185.52398	185.52398	185.50053	185.50053				0.00	0	2,179
R210 On 01/11/2018 Bond Future			186.37630	186.37630	186.35313	186.35313				0.00	0	0
R210 On 07/02/2019 Bond Future			190.02051	190.02051	189.99734	189.99734				0.00	0	0
Total R210 Future										0.00	0	2,179
Total For R210										0.00	0	2,179
R212 On 02/08/2018 Bond Future			153.43966	153.43966	153.42129	153.42129				0.00	0	4,307
R212 On 01/11/2018 Bond Future			156.21225	156.21225	156.19412	156.19412				0.00	0	470
R212 On 07/02/2019 Bond Future			157.11302	157.11302	157.09492	157.09492				0.00	0	0
Total R212 Future										0.00	0	4,777
Total For R212										0.00	0	4,777
R213 On 02/08/2018 Bond Future			9.23377	86.62456	9.22439	86.68561		10.78		0.00	0	28,017
R213 On 01/11/2018 Bond Future			9.29935	84.62372	9.28958	84.68631		11.01		0.00	0	16,104
R213 On 07/02/2019 Bond Future			9.37365	86.26272	9.36349	86.32666		11.42		0.00	0	0
Total R213 Future										0.00	0	44,121
R213 On 02/08/2018 Bond Future	9.06	Call			444.13000	0.44413	406,590	10.55		0.00	0	0
R213 On 02/08/2018 Bond Future	9.06	Put			1,523.87000	1.52387	1,547,380	10.55		0.00	0	0
R213 On 02/08/2018 Bond Future	9.07	Call			465.77000	0.46577	427,260	10.56		0.00	0	0
R213 On 02/08/2018 Bond Future	9.07	Put			1,479.29000	1.47929	1,501,830	10.56		0.00	0	0
R213 On 02/08/2018 Bond Future	9.05	Call			423.19000	0.42319	386,620	10.54		0.00	0	0
R213 On 02/08/2018 Bond Future	9.05	Put			1,569.22000	1.56922	1,593,700	10.54		0.00	0	0
R213 On 01/11/2018 Bond Future	8.65	Call			524.93000	0.52493	506,490	10.20		0.00	0	0
R213 On 01/11/2018 Bond Future	8.65	Put			4,764.84000	4.76484	4,808,990	10.20		0.00	0	0
R213 On 01/11/2018 Bond Future	8.66	Call			540.06000	0.54006	521,270	10.22		0.00	0	0
R213 On 01/11/2018 Bond Future	8.66	Put			4,711.47000	4.71147	4,755,270	10.22		0.00	0	0
R213 On 01/11/2018 Bond Future	8.64	Call			509.96000	0.50996	491,880	10.18		0.00	0	0
R213 On 01/11/2018 Bond Future	8.64	Put			4,818.44000	4.81844	4,862,950	10.18		0.00	0	0
R213 On 07/02/2019 Bond Future	8.69	Call			1,208.56000	1.20856	1,184,690	10.79		0.00	0	0
R213 On 07/02/2019 Bond Future	8.69	Put			5,599.78000	5.59978	5,639,850	10.79		0.00	0	0
R213 On 07/02/2019 Bond Future	8.70	Call			1,229.25000	1.22925	1,205,120	10.80		0.00	0	0
R213 On 07/02/2019 Bond Future	8.70	Put			5,553.02000	5.55302	5,592,830	10.80		0.00	0	0
R213 On 07/02/2019 Bond Future	8.68	Call			1,188.09000	1.18809	1,164,470	10.78		0.00	0	0
R213 On 07/02/2019 Bond Future	8.68	Put			5,646.83000	5.64683	5,687,150	10.78		0.00	0	0
Total R213 Option										0.00	0	0
Total For R213										0.00	0	44,121
R214 On 02/08/2018 Bond Future			9.61805	74.29085	9.61368	74.32154		14.17		0.00	0	30,070
R214 On 01/11/2018 Bond Future			9.67938	72.32329	9.67482	72.35498		14.54		0.00	0	11,522
R214 On 07/02/2019 Bond Future			9.74808	73.72403	9.74336	73.75642		15.17		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R214 Future									0.00	0	41,592
R214 On 02/08/2018 Bond Future	8.95	Call			18.01000	0.01801	14,740	13.06	0.00	0	0
R214 On 02/08/2018 Bond Future	8.95	Put			4,935.97000	4.93597	4,963,390	13.06	0.00	0	0
R214 On 02/08/2018 Bond Future	8.96	Call			19.79000	0.01979	16,260	13.07	0.00	0	0
R214 On 02/08/2018 Bond Future	8.96	Put			4,859.71000	4.85971	4,886,870	13.07	0.00	0	0
R214 On 02/08/2018 Bond Future	8.94	Call			16.38000	0.01638	13,350	13.04	0.00	0	0
R214 On 02/08/2018 Bond Future	8.94	Put			5,012.51000	5.01251	5,040,170	13.04	0.00	0	0
R214 On 01/11/2018 Bond Future	8.99	Call			574.00000	0.57400	561,090	13.59	0.00	0	0
R214 On 01/11/2018 Bond Future	8.99	Put			5,600.33000	5.60033	5,619,110	13.59	0.00	0	0
R214 On 01/11/2018 Bond Future	9.00	Call			590.70000	0.59070	577,560	13.62	0.00	0	0
R214 On 01/11/2018 Bond Future	9.00	Put			5,539.63000	5.53963	5,558,180	13.62	0.00	0	0
R214 On 01/11/2018 Bond Future	8.98	Call			557.61000	0.55761	544,940	13.57	0.00	0	0
R214 On 01/11/2018 Bond Future	8.98	Put			5,661.45000	5.66145	5,680,470	13.57	0.00	0	0
R214 On 07/02/2019 Bond Future	9.04	Call			1,315.02000	1.31502	1,299,530	14.08	0.00	0	0
R214 On 07/02/2019 Bond Future	9.04	Put			6,419.38000	6.41938	6,436,280	14.08	0.00	0	0
R214 On 07/02/2019 Bond Future	9.05	Call			1,337.77000	1.33777	1,322,120	14.10	0.00	0	0
R214 On 07/02/2019 Bond Future	9.05	Put			6,365.53000	6.36553	6,382,270	14.10	0.00	0	0
R214 On 07/02/2019 Bond Future	9.03	Call			1,292.69000	1.29269	1,277,350	14.07	0.00	0	0
R214 On 07/02/2019 Bond Future	9.03	Put			6,473.77000	6.47377	6,490,820	14.07	0.00	0	0
Total R214 Option									0.00	0	0
Total For R214									0.00	0	41,592
Total for Bond									61,296,126.25	634	1,046,410
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

Contract 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 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R202 Future									0.00	0	0
Total For R202									0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2023 Future									0.00	0	0
Total For R2023									0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2030 Future									0.00	0	0
Total For R2030									0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2032 Future									0.00	0	0
Total For R2032									0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2035 Future									0.00	0	0
Total For R2035									0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2037 Future									0.00	0	0
Total For R2037									0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204 Future									0.00	0	0
Total For R204									0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204/R203 Future									0.00	0	0
Total For R204/R203									0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2040 Future									0.00	0	0
Total For R2040									0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2044 Future									0.00	0	0
Total For R2044									0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2048 Future									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R213/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			614.08100	614.08100	614.24600	614.24600			0.00	0	476
GOVI On 01/11/2018 GOVI			625.03400	625.03400	625.20600	625.20600			0.00	0	0
GOVI On 07/02/2019 GOVI			637.14100	637.14100	637.31700	637.31700			0.00	0	0
Total GOVI Future									0.00	0	476
GOVI On 02/08/2018 GOVI	605.71	Call			85,360.00000	8.53600	83,710,000		0.00	0	0
GOVI On 02/08/2018 GOVI	605.71	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/08/2018 GOVI	605.72	Call			85,260.00000	8.52600	83,610,000		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			85,460.00000	8.54600	83,810,000		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			282,940.00000	28.29400	284,660,000		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			283,040.00000	28.30400	284,760,000		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			282,840.00000	28.28400	284,560,000		0.00	0	0
GOVI On 07/02/2019 GOVI	666.52	Put			292,030.00000	29.20300	293,790,000		0.00	0	0
GOVI On 07/02/2019 GOVI	666.53	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/02/2019 GOVI	666.53	Put			292,130.00000	29.21300	293,890,000		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			291,930.00000	29.19300	293,690,000		0.00	0	0
GOVI On 07/02/2019 GOVI	666.52	Call			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	476
Total for GOVI									0.00	0	476
AL37 On 02/08/2018 Index Future			584.75800	584.75800	584.73900	584.73900			0.00	0	0
AL37 On 01/11/2018 Index Future			595.18900	595.18900	595.17200	595.17200			0.00	0	0
AL37 On 07/02/2019 Index Future			606.71800	606.71800	606.70200	606.70200			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			681.61100	681.61100	681.64900	681.64900			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T On 01/11/2018 Index Future			693.76900	693.76900	693.81200	693.81200			0.00	0	0
AL7T On 07/02/2019 Index Future			707.20800	707.20800	707.25200	707.25200			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			618.50400	618.50400	618.63600	618.63600			0.00	0	863
ALBI On 01/11/2018 Index Future			629.53600	629.53600	629.67400	629.67400			0.00	0	237
ALBI On 07/02/2019 Index Future			641.73100	641.73100	641.87200	641.87200			0.00	0	0
Total ALBI Future									0.00	0	1,100
Total For ALBI									0.00	0	1,100
IGOV On 02/08/2018 Index Future			249.51700	249.51700	249.60500	249.60500			0.00	0	852
IGOV On 01/11/2018 Index Future			254.02600	254.02600	254.11600	254.11600			0.00	0	227
IGOV On 07/02/2019 Index Future			258.99300	258.99300	259.08600	259.08600			0.00	0	0
Total IGOV Future									0.00	0	1,079
Total For IGOV									0.00	0	1,079
Total for Index									0.00	0	2,179
JIBAR F On 19/09/2018 Jibar Future			7.07000	92.93000	7.07000	92.93000			0.00	0	0
JIBAR F On 19/12/2018 Jibar Future			7.01000	92.99000	7.01000	92.99000			0.00	0	35,000
JIBAR F On 20/03/2019 Jibar Future			7.01000	92.99000	7.01000	92.99000			0.00	0	0
JIBAR F On 19/06/2019 Jibar Future			7.03000	92.97000	7.03000	92.97000			0.00	0	0
Total Jibar Future									0.00	0	35,000
Total For JIBAR FUTURE									0.00	0	35,000
Total for Jibar									0.00	0	35,000
10Y ST On 17/12/2025 Interest Rate Swap			96.12000	96.12000	96.15000	96.15000			0.00	0	0
10Y ST On 16/03/2026 Interest Rate Swap			93.14000	93.14000	93.18000	93.18000			0.00	0	0
10Y ST On 15/06/2026 Interest Rate Swap			91.90000	91.90000	91.93000	91.93000			0.00	0	0
10Y ST On 21/09/2026 Interest Rate Swap			94.06000	94.06000	94.09000	94.09000			0.00	0	0
10Y ST On 21/12/2026 Interest Rate Swap			97.84000	97.84000	97.85000	97.85000			0.00	0	0
10Y ST On 15/03/2027 Interest Rate Swap			96.42000	96.42000	96.42000	96.42000			0.00	0	0
10Y ST On 21/06/2027 Interest Rate Swap			98.50000	98.50000	98.49000	98.49000			0.00	0	0
10Y ST On 20/09/2027 Interest Rate Swap			103.91000	103.91000	103.90000	103.90000			0.00	0	0
10Y ST On 20/12/2027 Interest Rate Swap			104.26000	104.26000	104.25000	104.25000			0.00	0	0
10Y ST On 22/03/2028 Interest Rate Swap			97.84000	97.84000	97.82000	97.82000			0.00	0	0
10Y ST On 20/06/2028 Interest Rate Swap			104.96000	104.96000	104.94000	104.94000			0.00	0	0
Total 10Y STND Future									0.00	0	0
Total For 10Y STND									0.00	0	0
1Y STN On 20/09/2018 Interest Rate Swap			101.76000	101.76000	101.76000	101.76000			0.00	0	0
1Y STN On 20/12/2018 Interest Rate Swap			102.23000	102.23000	102.24000	102.24000			0.00	0	0
1Y STN On 22/03/2019 Interest Rate Swap			99.58000	99.58000	99.58000	99.58000			0.00	0	0
1Y STN On 20/06/2019 Interest Rate Swap			102.03000	102.03000	102.03000	102.03000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total 1Y STND Future										0.00	0	0
Total For 1Y STND										0.00	0	0
2Y STN On 21/09/2018 Interest Rate Swap			98.52000	98.52000	98.52000	98.52000				0.00	0	0
2Y STN On 21/12/2018 Interest Rate Swap			98.90000	98.90000	98.90000	98.90000				0.00	0	0
2Y STN On 15/03/2019 Interest Rate Swap			99.32000	99.32000	99.32000	99.32000				0.00	0	0
2Y STN On 21/06/2019 Interest Rate Swap			99.77000	99.77000	99.77000	99.77000				0.00	0	0
2Y STN On 20/09/2019 Interest Rate Swap			101.95000	101.95000	101.95000	101.95000				0.00	0	0
2Y STN On 20/12/2019 Interest Rate Swap			102.96000	102.96000	102.96000	102.96000				0.00	0	0
2Y STN On 23/03/2020 Interest Rate Swap			99.06000	99.06000	99.05000	99.05000				0.00	0	0
2Y STN On 22/06/2020 Interest Rate Swap			102.71000	102.71000	102.69000	102.69000				0.00	0	0
Total 2Y STND Future										0.00	0	0
Total For 2Y STND										0.00	0	0
5Y STN On 17/12/2020 Interest Rate Swap			96.68000	96.68000	96.65000	96.65000				0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			95.93000	95.93000	95.91000	95.91000				0.00	0	0
5Y STN On 15/06/2021 Interest Rate Swap			95.15000	95.15000	95.14000	95.14000				0.00	0	0
5Y STN On 21/09/2021 Interest Rate Swap			95.36000	95.36000	95.36000	95.36000				0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			97.59000	97.59000	97.58000	97.58000				0.00	0	51
5Y STN On 15/03/2022 Interest Rate Swap			97.75000	97.75000	97.74000	97.74000				0.00	0	0
5Y STN On 21/06/2022 Interest Rate Swap			98.99000	98.99000	98.97000	98.97000				0.00	0	0
5Y STN On 20/09/2022 Interest Rate Swap			102.92000	102.92000	102.91000	102.91000				0.00	0	0
5Y STN On 20/12/2022 Interest Rate Swap			104.20000	104.20000	104.18000	104.18000				0.00	0	0
5Y STN On 22/03/2023 Interest Rate Swap			97.64000	97.64000	97.62000	97.62000				0.00	0	0
5Y STN On 20/06/2023 Interest Rate Swap			103.68000	103.68000	103.66000	103.66000				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 :										61,296,126.25	634	1,084,116
AA05 On 22/03/2019 Spot Bond			8.02500	103.75892	8.02000	103.74003				0.00	0	1,000,000,000
Total AA05 SPOT										0.00	0	1,000,000,000
Total For AA05										0.00	0	1,000,000,000
AA06 On 15/04/2021 Spot Bond				99.18857		99.16664				0.00	0	500,000,000
Total AA06 SPOT										0.00	0	500,000,000
Total For AA06										0.00	0	500,000,000
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			9.55000	102.26782	9.55000	102.24175				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	108.34000	10.00000	108.31200				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				101.71619		101.69397				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	101.41164	7.81000	101.39221				0.00	0	1,500,000,000
Total AB013 SPOT										0.00	0	1,500,000,000
Total For AB013										0.00	0	1,500,000,000
AB014L On 19/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 19/11/2019 Spot Bond			10.84000	101.72919	10.84000	101.70000				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0
AB016L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB016U SPOT										0.00	0	0
Total For AB016U										0.00	0	0
AB017L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB017U SPOT										0.00	0	0
Total For AB017U										0.00	0	0
AB018L On 04/09/2020 Spot Bond			11.37000	104.16045	11.37000	104.12916				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	104.36429	11.81000	104.33176				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	23.68110	100.00000	23.62898				0.00	0	0
Total AB024U SPOT										0.00	0	0
Total For AB024U										0.00	0	0
AB025L On 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB025U SPOT										0.00	0	0
Total For AB025U										0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	23.55148	100.00000	23.49877				0.00	0	0
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB030U SPOT										0.00	0	0
Total For AB030U										0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB031U SPOT										0.00	0	0
Total For AB031U										0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB032U SPOT										0.00	0	0
Total For AB032U										0.00	0	0
ABC12L On 25/11/2020 Spot Bond			10.00000	108.97300	10.00000	108.94400				0.00	0	0
Total ABC1234/R2022 SPOT										0.00	0	0
Total For ABC1234/R2022										0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			4.79000	269.22851	4.76500	269.43918				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
ABFN0L On 17/03/2020 Spot Bond				101.87700		101.85403				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN08 On 17/03/2026 Spot Bond				100.84277		100.81750				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN09 On 28/10/2019 Spot Bond				99.67130		101.60943				0.00	0	1,200,000,000
Total ABFN10 SPOT										0.00	0	1,200,000,000
Total For ABFN10										0.00	0	1,200,000,000
ABFN10 On 09/04/2019 Spot Bond				100.37561		100.35194				0.00	0	500,000,000
Total ABFN12 SPOT										0.00	0	500,000,000
Total For ABFN12										0.00	0	500,000,000
ABFN12 On 14/05/2020 Spot Bond				102.13752		102.11572				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN13 On 14/05/2022 Spot Bond				101.53502		101.51175				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN14 On 11/11/2020 Spot Bond				102.06398		102.04194				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN15 On 11/11/2022 Spot Bond				102.22174		102.19895				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN16 On 17/05/2019 Spot Bond				101.53693		101.51474				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABFN17 On 26/09/2023 Spot Bond				101.27530		101.25019				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN18 On 30/05/2020 Spot Bond				101.36697		101.34463				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN20 On 30/05/2022 Spot Bond				101.34437		101.32099				0.00	0	0
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN21 On 30/05/2024 Spot Bond				102.53451		102.51089				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0
ABFN2: On 25/05/2027 Spot Bond				102.40623		102.38181				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				99.86726		99.84683				0.00	0	0
Total ABFN24 SPOT										0.00	0	0
Total For ABFN24										0.00	0	0
ABFN2: On 17/10/2024 Spot Bond				100.02151		99.99978				0.00	0	0
Total ABFN25 SPOT										0.00	0	0
Total For ABFN25										0.00	0	0
ABFN2: On 17/10/2029 Spot Bond				100.02246		99.99965				0.00	0	0
Total ABFN26 SPOT										0.00	0	0
Total For ABFN26										0.00	0	0
ABK1 On 07/11/2018 Spot Bond			8.86500	102.94954	8.89000	102.91746				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				100.81866		100.79096				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				101.83465		101.80889				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				95.80411		95.77046				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				102.29046		102.26555				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				102.09214		102.06737				0.00	0	0
Total ABK5 SPOT										0.00	0	0
Total For ABK5										0.00	0	0
ABK5/J On 31/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABK5/JIBAR SPOT										0.00	0	0
Total For ABK5/JIBAR										0.00	0	0
ABK6 On 05/06/2020 Spot Bond				101.11382		101.08759				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				100.20953		100.18216				0.00	0	0
Total ABK7 SPOT										0.00	0	0
Total For ABK7										0.00	0	0
ABK8 On 03/06/2021 Spot Bond				96.20118		96.17024				0.00	26,602,600	13,301,300
Total ABK8 SPOT										0.00	26,602,600	13,301,300
Total For ABK8										0.00	26,602,600	13,301,300
ABK9 On 18/11/2019 Spot Bond				99.81505		99.78754				0.00	0	0
Total ABK9 SPOT										0.00	0	0
Total For ABK9										0.00	0	0
ABKI01 On 07/11/2018 Spot Bond			4.75000	156.18576	4.75000	156.12793				0.00	0	0
Total ABKI01 SPOT										0.00	0	0
Total For ABKI01										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			6.12000	138.81924	6.12000	138.76279				0.00	0	0
Total ABKI02 SPOT										0.00	0	0
Total For ABKI02										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			100.00000	28.73482	100.00000	28.66428				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			7.35000	118.82940	7.35000	118.77722				0.00	0	0
Total ABKI03 SPOT										0.00	0	0
Total For ABKI03										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	12.47618	100.00000	12.44557				0.00	0	0
Total ABKI03/R212 SPOT										0.00	0	0
Total For ABKI03/R212										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			9.05000	113.40600	9.02000	113.50529				0.00	0	0
Total ABKI04 SPOT										0.00	0	0
Total For ABKI04										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	9.74720	100.00000	9.72339				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				89.22289		89.17290				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABKS1 SPOT										0.00	0	0
Total For ABKS1										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			4.00000	192.03093	3.97500	192.08815				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			3.90000	123.71446	3.92000	123.52414				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			3.68000	173.67621	3.68000	173.61688				0.00	0	0
Total ABN62 SPOT										0.00	0	0
Total For ABN62										0.00	0	0
ABN63 On 07/12/2033 Spot Bond			3.64000	215.28053	3.61000	215.96840				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			9.77500	95.54563	9.77500	95.52086				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			10.13500	102.79417	10.13500	102.76641				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			8.92500	96.87056	8.92500	96.84746				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN86 On 01/08/2018 Spot Bond				116.43968		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			10.68000	99.77350	10.68000	99.74514				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				100.89504		100.87032				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				101.93548		101.91116				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			8.95000	103.68994	8.95000	103.66515				0.00	0	620,000,000

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 ABS11 SPOT										0.00	0	620,000,000
Total For ABS11										0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			8.90000	102.20646	8.90000	102.18228				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	101.71051	9.20000	101.68566				0.00	0	0
Total ABS12/R207 SPOT										0.00	0	0
Total For ABS12/R207										0.00	0	0
ABS13 On 14/05/2022 Spot Bond			9.63000	101.82412	9.63000	101.79810				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			8.55500	103.23110	8.55500	103.20761				0.00	0	0
Total ABS14 SPOT										0.00	0	0
Total For ABS14										0.00	0	0
ABS15 On 11/11/2022 Spot Bond			9.05500	104.26964	9.05500	104.24456				0.00	0	0
Total ABS15 SPOT										0.00	0	0
Total For ABS15										0.00	0	0
ABS16 On 11/11/2025 Spot Bond			9.69000	105.52658	9.69000	105.49945				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			9.83000	106.77485	9.83000	106.74701				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			9.62500	103.88340	9.62500	103.85687				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			8.18000	101.07144	8.18000	101.04930				0.00	0	0
Total ABS6 SPOT										0.00	0	0
Total For ABS6										0.00	0	0
ABS7 On 11/09/2026 Spot Bond			9.73000	97.91146	9.73000	97.88618				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/R On 11/09/2026 Spot Bond			100.00000	11.81632	100.00000	11.79031				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			3.74000	282.64817	3.71500	282.88033				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABSI2 SPOT										0.00	0	0
Total For ABSI2										0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			3.10000	152.39631	3.10000	152.34650				0.00	0	115,000,000
Total ABSI4 SPOT										0.00	0	115,000,000
Total For ABSI4										0.00	0	115,000,000
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABT01U SPOT										0.00	0	0
Total For ABT01U										0.00	0	0
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				97.97365		97.95258				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL088 On 25/11/2020 Spot Bond			10.00000	108.97300	10.00000	108.94400				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				89.54221		89.51167				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				88.57437		88.54410				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			9.05000	102.01088	9.06000	101.97273				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				219.13046		219.14516				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				219.18903		219.20176				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				100.70422		100.67808				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	108.97300	10.00000	108.94400				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL14£ On 20/12/2021 Spot Bond				100.70651		100.68028				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			8.84500	101.56546	8.84000	101.54584				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				100.70443		100.67828				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL17£ On 20/06/2019 Spot Bond				100.66667		100.64187				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL18£ On 20/06/2019 Spot Bond				101.27070		101.24601				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL18£ On 20/09/2022 Spot Bond				100.70045		100.67444				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				101.53238		101.50705				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL18£ On 20/09/2020 Spot Bond				100.71919		100.69250				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL19£ On 20/09/2022 Spot Bond				100.72156		100.69479				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				100.72156		100.69479				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				100.73440		100.70717				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL20£ On 20/12/2022 Spot Bond				100.73440		100.70717				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond				150.52038		150.56495				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond				151.49539		151.53936				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				100.66056		100.63598				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL214 On 20/09/2020 Spot Bond				95.28607		95.25427				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				100.65225		100.62797				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				100.65151		100.62726				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				100.69746		100.67156				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				101.69257		101.66801				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				99.81376		99.78995				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				100.69442		100.66863				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				100.68310		100.65772				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
AHF2A On 18/10/2018 Spot Bond				99.99993		99.97795				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AHF2A2 SPOT									0.00	0	0
Total For AHF2A2									0.00	0	0
AHF2A: On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			285,000,000,000,000.00	122,850,000,000	122,850,000,000
Total AHF2A3 SPOT									15,000,000,000,000.00	122,850,000,000	122,850,000,000
Total For AHF2A3									15,000,000,000,000.00	122,850,000,000	122,850,000,000
AHF2B: On 18/10/2018 Spot Bond				99.99992		99.97713			0.00	0	0
Total AHF2B2 SPOT									0.00	0	0
Total For AHF2B2									0.00	0	0
AHF2B: On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			594,000,000,000,000.00	5,940,000,000	5,940,000,000
Total AHF2B3 SPOT									14,000,000,000,000.00	5,940,000,000	5,940,000,000
Total For AHF2B3									14,000,000,000,000.00	5,940,000,000	5,940,000,000
AHF2C: On 18/10/2018 Spot Bond				99.99987		99.97440			0.00	0	0
Total AHF2C2 SPOT									0.00	0	0
Total For AHF2C2									0.00	0	0
AHF2C: On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			621,000,000,000,000.00	6,210,000,000	6,210,000,000
Total AHF2C3 SPOT									11,000,000,000,000.00	6,210,000,000	6,210,000,000
Total For AHF2C3									11,000,000,000,000.00	6,210,000,000	6,210,000,000
AHF3A: On 18/04/2019 Spot Bond				100.31029		100.29020			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				99.99998		99.97853			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				99.99993		99.97179			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				99.99994		99.97313			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				99.99983		99.96212			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				99.99987		99.96614			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1AI On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	1,050,579,946
Total AHY2U SPOT										0.00	0	1,050,579,946
Total For AHY2U										0.00	0	1,050,579,946
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	893,754,086
Total AIG2U SPOT										0.00	0	893,754,086
Total For AIG2U										0.00	0	893,754,086
AIR01 On 15/03/2019 Spot Bond			7.81500	103.37965	7.81000	103.36131				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			9.43000	110.99421	9.43000	110.96627				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			9.58500	99.75884	9.58500	99.73346				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			10.78000	96.17923	10.77000	96.21549				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			3.99000	174.96560	3.99000	174.90437				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				100.90152		100.87547				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				101.77340		101.75258				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				99.88167		99.85755				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total APF04 SPOT										0.00	0	0
Total For APF04										0.00	0	0
APF05 On 24/08/2020 Spot Bond				101.88318		101.85976				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				101.36878		101.34397				0.00	0	0
Total APF06 SPOT										0.00	0	0
Total For APF06										0.00	0	0
APF07 On 25/06/2023 Spot Bond				100.57102		100.54484				0.00	0	0
Total APF07 SPOT										0.00	0	0
Total For APF07										0.00	0	0
AS126L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS126U SPOT										0.00	0	0
Total For AS126U										0.00	0	0
AS127L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS127U SPOT										0.00	0	0
Total For AS127U										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS133U SPOT										0.00	0	0
Total For AS133U										0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AS224U SPOT										0.00	0	0
Total For AS224U										0.00	0	0
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS248U SPOT										0.00	0	0
Total For AS248U										0.00	0	0
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS249U SPOT										0.00	0	0
Total For AS249U										0.00	0	0
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS266U SPOT										0.00	0	0
Total For AS266U										0.00	0	0
ASN01 On 20/03/2019 Spot Bond				100.66673		100.64194				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01 On 20/03/2019 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN02 On 07/12/2033 Spot Bond			3.89000	233.50279	3.86000	234.20756				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				100.12929		100.10181				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03 On 20/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03 On 10/11/2019 Spot Bond				101.66937		101.64456				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			3.90500	208.69568	3.87500	209.35609				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				100.00000		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				99.88294		99.85909				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN058 On 28/04/2020 Spot Bond				99.71793		101.94317				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN059 On 30/04/2020 Spot Bond				101.93528		101.91100				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN061 On 22/05/2020 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN064 On 07/02/2020 Spot Bond				101.72567		101.70185				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN069 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
ASN077 On 20/06/2020 Spot Bond				100.78763		100.75848				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN078 On 20/09/2020 Spot Bond				100.67397		100.64891				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN080 On 20/06/2020 Spot Bond				101.42687		101.40086				0.00	54,400,000	13,600,000
Total ASN083 SPOT										0.00	54,400,000	13,600,000
Total For ASN083										0.00	54,400,000	13,600,000
ASN083 On 03/09/2020 Spot Bond				101.19970		101.17219				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN084 On 25/09/2018 Spot Bond				100.54262		100.51788				0.00	0	0
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN086 On 01/10/2020 Spot Bond				120.19786		119.42950				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN087 On 08/10/2018 Spot Bond				100.21498		100.18928				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN090 On 16/10/2020 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN091 On 21/10/2020 Spot Bond				99.88568		99.86236				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN092 On 10/11/2020 Spot Bond				101.69071		101.66643				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN096 On 20/12/2020 Spot Bond				80.57184		80.59977				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111 On 02/12/2020 Spot Bond				101.09269		101.06764				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN111 On 07/03/2021 Spot Bond				101.00637		100.98142				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN113 On 10/12/2020 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN115 On 20/12/2020 Spot Bond				100.88462		100.85198				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN121 On 20/03/2019 Spot Bond				100.67996		100.65469				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN125 On 24/02/2019 Spot Bond				101.34776		101.32334				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN128 On 24/02/2019 Spot Bond				101.33951		101.31531				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN129 On 24/02/2019 Spot Bond				101.32539		101.30138				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN13 On 03/03/2019 Spot Bond				101.08079		101.05602				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				101.07185		101.04728				0.00	0	0
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN13 On 20/12/2020 Spot Bond				100.87712		100.84475				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				100.00000		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				95.06000		94.96000				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			3.83000	148.77872	3.83000	148.72713				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				100.00000		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				95.06000		94.96000				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				102.66626		102.64192				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				100.00000		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				58.51370		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				101.85797		101.83254				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14: On 04/05/2021 Spot Bond				101.85797		101.83254				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			3.87500	148.55908	3.87500	148.50739				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN15: On 31/05/2021 Spot Bond				115.48489		115.31672				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				101.11658		101.09098				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			4.58000	161.17084	4.58000	161.11189				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				100.00000		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				100.00000		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				100.00000		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				101.78068		101.75575				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				101.42152		101.39723				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16: On 29/08/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN16: On 06/09/2021 Spot Bond				100.00000		100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN16: On 20/06/2021 Spot Bond				100.73434		100.70711				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN17: On 22/11/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17: On 02/12/2019 Spot Bond				101.04509		101.02114				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN17: On 21/12/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17: On 23/12/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN17: On 30/07/2018 Spot Bond				100.00000		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				100.00000		100.00000				0.00	0	0
Total ASN179 SPOT										0.00	0	0
Total For ASN179										0.00	0	0
ASN18: On 20/06/2022 Spot Bond				100.77363		100.74499				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN18: On 25/04/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN185 SPOT										0.00	0	0
Total For ASN185										0.00	0	0
ASN19: On 12/06/2020 Spot Bond				100.85125		100.82702				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN19: On 27/06/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN192 SPOT										0.00	0	0
Total For ASN192										0.00	0	0
ASN19: On 12/07/2022 Spot Bond				100.00000		100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN193 SPOT										0.00	0	0
Total For ASN193										0.00	0	0
ASN193 On 30/06/2022 Spot Bond				100.41046		100.38351				0.00	0	0
Total ASN194 SPOT										0.00	0	0
Total For ASN194										0.00	0	0
ASN194 On 31/01/2038 Spot Bond			4.21000	103.18950	4.21000	103.15265				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN195 On 20/06/2022 Spot Bond				100.65901		100.63449				0.00	0	200,000,000
Total ASN196 SPOT										0.00	0	200,000,000
Total For ASN196										0.00	0	200,000,000
ASN196 On 09/04/2018 Spot Bond				100.00000						0.00	0	0
Total ASN197 SPOT										0.00	0	0
Total For ASN197										0.00	0	0
ASN197 On 04/05/2018 Spot Bond				100.00000						0.00	0	0
Total ASN198 SPOT										0.00	0	0
Total For ASN198										0.00	0	0
ASN198 On 01/07/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN199 SPOT										0.00	0	0
Total For ASN199										0.00	0	0
ASN200 On 25/07/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN200 SPOT										0.00	0	0
Total For ASN200										0.00	0	0
ASN200 On 21/07/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN201 SPOT										0.00	0	0
Total For ASN201										0.00	0	0
ASN201 On 18/07/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN202 SPOT										0.00	0	0
Total For ASN202										0.00	0	0
ASN202 On 20/06/2022 Spot Bond				100.66520		100.64046				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN203 On 20/06/2022 Spot Bond				100.70806		100.68178				0.00	0	0
Total ASN204 SPOT										0.00	0	0
Total For ASN204										0.00	0	0
ASN204 On 25/08/2022 Spot Bond				100.00000		100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN207 SPOT										0.00	0	0
Total For ASN207										0.00	0	0
ASN207 On 24/08/2021 Spot Bond				101.56411		101.53570				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN208 On 24/08/2025 Spot Bond				101.70519		101.67416				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN209 On 28/08/2020 Spot Bond				101.18779		101.16448				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN210 On 02/09/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN212 SPOT										0.00	0	0
Total For ASN212										0.00	0	0
ASN212 On 01/09/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN213 SPOT										0.00	0	0
Total For ASN213										0.00	0	0
ASN213 On 29/08/2022 Spot Bond				101.22747		101.20288				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN214 On 14/09/2018 Spot Bond				100.75780		100.73483				0.00	0	0
Total ASN215 SPOT										0.00	0	0
Total For ASN215										0.00	0	0
ASN215 On 12/09/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN216 SPOT										0.00	0	0
Total For ASN216										0.00	0	0
ASN216 On 12/09/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN217 SPOT										0.00	0	0
Total For ASN217										0.00	0	0
ASN217 On 19/09/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN218 SPOT										0.00	0	0
Total For ASN218										0.00	0	0
ASN218 On 20/09/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN219 SPOT										0.00	0	0
Total For ASN219										0.00	0	0
ASN219 On 22/09/2022 Spot Bond				100.00000		100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN220 SPOT										0.00	0	0
Total For ASN220										0.00	0	0
ASN22: On 13/07/2018 Spot Bond					0.00000	0.00000				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				100.00000		100.00000				0.00	0	0
Total ASN223 SPOT										0.00	0	0
Total For ASN223										0.00	0	0
ASN22: On 25/10/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN225 SPOT										0.00	0	0
Total For ASN225										0.00	0	0
ASN22: On 01/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN228 SPOT										0.00	0	0
Total For ASN228										0.00	0	0
ASN22: On 10/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN229 SPOT										0.00	0	0
Total For ASN229										0.00	0	0
ASN23: On 10/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN230 SPOT										0.00	0	0
Total For ASN230										0.00	0	0
ASN23: On 17/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN231 SPOT										0.00	0	0
Total For ASN231										0.00	0	0
ASN23: On 28/05/2019 Spot Bond			8.56000	101.17021	8.56000	101.14667				0.00	0	0
Total ASN232 SPOT										0.00	0	0
Total For ASN232										0.00	0	0
ASN23: On 29/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN234 SPOT										0.00	0	0
Total For ASN234										0.00	0	0
ASN23: On 12/12/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN235 SPOT										0.00	0	0
Total For ASN235										0.00	0	0
ASN23: On 19/12/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN236 SPOT										0.00	0	0
Total For ASN236										0.00	0	0
ASN23: On 19/12/2022 Spot Bond				100.00000		100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN237 SPOT										0.00	0	0
Total For ASN237										0.00	0	0
ASN237 On 18/12/2018 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN239 SPOT										0.00	0	0
Total For ASN239										0.00	0	0
ASN239 On 02/02/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN240 SPOT										0.00	0	0
Total For ASN240										0.00	0	0
ASN240 On 02/02/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN241 SPOT										0.00	0	0
Total For ASN241										0.00	0	0
ASN241 On 10/02/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN242 SPOT										0.00	0	0
Total For ASN242										0.00	0	0
ASN242 On 07/03/2019 Spot Bond				100.93996		100.91665				0.00	0	0
Total ASN243 SPOT										0.00	0	0
Total For ASN243										0.00	0	0
ASN243 On 10/03/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN244 SPOT										0.00	0	0
Total For ASN244										0.00	0	0
ASN244 On 30/03/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN245 SPOT										0.00	0	0
Total For ASN245										0.00	0	0
ASN245 On 12/04/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN246 SPOT										0.00	0	0
Total For ASN246										0.00	0	0
ASN246 On 13/04/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN247 SPOT										0.00	0	0
Total For ASN247										0.00	0	0
ASN247 On 09/05/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN250 SPOT										0.00	0	0
Total For ASN250										0.00	0	0
ASN250 On 16/05/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN251 SPOT										0.00	0	0
Total For ASN251										0.00	0	0
ASN251 On 16/05/2023 Spot Bond				100.00000		100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN252 SPOT										0.00	0	0
Total For ASN252										0.00	0	0
ASN25: On 27/05/2020 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN253 SPOT										0.00	0	0
Total For ASN253										0.00	0	0
ASN25: On 25/05/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN254 SPOT										0.00	0	0
Total For ASN254										0.00	0	0
ASN25: On 29/05/2021 Spot Bond				101.15965		101.13643				0.00	0	0
Total ASN255 SPOT										0.00	0	0
Total For ASN255										0.00	0	0
ASN25: On 05/06/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN256 SPOT										0.00	0	0
Total For ASN256										0.00	0	0
ASN25: On 02/06/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN257 SPOT										0.00	0	0
Total For ASN257										0.00	0	0
ASN26: On 22/06/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN261 SPOT										0.00	0	0
Total For ASN261										0.00	0	0
ASN26: On 22/06/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN262 SPOT										0.00	0	0
Total For ASN262										0.00	0	0
ASN26: On 22/06/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN263 SPOT										0.00	0	0
Total For ASN263										0.00	0	0
ASN26: On 20/06/2023 Spot Bond				100.53654		100.50802				0.00	0	200,000,000
Total ASN264 SPOT										0.00	0	200,000,000
Total For ASN264										0.00	0	200,000,000
ASN26: On 30/06/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN265 SPOT										0.00	0	0
Total For ASN265										0.00	0	0
ASN26: On 10/07/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN268 SPOT										0.00	0	0
Total For ASN268										0.00	0	0
ASN26: On 10/07/2023 Spot Bond				100.00000		100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN269 SPOT										0.00	0	0
Total For ASN269										0.00	0	0
ASN75I 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
ASN89I 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
Total For ASN89U										0.00	0	0
BAW11 On 01/10/2018 Spot Bond			7.99000	103.20559	7.98500	103.18443				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				101.28778		101.26639				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW17 On 05/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW17/JIBAR SPOT										0.00	0	0
Total For BAW17/JIBAR										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				101.12724		101.10332				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			9.35000	101.54304	9.35000	101.51768				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			9.30000	102.88999	9.30000	102.86457				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	102.88999	9.30000	102.86457				0.00	0	0
Total BAW21/R208 SPOT										0.00	0	0
Total For BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond				102.26208		102.23791				0.00	0	0
Total BAW22 SPOT										0.00	0	0
Total For BAW22										0.00	0	0
BAW24 On 30/09/2019 Spot Bond				101.01026		100.98575				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				102.36536		102.34252				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW25 SPOT										0.00	0	0
Total For BAW25										0.00	0	0
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW26U SPOT										0.00	0	0
Total For BAW26U										0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond				101.35961		101.33479				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				101.36569		101.34188				0.00	0	0
Total BAW29 SPOT										0.00	0	0
Total For BAW29										0.00	0	0
BAYA3 On 30/09/2018 Spot Bond				100.80870		100.78042				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				100.46559		100.31963				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				100.49623		100.46390				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				100.49636		100.46402				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				100.51580		100.48341				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA5 On 31/03/2019 Spot Bond				101.23530		101.20327				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				101.36503		101.33216				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYA5 On 31/03/2022 Spot Bond				104.26957		104.23640				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA57 On 30/06/2020 Spot Bond				102.43985		102.40770				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			12.10500	103.83307	12.10500	103.79992				0.00	0	100,000,000
Total BAYA59 SPOT										0.00	0	100,000,000
Total For BAYA59										0.00	0	100,000,000
BAYA59 On 30/06/2020 Spot Bond			12.55000	100.33735	12.55000	100.30416				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				100.53282		100.49820				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				100.50268		100.46994				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				100.49625		100.46391				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				100.50697		100.47396				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				100.48554		100.45387				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				100.50278		100.47004				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			12.10500	97.22505	12.11000	97.17618				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA67 On 30/06/2021 Spot Bond				100.47495		100.44395				0.00	0	0
Total BAYA69 SPOT										0.00	0	0
Total For BAYA69										0.00	0	0
BAYA69 On 30/06/2021 Spot Bond				100.47495		100.44395				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA70 SPOT										0.00	0	0
Total For BAYA70										0.00	0	0
BAYA7 On 30/06/2021 Spot Bond				100.47495		100.44395				0.00	0	0
Total BAYA71 SPOT										0.00	0	0
Total For BAYA71										0.00	0	0
BAYB0 On 30/06/2019 Spot Bond				100.63541		100.59437				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB0 On 31/12/2019 Spot Bond				100.63518		100.59414				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB0 On 31/03/2020 Spot Bond				100.63530		100.59425				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				106.38260		106.34677				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				100.65671		100.61433				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYB1 On 30/06/2021 Spot Bond				100.57134		100.53430				0.00	0	0
Total BAYB12 SPOT										0.00	0	0
Total For BAYB12										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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC123 On 30/11/2018 Spot Bond				100.95844		100.93760				0.00	0	0
Total BC123 SPOT										0.00	0	0
Total For BC123										0.00	0	0
BCJ10 On 12/07/2019 Spot Bond				100.14043		100.02049				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				101.54359		101.52179				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				101.58159		101.55924				0.00	0	0
Total BCJ15 SPOT										0.00	0	0
Total For BCJ15										0.00	0	0
BCJ16 On 08/12/2020 Spot Bond				100.90732		100.88414				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				100.51670		100.49310				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			8.75000	194.37303	8.75500	194.23645				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			8.75000	194.94994	8.75500	194.81416				0.00	0	0
Total BD0206 SPOT										0.00	0	0
Total For BD0206										0.00	0	0
BD0302 On 18/04/2028 Spot Bond			9.13500	95.53530	9.13500	95.51198				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	9.96772	100.00000	9.94566				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BG1A7I On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BG1A8I 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
BG1B2I 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
BG1C2 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
BG1D2 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
BG1E2I 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
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				103.24964		103.22491				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			9.75000	103.06825	9.75000	103.04158				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				104.42822		104.40363				0.00	0	0
Total BGL03 SPOT										0.00	0	0
Total For BGL03										0.00	0	0
BGL04 On 05/02/2020 Spot Bond			9.45000	105.36135	9.45000	105.33448				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2020 Spot Bond			11.05000	104.75429	11.05000	104.72368				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2020 Spot Bond				104.03896		104.01349				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0
BGL07 On 03/09/2022 Spot Bond			11.03500	106.88156	11.03500	106.85037				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				101.27075		101.24160				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			10.75000	104.64609	10.75000	104.61632				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				102.13493		102.10444				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			11.53000	104.55981	11.53000	104.52797				0.00	0	0
Total BGL11 SPOT										0.00	0	0
Total For BGL11										0.00	0	0
BGL12 On 20/08/2021 Spot Bond				105.42783		105.40118				0.00	0	0
Total BGL12 SPOT										0.00	0	0
Total For BGL12										0.00	0	0
BGL13 On 20/08/2021 Spot Bond			10.15000	108.90810	10.15000	108.87831				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				105.89043		105.86338				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				103.23755		103.20895				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				101.59388		101.56427				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				105.01308		101.88914				0.00	0	11,000,000,000
Total BGL17 SPOT										0.00	0	11,000,000,000
Total For BGL17										0.00	0	11,000,000,000
BGL18 On 30/09/2022 Spot Bond				101.03814		101.00927				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL18 SPOT										0.00	0	0
Total For BGL18										0.00	0	0
BGL19 On 29/09/2024 Spot Bond				101.71273		101.68318				0.00	0	0
Total BGL19 SPOT										0.00	0	0
Total For BGL19										0.00	0	0
BGT01 On 12/09/2022 Spot Bond				103.32509		103.29123				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				100.41278		100.38865				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			8.08500	101.11909	8.08000	101.10173				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				100.38246		100.35726				0.00	0	0
Total BID07 SPOT										0.00	0	0
Total For BID07										0.00	0	0
BID08 On 30/06/2022 Spot Bond				100.39108		100.36534				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				100.61496		100.58999				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				100.70916		100.68678				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				100.75642		100.73260				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				99.88073		99.86036				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				100.52855		100.50788				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				100.56248		100.53954				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BPPF07 SPOT										0.00	0	0
Total For BPPF07										0.00	0	0
BPPF07 On 22/03/2021 Spot Bond				100.59044		100.56642				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BS2A11 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
BS2A21 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
BS2B11 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
BS2C11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2C1U SPOT										0.00	0	0
Total For BS2C1U										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				100.53197		100.50553				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				100.52610		100.49995				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				101.48633		101.46335				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BWZJ1 On 10/11/2019 Spot Bond				102.00790		101.98409				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				101.74706		101.72195				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYA68U SPOT										0.00	0	0
Total For BYA68U										0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL12 On 06/09/2018 Spot Bond			10.03500	104.22724	10.03000	104.19969				0.00	0	0
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond				103.27435		103.24732				0.00	0	0
Total CBL13 SPOT										0.00	0	0
Total For CBL13										0.00	0	0
CBL14 On 01/02/2019 Spot Bond			12.21500	104.97916	12.21000	104.94733				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL17 On 23/08/2019 Spot Bond				104.11867		104.09306				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	103.74708	11.71000	103.71948				0.00	0	40,000,000
Total CBL18 SPOT										0.00	0	40,000,000
Total For CBL18										0.00	0	40,000,000
CBL20 On 14/12/2019 Spot Bond				103.40543		103.37759				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			9.85000	99.48179	9.85000	99.45580				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				102.01305		101.98701				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CBL24 SPOT									0.00	0	0
Total For CBL24									0.00	0	0
CBL25 On 06/05/2019 Spot Bond				102.41778		102.39489			0.00	0	0
Total CBL25 SPOT									0.00	0	0
Total For CBL25									0.00	0	0
CBL26 On 06/05/2021 Spot Bond			10.15000	104.46215	10.15000	104.43404			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				102.70228		102.67974			0.00	0	0
Total CBL27 SPOT									0.00	0	0
Total For CBL27									0.00	0	0
CBL28 On 21/05/2021 Spot Bond				101.34720		101.32416			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			10.10500	110.23259	10.14000	110.06166		5,052,500,000,000.00	500,000,000	500,000,000	
Total CCT01 SPOT								5,052,500,000,000.00	500,000,000	500,000,000	
Total For CCT01								5,052,500,000,000.00	500,000,000	500,000,000	
CCT02 On 12/06/2024 Spot Bond			10.18000	107.37077	10.18000	107.34165		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			10.33500	107.66257	10.33500	107.63309		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			10.28000	99.59809	10.28500	99.55407		0.00	0	0	
Total CCT04 SPOT								0.00	0	0	
Total For CCT04								0.00	0	0	
CGR14 On 25/11/2020 Spot Bond			10.00000	108.97280	10.00000	108.94440		0.00	0	0	
Total CGR14/JIBAR SPOT								0.00	0	0	
Total For CGR14/JIBAR								0.00	0	0	
CGR21 On 12/10/2020 Spot Bond				100.18807		100.06076		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				102.12689		102.09699		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				104.63291		104.60262		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CGR25 On 27/06/2019 Spot Bond				101.57035		101.54149				0.00	0	0
Total CGR25 SPOT										0.00	0	0
Total For CGR25										0.00	0	0
CGR27 On 25/11/2019 Spot Bond				102.30282		102.27409				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				103.51949		103.48999				0.00	0	0
Total CGR29 SPOT										0.00	0	0
Total For CGR29										0.00	0	0
CGR32 On 21/07/2020 Spot Bond				99.86047		99.83209				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				100.77214		100.74107				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	102.66051	8.38800	102.63730				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				100.38586		100.36032				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				101.68223		101.65871				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				101.94464		101.91498				0.00	0	0
Total CGR38 SPOT										0.00	0	0
Total For CGR38										0.00	0	0
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR39U SPOT										0.00	0	0
Total For CGR39U										0.00	0	0
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR40U SPOT										0.00	0	0
Total For CGR40U										0.00	0	0
CGR41 On 25/06/2021 Spot Bond				100.62893		100.59778				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR41 SPOT										0.00	0	0
Total For CGR41										0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CIG09U SPOT										0.00	0	0
Total For CIG09U										0.00	0	0
CLA1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	100.45666	10.11000	100.42974				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	146.31198	3.14000	146.26407				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			3.80000	142.81292	3.80000	142.76376				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	108.97300	10.00000	108.94400				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	108.97300	10.00000	108.94400				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			8.59000	104.13024	8.59000	104.10579				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	103.70189	9.35000	103.67572				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN262 On 26/03/2019 Spot Bond			8.64500	103.62494	8.64000	103.60443				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	108.97300	10.00000	108.94400				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN313 On 14/11/2022 Spot Bond				101.71889		101.69274				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			11.05500	96.55792	11.05500	96.52970				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			11.57500	97.91439	11.57500	97.88446				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN317 On 20/03/2023 Spot Bond				100.77372		100.74508				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond				101.68354		101.65795				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN327 On 20/06/2023 Spot Bond				100.77212		100.74354				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN337 On 20/09/2018 Spot Bond				135.63666		135.57503				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN340 On 20/12/2018 Spot Bond				102.00668		101.98115				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN343 On 20/12/2023 Spot Bond				100.82473		100.79425				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN344 On 20/12/2018 Spot Bond				100.65151		100.62726				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN345 On 20/12/2023 Spot Bond				99.95314		99.92494				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN350 On 28/10/2018 Spot Bond				99.73553		101.82594				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN360 On 20/03/2019 Spot Bond				100.63496		100.61131				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN362 On 20/03/2024 Spot Bond			10.23500	104.74109	10.23500	104.71269				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN363 On 20/03/2024 Spot Bond				100.68579		100.66031				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN364 On 06/08/2023 Spot Bond				102.07893		102.05010				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN365 On 20/03/2024 Spot Bond			12.37500	106.60355	12.37500	106.56878				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN366 On 06/08/2023 Spot Bond				102.15733		102.12740				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN370 On 26/07/2022 Spot Bond				99.80638		99.78163				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN371 On 20/03/2024 Spot Bond				110.03012		110.00416				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.67632		100.65118				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/06/2019 Spot Bond				100.68933		100.66372				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 20/03/2021 Spot Bond			9.55000	103.95842	9.55000	103.93206				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 20/06/2019 Spot Bond				98.47488		98.44064				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.98000	101.62729	10.98000	101.59778				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	103.55347	11.00000	103.52334				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond				100.76429		100.73597				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 20/09/2024 Spot Bond			12.16500	103.33085	12.16500	103.29769				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				100.83057		100.79988				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				100.68900		100.66340				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				99.79436		99.76815				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				100.73075		100.70365				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 20/12/2019 Spot Bond				107.14677		107.14677				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond				100.69291		100.66717				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				100.74590		100.71826				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				101.26931		101.23549				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				101.62699		101.60228				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				101.61815		101.59358				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				100.69279		100.66706				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				102.39587		102.39587				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				100.69656		100.67069				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN407 On 18/07/2020 Spot Bond				99.99941		99.97260				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				100.76436		100.73605				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				100.76812		100.73967				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				99.99940		99.97246				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN41: On 20/09/2020 Spot Bond				102.15644		102.13009				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN41: On 20/09/2020 Spot Bond				100.79444		100.76505				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN41: On 18/07/2020 Spot Bond				99.99927		99.97059				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN41: On 23/09/2020 Spot Bond				100.65603		100.62634				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN41: On 20/12/2020 Spot Bond				100.83207		100.80132				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	51.65261	7.01000	51.64303				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				100.83958		100.80856				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				99.74193		99.70924				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				115.86915		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				112.85313		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				115.83546		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				102.94367		102.91633				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN425 SPOT									0.00	0	0
Total For CLN425									0.00	0	0
CLN425 On 20/12/2020 Spot Bond				113.19431		113.19431			0.00	0	0
Total CLN426 SPOT									0.00	0	0
Total For CLN426									0.00	0	0
CLN426 On 20/12/2018 Spot Bond				101.59415		101.57008			0.00	0	0
Total CLN427 SPOT									0.00	0	0
Total For CLN427									0.00	0	0
CLN427 On 20/12/2020 Spot Bond				100.98954		100.95311			0.00	0	0
Total CLN429 SPOT									0.00	0	0
Total For CLN429									0.00	0	0
CLN429 On 20/12/2020 Spot Bond				130.22416		128.55750			0.00	0	0
Total CLN430 SPOT									0.00	0	0
Total For CLN430									0.00	0	0
CLN430 On 20/12/2020 Spot Bond				117.90227		117.90227			0.00	0	0
Total CLN431 SPOT									0.00	0	0
Total For CLN431									0.00	0	0
CLN431 On 20/12/2020 Spot Bond				119.70634		119.70634			0.00	0	0
Total CLN432 SPOT									0.00	0	0
Total For CLN432									0.00	0	0
CLN432 On 20/12/2020 Spot Bond				121.32108		121.32108			0.00	0	0
Total CLN433 SPOT									0.00	0	0
Total For CLN433									0.00	0	0
CLN433 On 20/12/2020 Spot Bond				131.13193		129.45366			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				100.76063		100.73246			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				100.72675		100.69979			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				101.96629		101.94051			0.00	0	0
Total CLN439 SPOT									0.00	0	0
Total For CLN439									0.00	0	0
CLN439 On 20/03/2021 Spot Bond				132.34026		130.86780			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN440 On 20/03/2021 Spot Bond				101.36165		101.31174				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				101.49382		101.46723				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			9.65000	105.80570	9.65000	105.77861				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			4.35000	146.26398	4.35000	146.21122				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			6.75000	104.61571	6.77000	104.44963				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN453 On 31/01/2025 Spot Bond			6.39000	106.83213	6.41000	106.66319				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				101.45241		101.42606				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				100.85629		100.82468				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				101.56075		101.53584				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				101.84606		101.82096				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				101.26130		101.23603				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				105.39428		105.36948				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN461 On 16/02/2022 Spot Bond			10.72000	105.58047	10.72000	105.55002				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			9.98500	103.62376	9.98500	103.59632				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN464 On 14/03/2020 Spot Bond				100.80820		100.78373				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				100.49804		100.47323				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				100.49031		100.46463				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN468 On 28/03/2022 Spot Bond				101.90922		101.88345				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				101.43456		101.41171				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				101.59128		101.56401				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				101.37698		101.34289				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				100.76812		100.73967				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	16.39414	100.00000	16.35805				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN480 On 07/06/2022 Spot Bond				101.37146		101.33750				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				101.48452		101.45913				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				102.73667		102.71217				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				101.82249		101.79774				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			9.65000	101.22099	9.65500	101.18080				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN485 On 20/06/2022 Spot Bond				101.36729		101.34104				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			12.66500	101.30748	12.67000	101.25850				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			9.46500	98.71844	9.46500	103.25537				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				100.48494		100.45952				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				100.50931		100.48268				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				101.37146		101.33750				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				100.42987		100.40170				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN492 SPOT										0.00	0	0
Total For CLN492										0.00	0	0
CLN492 On 20/06/2022 Spot Bond				100.76760		100.73918				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			12.15000	100.54587	12.15500	100.49839				0.00	0	0
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0
CLN494 On 29/08/2020 Spot Bond				101.18669		101.16293				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			10.26500	102.82587	10.26500	102.79790				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				102.82339		102.79784				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN497 On 08/06/2022 Spot Bond				104.16829		104.14283				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				101.43722		101.41264				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN499 On 10/10/2020 Spot Bond				100.19298		100.16672				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN500 On 11/10/2022 Spot Bond				100.17993		100.15199				0.00	0	0
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN501 On 11/10/2024 Spot Bond				100.18636		100.15748				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN502 On 20/12/2022 Spot Bond				100.79238		100.76306				0.00	0	0
Total CLN503 SPOT										0.00	0	0
Total For CLN503										0.00	0	0
CLN503 On 11/10/2024 Spot Bond				100.18636		100.15748				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN504 On 24/10/2020 Spot Bond				99.86708		99.84448				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN505 On 30/04/2019 Spot Bond				101.82747		101.80459				0.00	0	0
Total CLN506 SPOT										0.00	0	0
Total For CLN506										0.00	0	0
CLN506 On 20/12/2022 Spot Bond				100.77582		100.74710				0.00	0	0
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0
CLN507 On 24/02/2020 Spot Bond				101.49698		101.46981				0.00	0	0
Total CLN508 SPOT										0.00	0	0
Total For CLN508										0.00	0	0
CLN508 On 11/10/2020 Spot Bond				100.17703		100.14949				0.00	0	0
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0
CLN510 On 14/11/2022 Spot Bond				97.95580		97.93352				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				101.28311		101.25134				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				101.52388		101.49674				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				101.82693		101.79428				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	103.35672	9.96000	103.32942				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	102.13068	10.01000	102.10342				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				101.40349		101.37745				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN518 SPOT										0.00	0	0
Total For CLN518										0.00	0	0
CLN518 On 30/06/2022 Spot Bond			9.60000	100.92150	9.60000	100.87009				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				100.88523		100.86005				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				100.70381		100.67957				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN521 On 27/02/2023 Spot Bond				101.23221		101.20806				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				101.59185		101.56772				0.00	0	0
Total CLN523 SPOT										0.00	0	0
Total For CLN523										0.00	0	0
CLN523 On 09/09/2022 Spot Bond			9.20000	102.87093	9.20000	102.83859				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN524 On 24/04/2021 Spot Bond				99.86631		99.84357				0.00	0	0
Total CLN525 SPOT										0.00	0	0
Total For CLN525										0.00	0	0
CLN525 On 26/04/2023 Spot Bond				99.81388		99.79007				0.00	0	0
Total CLN526 SPOT										0.00	0	0
Total For CLN526										0.00	0	0
CLN526 On 21/02/2024 Spot Bond				103.12160		103.09574				0.00	0	0
Total CLN527 SPOT										0.00	0	0
Total For CLN527										0.00	0	0
CLN527 On 25/11/2022 Spot Bond				102.75243		102.72616				0.00	0	0
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN528 On 29/11/2021 Spot Bond				102.37816		102.35242				0.00	0	0
Total CLN529 SPOT										0.00	0	0
Total For CLN529										0.00	0	0
CLN529 On 12/03/2021 Spot Bond				100.84934		100.82517				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN53 On 12/03/2023 Spot Bond				100.88523		100.86005				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN53 On 20/06/2023 Spot Bond				100.51594		100.48850				0.00	0	0
Total CLN532 SPOT										0.00	0	0
Total For CLN532										0.00	0	0
CLN53 On 20/06/2023 Spot Bond				100.32882		100.30184				0.00	0	0
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				220.97046		221.88881				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN61 On 02/03/2028 Spot Bond				100.00000		100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			9.13500	95.53530	9.13500	95.51198				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			8.75000	194.37303	8.75500	194.23645				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN89 On 02/03/2028 Spot Bond			8.75000	194.94994	8.75500	194.81416				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				100.67422		100.64916				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				100.89030		100.86599				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				100.67415		100.64909				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				100.70033		100.67432				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
CLNF15 On 17/08/2021 Spot Bond				101.54819		101.52348				0.00	0	0
Total CLNF16 SPOT										0.00	0	0
Total For CLNF16										0.00	0	0
COJ05 On 05/06/2023 Spot Bond			9.35000	112.39910	9.35000	112.37103				0.00	0	800,000,000
Total COJ05 SPOT										0.00	0	800,000,000
Total For COJ05										0.00	0	800,000,000
COJ07 On 23/03/2021 Spot Bond			9.76000	105.75457	9.76000	105.72718				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			10.39000	106.45509	10.39000	106.42564				0.00	0	0
Total COJ08 SPOT										0.00	0	0
Total For COJ08										0.00	0	0
COJG0 On 09/06/2024 Spot Bond			10.06500	101.56594	10.06500	101.53869				0.00	0	0
Total COJG01 SPOT										0.00	0	0
Total For COJG01										0.00	0	0
COT01 On 03/04/2023 Spot Bond			10.30000	98.25573	10.30000	98.22877				0.00	0	0
Total COT01 SPOT										0.00	0	0
Total For COT01										0.00	0	0
COT02 On 03/04/2028 Spot Bond			11.47500	95.56846	11.47500	95.53934				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			11.48000	89.33073	11.48000	89.30349				0.00	0	0
Total COT03 SPOT										0.00	0	0
Total For COT03										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			12.28000	95.03829	12.28500	94.98694				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				100.70706		100.68272				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				100.62331		100.59907				0.00	0	0
Total CS003 SPOT										0.00	0	0
Total For CS003										0.00	0	0
CSA041 On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CSA04U SPOT										0.00	0	0
Total For CSA04U										0.00	0	0
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSD04U SPOT										0.00	0	0
Total For CSD04U										0.00	0	0
DEN79I On 10/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DEN79U SPOT										0.00	0	0
Total For DEN79U										0.00	0	0
DEN80 On 11/12/2018 Spot Bond				100.93497		100.90918				0.00	0	0
Total DEN80 SPOT										0.00	0	0
Total For DEN80										0.00	0	0
DENG7 On 21/09/2018 Spot Bond				100.63002		100.60572				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				100.47162		100.44688				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				100.99006		100.96705				0.00	0	0
Total DENG75 SPOT										0.00	0	0
Total For DENG75										0.00	0	0
DENG7 On 04/09/2018 Spot Bond				100.99006		100.96705				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				100.46205		100.43995				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				102.76877		102.74644				0.00	0	0
Total DENG78 SPOT										0.00	0	0
Total For DENG78										0.00	0	0
DOL00I On 20/09/2018 Spot Bond				100.88131		100.84880				0.00	0	0
Total DOL003 SPOT										0.00	0	0
Total For DOL003										0.00	0	0
DOL00I On 24/01/2019 Spot Bond				99.78600		99.74999				0.00	0	0
Total DOL004 SPOT										0.00	0	0
Total For DOL004										0.00	0	0
DOL00I On 20/12/2019 Spot Bond				81.44745		81.37679				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DOL01: On 20/12/2021 Spot Bond				101.29206		101.24471			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				101.35969		101.33643			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				101.59596		101.57195			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			9.80000	104.68535	9.80500	104.63446			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			9.25000	100.17465	9.25000	100.14990			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			8.48500	105.57204	8.55000	105.45389		25,455,000,000,000.00	3,000,000,000	1,501,000,000	
Total DV22 SPOT								25,455,000,000,000.00	3,000,000,000	1,501,000,000	
Total For DV22								25,455,000,000,000.00	3,000,000,000	1,501,000,000	
DV22/R On 07/02/2020 Spot Bond			100.00000	39.20806	100.00000	39.12033			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			9.46500	105.83714	9.46500	105.81011			0.00	0	211,400,000
Total DV23 SPOT									0.00	0	211,400,000
Total For DV23									0.00	0	211,400,000
DV23/R On 27/02/2023 Spot Bond			100.00000	15.85483	100.00000	15.81936			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	15.85483	100.00000	15.81936			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			9.76500	103.68160	9.76500	103.65429			0.00	0	0
Total DV24 SPOT									0.00	0	0
Total For DV24									0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	103.99884	9.69000	103.97166			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	103.99884	9.69000	103.97166			0.00	0	0
Total DV24/R2023 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 DV24/R2023										0.00	0	0
DV29 On 18/02/2029 Spot Bond			11.02000	98.49924	11.01000	98.52925				0.00	0	0
Total DV29 SPOT										0.00	0	0
Total For DV29										0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	104.16733	10.10000	104.13898				0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	104.16733	10.10000	104.13898				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				101.08982		101.06852				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				99.90172		99.88163				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				101.63362		101.61191				0.00	0	0
Total DVF19 SPOT										0.00	0	0
Total For DVF19										0.00	0	0
DVF20 On 29/11/2019 Spot Bond				101.15298		101.12990				0.00	0	0
Total DVF20 SPOT										0.00	0	0
Total For DVF20										0.00	0	0
DVF20f On 28/03/2020 Spot Bond				100.93301		100.90952				0.00	0	0
Total DVF20B SPOT										0.00	0	0
Total For DVF20B										0.00	0	0
DVF20: On 31/08/2020 Spot Bond				101.43452		101.41222				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				99.89573		99.87446				0.00	0	0
Total DVF20D SPOT										0.00	0	0
Total For DVF20D										0.00	0	0
DVF21 On 29/11/2021 Spot Bond				101.19627		101.17232				0.00	0	0
Total DVF21 SPOT										0.00	0	0
Total For DVF21										0.00	0	0
DVF22 On 28/03/2022 Spot Bond				101.10256		101.07800				0.00	0	0
Total DVF22 SPOT										0.00	0	0
Total For DVF22										0.00	0	0
DVF22f On 29/08/2022 Spot Bond				101.17326		101.14977				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVF22B SPOT										0.00	0	0
Total For DVF22B										0.00	0	0
DVF22(On 24/10/2022 Spot Bond				99.87063		99.84860				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				99.88835		99.86562				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			8.40000	115.59433	8.40000	115.56807				0.00	0	200,000,000
Total E170 SPOT										0.00	0	200,000,000
Total For E170										0.00	0	200,000,000
E170/R On 01/08/2020 Spot Bond			100.00000	36.18365	100.00000	36.10269				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			9.06000	104.17050	9.06000	104.14542				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			9.36000	104.49903	9.36000	104.47306				0.00	0	0
Total ECN22 SPOT										0.00	0	0
Total For ECN22										0.00	0	0
ECN24 On 14/03/2024 Spot Bond			9.77500	104.12803	9.77500	104.10103				0.00	0	0
Total ECN24 SPOT										0.00	0	0
Total For ECN24										0.00	0	0
ECN32 On 14/03/2032 Spot Bond			4.15000	102.78421	4.12000	103.08132				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			3.86000	95.68142	3.86000	95.64816				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	121.05088	2.25000	121.01410				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			3.72000	127.11163	3.72000	127.06813				0.00	0	0
Total EL28 SPOT										0.00	0	0
Total For EL28										0.00	0	0
EL29 On 19/11/2029 Spot Bond			3.73000	113.40213	3.73000	113.36330				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EL29 SPOT										0.00	0	0
Total For EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			3.73000	112.88589	3.73000	112.84706				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			3.81000	102.80483	3.78000	103.10650				0.00	0	0
Total EL31 SPOT										0.00	0	0
Total For EL31										0.00	0	0
EL36 On 31/01/2036 Spot Bond			3.83000	97.03815	3.83000	97.00450				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	121.05088	2.25000	121.01410				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			9.32500	101.94989	9.32500	107.18963				0.00	0	0
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			9.05000	107.59034	9.05000	107.56446				0.00	0	0
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.65000	99.47052	10.65000	99.44247				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			10.82000	95.61986	10.81500	95.60931				0.00	0	0
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			11.07000	101.08159	11.06500	101.07030				0.00	0	1,722,617,148
Total EMM05 SPOT										0.00	0	1,722,617,148
Total For EMM05										0.00	0	1,722,617,148
EMM06 On 23/06/2025 Spot Bond			10.63000	99.60516	10.63500	99.56279				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			10.48000	100.31037	10.48500	100.26569				0.00	0	0
Total EMM07 SPOT										0.00	0	0
Total For EMM07										0.00	0	0
EMM07 On 17/07/2032 Spot Bond			11.08000	87.45612	11.07500	87.44634				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EMM07P SPOT										0.00	0	0
Total For EMM07P										0.00	0	0
ENX01 On 23/04/2021 Spot Bond				99.87001		102.34532				0.00	0	0
Total ENX01 SPOT										0.00	0	0
Total For ENX01										0.00	0	0
ENX01 On 23/04/2021 Spot Bond				99.87943		102.18263				0.00	0	0
Total ENX01S SPOT										0.00	0	0
Total For ENX01S										0.00	0	0
EPF00 On 19/08/2018 Spot Bond				101.40920		101.38858				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				101.03902		101.01521				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF00 On 12/09/2019 Spot Bond				101.41052		101.38711				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF01 On 07/11/2019 Spot Bond				102.06458		102.04151				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				101.66274		101.63877				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				102.46949		102.44624				0.00	0	0
Total EPF012 SPOT										0.00	0	0
Total For EPF012										0.00	0	0
EPF014 On 28/05/2021 Spot Bond				101.22241		101.19841				0.00	0	0
Total EPF014 SPOT										0.00	0	0
Total For EPF014										0.00	0	0
EPF01 On 04/06/2023 Spot Bond				101.08014		101.05532				0.00	0	0
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF01L On 01/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF02L On 01/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPF03L On 28/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF03U SPOT										0.00	0	0
Total For EPF03U										0.00	0	0
EPF04L On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF04U SPOT										0.00	0	0
Total For EPF04U										0.00	0	0
EPF05L On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF05U SPOT										0.00	0	0
Total For EPF05U										0.00	0	0
EPFC3 On 06/09/2018 Spot Bond				100.93441		100.91183				0.00	0	0
Total EPFC34 SPOT										0.00	0	0
Total For EPFC34										0.00	0	0
EPFC3I On 06/11/2018 Spot Bond				101.59839		101.57637				0.00	0	0
Total EPFC36 SPOT										0.00	0	0
Total For EPFC36										0.00	0	0
EPFC3 On 04/03/2019 Spot Bond				100.97941		100.95697				0.00	0	0
Total EPFC37 SPOT										0.00	0	0
Total For EPFC37										0.00	0	0
EPFC3I On 03/10/2018 Spot Bond				100.31171		100.29087				0.00	0	0
Total EPFC38 SPOT										0.00	0	0
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				97.87095		97.83975				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				100.11862		100.08925				0.00	10,000,000	10,000,000
Total EQS08A SPOT										0.00	10,000,000	10,000,000
Total For EQS08A										0.00	10,000,000	10,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EQS10 On 28/07/2022 Spot Bond				102.15134		102.12427				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11U 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				101.49333		101.46952				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				101.52108		101.49594				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				101.57756		101.55237				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				101.68830		101.66038				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	108.97300	10.00000	108.94400				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				101.40698		101.38414				0.00	0	0
Total ERSA17 SPOT										0.00	0	0
Total For ERSA17										0.00	0	0
ERSA2 On 17/08/2018 Spot Bond				101.47540		101.45391				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				101.19122		101.16705				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				101.75475		101.73210				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				101.94001		101.91760				0.00	0	0
Total ERSA23 SPOT										0.00	0	0
Total For ERSA23										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA2 On 17/08/2020 Spot Bond				101.43442		101.41157			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				101.48499		101.46131			0.00	0	0
Total ERSA25 SPOT									0.00	0	0
Total For ERSA25									0.00	0	0
ES23 On 25/01/2023 Spot Bond			9.30500	102.32852	9.30500	102.30281			0.00	0	2,502,000,000
Total ES23 SPOT									0.00	0	2,502,000,000
Total For ES23									0.00	0	2,502,000,000
ES23/R On 25/01/2023 Spot Bond			10.00000	99.81149	10.00000	99.78458			0.00	0	0
Total ES23/R2023 SPOT									0.00	0	0
Total For ES23/R2023									0.00	0	0
ES26 On 02/04/2026 Spot Bond			10.01000	90.85714	10.01000	90.83290			0.00	0	3,703,500,000
Total ES26 SPOT									0.00	0	3,703,500,000
Total For ES26									0.00	0	3,703,500,000
ES26/R On 02/04/2026 Spot Bond			7.85000	102.27658	7.85000	102.25507			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			10.77000	78.35357	10.76500	78.36145		25,848,000,000,000.00		2,400,000,000	3,303,700,000
Total ES33 SPOT								25,848,000,000,000.00		2,400,000,000	3,303,700,000
Total For ES33								25,848,000,000,000.00		2,400,000,000	3,303,700,000
ES33/R On 15/09/2033 Spot Bond			7.50000	102.53248	7.50000	102.51198			0.00	0	0
Total ES33/R209 SPOT									0.00	0	0
Total For ES33/R209									0.00	0	0
ES42 On 25/04/2042 Spot Bond			10.99500	81.01251	10.99000	81.02326			0.00	0	10,790,000,000
Total ES42 SPOT									0.00	0	10,790,000,000
Total For ES42									0.00	0	10,790,000,000
ES42/R On 25/04/2042 Spot Bond			8.50000	101.92887	8.50000	101.90569			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ESFR0: On 20/04/2021 Spot Bond				100.07847		100.05690			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				100.65789		100.63136			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				100.67797		100.65278			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				100.70040		100.67440			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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFB08 On 31/05/2019 Spot Bond				101.43147		101.40808			0.00	0	100,000,000
Total FIFB08 SPOT									0.00	0	100,000,000
Total For FIFB08									0.00	0	100,000,000
FIFB09 On 27/06/2019 Spot Bond				100.51447		100.48887			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				101.25147		101.22756			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				102.06251		102.03941			0.00	0	444,000,000
Total FIFB11 SPOT									0.00	0	444,000,000
Total For FIFB11									0.00	0	444,000,000
FIFB12 On 13/08/2020 Spot Bond				101.55642		101.53285			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				101.68833		101.66504			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				101.37397		101.35050			0.00	0	0
Total FIFB15 SPOT									0.00	0	0
Total For FIFB15									0.00	0	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FMLA1U SPOT									0.00	0	0
Total For FMLA1U									0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FPA1U SPOT									0.00	0	0
Total For FPA1U									0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FPB1U SPOT									0.00	0	0
Total For FPB1U									0.00	0	0
FRB05 On 21/12/2018 Spot Bond			8.17500	100.73051	8.17000	100.71080			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				101.49496		101.47066			0.00	0	0
Total FRB12 SPOT									0.00	0	0
Total For FRB12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB13 On 02/06/2021 Spot Bond				99.86904		99.84205			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			10.75000	99.41904	10.75000	99.39061			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				103.45761		103.43213			0.00	0	0
Total FRB15 SPOT									0.00	0	0
Total For FRB15									0.00	0	0
FRB16 On 08/07/2020 Spot Bond				102.94283		102.91555			0.00	0	70,000,000
Total FRB16 SPOT									0.00	0	70,000,000
Total For FRB16									0.00	0	70,000,000
FRB17 On 08/01/2022 Spot Bond				102.58561		102.55613			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				103.62156		103.68270			0.00	0	0
Total FRB18 SPOT									0.00	0	0
Total For FRB18									0.00	0	0
FRB19 On 14/04/2021 Spot Bond			11.45000	105.21693	11.45000	105.18493			0.00	0	0
Total FRB19 SPOT									0.00	0	0
Total For FRB19									0.00	0	0
FRB20 On 15/04/2021 Spot Bond				102.78231		102.75701			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				101.62356		101.59405			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				104.22163		104.19315			0.00	0	0
Total FRB22 SPOT									0.00	0	0
Total For FRB22									0.00	0	0
FRB23 On 20/09/2027 Spot Bond				101.27872		101.25031			0.00	0	0
Total FRB23 SPOT									0.00	0	0
Total For FRB23									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBC2 On 21/12/2018 Spot Bond			8.29500	102.37069	8.29000	102.35035			0.00	0	60,000,000
Total FRBC21 SPOT									0.00	0	60,000,000
Total For FRBC21									0.00	0	60,000,000
FRBC2 On 21/12/2018 Spot Bond				101.42613		101.40204			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			3.35000	151.14576	3.35000	151.09532			0.00	0	0
Total FRBI22 SPOT									0.00	0	0
Total For FRBI22									0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			3.43000	286.76135	3.40500	287.00020			0.00	0	0
Total FRBI23 SPOT									0.00	0	0
Total For FRBI23									0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			3.75000	124.82459	3.77000	124.63289			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			3.97000	169.52844	3.97000	169.46921			0.00	0	0
Total FRBI28 SPOT									0.00	0	0
Total For FRBI28									0.00	0	0
FRBI29 On 31/03/2029 Spot Bond			4.05500	85.17866	4.06500	85.06905			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			4.54000	193.88987	4.51000	194.48903			0.00	0	0
Total FRBI33 SPOT									0.00	0	0
Total For FRBI33									0.00	0	0
FRBI46 On 31/03/2046 Spot Bond			4.53000	89.18841	4.52500	89.23473			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			4.54000	90.11037	4.55000	89.90451			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			8.58000	82.14834	8.52000	82.21671			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			9.96000	54.97483	9.89000	55.15940			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ0: On 10/12/2024 Spot Bond			9.99000	54.25964	9.93000	54.44627			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				101.34727		101.31637			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC16: On 31/01/2025 Spot Bond			4.84500	116.97306	4.86500	116.79118			0.00	0	0
Total FRC169 SPOT									0.00	0	0
Total For FRC169									0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.68925		100.66365			0.00	0	0
Total FRC176 SPOT									0.00	0	0
Total For FRC176									0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.67491		100.64982			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				101.59993		101.57115			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				100.77715		100.74837			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				92.75022		91.70125			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				101.83040		101.80382			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				100.88063		100.84814			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				100.70997		100.68324			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				100.71963		100.69293			0.00	0	0
Total FRC189 SPOT									0.00	0	0
Total For FRC189									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC19: On 02/04/2019 Spot Bond				100.80338		100.77876			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	108.97300	10.00000	108.94400			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				100.75544		100.72746			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				100.96184		100.93630			0.00	0	0
Total FRC206 SPOT									0.00	0	0
Total For FRC206									0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRC207 SPOT									0.00	0	0
Total For FRC207									0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRC208 SPOT									0.00	0	0
Total For FRC208									0.00	0	0
FRC20: On 07/10/2020 Spot Bond				102.67903		102.64910			0.00	0	0
Total FRC209 SPOT									0.00	0	0
Total For FRC209									0.00	0	0
FRC21: On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
FRC21: On 20/12/2019 Spot Bond				100.74210		100.71459			0.00	0	0
Total FRC210 SPOT									0.00	0	0
Total For FRC210									0.00	0	0
FRC21: On 07/05/2020 Spot Bond				101.75522		101.73099			0.00	0	0
Total FRC212 SPOT									0.00	0	0
Total For FRC212									0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRC213 SPOT									0.00	0	0
Total For FRC213									0.00	0	0
FRC21: On 07/11/2019 Spot Bond				102.06077		102.03715			0.00	0	0
Total FRC215 SPOT									0.00	0	0
Total For FRC215									0.00	0	0
FRC21: On 04/11/2019 Spot Bond				101.83833		101.81393			0.00	0	0
Total FRC219 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 FRC219										0.00	0	0
FRC22: On 31/01/2022 Spot Bond			3.91000	148.38851	3.91000	148.33674				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22: On 20/05/2020 Spot Bond				101.42149		101.39719				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC23: On 31/01/2022 Spot Bond			4.77000	144.26970	4.77000	144.21602				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				101.06208		101.02303				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				108.45557		108.60523				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				116.78605		116.66667				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				108.87223		109.02150				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				117.35487		117.23612				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				116.38580		116.27154				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				108.44813		108.60557				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				108.17369		108.32966				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				99.94705		99.89609				0.00	0	0
Total FRC243 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 FRC243									0.00	0	0
FRC24 On 08/02/2020 Spot Bond				108.45423		108.54630			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				99.94762		99.89719			0.00	0	0
Total FRC245 SPOT									0.00	0	0
Total For FRC245									0.00	0	0
FRC24 On 19/10/2020 Spot Bond				99.95872		99.91853			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				108.21002		108.33979			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				100.96893		101.10392			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				115.14782		115.03352			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				97.76081		97.66162			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				101.83889		101.81089			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				100.83590		100.81062			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				100.80776		100.78356			0.00	0	0
Total FRC254 SPOT									0.00	0	0
Total For FRC254									0.00	0	0
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC255 SPOT									0.00	0	0
Total For FRC255									0.00	0	0
FRC25 On 17/07/2027 Spot Bond				102.10867		102.08593			0.00	0	0
Total FRC256 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 FRC256										0.00	0	0
FRC25: On 27/03/2020 Spot Bond				100.48956		100.46515				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				102.15375		102.12999				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC25: On 06/11/2023 Spot Bond			3.33700	104.19834	3.33700	104.16376				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	104.83799	3.45500	104.80271				0.00	0	0
Total FRC260 SPOT										0.00	0	0
Total For FRC260										0.00	0	0
FRC26: On 10/10/2020 Spot Bond				100.18979		100.16393				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC26: On 13/07/2020 Spot Bond				100.02451		100.08828				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				100.72760		100.70467				0.00	0	0
Total FRC263 SPOT										0.00	0	0
Total For FRC263										0.00	0	0
FRC26: On 13/07/2020 Spot Bond				100.02423		100.08806				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				100.83967		100.80865				0.00	0	0
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC26: On 23/08/2019 Spot Bond				101.24315		101.22110				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				105.38874		105.36199				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				100.19191		100.16579				0.00	0	0
Total FRC268 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 FRC268										0.00	0	0
FRC268 On 21/10/2019 Spot Bond				99.89913		99.87849				0.00	0	0
Total FRC269 SPOT										0.00	0	0
Total For FRC269										0.00	0	0
FRC270 On 16/11/2019 Spot Bond				101.38016		101.35859				0.00	0	0
Total FRC270 SPOT										0.00	0	0
Total For FRC270										0.00	0	0
FRC271 On 30/01/2023 Spot Bond				101.36660		101.34219				0.00	0	0
Total FRC271 SPOT										0.00	0	0
Total For FRC271										0.00	0	0
FRC272 On 30/01/2023 Spot Bond			9.58400	101.03093	9.58400	101.01210				0.00	0	0
Total FRC272 SPOT										0.00	0	0
Total For FRC272										0.00	0	0
FRC273 On 07/12/2023 Spot Bond			8.82000	100.97156	8.82000	100.94775				0.00	0	0
Total FRC273 SPOT										0.00	0	0
Total For FRC273										0.00	0	0
FRC274 On 02/05/2028 Spot Bond			9.80000	102.02206	9.80000	101.99554				0.00	0	0
Total FRC274 SPOT										0.00	0	0
Total For FRC274										0.00	0	0
FRC275 On 12/12/2020 Spot Bond				100.39718		100.37298				0.00	0	0
Total FRC275 SPOT										0.00	0	0
Total For FRC275										0.00	0	0
FRC276 On 12/12/2020 Spot Bond				100.32781		100.30357				0.00	0	0
Total FRC276 SPOT										0.00	0	0
Total For FRC276										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.55000	145.31027	4.55000	145.25705				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			4.49000	145.59560	4.49000	145.54252				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			4.47000	145.69086	4.47000	145.63783				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD01U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRD01U										0.00	0	0
FRD17I On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD17U SPOT										0.00	0	0
Total For FRD17U										0.00	0	0
FRD18I On 15/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD18U SPOT										0.00	0	0
Total For FRD18U										0.00	0	0
FRD19I On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD19U SPOT										0.00	0	0
Total For FRD19U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.53000	84.96212	4.54000	84.82891				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			4.43500	99.85228	4.43500	99.81600				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				100.69835		100.67556				0.00	0	1,700,000,000
Total FRJ19 SPOT										0.00	0	1,700,000,000
Total For FRJ19										0.00	0	1,700,000,000
FRJ20 On 20/09/2020 Spot Bond				100.67299		100.65017				0.00	0	300,000,000
Total FRJ20 SPOT										0.00	0	300,000,000
Total For FRJ20										0.00	0	300,000,000
FRJ21 On 15/09/2021 Spot Bond				101.06909		101.04609				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ22 On 07/03/2022 Spot Bond				102.19686		102.17406				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				102.78692		102.76467				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				103.22948		103.20527				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				103.75126		103.72789				0.00	0	0
Total FRJ27 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 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
FRS101 On 15/01/2024 Spot Bond			3.32800	97.85443	3.31800	97.99348				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			3.68000	111.60585	3.68000	111.56760				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				101.91358		101.89198				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				101.91358		101.89198				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			3.82000	109.30385	3.82000	109.26596				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS109 On 07/12/2033 Spot Bond			3.84000	210.28791	3.81000	210.95495				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS110 On 31/01/2038 Spot Bond			4.61000	97.34814	4.61000	97.31233				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS112 On 07/12/2033 Spot Bond			3.87000	209.55120	3.84000	210.21518				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS113 On 29/04/2019 Spot Bond				102.28077		102.25203				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS114 On 31/01/2025 Spot Bond			4.10000	122.25167	4.12000	122.06317				0.00	0	0
Total FRS114 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 FRS114										0.00	0	0
FRS114 On 31/01/2038 Spot Bond			3.70500	111.19050	3.70500	111.15231				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			4.35000	101.09720	4.35000	101.06070				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS119 On 07/12/2033 Spot Bond			3.99000	206.63562	3.96000	207.28748				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			4.04000	205.43542	4.01000	206.08228				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS121 On 31/01/2025 Spot Bond			3.63000	110.06555	3.65000	109.89674				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS122 On 07/12/2033 Spot Bond			4.07000	204.71936	4.04000	205.36325				0.00	0	1,000,000,000
Total FRS123 SPOT										0.00	0	1,000,000,000
Total For FRS123										0.00	0	1,000,000,000
FRS123 On 31/01/2038 Spot Bond			5.18000	89.71360	5.18000	89.67922				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS124 On 31/03/2028 Spot Bond			4.76000	158.79627	4.76000	158.73745				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS126 On 31/01/2038 Spot Bond			4.71000	95.95202	4.71000	95.91645				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS127 On 31/03/2028 Spot Bond			4.28000	165.22022	4.28000	165.16115				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS129 On 31/03/2028 Spot Bond			4.34000	164.40105	4.34000	164.34198				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS131 On 07/12/2033 Spot Bond			4.58000	193.00103	4.55000	193.59652				0.00	0	0
Total FRS132 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 FRS132										0.00	0	0
FRS13: On 24/03/2020 Spot Bond				97.55528		97.71604				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS13: On 31/01/2038 Spot Bond			4.64000	96.92668	4.64000	96.89094				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS13: On 31/01/2038 Spot Bond			4.89500	93.43398	4.89500	93.39888				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS13: On 31/01/2038 Spot Bond			4.42000	100.07059	4.42000	100.03429				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS13: On 31/03/2028 Spot Bond			4.15000	167.01135	4.15000	166.95220				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS13: On 07/12/2033 Spot Bond			4.35000	198.18117	4.32000	198.79801				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS14: On 31/03/2028 Spot Bond			4.28000	165.22022	4.28000	165.16115				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS14: On 31/03/2028 Spot Bond			4.28000	165.22022	4.28000	165.16115				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			4.57000	161.30395	4.57000	161.24503				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS14: On 31/01/2025 Spot Bond			4.40000	120.09415	4.42000	119.90836				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			3.61000	149.85810	3.61000	149.80704				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			4.63000	160.50713	4.63000	160.44824				0.00	0	0
Total FRS149 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 FRS149										0.00	0	0
FRS15 On 31/03/2028 Spot Bond			4.67000	159.97846	4.67000	159.91958				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS15 On 31/01/2025 Spot Bond			4.37000	120.30796	4.39000	120.12188				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			4.64000	160.37478	4.64000	160.31588				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			4.68000	159.84660	4.68000	159.78773				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				123.94424		125.34909				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				68.58446		70.60735				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				74.89838		77.11823				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS16 On 06/06/2024 Spot Bond				78.33303		80.26876				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				79.72864		81.61203				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS16 On 20/06/2022 Spot Bond				55.92227		57.56092				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				61.55345		63.37485				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				66.39330		68.04251				0.00	0	0
Total FRS164 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 FRS164									0.00	0	0
FRS164 On 06/06/2025 Spot Bond				68.55385		70.18800			0.00	0	0
Total FRS165 SPOT									0.00	0	0
Total For FRS165									0.00	0	0
FRS165 On 01/08/2021 Spot Bond				34.24539		35.21875			0.00	0	0
Total FRS166 SPOT									0.00	0	0
Total For FRS166									0.00	0	0
FRS166 On 01/08/2022 Spot Bond				47.35492		48.79551			0.00	0	0
Total FRS167 SPOT									0.00	0	0
Total For FRS167									0.00	0	0
FRS167 On 01/08/2022 Spot Bond				45.83238		47.21832			0.00	0	0
Total FRS168 SPOT									0.00	0	0
Total For FRS168									0.00	0	0
FRS168 On 01/08/2021 Spot Bond				35.50331		36.52205			0.00	0	0
Total FRS169 SPOT									0.00	0	0
Total For FRS169									0.00	0	0
FRS169 On 01/08/2022 Spot Bond				164.28562		168.12897			0.00	0	0
Total FRS170 SPOT									0.00	0	0
Total For FRS170									0.00	0	0
FRS170 On 16/10/2022 Spot Bond				100.04303		100.02150			0.00	0	0
Total FRS171 SPOT									0.00	0	0
Total For FRS171									0.00	0	0
FRS171 On 16/10/2024 Spot Bond				100.04591		100.02290			0.00	0	0
Total FRS172 SPOT									0.00	0	0
Total For FRS172									0.00	0	0
FRS172 On 13/11/2020 Spot Bond				100.00000		100.00000			0.00	0	0
Total FRS173 SPOT									0.00	0	0
Total For FRS173									0.00	0	0
FRS173 On 13/05/2021 Spot Bond				100.00000		100.00000			0.00	0	0
Total FRS174 SPOT									0.00	0	0
Total For FRS174									0.00	0	0
FRS174 On 26/01/2024 Spot Bond				59.75403		61.34900			0.00	0	0
Total FRS175 SPOT									0.00	0	0
Total For FRS175									0.00	0	0
FRS175 On 26/01/2024 Spot Bond				59.75393		61.34891			0.00	0	0
Total FRS176 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 FRS176										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.35000	287.83436	3.32500	288.07494				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			3.24000	289.31750	3.21500	289.56052				0.00	0	1,200,000,000
Total FRS37 SPOT										0.00	0	1,200,000,000
Total For FRS37										0.00	0	1,200,000,000
FRS43 On 07/12/2023 Spot Bond			3.96000	279.77166	3.93500	279.99918				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			3.40000	150.89712	3.40000	150.84655				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				101.86927		101.84599				0.00	0	0
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0
FRS51 On 31/01/2022 Spot Bond			3.10000	152.39631	3.10000	152.34650				0.00	0	115,000,000
Total FRS51 SPOT										0.00	0	115,000,000
Total For FRS51										0.00	0	115,000,000
FRS62 On 04/11/2026 Spot Bond				101.79724		101.77339				0.00	0	0
Total FRS62 SPOT										0.00	0	0
Total For FRS62										0.00	0	0
FRS64 On 26/01/2042 Spot Bond			3.66000	105.82888	3.66000	105.79266				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			3.36000	111.74207	3.33000	112.30122				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			3.56000	126.24702	3.58000	126.05355				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			3.59000	126.02120	3.61000	125.82803				0.00	0	0
Total FRS87 SPOT										0.00	0	0
Total For FRS87										0.00	0	0
FRS90 On 07/12/2023 Spot Bond			4.15000	277.31539	4.12500	277.53897				0.00	0	0
Total FRS90 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS90										0.00	0	0
FRS94 On 08/08/2018 Spot Bond				101.66301		101.63977				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				101.22280		101.19884				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			8.06000	102.70530	8.06000	102.68325				0.00	0	0
Total FRX19 SPOT										0.00	0	0
Total For FRX19										0.00	0	0
FRX20 On 01/10/2020 Spot Bond			8.30000	103.45043	8.30000	103.42745				0.00	0	0
Total FRX20 SPOT										0.00	0	0
Total For FRX20										0.00	0	0
FRX23 On 28/02/2023 Spot Bond			9.01500	98.23785	9.01500	98.21431				0.00	0	0
Total FRX23 SPOT										0.00	0	0
Total For FRX23										0.00	0	0
FRX24 On 10/12/2024 Spot Bond			9.52000	106.88860	9.52000	106.86144				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			9.87000	100.72737	9.87000	100.70085				0.00	0	500,000,000
Total FRX26 SPOT										0.00	0	500,000,000
Total For FRX26										0.00	0	500,000,000
FRX27 On 07/03/2027 Spot Bond			9.83000	105.72190	9.86000	105.52010				0.00	0	0
Total FRX27 SPOT										0.00	0	0
Total For FRX27										0.00	0	0
FRX30 On 31/01/2030 Spot Bond			10.38000	100.33587	10.37500	100.34004				0.00	0	0
Total FRX30 SPOT										0.00	0	0
Total For FRX30										0.00	0	0
FRX31 On 21/02/2031 Spot Bond			10.54000	96.67823	10.53000	96.71615				0.00	0	0
Total FRX31 SPOT										0.00	0	0
Total For FRX31										0.00	0	0
FRX32 On 31/03/2032 Spot Bond			10.55000	102.88554	10.54000	102.92823				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			11.44500	73.48312	11.44000	73.49172				0.00	0	0
Total FRX45 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRX45									0.00	0	0
FS1A5 On 20/09/2018 Spot Bond				100.65368		100.63024			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				100.70983		100.68570			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				100.68925		100.66365			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				100.78727		100.75814			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				101.36070		101.33873			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				101.35046		101.32740			0.00	0	0
Total FS2B1 SPOT									0.00	0	0
Total For FS2B1									0.00	0	0
FS2C1 On 20/02/2019 Spot Bond				101.38986		101.36611			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				101.56311		101.53633			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				101.39419		101.37235			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				101.70452		101.68234			0.00	0	0
Total FS3B1 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 FS3B1										0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS5B1U										0.00	0	0
FS5C11 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
FS5D11 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
FS5E11 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				100.04636		100.02329				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				101.71415		101.68719				0.00	0	0
Total GBL03 SPOT										0.00	0	0
Total For GBL03										0.00	0	0
GBL04 On 05/06/2021 Spot Bond				101.17161		101.14402				0.00	0	0
Total GBL04 SPOT										0.00	0	0
Total For GBL04										0.00	0	0
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH2A1U SPOT										0.00	0	0
Total For GH2A1U										0.00	0	0
GH31A On 25/02/2020 Spot Bond				101.24241		101.21939				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2020 Spot Bond				101.25706		101.23377				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				101.35228		101.32720				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				101.46938		101.44210				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				101.54251		101.51386				0.00	0	0
Total GH31D 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 GH31D										0.00	0	0
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB01U SPOT										0.00	0	0
Total For GRB01U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0
GRB05 On 10/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB05U SPOT										0.00	0	0
Total For GRB05U										0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB06U SPOT										0.00	0	0
Total For GRB06U										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRB16U										0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB17U SPOT										0.00	0	0
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB18U SPOT										0.00	0	0
Total For GRB18U										0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRB20 On 17/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB20U SPOT										0.00	0	0
Total For GRB20U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB21U SPOT										0.00	0	0
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB24U SPOT										0.00	0	0
Total For GRB24U										0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB25U SPOT										0.00	0	0
Total For GRB25U										0.00	0	0
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB27U SPOT										0.00	0	0
Total For GRB27U										0.00	0	0
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB28U SPOT										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRB29U										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				102.27152		102.24788				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				100.95901		100.93579				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				100.20051		100.18106				0.00	0	30,000,000
Total GRT09 SPOT										0.00	0	30,000,000
Total For GRT09										0.00	0	30,000,000
GRT10 On 13/05/2019 Spot Bond				102.00361		101.98233				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				102.54504		102.52247				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				101.16973		101.14548				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRT13 On 15/04/2020 Spot Bond				100.04244		100.02131				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				101.66249		101.63851				0.00	0	0
Total GRT14 SPOT										0.00	0	0
Total For GRT14										0.00	0	0
GRT15 On 15/04/2020 Spot Bond				100.12277		100.10170				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				100.89139		100.87013				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			9.70500	104.31825	9.70500	104.29124				0.00	0	0
Total GRT17 SPOT										0.00	0	0
Total For GRT17										0.00	0	0
GRT18 On 13/03/2020 Spot Bond				100.96408		100.94075				0.00	0	0
Total GRT18 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 GRT18										0.00	0	0
GRT19 On 14/03/2022 Spot Bond				101.73851		101.71473				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				100.36760		100.34158				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			10.28000	100.68265	10.28000	100.65507				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRT22 On 16/10/2022 Spot Bond				100.04204		100.02102				0.00	0	0
Total GRT22 SPOT										0.00	0	0
Total For GRT22										0.00	0	0
GRT23 On 16/10/2024 Spot Bond				100.27858		100.25695				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				100.84962		100.82621				0.00	0	0
Total GRT24G SPOT										0.00	0	0
Total For GRT24G										0.00	0	0
GRT25 On 09/03/2025 Spot Bond				100.87953		100.85530				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				100.91055		100.88547				0.00	0	0
Total GRT26G SPOT										0.00	0	0
Total For GRT26G										0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
HC2T2 On 05/10/2018 Spot Bond				100.29551		100.27113				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				101.14302		101.12089				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HIL01U										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				101.94774		101.92499				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILB05 On 11/07/2019 Spot Bond				100.38206		100.35645				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				100.16937		100.14293				0.00	0	0
Total HILB06 SPOT										0.00	0	0
Total For HILB06										0.00	0	0
HILB07 On 11/07/2021 Spot Bond				100.17151		100.14477				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				100.45170		100.42648				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				100.46681		100.44078				0.00	0	0
Total HILB09 SPOT										0.00	0	0
Total For HILB09										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
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	108.97300	10.00000	108.94400				0.00	0	0
Total HPF04/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 HPF04/JIBAR									0.00	0	0
HPF06 On 20/02/2020 Spot Bond				101.54736		101.52086			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF08 On 15/04/2019 Spot Bond				100.05074		100.02553			0.00	0	0
Total HPF08 SPOT									0.00	0	0
Total For HPF08									0.00	0	0
HPF09 On 15/04/2019 Spot Bond				100.21740		100.19360			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				100.39749		100.37134			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			8.49000	106.82923	8.49000	106.80469			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	31.52072	100.00000	31.45019			0.00	0	0
Total HWAY20/R207 SPOT									0.00	0	0
Total For HWAY20/R207									0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			3.71500	282.97726	3.69000	283.20996			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			3.88000	284.12802	3.85500	284.41225			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			3.66000	98.01061	3.67000	97.86010			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			10.58000	94.12033	10.57500	94.12879			0.00	0	1,590,000,000
Total HWAY34 SPOT									0.00	0	1,590,000,000
Total For HWAY34									0.00	0	1,590,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	13.47696	100.00000	13.44681			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			10.58000	93.88460	10.57500	93.89382			0.00	0	300,000,000
Total HWAY35 SPOT									0.00	0	300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HWAY35									0.00	0	300,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	13.47685	100.00000	13.44669			0.00	0	0
Total HWAY35/R209 SPOT									0.00	0	0
Total For HWAY35/R209									0.00	0	0
HWF08 On 15/07/2019 Spot Bond				100.04232		100.02129			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				100.91302		100.88956			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	108.97300	10.00000	108.94400			0.00	0	0
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			2.95000	130.93947	2.97000	130.74022		120,950,000,000,000.00	41,000,000,000	78,912,828,400	
Total I2025 SPOT								120,950,000,000,000.00	41,000,000,000	78,912,828,400	
Total For I2025								120,950,000,000,000.00	41,000,000,000	78,912,828,400	
I2029 On 31/03/2029 Spot Bond			2.98000	99.42141	2.99000	99.29511		84,226,720,000,000.00	28,264,000,000	60,589,000,000	
Total I2029 SPOT								84,226,720,000,000.00	28,264,000,000	60,589,000,000	
Total For I2029								84,226,720,000,000.00	28,264,000,000	60,589,000,000	
I2033 On 28/02/2033 Spot Bond			3.03000	102.06196	3.04000	101.90251		172,467,600,000,000.00	56,920,000,000	200,604,200,000	
Total I2033 SPOT								172,467,600,000,000.00	56,920,000,000	200,604,200,000	
Total For I2033								172,467,600,000,000.00	56,920,000,000	200,604,200,000	
I2038 On 31/01/2038 Spot Bond			3.06000	122.53314	3.06000	122.49320		162,957,240,000,000.00	53,254,000,000	173,735,100,000	
Total I2038 SPOT								162,957,240,000,000.00	53,254,000,000	173,735,100,000	
Total For I2038								162,957,240,000,000.00	53,254,000,000	173,735,100,000	
I2046 On 31/03/2046 Spot Bond			3.15500	114.84858	3.15000	114.92069		242,117,855,000,000.00	76,741,000,000	166,695,950,000	
Total I2046 SPOT								242,117,855,000,000.00	76,741,000,000	166,695,950,000	
Total For I2046								242,117,855,000,000.00	76,741,000,000	166,695,950,000	
I2050 On 31/12/2050 Spot Bond			3.14000	119.61595	3.15000	119.32338		135,910,537,284,000.00	43,283,610,600	152,326,815,308	
Total I2050 SPOT								135,910,537,284,000.00	43,283,610,600	152,326,815,308	
Total For I2050								135,910,537,284,000.00	43,283,610,600	152,326,815,308	
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IB105U SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IB105U										0.00	0	0
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB107U SPOT										0.00	0	0
Total For IB107U										0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL02U SPOT										0.00	0	0
Total For IBL02U										0.00	0	0
IBL100 On 24/05/2020 Spot Bond				101.25831		101.23554				0.00	0	0
Total IBL100 SPOT										0.00	0	0
Total For IBL100										0.00	0	0
IBL101 On 24/05/2022 Spot Bond			9.18000	101.00082	9.18000	100.97619				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				101.77350		101.75052				0.00	0	0
Total IBL102 SPOT										0.00	0	0
Total For IBL102										0.00	0	0
IBL104 On 17/07/2020 Spot Bond			8.70500	100.02340	8.70500	100.00000				0.00	0	0
Total IBL104 SPOT										0.00	0	0
Total For IBL104										0.00	0	0
IBL106 On 06/08/2020 Spot Bond			8.28000	101.63195	8.28000	101.60901				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				101.28070		101.25840				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			3.81000	281.72912	3.78500	281.95979				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	100.88043	8.12000	100.85825				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				101.29519		101.27306				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				101.29518		101.27305				0.00	0	0
Total IBL113 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 IBL113									0.00	0	0
IBL114 On 21/05/2022 Spot Bond				101.35019		101.32710			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				101.33136		101.30860			0.00	0	0
Total IBL115 SPOT									0.00	0	0
Total For IBL115									0.00	0	0
IBL116 On 20/06/2020 Spot Bond				100.62492		100.60162			0.00	0	0
Total IBL116 SPOT									0.00	0	0
Total For IBL116									0.00	0	0
IBL117 On 13/07/2019 Spot Bond				100.10854	100.00000	100.00000			0.00	0	65,000,000,000
Total IBL117 SPOT									0.00	0	65,000,000,000
Total For IBL117									0.00	0	65,000,000,000
IBL36 On 31/01/2022 Spot Bond			3.17000	152.04493	3.17000	151.99492			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	108.97300	10.00000	108.94400			0.00	0	0
Total IBL43/JIBAR SPOT									0.00	0	0
Total For IBL43/JIBAR									0.00	0	0
IBL45 On 21/12/2018 Spot Bond			8.14500	100.50139	8.14000	100.48181			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			8.22000	98.72170	8.22000	98.70009			0.00	0	0
Total IBL46 SPOT									0.00	0	0
Total For IBL46									0.00	0	0
IBL50 On 02/08/2020 Spot Bond			9.07000	104.22000	9.07000	104.19446			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				101.75222		101.73027			0.00	4,000,000,000	2,000,000,000
Total IBL53 SPOT									0.00	4,000,000,000	2,000,000,000
Total For IBL53									0.00	4,000,000,000	2,000,000,000
IBL55 On 31/07/2018 Spot Bond			7.92500	103.76212	7.92000	103.73986			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				101.91391		101.88987			0.00	0	0
Total IBL56 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 IBL56										0.00	0	0
IBL59 On 17/02/2019 Spot Bond			7.88500	104.57002	7.88000	104.55053				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			9.86500	105.90449	9.86500	105.87632				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				100.39479		100.37107				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				101.90966		101.88798				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				101.79512		101.77264				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			3.90000	148.43722	3.90000	148.38547				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										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
IBL73 On 19/08/2018 Spot Bond				101.43465		101.41525				0.00	0	200,000,000
Total IBL73 SPOT										0.00	0	200,000,000
Total For IBL73										0.00	0	200,000,000
IBL75 On 19/08/2020 Spot Bond				102.31663		102.29452				0.00	0	0
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IBL76 On 25/11/2018 Spot Bond				101.49868		101.47779				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				101.90641		101.88357				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			9.91500	101.86352	9.91500	101.83674				0.00	0	0
Total IBL78 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 IBL78										0.00	0	0
IBL79 On 27/01/2019 Spot Bond			7.71500	100.90997	7.71000	105.88099				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				102.00876		101.98679				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				100.60812		100.58342				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				101.79261		101.77095				0.00	0	0
Total IBL85 SPOT										0.00	0	0
Total For IBL85										0.00	0	0
IBL86 On 20/05/2021 Spot Bond				102.51405		102.49123				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	102.92466	8.01000	102.90674				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			9.25000	104.24880	9.25000	104.22319				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	20.71914	100.00000	20.67353				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				101.27993		101.25423				0.00	0	0
Total IBL89 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 IBL89									0.00	0	0
IBL90U On 20/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL90U SPOT									0.00	0	0
Total For IBL90U									0.00	0	0
IBL92 On 12/01/2020 Spot Bond				100.14263		100.02233			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				101.15427		101.13247			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				101.11550		101.09139			0.00	0	0
Total IBL94 SPOT									0.00	0	0
Total For IBL94									0.00	0	0
IBL95 On 12/09/2021 Spot Bond				102.35657		102.33334			0.00	0	0
Total IBL95 SPOT									0.00	0	0
Total For IBL95									0.00	0	0
IBL96 On 21/09/2019 Spot Bond				100.62914		100.60486			0.00	0	0
Total IBL96 SPOT									0.00	0	0
Total For IBL96									0.00	0	0
IBL97 On 03/10/2019 Spot Bond				100.35323		100.32818			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				100.98415		100.95832			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	103.45469	7.88000	103.43881			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	12.69476	100.00000	12.66635			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				100.91166		100.88963			0.00	0	0
Total IDCC01 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCC01										0.00	0	0
IDCC02 On 26/04/2019 Spot Bond				99.83893		99.81822				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				100.07695		100.05763				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			8.75000	101.13490	8.75000	101.11124				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				101.82660		101.80462				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			9.86000	99.96552	9.86000	99.93938				0.00	0	500,000,000
Total IDCG06 SPOT										0.00	0	500,000,000
Total For IDCG06										0.00	0	500,000,000
IDCG07 On 13/11/2020 Spot Bond				101.51213		101.48925				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			11.47000	100.71622	11.46000	100.75028				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				101.01146		100.98764				0.00	0	0
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond				101.02641		101.00223				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			10.68000	101.89760	10.68000	101.86864				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				99.82810		99.80605				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				99.82249		99.79975				0.00	0	0
Total IDCG13 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 IDCG13										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	101.00051	4.00000	100.98958				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				100.78005		100.75551				0.00	0	0
Total IDCP07 SPOT										0.00	0	0
Total For IDCP07										0.00	0	0
IDCP1L On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP1U SPOT										0.00	0	0
Total For IDCP1U										0.00	0	0
IDCP2L On 05/04/2025 Spot Bond			100.00000	6.07803	100.00000	6.06458				0.00	0	0
Total IDCP2U SPOT										0.00	0	0
Total For IDCP2U										0.00	0	0
IDCP3L On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP3U SPOT										0.00	0	0
Total For IDCP3U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.98000	99.64512	8.98000	99.62121				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			7.90000	104.34849	7.90000	104.32641				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN289U SPOT										0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
IN378U On 16/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		700,000,000,000,000.00	7,000,000,000	7,000,000,000	
Total IN378U SPOT								10,000,000,000,000.00	7,000,000,000	7,000,000,000	
Total For IN378U								10,000,000,000,000.00	7,000,000,000	7,000,000,000	
ING196 On 30/06/2027 Spot Bond				75.78758		75.78758			0.00	0	0
Total ING196 SPOT									0.00	0	0
Total For ING196									0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	108.97300	10.00000	108.94400			0.00	0	0
Total ING211/JIBAR SPOT									0.00	0	0
Total For ING211/JIBAR									0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.66717		100.64017			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				100.30528		100.28342			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				101.70005		101.67745			0.00	0	0
Total ING335 SPOT									0.00	0	0
Total For ING335									0.00	0	0
ING360 On 22/09/2022 Spot Bond				100.68140		100.65385			0.00	0	0
Total ING360 SPOT									0.00	0	0
Total For ING360									0.00	0	0
ING362 On 24/02/2021 Spot Bond				101.14024		101.11544			0.00	0	0
Total ING362 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 ING362										0.00	0	0
ING370 On 29/01/2019 Spot Bond				101.74976		101.72787				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				101.80499		101.78235				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				101.93540		101.91107				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				102.03235		102.00201				0.00	120,000,000	60,000,000
Total INLV01 SPOT										0.00	120,000,000	60,000,000
Total For INLV01										0.00	120,000,000	60,000,000
INLV02 On 20/10/2020 Spot Bond				100.84031		100.81377				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				102.20907		102.17852				0.00	0	210,000,000
Total INLV03 SPOT										0.00	0	210,000,000
Total For INLV03										0.00	0	210,000,000
INLV04 On 11/02/2021 Spot Bond			11.55000	108.16213	11.55000	108.12858				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
INLV05 On 22/03/2023 Spot Bond				101.38537		101.35121				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	108.97300	10.00000	108.94400				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.70439		100.67979				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPF11 On 15/10/2015 Spot Bond				100.17053						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				101.04448		101.02048				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF14 On 17/12/2018 Spot Bond				100.98538		100.96313				0.00	0	0
Total IPF14 SPOT										0.00	0	0
Total For IPF14										0.00	0	0
IPF15 On 17/12/2020 Spot Bond				101.04281		101.01841				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				100.73136		100.70620				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				100.61144		100.58661				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				100.61845		100.59334				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				100.62545		100.60007				0.00	0	0
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0
IPF20 On 17/03/2020 Spot Bond				100.69743		100.67341				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				100.72336		100.69847				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				100.81748		100.79274				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				101.70625		101.68271				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				101.67251		101.65236				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IPFC18 SPOT									0.00	0	0
Total For IPFC18									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.10000	102.14215	9.10000	102.11746			0.00	0	1,500,000,000
Total IPL10 SPOT									0.00	0	1,500,000,000
Total For IPL10									0.00	0	1,500,000,000
IPL11 On 24/05/2022 Spot Bond				101.35541		101.33085			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				100.83796		100.81247			0.00	0	0
Total IPL8 SPOT									0.00	0	0
Total For IPL8									0.00	0	0
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPL8/JIBAR SPOT									0.00	0	0
Total For IPL8/JIBAR									0.00	0	0
IPL9 On 20/05/2021 Spot Bond				101.56226		101.53917			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	101.27561	2.75000	101.26798			0.00	0	0
Total IV017/R212 SPOT									0.00	0	0
Total For IV017/R212									0.00	0	0
IV019 On 31/03/2028 Spot Bond			6.24000	140.73789	6.24000	140.56490			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0
IV025 On 12/09/2019 Spot Bond				101.53045		101.50525			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				99.87033		99.84163			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			4.95000	116.25015	4.97000	116.06918			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			4.95000	116.25015	4.97000	116.06918			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0
IV031 On 11/03/2020 Spot Bond				101.00501		100.97729			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV032 On 14/08/2018 Spot Bond				101.86666		101.84380				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				102.63257		102.60275				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			11.45000	107.60224	11.45000	107.56914				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				105.29974		105.26931				0.00	0	0
Total IV035 SPOT										0.00	0	0
Total For IV035										0.00	0	0
IV036 On 22/07/2021 Spot Bond				99.85557		99.82625				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				100.70855		100.67657				0.00	0	0
Total IV038 SPOT										0.00	0	0
Total For IV038										0.00	0	0
IV039 On 31/01/2022 Spot Bond			5.35000	141.56865	5.35000	141.51375				0.00	0	1,100,000,000
Total IV039 SPOT										0.00	0	1,100,000,000
Total For IV039										0.00	0	1,100,000,000
IV040 On 29/09/2021 Spot Bond				104.23517		104.20574				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			11.80000	104.01164	11.80000	103.97924				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				101.86669		101.83616				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			11.69000	104.12118	11.69000	104.08904				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				102.39870		102.36838				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV044 SPOT										0.00	0	0
Total For IV044										0.00	0	0
IV045 On 31/01/2022 Spot Bond			4.90000	143.65900	4.90000	143.60503				0.00	0	0
Total IV045 SPOT										0.00	0	0
Total For IV045										0.00	0	0
IV046 On 21/06/2022 Spot Bond				100.80434		100.77353				0.00	0	0
Total IV046 SPOT										0.00	0	0
Total For IV046										0.00	0	0
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV100U SPOT										0.00	0	0
Total For IV100U										0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV115U SPOT										0.00	0	0
Total For IV115U										0.00	0	0
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV118U SPOT										0.00	0	0
Total For IV118U										0.00	0	0
IV123U On 18/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV123U SPOT										0.00	0	0
Total For IV123U										0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV125U SPOT										0.00	0	0
Total For IV125U										0.00	0	0
IV19A On 31/03/2028 Spot Bond			4.94000	156.46209	4.94000	156.40338				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
IVA736 On 25/07/2018 Spot Bond			7.25000	99.76221	7.25000	99.70294				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			7.25000	99.58461	7.25000	99.52555				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			7.35000	99.32000	7.30000	99.26544				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVA833 SPOT										0.00	0	0
Total For IVA833										0.00	0	0
IVA852 On 23/08/2018 Spot Bond			7.35000	99.18114	7.30000	99.12768				0.00	0	0
Total IVA852 SPOT										0.00	0	0
Total For IVA852										0.00	0	0
IVA853 On 06/09/2018 Spot Bond			7.35000	98.90460	7.30000	98.85330				0.00	0	0
Total IVA853 SPOT										0.00	0	0
Total For IVA853										0.00	0	0
IVA854 On 13/09/2018 Spot Bond			7.35000	98.76690	7.40000	98.69933				0.00	0	0
Total IVA854 SPOT										0.00	0	0
Total For IVA854										0.00	0	0
IVA855 On 20/09/2018 Spot Bond			7.45000	98.61120	7.40000	98.56128				0.00	0	0
Total IVA855 SPOT										0.00	0	0
Total For IVA855										0.00	0	0
IVA856 On 27/09/2018 Spot Bond			7.45000	98.47246	7.40000	98.42360				0.00	0	0
Total IVA856 SPOT										0.00	0	0
Total For IVA856										0.00	0	0
IVA857 On 04/10/2018 Spot Bond			7.45000	98.33411	7.40000	98.28632				0.00	0	0
Total IVA857 SPOT										0.00	0	0
Total For IVA857										0.00	0	0
IVA859 On 18/10/2018 Spot Bond			7.45000	98.05857	100.00000	100.00000				0.00	0	0
Total IVA859 SPOT										0.00	0	0
Total For IVA859										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	108.97300	10.00000	108.94400				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.36416		100.33838				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				100.38246		100.35726				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				100.39108		100.36534				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				98.20477		98.17314				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC035 SPOT										0.00	0	0
Total For IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			8.48500	100.80203	8.48000	100.78399				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	49.82466	100.00000	49.71499				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			9.32000	99.92598	9.32000	99.90084				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				101.40548		101.38143				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				100.54838		100.52241				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC060 On 31/07/2018 Spot Bond				101.90328		101.87937				0.00	0	0
Total IVC060 SPOT										0.00	0	0
Total For IVC060										0.00	0	0
IVC063 On 07/08/2020 Spot Bond				101.83363		101.80829				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				100.91058		100.88550				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				100.27625		100.25463				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				99.88306		99.85921				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				100.04577		100.02304				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC081 SPOT										0.00	0	0
Total For IVC081										0.00	0	0
IVC092 On 24/11/2019 Spot Bond				101.37766		101.35269				0.00	0	0
Total IVC092 SPOT										0.00	0	0
Total For IVC092										0.00	0	0
IVC093 On 24/11/2018 Spot Bond				101.31790		101.29404				0.00	0	0
Total IVC093 SPOT										0.00	0	0
Total For IVC093										0.00	0	0
IVC094 On 06/12/2021 Spot Bond			10.17000	102.98276	10.17000	102.95485				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				100.48739		100.46028				0.00	0	0
Total IVC097 SPOT										0.00	0	0
Total For IVC097										0.00	0	0
IVC102 On 31/01/2020 Spot Bond				102.11876		102.09207				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				100.49504		100.46753				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				100.99064		100.96535				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				100.86066		100.83543				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				100.48994		100.46270				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				102.05423		102.02842				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				101.50041		101.47473				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			9.82000	101.44604	9.82000	101.41961				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC110 SPOT										0.00	0	0
Total For IVC110										0.00	0	0
IVC111 On 19/05/2020 Spot Bond				101.34274		101.31983				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				101.22972		101.20562				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				100.85870		100.83274				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				101.61999		101.59455				0.00	0	0
Total IVC116 SPOT										0.00	0	0
Total For IVC116										0.00	0	0
IVC119 On 21/02/2019 Spot Bond				101.38179		101.35815				0.00	0	0
Total IVC119 SPOT										0.00	0	0
Total For IVC119										0.00	0	0
IVC121 On 22/09/2018 Spot Bond				100.61827		100.59316				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				100.22587		100.20372				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				100.73953		100.71409				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				101.93538		101.91110				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				100.48105		100.45706				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				100.51977		100.49604				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				100.49212		100.46873				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC129 SPOT										0.00	0	0
Total For IVC129										0.00	0	0
IVC130 On 23/04/2019 Spot Bond				99.88924		99.86665				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				102.22266		102.19983				0.00	0	0
Total IVC131 SPOT										0.00	0	0
Total For IVC131										0.00	0	0
IVC132 On 31/05/2019 Spot Bond				101.10054		101.07752				0.00	0	0
Total IVC132 SPOT										0.00	0	0
Total For IVC132										0.00	0	0
IVC133 On 06/12/2019 Spot Bond			8.02000	100.90644	8.02000	100.88476				0.00	0	0
Total IVC133 SPOT										0.00	0	0
Total For IVC133										0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC91U SPOT										0.00	0	0
Total For IVC91U										0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC95U SPOT										0.00	0	0
Total For IVC95U										0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC96U SPOT										0.00	0	0
Total For IVC96U										0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				102.20499		102.17719				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
KAP002 On 13/06/2019 Spot Bond				100.86447		100.83913				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				101.03569		101.01067				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KAP006 On 29/06/2021 Spot Bond				100.48484		100.45787				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			9.37000	104.66196	9.37000	104.63578				0.00	0	0
Total KAP007 SPOT										0.00	0	0
Total For KAP007										0.00	0	0
KAP008 On 28/11/2019 Spot Bond				101.82365		101.80019				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				101.34041		101.31613				0.00	0	0
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP010 On 15/09/2020 Spot Bond				101.37824		101.35405				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total KAP010 SPOT										0.00	0	0
Total For KAP010										0.00	0	0
KAP010 On 01/12/2022 Spot Bond				101.15325		101.12846				0.00	0	0
Total KAP012 SPOT										0.00	0	0
Total For KAP012										0.00	0	0
KAP040 On 01/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total KAP04U SPOT										0.00	0	0
Total For KAP04U										0.00	0	0
KAP11 On 24/10/2022 Spot Bond				100.21127		100.18809				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				103.68497		103.65746				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KST01 On 12/07/2020 Spot Bond				100.15114		100.02952				0.00	0	0
Total KST01 SPOT										0.00	0	0
Total For KST01										0.00	0	0
KW01 On 31/10/2027 Spot Bond			10.07000	123.23936	10.07000	123.20646				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				100.96514		100.94093				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				101.97383		101.94995				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			9.65000	101.27314	9.65000	101.24722				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	101.31065	9.62000	101.28479				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	103.81654	9.71000	103.78936				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LBK12U SPOT										0.00	0	0
Total For LBK12U										0.00	0	0
LBK15 On 12/10/2021 Spot Bond				100.16424		100.04061				0.00	0	37,500,000,000
Total LBK15 SPOT										0.00	0	37,500,000,000
Total For LBK15										0.00	0	37,500,000,000
LBK16 On 30/11/2019 Spot Bond				101.20281		101.17819				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				101.72090		101.69691				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				103.63259		103.60647				0.00	0	0
Total LBK18 SPOT										0.00	0	0
Total For LBK18										0.00	0	0
LBK20 On 08/06/2022 Spot Bond			9.96500	101.83656	9.96500	101.80950				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				100.97246		100.94984				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				101.21963		101.19628				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				101.08462		101.05908				0.00	0	0
Total LBK23 SPOT										0.00	0	0
Total For LBK23										0.00	0	0
LBK24 On 10/10/2024 Spot Bond			10.16500	103.31832	10.16500	103.29033				0.00	0	4,000,000,000
Total LBK24 SPOT										0.00	0	4,000,000,000
Total For LBK24										0.00	0	4,000,000,000
LBK25 On 25/03/2019 Spot Bond				100.51355		100.49009				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				100.75122		100.72691				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				100.57880		100.55249				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LBK27 SPOT										0.00	0	0
Total For LBK27										0.00	0	0
LBK28 On 15/05/2028 Spot Bond			10.91000	99.75687	10.90500	99.75738				0.00	0	1,000,000,000
Total LBK28 SPOT										0.00	0	1,000,000,000
Total For LBK28										0.00	0	1,000,000,000
LBK29 On 07/06/2023 Spot Bond			9.91500	100.30773	9.91500	100.28122				0.00	0	0
Total LBK29 SPOT										0.00	0	0
Total For LBK29										0.00	0	0
LGL04 On 14/08/2020 Spot Bond			8.80000	104.56495	8.80000	104.54008				0.00	0	580,000,000
Total LGL04 SPOT										0.00	0	580,000,000
Total For LGL04										0.00	0	580,000,000
LGL05 On 12/12/2021 Spot Bond				102.08806		102.06241				0.00	0	0
Total LGL05 SPOT										0.00	0	0
Total For LGL05										0.00	0	0
LGL06 On 04/10/2022 Spot Bond			10.01500	103.51915	10.01500	103.49151				0.00	0	2,500,000,000
Total LGL06 SPOT										0.00	0	2,500,000,000
Total For LGL06										0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond				101.18561		101.15888				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				102.94987		102.92589				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				103.37540		103.35045				0.00	0	0
Total LGL09 SPOT										0.00	0	0
Total For LGL09										0.00	0	0
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				103.00445		102.97719				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	103.38541	9.71000	103.36039				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			13.65000	103.23553	13.66000	103.18663				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LHL19 SPOT										0.00	0	0
Total For LHL19										0.00	0	0
LHL26 On 13/11/2020 Spot Bond				102.29816		102.26294				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				102.03285		102.00180				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				102.27993		102.24500				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				103.91911		103.89118				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				101.36638		101.34225				0.00	0	0
Total LRFA2 SPOT										0.00	0	0
Total For LRFA2										0.00	0	0
LRFB2 On 20/11/2019 Spot Bond				102.22864		102.20484				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				101.54609		101.51877				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				102.79456		102.77657				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				102.91420		102.89528				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				102.89968		102.87898				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				102.81073		102.79068				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				101.51490		101.49352				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MAQ111 SPOT										0.00	0	0
Total For MAQ111										0.00	0	0
MAQ11-On 10/12/2018 Spot Bond				100.80046		100.77838				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				101.69820		101.67694				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	0.00000				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				99.86269		99.84308				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				99.58680		99.56712				0.00	0	0
Total MAQ122 SPOT										0.00	0	0
Total For MAQ122										0.00	0	0
MAQ12 On 16/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MAQ123 SPOT										0.00	0	0
Total For MAQ123										0.00	0	0
MBF04 On 17/08/2018 Spot Bond				101.48035		101.46036				0.00	0	24,000,000
Total MBF046 SPOT										0.00	0	24,000,000
Total For MBF046										0.00	0	24,000,000
MBF04 On 07/06/2019 Spot Bond				101.31889		101.29680				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				101.23951		101.21741				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				101.95303		101.93191				0.00	0	0
Total MBF051 SPOT										0.00	0	0
Total For MBF051										0.00	0	0
MBF05 On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBF051/JIBAR SPOT										0.00	0	0
Total For MBF051/JIBAR										0.00	0	0
MBF05 On 28/09/2019 Spot Bond				100.94887		100.92544				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBF053 SPOT										0.00	0	0
Total For MBF053										0.00	0	0
MBF05: On 27/03/2020 Spot Bond				100.92731		100.90401				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				101.08266		101.06143				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				101.62772		101.60604				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				101.27626		101.25446				0.00	0	0
Total MBF059 SPOT										0.00	0	0
Total For MBF059										0.00	0	0
MBP03: On 12/09/2019 Spot Bond				100.83180		100.80812				0.00	0	0
Total MBP035 SPOT										0.00	0	0
Total For MBP035										0.00	0	0
MBP03: On 11/04/2020 Spot Bond				100.15836		100.13350				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				101.13977		101.11746				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				101.74417		101.72169				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				101.24301		101.22096				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				101.26582		101.24335				0.00	0	0
Total MBP040 SPOT										0.00	0	0
Total For MBP040										0.00	0	0
MBP04: On 13/04/2021 Spot Bond				100.01539		100.08110				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBP041 SPOT										0.00	0	0
Total For MBP041										0.00	0	0
MBP04: On 26/04/2021 Spot Bond				99.83499		99.81380				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	102.92643	8.11000	102.90766				0.00	0	0
Total MBSA01 SPOT										0.00	0	0
Total For MBSA01										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.00000	103.00889	8.00000	102.98681				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			8.04500	102.87373	8.04000	102.85516				0.00	0	1,000,000,000
Total MBSA02 SPOT										0.00	0	1,000,000,000
Total For MBSA02										0.00	0	1,000,000,000
MBSA0 On 15/04/2019 Spot Bond			8.91000	102.25931	8.91000	102.23496				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				100.29622		100.27338				0.00	0	0
Total MEFSA4 SPOT										0.00	0	0
Total For MEFSA4										0.00	0	0
MEFSA On 05/07/2026 Spot Bond				100.30770		100.28397				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	100.82728	8.13000	100.80793				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			9.57500	101.60343	9.57500	101.57761				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				100.63262		100.60905				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			9.45000	101.65270	9.46000	101.61582				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				101.42262		100.02300				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MMF101 SPOT										0.00	0	0
Total For MMF101										0.00	0	0
MMF20 On 15/12/2024 Spot Bond				100.04962		101.51271				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				101.95052		101.91867				0.00	0	0
Total MMF301 SPOT										0.00	0	0
Total For MMF301										0.00	0	0
MMF40 On 15/12/2024 Spot Bond				101.11989		101.08492				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				100.67016		100.64609				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			9.40000	104.87498	9.40000	104.84880				0.00	0	450,000,000
Total MMIG02 SPOT										0.00	0	450,000,000
Total For MMIG02										0.00	0	450,000,000
MMIG0 On 01/06/2020 Spot Bond				101.27650		101.25100				0.00	0	0
Total MMIG03 SPOT										0.00	0	0
Total For MMIG03										0.00	0	0
MMIG0 On 12/08/2025 Spot Bond			11.53000	103.75897	11.53000	103.72684				0.00	0	0
Total MMIG04 SPOT										0.00	0	0
Total For MMIG04										0.00	0	0
MMIG0 On 12/08/2022 Spot Bond			10.21500	106.76822	10.21500	106.73885				0.00	0	1,050,000,000
Total MMIG05 SPOT										0.00	0	1,050,000,000
Total For MMIG05										0.00	0	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond				100.38521		100.36197				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				100.96717		101.03229				0.00	0	0
Total MTN06 SPOT										0.00	0	0
Total For MTN06										0.00	0	0
MTN07 On 13/07/2022 Spot Bond				100.52276		100.58631				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				100.67211		100.64637				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				100.69341		100.66687				0.00	0	0
Total MTN09 SPOT										0.00	0	0
Total For MTN09										0.00	0	0
MTN09 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MTN09U SPOT										0.00	0	0
Total For MTN09U										0.00	0	0
MTN10 On 11/10/2024 Spot Bond				100.17705		100.14952				0.00	0	0
Total MTN10 SPOT										0.00	0	0
Total For MTN10										0.00	0	0
MTN11 On 04/06/2021 Spot Bond				101.01750		100.99407				0.00	0	0
Total MTN11 SPOT										0.00	0	0
Total For MTN11										0.00	0	0
MTN12 On 04/06/2023 Spot Bond				101.30083		101.27687				0.00	0	500,000,000
Total MTN12 SPOT										0.00	0	500,000,000
Total For MTN12										0.00	0	500,000,000
MTN13 On 04/06/2025 Spot Bond				101.08053		101.05566				0.00	0	0
Total MTN13 SPOT										0.00	0	0
Total For MTN13										0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA2U SPOT										0.00	0	0
Total For MWA2U										0.00	0	0
MWAR(On 22/11/2019 Spot Bond				101.75058		101.72651				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				101.39662		101.37226				0.00	0	0
Total MWAR02 SPOT										0.00	0	0
Total For MWAR02										0.00	0	0
N4A211On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N5D23 On 20/09/2019 Spot Bond				100.73377		100.70656				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				108.69040		108.66512				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				100.60388		100.58134				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				100.85981		100.83619				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				100.65059		100.62637				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				100.65815		100.63366				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				100.69654		100.67066				0.00	0	0
Total N6E26 SPOT										0.00	0	0
Total For N6E26										0.00	0	0
N6F26 On 22/03/2021 Spot Bond				100.82441		100.79393				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				100.98931		100.95288				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			9.81500	95.93797	9.81500	95.91300				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NAM02 On 29/06/2020 Spot Bond			9.15000	101.26607	9.15000	101.24132				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			9.76500	105.78471	9.76500	105.75685				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			10.53000	104.73215	10.53000	104.70247				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			8.50000	102.09945	8.50000	102.07636				0.00	0	0
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			9.47500	102.84002	9.47500	102.81417				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			9.38000	103.05992	9.38000	103.03426				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			9.56500	103.88316	9.56500	103.85679				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			8.87000	101.63826	8.87000	101.61416				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			9.50000	101.69440	9.50000	101.66834				0.00	0	0
Total NBK15A SPOT										0.00	0	0
Total For NBK15A										0.00	0	0
NBK16/ On 12/02/2025 Spot Bond			9.73000	102.67093	9.73000	102.64399				0.00	0	0
Total NBK16A SPOT										0.00	0	0
Total For NBK16A										0.00	0	0
NBK17/ On 22/04/2026 Spot Bond			9.84000	102.92289	9.84000	102.89588				0.00	0	1,220,000,000
Total NBK17A SPOT										0.00	0	1,220,000,000
Total For NBK17A										0.00	0	1,220,000,000
NBK18/ On 01/06/2020 Spot Bond			8.49500	102.46928	8.49500	102.44599				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK18A SPOT										0.00	0	0
Total For NBK18A										0.00	0	0
NBK19/On 01/06/2022 Spot Bond			9.65000	101.18466	9.65000	101.15860				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			9.87000	103.94565	9.87000	103.91829				0.00	0	0
Total NBK20A SPOT										0.00	0	0
Total For NBK20A										0.00	0	0
NBK20I On 25/06/2021 Spot Bond				100.78361		100.75984				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			10.29000	101.88015	10.29000	101.85192				0.00	0	0
Total NBK21A SPOT										0.00	0	0
Total For NBK21A										0.00	0	0
NBK22/On 19/11/2022 Spot Bond			9.90500	102.18569	9.90500	102.15885				0.00	0	0
Total NBK22A SPOT										0.00	0	0
Total For NBK22A										0.00	0	0
NBK23/On 19/11/2025 Spot Bond			9.80000	106.26905	9.80000	106.24142				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				101.56742		101.54493				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			9.88000	108.09259	9.88000	108.06427				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				101.58129		101.55839				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25/On 17/02/2023 Spot Bond			9.46500	108.79100	9.46500	108.76321				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				102.97935		102.95576				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	14.23716	100.00000	14.20582				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK26A SPOT										0.00	0	0
Total For NBK26A										0.00	0	0
NBK26I On 22/04/2026 Spot Bond				102.06678		102.04382				0.00	0	0
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0
NBK27I On 10/05/2026 Spot Bond			10.08000	107.75035	10.08000	107.72156				0.00	0	0
Total NBK27A SPOT										0.00	0	0
Total For NBK27A										0.00	0	0
NBK28I On 02/08/2023 Spot Bond			9.81500	105.34218	9.81500	105.31431				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				101.35052		101.32747				0.00	0	0
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0
NBK29I On 31/07/2026 Spot Bond			10.03000	107.41598	10.03000	107.38694				0.00	0	0
Total NBK29A SPOT										0.00	0	0
Total For NBK29A										0.00	0	0
NBK29I On 18/02/2019 Spot Bond				101.77411		101.75301				0.00	0	0
Total NBK29B SPOT										0.00	0	0
Total For NBK29B										0.00	0	0
NBK30I On 20/02/2024 Spot Bond			9.61500	103.84425	9.61500	103.81732				0.00	0	0
Total NBK30A SPOT										0.00	0	0
Total For NBK30A										0.00	0	0
NBK30I On 18/02/2021 Spot Bond				102.84469		102.82238				0.00	0	0
Total NBK30B SPOT										0.00	0	0
Total For NBK30B										0.00	0	0
NBK31I On 17/02/2023 Spot Bond				101.49597		101.47125				0.00	0	0
Total NBK31B SPOT										0.00	0	0
Total For NBK31B										0.00	0	0
NBK32I On 26/02/2019 Spot Bond				101.17431		101.15131				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				102.05478		102.03356				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				103.14147		103.11919				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK34B SPOT										0.00	0	0
Total For NBK34B										0.00	0	0
NBK35I On 10/05/2023 Spot Bond				103.78414		103.76106				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				104.69648		104.67236				0.00	0	0
Total NBK36B SPOT										0.00	0	0
Total For NBK36B										0.00	0	0
NBK37I On 02/08/2019 Spot Bond				101.95875		101.93655				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				102.89502		102.87229				0.00	0	0
Total NBK38B SPOT										0.00	0	0
Total For NBK38B										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			7.69500	108.00626	7.69000	107.98966				0.00	0	16,300,000
Total NBK3A SPOT										0.00	0	16,300,000
Total For NBK3A										0.00	0	16,300,000
NBK3A On 09/09/2019 Spot Bond			100.00000	50.24288	100.00000	50.13228				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			11.30500	51.04031	11.31000	51.01094				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				101.97855		101.95367				0.00	0	0
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0
NBK41I On 20/02/2020 Spot Bond				101.59079		101.56891				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				101.96261		101.93998				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				101.80098		101.77743				0.00	0	0
Total NBK43B SPOT										0.00	0	0
Total For NBK43B										0.00	0	0
NBK44I On 15/02/2021 Spot Bond				101.42801		101.40604				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK44B SPOT										0.00	0	0
Total For NBK44B										0.00	0	0
NBK45I On 15/02/2023 Spot Bond				102.03277		102.01045				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				101.50636		101.48315				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				101.54977		101.52587				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				99.97658		99.95327				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				100.68918		100.66358				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			10.47500	104.22173	10.47500	104.19281				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				100.68541		100.65994				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.51000	103.30623	10.51000	103.27748				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				100.68918		100.66358				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				100.69510		100.66929				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN9 On 20/09/2024 Spot Bond				100.70264		100.67655			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				100.62811		100.60251			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				100.21498		100.18928			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				102.25491		102.23278			0.00	0	0
Total NED13 SPOT									0.00	0	0
Total For NED13									0.00	0	0
NED14 On 29/11/2018 Spot Bond				101.61260		101.58864			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			8.41500	104.29662	8.41000	104.27665			0.00	0	0
Total NED15 SPOT									0.00	0	0
Total For NED15									0.00	0	0
NED16 On 08/04/2019 Spot Bond				101.00222		100.97674			0.00	0	100,000,000
Total NED16 SPOT									0.00	0	100,000,000
Total For NED16									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
NED17 On 14/10/2019 Spot Bond				100.04946		100.02492				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2020 Spot Bond				100.04906		100.02451				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				103.21268		103.18599				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			10.45000	101.96020	10.45000	101.93198				0.00	0	3,030,000,000
Total NED20 SPOT										0.00	0	3,030,000,000
Total For NED20										0.00	0	3,030,000,000
NEDT1 On 21/05/2021 Spot Bond				107.07108		107.03736				0.00	0	0
Total NEDT1A SPOT										0.00	0	0
Total For NEDT1A										0.00	0	0
NEDT1B On 26/11/2021 Spot Bond				105.65289		105.61958				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				101.38028		101.35871				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				104.42400		104.39564				0.00	0	0
Total NGL01 SPOT										0.00	0	0
Total For NGL01										0.00	0	0
NGL02 On 15/03/2022 Spot Bond				103.96449		103.93627				0.00	0	0
Total NGL02 SPOT										0.00	0	0
Total For NGL02										0.00	0	0
NGL03 On 26/05/2022 Spot Bond				101.49246		101.46314				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				102.24355		102.21593				0.00	0	0
Total NGL04 SPOT										0.00	0	0
Total For NGL04										0.00	0	0
NGLT1A On 01/07/2022 Spot Bond				100.55579		100.51969				0.00	0	0
Total NGLT1A SPOT										0.00	0	0
Total For NGLT1A										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NHM00 On 25/11/2020 Spot Bond			10.00000	108.97300	10.00000	108.94400			0.00	0	0
Total NHM001/JIBAR SPOT									0.00	0	0
Total For NHM001/JIBAR									0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	102.40699	13.50000	102.37065			0.00	0	0
Total NHM002 SPOT									0.00	0	0
Total For NHM002									0.00	0	0
NHM00 On 09/06/2019 Spot Bond				101.07308		101.04350			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				102.68219		102.65205			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				101.83836		101.80822			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			3.81000	124.37919	3.83000	124.18805			0.00	0	0
Total NILB11 SPOT									0.00	0	0
Total For NILB11									0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000			0.00	0	0
Total NILB12 SPOT									0.00	0	0
Total For NILB12									0.00	0	0
NILB13 On 31/01/2025 Spot Bond			4.20000	121.52765	4.22000	121.34005			0.00	0	0
Total NILB13 SPOT									0.00	0	0
Total For NILB13									0.00	0	0
NILB14 On 31/03/2028 Spot Bond			4.19000	166.45786	4.19000	166.39873			0.00	0	125,000,000
Total NILB14 SPOT									0.00	0	125,000,000
Total For NILB14									0.00	0	125,000,000
NILB15 On 31/03/2028 Spot Bond			4.50000	162.23936	4.50000	162.18038			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			4.53000	98.48316	4.48500	99.09264			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			8.50000	106.06222	8.50000	106.03783			0.00	0	0
Total NMP20N SPOT									0.00	0	0
Total For NMP20N									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A1 On 22/05/2020 Spot Bond			9.13000	103.80244	9.14000	103.75992			0.00	0	0
Total NQ1A10 SPOT									0.00	0	0
Total For NQ1A10									0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond				101.30643		101.28297			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				101.33492		101.31166			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				101.37197		101.34806			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				101.37359		101.34965			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			9.33000	103.82875	9.34000	103.78571			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				101.36898		101.34512			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				101.43549		101.41045			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			9.53000	103.85507	9.54000	103.81151			0.00	0	0
Total NQ1C10 SPOT									0.00	0	0
Total For NQ1C10									0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond				101.43554		101.41049			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				101.59021		101.56241			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				101.50287		101.47586			0.00	0	0
Total NQF1D8 SPOT									0.00	0	0
Total For NQF1D8									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA01: On 30/11/2018 Spot Bond			7.89500	103.11400	7.89000	103.09420			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			9.45000	112.27760	9.45000	112.24944			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			3.94000	177.64505	3.91500	177.77358		748,600,000,000.00		190,000,000	95,000,000
Total NRA023 SPOT								748,600,000,000.00		190,000,000	95,000,000
Total For NRA023								748,600,000,000.00		190,000,000	95,000,000
NRA02: On 30/11/2028 Spot Bond			11.20000	107.92085	11.20000	107.88873			0.00	0	6,540,000,000
Total NRA028 SPOT									0.00	0	6,540,000,000
Total For NRA028									0.00	0	6,540,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	13.64417	100.00000	13.61398			0.00	0	0
Total NRA028/R186 SPOT									0.00	0	0
Total For NRA028/R186									0.00	0	0
NSN96: On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN96U SPOT									0.00	0	0
Total For NSN96U									0.00	0	0
NSN97: On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN97U SPOT									0.00	0	0
Total For NSN97U									0.00	0	0
NSN98: On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN98U SPOT									0.00	0	0
Total For NSN98U									0.00	0	0
NSN99: On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN99U SPOT									0.00	0	0
Total For NSN99U									0.00	0	0
NTC18 On 27/02/2019 Spot Bond				101.38886		101.36663			0.00	0	0
Total NTC18 SPOT									0.00	0	0
Total For NTC18									0.00	0	0
NTC19 On 27/07/2020 Spot Bond				100.76438		100.74243			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				100.54097		100.51938			0.00	0	1,500,000,000
Total NTC20 SPOT									0.00	0	1,500,000,000
Total For NTC20									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
NTC21 On 24/03/2022 Spot Bond				100.85171		100.82656			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				101.48893		101.46600			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				101.52375		101.50026			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				100.44915		100.42407			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				101.41061		101.38601			0.00	0	0
Total OMI01 SPOT									0.00	0	0
Total For OMI01									0.00	0	0
OML02 On 27/11/2019 Spot Bond				102.18177		102.15843			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			9.65000	100.79377	9.65000	100.76796			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				101.66061		101.63566			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			9.75000	103.19800	9.75000	103.17131			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			10.51500	102.78194	10.51500	102.75333			0.00	0	1,500,000,000
Total OML06 SPOT									0.00	0	1,500,000,000
Total For OML06									0.00	0	1,500,000,000
OML07 On 19/03/2025 Spot Bond			11.38000	101.61796	11.38000	101.58739			0.00	0	1,000,000,000
Total OML07 SPOT									0.00	0	1,000,000,000
Total For OML07									0.00	0	1,000,000,000
OML08 On 14/09/2020 Spot Bond				101.87095		101.84623			0.00	0	0
Total OML08 SPOT									0.00	0	0
Total For OML08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML09 On 14/09/2022 Spot Bond			10.61500	104.63992	10.61500	104.61052			0.00	0	1,000,000,000
Total OML09 SPOT									0.00	0	1,000,000,000
Total For OML09									0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			11.43000	103.46795	11.43000	103.43671			0.00	0	930,000,000
Total OML10 SPOT									0.00	0	930,000,000
Total For OML10									0.00	0	930,000,000
PBAJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBAJ1U SPOT									0.00	0	0
Total For PBAJ1U									0.00	0	0
PBBJ1L On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBBJ1U SPOT									0.00	0	0
Total For PBBJ1U									0.00	0	0
PBGJ1L On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBGJ1U SPOT									0.00	0	0
Total For PBGJ1U									0.00	0	0
PBJC1L On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBJC1U SPOT									0.00	0	0
Total For PBJC1U									0.00	0	0
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBJJ1U SPOT									0.00	0	0
Total For PBJJ1U									0.00	0	0
PBKJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKJ1U SPOT									0.00	0	0
Total For PBKJ1U									0.00	0	0
PBKS1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKS1U SPOT									0.00	0	0
Total For PBKS1U									0.00	0	0
PBKX1L On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKX1U SPOT									0.00	0	0
Total For PBKX1U									0.00	0	0
PBLS1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBLS1U SPOT									0.00	0	0
Total For PBLS1U									0.00	0	0
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBLT1U SPOT									0.00	0	0
Total For PBLT1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBUC1U SPOT									0.00	0	0
Total For PBUC1U									0.00	0	0
PBUJ1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBUJ1U SPOT									0.00	0	0
Total For PBUJ1U									0.00	0	0
PBVJ1 On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBVJ1U SPOT									0.00	0	0
Total For PBVJ1U									0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	108.97300	10.00000	108.94400			0.00	0	0
Total PMM12/JIBAR SPOT									0.00	0	0
Total For PMM12/JIBAR									0.00	0	0
PMM38 On 12/06/2020 Spot Bond				100.87071		100.84593			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				101.04897		101.02714			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				100.99686		100.97396			0.00	0	0
Total PMM40 SPOT									0.00	0	0
Total For PMM40									0.00	0	0
PMM43 On 28/02/2019 Spot Bond				101.16009		101.13733			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				101.67666		101.65354			0.00	0	0
Total PMM44 SPOT									0.00	0	0
Total For PMM44									0.00	0	0
PMM45 On 28/11/2018 Spot Bond				101.10129		101.07917			0.00	0	0
Total PMM45 SPOT									0.00	0	0
Total For PMM45									0.00	0	0
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PMM46U SPOT									0.00	0	0
Total For PMM46U									0.00	0	0
PPC00 On 31/12/2018 Spot Bond				99.35278		99.32168			0.00	0	0
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PPC00: On 31/10/2019 Spot Bond				100.00884		99.98231			0.00	0	0
Total PPC003 SPOT									0.00	0	0
Total For PPC003									0.00	0	0
PRE2A On 20/02/2022 Spot Bond				101.27152		101.24984			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				101.33455		101.31176			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				101.38967		101.36592			0.00	0	0
Total PRE2A3 SPOT									0.00	0	0
Total For PRE2A3									0.00	0	0
PRE2B On 20/02/2022 Spot Bond				101.49986		101.47419			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				101.51560		101.48965			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				101.53133		101.50511			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			8.73000	111.16668	8.73000	111.14074			867,219,957,380,000.00	1,932,098,506,000	1,497,909,769,900
Total R186 SPOT									867,219,957,380,000.00	1,932,098,506,000	1,497,909,769,900
Total For R186									867,219,957,380,000.00	1,932,098,506,000	1,497,909,769,900
R197 On 07/12/2023 Spot Bond			2.74000	296.17455	2.71500	296.42883			24,660,000,000,000.00	9,000,000,000	78,373,171,300
Total R197 SPOT									24,660,000,000,000.00	9,000,000,000	78,373,171,300
Total For R197									24,660,000,000,000.00	9,000,000,000	78,373,171,300
R202 On 07/12/2033 Spot Bond			3.04000	231.14381	3.01000	231.89829			171,711,706,560,000.00	56,484,114,000	193,237,857,000
Total R202 SPOT									171,711,706,560,000.00	56,484,114,000	193,237,857,000
Total For R202									171,711,706,560,000.00	56,484,114,000	193,237,857,000
R2023 On 28/02/2023 Spot Bond			8.16500	101.36340	8.16500	101.34136			831,158,060,298,500.00	101,795,230,900	812,319,384,200
Total R2023 SPOT									831,158,060,298,500.00	101,795,230,900	812,319,384,200
Total For R2023									831,158,060,298,500.00	101,795,230,900	812,319,384,200
R2030 On 31/01/2030 Spot Bond			9.12000	95.81561	9.11500	95.82535			908,364,768,000,000.00	99,601,400,000	753,702,800,000
Total R2030 SPOT									908,364,768,000,000.00	99,601,400,000	753,702,800,000
Total For R2030									908,364,768,000,000.00	99,601,400,000	753,702,800,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032 On 31/03/2032 Spot Bond			9.33000	94.17687	9.32000	94.22543			605,359,245,000,000.00	386,426,500,000	670,260,722,800
Total R2032 SPOT									15,359,245,000,000.00	386,426,500,000	670,260,722,800
Total For R2032									15,359,245,000,000.00	386,426,500,000	670,260,722,800
R2035 On 28/02/2035 Spot Bond			9.46000	98.50451	9.45500	98.51977			036,362,528,000,000.00	426,676,800,000	498,706,000,000
Total R2035 SPOT									16,362,528,000,000.00	426,676,800,000	498,706,000,000
Total For R2035									16,362,528,000,000.00	426,676,800,000	498,706,000,000
R2037 On 31/01/2037 Spot Bond			9.52500	95.09471	9.52500	95.07027			340,807,919,475,000.00	35,780,359,000	679,156,257,900
Total R2037 SPOT									10,807,919,475,000.00	35,780,359,000	679,156,257,900
Total For R2037									10,807,919,475,000.00	35,780,359,000	679,156,257,900
R204 On 21/12/2018 Spot Bond			6.71500	101.09850	6.71000	101.08253			27,023,610,303,500.00	4,024,364,900	33,121,227,900
Total R204 SPOT									17,023,610,303,500.00	4,024,364,900	33,121,227,900
Total For R204									17,023,610,303,500.00	4,024,364,900	33,121,227,900
R2040 On 31/01/2040 Spot Bond			9.61500	98.61988	9.61000	98.63742			549,345,333,000,000.00	57,134,200,000	788,627,491,600
Total R2040 SPOT									19,345,333,000,000.00	57,134,200,000	788,627,491,600
Total For R2040									19,345,333,000,000.00	57,134,200,000	788,627,491,600
R2044 On 31/01/2044 Spot Bond			9.64000	95.65555	9.64000	95.63067			350,043,727,560,000.00	658,718,229,000	1,067,713,100,000
Total R2044 SPOT									10,043,727,560,000.00	658,718,229,000	1,067,713,100,000
Total For R2044									10,043,727,560,000.00	658,718,229,000	1,067,713,100,000
R2048 On 28/02/2048 Spot Bond			9.64000	94.64545	9.63500	94.66626			270,728,420,000,000.00	650,490,500,000	1,555,148,200,000
Total R2048 SPOT									10,728,420,000,000.00	650,490,500,000	1,555,148,200,000
Total For R2048									10,728,420,000,000.00	650,490,500,000	1,555,148,200,000
R207 On 15/01/2020 Spot Bond			7.45000	99.78052	7.45000	99.76069			123,868,786,860,000.00	16,626,682,800	33,198,277,700
Total R207 SPOT									13,868,786,860,000.00	16,626,682,800	33,198,277,700
Total For R207									13,868,786,860,000.00	16,626,682,800	33,198,277,700
R208 On 31/03/2021 Spot Bond			7.75000	99.59825	7.75000	99.57756			545,388,750,000,000.00	199,405,000,000	586,957,170,700
Total R208 SPOT									15,388,750,000,000.00	199,405,000,000	586,957,170,700
Total For R208									15,388,750,000,000.00	199,405,000,000	586,957,170,700
R209 On 31/03/2036 Spot Bond			9.44000	74.65369	9.43500	74.66870			756,871,924,640,000.00	715,770,331,000	1,382,704,778,500
Total R209 SPOT									16,871,924,640,000.00	715,770,331,000	1,382,704,778,500
Total For R209									16,871,924,640,000.00	715,770,331,000	1,382,704,778,500
R210 On 31/03/2028 Spot Bond			2.94000	184.79917	2.94000	184.73972			39,794,942,124,000.00	13,535,694,600	52,832,817,600
Total R210 SPOT									19,794,942,124,000.00	13,535,694,600	52,832,817,600
Total For R210									19,794,942,124,000.00	13,535,694,600	52,832,817,600
R212 On 31/01/2022 Spot Bond			2.60000	154.93448	2.60000	154.88596			91,832,603,460,000.00	35,320,232,100	82,746,700,400
Total R212 SPOT									11,832,603,460,000.00	35,320,232,100	82,746,700,400
Total For R212									11,832,603,460,000.00	35,320,232,100	82,746,700,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213 On 28/02/2031 Spot Bond			9.22000	86.29044	9.21000	86.33462			694,358,338,778,000.00	183,769,884,900	664,404,659,200
Total R213 SPOT									14,358,338,778,000.00	183,769,884,900	664,404,659,200
Total For R213									14,358,338,778,000.00	183,769,884,900	664,404,659,200
R214 On 28/02/2041 Spot Bond			9.60500	74.00429	9.60000	74.02063			524,685,561,201,000.00	158,738,736,200	991,467,366,800
Total R214 SPOT									14,685,561,201,000.00	158,738,736,200	991,467,366,800
Total For R214									14,685,561,201,000.00	158,738,736,200	991,467,366,800
RCG01 On 24/10/2019 Spot Bond				100.58423		100.56322			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0
RDF02I On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
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				102.01462		101.99157			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				101.25648		101.23312			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				100.60896		100.58424			0.00	0	0
Total RDFB07 SPOT									0.00	0	0
Total For RDFB07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDFB0 On 30/09/2021 Spot Bond				100.39317		100.36730				0.00	0	0
Total RDFB08 SPOT										0.00	0	0
Total For RDFB08										0.00	0	0
RDFB0 On 02/12/2021 Spot Bond				101.06289		101.03853				0.00	0	0
Total RDFB09 SPOT										0.00	0	0
Total For RDFB09										0.00	0	0
RDFB10 On 27/03/2020 Spot Bond				100.87253		100.84831				0.00	0	0
Total RDFB10 SPOT										0.00	0	0
Total For RDFB10										0.00	0	0
RDFB11 On 27/03/2022 Spot Bond				100.50925		100.48391				0.00	0	0
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0
RDFB12 On 27/11/2022 Spot Bond				101.20178		101.17823				0.00	0	0
Total RDFB12 SPOT										0.00	0	0
Total For RDFB12										0.00	0	0
RDFB13 On 12/03/2021 Spot Bond				100.82695		100.80341				0.00	0	0
Total RDFB13 SPOT										0.00	0	0
Total For RDFB13										0.00	0	0
RDFB14 On 12/03/2023 Spot Bond				100.84634		100.82225				0.00	0	0
Total RDFB14 SPOT										0.00	0	0
Total For RDFB14										0.00	0	0
RDFC3 On 27/07/2018 Spot Bond				99.81705		99.79612				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				100.28782		100.26403				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				100.47155		100.45077				0.00	0	0
Total RDFC42 SPOT										0.00	0	0
Total For RDFC42										0.00	0	0
RDFC4 On 04/06/2019 Spot Bond				100.95515		100.93321				0.00	0	0
Total RDFC43 SPOT										0.00	0	0
Total For RDFC43										0.00	0	0
REB10U On 07/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB10U SPOT										0.00	0	0
Total For REB10U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
REB11 On 07/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total REB11U SPOT									0.00	0	0
Total For REB11U									0.00	0	0
REBC0 On 21/05/2019 Spot Bond				101.34256		101.31961			0.00	0	0
Total REBC09 SPOT									0.00	0	0
Total For REBC09									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				100.43337		100.39836			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				100.52150		100.47967			0.00	0	0
Total RED203 SPOT									0.00	0	0
Total For RED203									0.00	0	0
RED20 On 05/01/2020 Spot Bond				100.42750		100.39289			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				100.47935		100.44072			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				100.94154		100.90932			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				101.73398		101.69985			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				101.40383		101.37076			0.00	0	0
Total RED501 SPOT									0.00	0	0
Total For RED501									0.00	0	0
RED60 On 09/03/2022 Spot Bond				100.21331		100.18957			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				100.26640		100.23674			0.00	0	0
Total RED602 SPOT									0.00	0	0
Total For RED602									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RED70 On 17/08/2021 Spot Bond				100.91222		100.88274			0.00	0	0
Total RED701 SPOT									0.00	0	0
Total For RED701									0.00	0	0
RED80 On 06/04/2021 Spot Bond				100.24301		100.20689			0.00	0	0
Total RED801 SPOT									0.00	0	0
Total For RED801									0.00	0	0
RES02I On 02/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES02U SPOT									0.00	0	0
Total For RES02U									0.00	0	0
RES03I On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES03U SPOT									0.00	0	0
Total For RES03U									0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES04U SPOT									0.00	0	0
Total For RES04U									0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.51435		100.48962			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				101.26993		101.24595			0.00	0	0
Total RES34 SPOT									0.00	0	0
Total For RES34									0.00	0	0
RES35 On 25/08/2021 Spot Bond				101.09458		101.07015			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				99.84153		99.81871			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				101.65998		101.63595			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				100.02309		100.08715			0.00	0	0
Total RES40 SPOT									0.00	0	0
Total For RES40									0.00	0	0
RES41 On 30/11/2022 Spot Bond				101.15644		101.13278			0.00	0	0
Total RES41 SPOT									0.00	0	0
Total For RES41									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES42U SPOT									0.00	0	0
Total For RES42U									0.00	0	0
RES43I On 03/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES43U SPOT									0.00	0	0
Total For RES43U									0.00	0	0
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES44U SPOT									0.00	0	0
Total For RES44U									0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RMBI06 SPOT									0.00	0	0
Total For RMBI06									0.00	0	0
RW21 On 21/04/2021 Spot Bond			9.18000	104.25729	9.18000	104.23172			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			9.84500	99.59178	9.84500	99.56563			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			10.93000	96.84720	10.92000	96.87853			0.00	0	0
Total RW28 SPOT									0.00	0	0
Total For RW28									0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	108.97300	10.00000	108.94400			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK17 On 30/07/2019 Spot Bond				102.56553		102.54220			0.00	0	0
Total SBK17 SPOT									0.00	0	0
Total For SBK17									0.00	0	0
SBK18 On 24/10/2020 Spot Bond				101.28517		101.26249			0.00	0	430,000,000
Total SBK18 SPOT									0.00	0	430,000,000
Total For SBK18									0.00	0	430,000,000
SBK19 On 24/10/2019 Spot Bond				99.85927		99.83533			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK20 On 02/12/2019 Spot Bond				103.43867		103.41389			0.00	0	0
Total SBK20 SPOT									0.00	0	0
Total For SBK20									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK21 On 28/01/2020 Spot Bond				104.26978		104.24536			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				103.82875		103.80338			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			10.71500	104.18795	10.71500	104.15841			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				102.58894		102.56506			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				103.11458		103.08889			0.00	0	0
Total SBK25 SPOT									0.00	0	0
Total For SBK25									0.00	0	0
SBK26 On 25/04/2021 Spot Bond			10.35000	107.25040	10.35000	107.22084			0.00	0	0
Total SBK26 SPOT									0.00	0	0
Total For SBK26									0.00	0	0
SBS16 On 22/09/2018 Spot Bond				100.77600		100.75388			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				101.98233		101.95840			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			8.63000	104.62338	8.63000	104.59923			0.00	0	80,000,000
Total SBS19 SPOT									0.00	0	80,000,000
Total For SBS19									0.00	0	80,000,000
SBS20 On 15/05/2026 Spot Bond			9.70500	103.58250	9.69500	103.61051			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond				104.51292		104.48903			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS24 On 24/05/2019 Spot Bond				101.94007		101.91879			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			8.05500	101.96466	8.05000	101.94685			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			9.16500	108.27408	9.16500	108.24727			0.00	0	150,000,000
Total SBS27 SPOT									0.00	0	150,000,000
Total For SBS27									0.00	0	150,000,000
SBS29 On 12/06/2019 Spot Bond			8.11500	101.33156	8.11000	101.31384			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			9.83500	92.38021	9.83000	92.38150			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.83598		100.81352			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			9.92000	100.15777	9.91000	100.18925			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.65928		100.63563			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			9.78000	104.75059	9.78000	104.72341			0.00	0	1,500,000,000
Total SBS34 SPOT									0.00	0	1,500,000,000
Total For SBS34									0.00	0	1,500,000,000
SBS36 On 29/01/2020 Spot Bond				102.20561		102.06908			0.00	2,000,000,000	1,000,000,000
Total SBS36 SPOT									0.00	2,000,000,000	1,000,000,000
Total For SBS36									0.00	2,000,000,000	1,000,000,000
SBS37 On 29/01/2020 Spot Bond			8.30500	103.27525	8.30000	103.25908		4,152,500,000,000.00	0.00	500,000,000	500,000,000
Total SBS37 SPOT								4,152,500,000,000.00	0.00	500,000,000	500,000,000
Total For SBS37								4,152,500,000,000.00	0.00	500,000,000	500,000,000
SBS38 On 29/01/2025 Spot Bond			9.56000	102.01807	9.55000	102.03886			0.00	0	0
Total SBS38 SPOT									0.00	0	0
Total For SBS38									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS39 On 29/01/2030 Spot Bond			10.31500	100.52690	10.30000	100.59605			0.00	0	4,800,000,000
Total SBS39 SPOT									0.00	0	4,800,000,000
Total For SBS39									0.00	0	4,800,000,000
SBS4 On 16/11/2021 Spot Bond			8.96500	100.42030	8.96500	100.39638			0.00	0	580,000,000
Total SBS4 SPOT									0.00	0	580,000,000
Total For SBS4									0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond				102.39102		102.36916			0.00	0	0
Total SBS40 SPOT									0.00	0	0
Total For SBS40									0.00	0	0
SBS41 On 12/11/2022 Spot Bond			9.15000	104.69801	9.15000	104.67255			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			9.61500	107.20690	9.60000	107.25984			0.00	0	130,000,000
Total SBS42 SPOT									0.00	0	130,000,000
Total For SBS42									0.00	0	130,000,000
SBS43 On 12/11/2027 Spot Bond			9.91000	107.39368	9.90500	107.39654			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				101.65982		101.63821			0.00	0	0
Total SBS44 SPOT									0.00	0	0
Total For SBS44									0.00	0	0
SBS45 On 15/02/2021 Spot Bond				102.64538		102.62337			0.00	0	0
Total SBS45 SPOT									0.00	0	0
Total For SBS45									0.00	0	0
SBS46 On 15/02/2023 Spot Bond			9.09000	110.22270	9.09000	110.19563			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				103.10672		103.08392			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				102.25062		102.22904			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				101.75026		101.72710			0.00	0	0
Total SBS49 SPOT									0.00	0	0
Total For SBS49									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS50 On 31/01/2022 Spot Bond			9.32500	104.76480	9.32500	104.73843			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			9.77000	104.54964	9.77000	104.52209			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				100.53892		102.73989			0.00	500,000,000	250,000,000
Total SBS52 SPOT									0.00	500,000,000	250,000,000
Total For SBS52									0.00	500,000,000	250,000,000
SBS53 On 03/05/2027 Spot Bond				103.00618		102.98213			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				100.81719		100.79391			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				101.70078		101.67722			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			8.96000	100.83258	8.96000	100.80843			0.00	0	0
Total SBS56 SPOT									0.00	0	0
Total For SBS56									0.00	0	0
SBS57 On 12/06/2024 Spot Bond				101.90045		101.87648			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				101.97930		101.95450			0.00	0	0
Total SBS58 SPOT									0.00	0	0
Total For SBS58									0.00	0	0
SBS59 On 09/10/2020 Spot Bond				100.20309		100.17852			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				99.99980		99.97819			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			3.75000	282.51665	3.72500	282.74860			0.00	0	0
Total SBSI11 SPOT									0.00	0	0
Total For SBSI11									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI14 On 07/12/2033 Spot Bond			4.34000	198.41022	4.31000	199.02802			0.00	0	0
Total SBSI14 SPOT									0.00	0	0
Total For SBSI14									0.00	0	0
SBT101 On 31/03/2022 Spot Bond				103.01484		102.98050			0.00	0	125,000,000
Total SBT101 SPOT									0.00	0	125,000,000
Total For SBT101									0.00	0	125,000,000
SBT102 On 30/09/2022 Spot Bond				102.09653		102.06201			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				102.65931		102.63253			0.00	0	2,300,000,000
Total SBT201 SPOT									0.00	0	2,300,000,000
Total For SBT201									0.00	0	2,300,000,000
SGI004 On 20/01/2021 Spot Bond				100.27242		100.23612			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				100.27256		100.23626			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				100.22005		100.18636			0.00	0	0
Total SGI006 SPOT									0.00	0	0
Total For SGI006									0.00	0	0
SHI02 On 01/10/2021 Spot Bond				82.63494		82.63494			0.00	0	0
Total SHI02 SPOT									0.00	0	0
Total For SHI02									0.00	0	0
SHS11U On 25/11/2020 Spot Bond			10.00000	108.97300	10.00000	108.94400			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	103.72379	7.86500	103.70197			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				102.80076		102.77707			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				101.52050		101.49706			0.00	0	0
Total SLRA1 SPOT									0.00	0	0
Total For SLRA1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLRA2 On 15/08/2021 Spot Bond				101.56381		101.53968			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				101.48021		101.45742			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				101.52380		101.50031			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				101.59015		101.56562			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				101.60730		101.58249			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				101.61070		101.58584			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				101.61951		101.59450			0.00	0	0
Total SLRB4 SPOT									0.00	0	0
Total For SLRB4									0.00	0	0
SLRC1 On 15/08/2019 Spot Bond				101.73114		101.70437			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				101.76730		101.73995			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				101.68548		101.65943			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				101.72387		101.69721			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				100.15553		100.03325			0.00	0	0
Total SNT02 SPOT									0.00	0	0
Total For SNT02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SNT03 On 12/04/2023 Spot Bond			10.61500	107.29462	10.61500	107.26430			0.00	0	1,650,000,000
Total SNT03 SPOT									0.00	0	1,650,000,000
Total For SNT03									0.00	0	1,650,000,000
SNT04 On 27/06/2022 Spot Bond				101.01925		100.99329			0.00	0	0
Total SNT04 SPOT									0.00	0	0
Total For SNT04									0.00	0	0
SPDA10 On 21/08/2021 Spot Bond				102.03269		102.00950			0.00	0	0
Total SPDA10 SPOT									0.00	0	0
Total For SPDA10									0.00	0	0
SPDA11 On 21/08/2020 Spot Bond				101.53242		101.50971			0.00	0	0
Total SPDA11 SPOT									0.00	0	0
Total For SPDA11									0.00	0	0
SPDA12 On 21/08/2022 Spot Bond				101.36912		101.34570			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				101.33463		101.31181			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				101.69678		101.67443			0.00	0	0
Total SPDA7 SPOT									0.00	0	0
Total For SPDA7									0.00	0	0
SPDA8 On 21/08/2021 Spot Bond				101.37371		101.34945			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				101.54912		101.52625			0.00	0	0
Total SPDA9 SPOT									0.00	0	0
Total For SPDA9									0.00	0	0
SPG002 On 09/09/2019 Spot Bond				100.94071		100.91482			0.00	0	0
Total SPG002 SPOT									0.00	0	0
Total For SPG002									0.00	0	0
SPG003 On 31/10/2019 Spot Bond				101.98948		101.96446			0.00	0	0
Total SPG003 SPOT									0.00	0	0
Total For SPG003									0.00	0	0
SS039U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SS040L On 18/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS040U SPOT									0.00	0	0
Total For SS040U									0.00	0	0
SS041L On 29/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS041U SPOT									0.00	0	0
Total For SS041U									0.00	0	0
SS042L On 02/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS042U SPOT									0.00	0	0
Total For SS042U									0.00	0	0
SS043L On 04/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS043U SPOT									0.00	0	0
Total For SS043U									0.00	0	0
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00	5,000,000,000	5,000,000,000	
Total SS044U SPOT								10,000,000,000,000.00	5,000,000,000	5,000,000,000	
Total For SS044U								10,000,000,000,000.00	5,000,000,000	5,000,000,000	
SSA06 On 16/04/2020 Spot Bond			9.15000	100.30276	9.15000	100.27825			0.00	0	1,780,000,000
Total SSA06 SPOT									0.00	0	1,780,000,000
Total For SSA06									0.00	0	1,780,000,000
SSN00 On 31/03/2021 Spot Bond			9.32000	95.97491	9.32000	95.95103			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			9.32000	95.97491	9.32000	95.95103			0.00	0	0
Total SSN005 SPOT									0.00	0	0
Total For SSN005									0.00	0	0
SSN01 On 31/01/2025 Spot Bond			4.36500	120.34363	4.38500	120.15752			0.00	0	0
Total SSN011 SPOT									0.00	0	0
Total For SSN011									0.00	0	0
SSN01 On 21/12/2026 Spot Bond			10.23000	102.25888	10.23000	102.23101			0.00	0	0
Total SSN017 SPOT									0.00	0	0
Total For SSN017									0.00	0	0
SSN02 On 28/02/2031 Spot Bond			11.09000	75.21165	11.08000	75.24327			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				99.88918		99.86656			0.00	0	0
Total SSN024 SPOT									0.00	0	0
Total For SSN024									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN02(On 16/01/2019 Spot Bond				100.04166		100.02088				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				100.56924		100.54334				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				101.14481		101.11644				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				100.71725		100.69290				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				101.08082		101.05605				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				101.51863		101.49441				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				101.22074		101.19450				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	99.79404	9.55000	99.76833				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN04(On 13/10/2023 Spot Bond				100.02445		100.08822				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			9.56500	103.47120	9.56500	103.44478				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN04(On 31/01/2038 Spot Bond			4.10000	104.87079	4.10000	104.83365				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				100.00930		99.98461				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN04(On 30/04/2027 Spot Bond				102.03744		102.01094				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN04(On 05/04/2027 Spot Bond				100.18901		100.16269				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN04(On 30/09/2027 Spot Bond				100.00000		100.00000				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			3.77000	282.25386	3.73000	282.68278				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				106.38251		106.36087				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				99.83324		99.81184				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			7.80200	103.06811	7.80200	103.04656				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				99.82030		99.79729				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				101.81092		101.78723				0.00	0	0
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0
SSN05(On 19/12/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN057 SPOT										0.00	0	0
Total For SSN057										0.00	0	0
SSN05(On 19/01/2023 Spot Bond				99.97866		99.95734				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	102.36567	8.40000	102.34266				0.00	0	0
Total SSN059 SPOT										0.00	0	0
Total For SSN059										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN06(On 05/10/2022 Spot Bond				100.28881		100.26494				0.00	0	0
Total SSN060 SPOT										0.00	0	0
Total For SSN060										0.00	0	0
SSN06(On 31/03/2028 Spot Bond			4.16000	166.87277	4.16000	166.81360				0.00	0	0
Total SSN061 SPOT										0.00	0	0
Total For SSN061										0.00	0	0
SSN06(On 31/01/2025 Spot Bond			4.02000	122.83442	3.99000	123.01060				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			4.44000	99.77964	4.39500	100.39940				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			4.28000	87.97781	4.29000	87.86430				0.00	0	0
Total SSN064 SPOT										0.00	0	0
Total For SSN064										0.00	0	0
SSN06(On 31/03/2028 Spot Bond			4.12000	167.42787	4.12000	167.36870				0.00	0	0
Total SSN065 SPOT										0.00	0	0
Total For SSN065										0.00	0	0
SSN06(On 14/05/2028 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN066 SPOT										0.00	0	0
Total For SSN066										0.00	0	0
SSN06(On 22/05/2019 Spot Bond				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				101.24029		101.21593				0.00	0	0
Total SSN068 SPOT										0.00	0	0
Total For SSN068										0.00	0	0
SSN06(On 28/05/2023 Spot Bond				101.22508		101.20102				0.00	0	0
Total SSN069 SPOT										0.00	0	0
Total For SSN069										0.00	0	0
SSN07(On 28/02/2022 Spot Bond				101.18767		101.16435				0.00	0	0
Total SSN070 SPOT										0.00	0	0
Total For SSN070										0.00	0	0
SSN07(On 28/05/2028 Spot Bond			9.65000	101.33026	9.65000	101.30401				0.00	0	0
Total SSN071 SPOT										0.00	0	0
Total For SSN071										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN07: On 04/06/2019 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN072 SPOT										0.00	0	0
Total For SSN072										0.00	0	0
SSN07: On 15/06/2023 Spot Bond				100.80457		100.77929				0.00	0	0
Total SSN073 SPOT										0.00	0	0
Total For SSN073										0.00	0	0
SSN07: On 15/06/2023 Spot Bond				100.79211		100.76720				0.00	0	0
Total SSN074 SPOT										0.00	0	0
Total For SSN074										0.00	0	0
SSN07: On 15/06/2028 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN075 SPOT										0.00	0	0
Total For SSN075										0.00	0	0
SSN07: On 15/06/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN076 SPOT										0.00	0	0
Total For SSN076										0.00	0	0
SSN07: On 19/06/2023 Spot Bond				100.70773		100.68240				0.00	0	0
Total SSN077 SPOT										0.00	0	0
Total For SSN077										0.00	0	0
SSN07: On 13/07/2023 Spot Bond				100.12034	100.00000	100.00000				0.00	0	10,000,000,000
Total SSN078 SPOT										0.00	0	10,000,000,000
Total For SSN078										0.00	0	10,000,000,000
SZ25 On 30/09/2025 Spot Bond			9.75000	98.83735	9.75000	98.81164				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A10 On 21/08/2019 Spot Bond				101.32674		101.30407				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				101.69211		101.66922				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			9.10000	103.58013	9.10000	103.55467				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T13A10 On 21/08/2018 Spot Bond				101.41382		101.39222				0.00	0	0
Total T13A10 SPOT										0.00	0	0
Total For T13A10										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
T13A11 On 21/08/2020 Spot Bond				101.39247		101.36788				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			9.00000	106.89259	9.01000	106.84753				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				101.27985		101.25725				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				101.36271		101.33996				0.00	0	0
Total T13A14 SPOT										0.00	0	0
Total For T13A14										0.00	0	0
T13A15 On 21/08/2020 Spot Bond				101.38934		101.36480				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			9.10000	106.42963	9.10000	106.40347				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				101.35828		101.33505				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				101.18047		101.15628				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			9.05000	105.22853	9.05000	105.20280				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				101.35033		101.32724				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				101.38166		101.35802				0.00	0	0
Total T14A11 SPOT										0.00	0	0
Total For T14A11										0.00	0	0
T14A12 On 21/11/2021 Spot Bond			8.55000	103.13442	8.55000	103.11096				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
T15OM On 21/11/2018 Spot Bond				101.23209		101.21107			0.00	0	0
Total T15OM1 SPOT									0.00	0	0
Total For T15OM1									0.00	0	0
T15OM On 21/05/2019 Spot Bond				101.13953		101.11869			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				101.06235		101.04165			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				100.68612		100.66321			0.00	0	0
Total TFS123 SPOT									0.00	0	0
Total For TFS123									0.00	0	0
TFS136 On 06/07/2020 Spot Bond				100.28092		100.25547			0.00	0	0
Total TFS136 SPOT									0.00	0	0
Total For TFS136									0.00	0	0
TFS139 On 27/05/2019 Spot Bond				101.60579		101.58412			0.00	0	0
Total TFS139 SPOT									0.00	0	0
Total For TFS139									0.00	0	0
TFS141 On 28/10/2019 Spot Bond				100.09248		102.12250			0.00	0	0
Total TFS141 SPOT									0.00	0	0
Total For TFS141									0.00	0	0
TFS142 On 28/10/2021 Spot Bond				99.73393		101.83659			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				101.09733		101.07450			0.00	0	0
Total TFS144 SPOT									0.00	0	0
Total For TFS144									0.00	0	0
TFS145 On 20/03/2022 Spot Bond				100.65138		100.62713			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				100.13389		100.01494			0.00	0	0
Total TFS147 SPOT									0.00	0	0
Total For TFS147									0.00	0	0
TFS148 On 12/10/2022 Spot Bond				100.20763		100.08817			0.00	0	0
Total TFS148 SPOT									0.00	0	0
Total For TFS148									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS14€ On 31/10/2021 Spot Bond				101.76284		101.74074			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				101.34599		101.32496			0.00	0	0
Total TFS150 SPOT									0.00	0	0
Total For TFS150									0.00	0	0
TFS151 On 30/11/2020 Spot Bond				101.08338		101.06123			0.00	0	0
Total TFS151 SPOT									0.00	0	0
Total For TFS151									0.00	0	0
TFS152 On 25/04/2019 Spot Bond				99.86195		99.84169			0.00	0	0
Total TFS152 SPOT									0.00	0	0
Total For TFS152									0.00	0	0
TFS153 On 06/07/2021 Spot Bond				100.26545		100.24129			0.00	0	0
Total TFS153 SPOT									0.00	0	0
Total For TFS153									0.00	0	0
TFS154 On 06/07/2023 Spot Bond				100.27125		100.24661			0.00	0	0
Total TFS154 SPOT									0.00	0	0
Total For TFS154									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				100.00000		99.97842			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	100.00000	8.73000	99.97609			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				100.00000		99.97971			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			7.21500	100.00000	7.21000	99.98025			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				100.00000		99.97909			0.00	0	0
Total TH11A8 SPOT									0.00	0	0
Total For TH11A8									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11B1 On 18/07/2018 Spot Bond				100.00000		99.97788				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				100.00000		99.97751				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				100.00000		99.97761				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				100.00000		99.97485				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				100.00000		99.97496				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2018 Spot Bond				100.00000		99.97590				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2018 Spot Bond				100.00000		99.96653				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2018 Spot Bond				100.00000		99.96643				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3 On 18/07/2018 Spot Bond				100.00000		99.96696				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1 On 21/08/2019 Spot Bond				101.31098		101.28857				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond				101.35039		101.32730				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			9.05000	103.83054	9.05000	103.80516				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12A4 On 21/08/2019 Spot Bond				101.32674		101.30407				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond				101.38191		101.35827				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond			8.96000	103.02499	8.96000	103.00004				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				101.31886		101.29632				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond				101.38191		101.35827				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond			9.07000	102.58551	9.07000	102.56037				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond				101.45282		101.42794				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond				101.45282		101.42794				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B3 On 21/08/2019 Spot Bond				101.45282		101.42794				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B4 On 21/08/2019 Spot Bond				101.45282		101.42794				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C1 On 21/08/2019 Spot Bond				102.40207		102.37695				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C2 On 21/08/2019 Spot Bond				102.40207		102.37695				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH12C: On 21/08/2019 Spot Bond				101.57881		101.55173			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				101.57724		101.55018			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				102.08968		102.05362			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				102.07965		102.04357			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				102.14988		102.11396			0.00	0	0
Total TH12D3 SPOT									0.00	0	0
Total For TH12D3									0.00	0	0
TH12D: On 21/08/2019 Spot Bond				102.08026		102.04437			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				101.29048		101.26844			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				101.32517		101.30252			0.00	20,000,000	20,000,000
Total TH13A2 SPOT									0.00	20,000,000	20,000,000
Total For TH13A2									0.00	20,000,000	20,000,000
TH13A: On 21/08/2020 Spot Bond				101.66617		101.64289			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			9.20000	103.99249	9.20000	103.96666			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				101.29206		101.26999			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				101.36192		101.34027			0.00	0	0
Total TH13A6 SPOT									0.00	0	0
Total For TH13A6									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH13A7 On 21/08/2020 Spot Bond				102.16874		102.14595			0.00	0	0
Total TH13A7 SPOT									0.00	0	0
Total For TH13A7									0.00	0	0
TH13A8 On 21/08/2020 Spot Bond			9.09000	104.90308	9.09000	104.87733			0.00	0	0
Total TH13A8 SPOT									0.00	0	0
Total For TH13A8									0.00	0	0
TH13A9 On 21/08/2018 Spot Bond				101.32623		101.30465			0.00	0	0
Total TH13A9 SPOT									0.00	0	0
Total For TH13A9									0.00	0	0
TH13B1 On 21/08/2020 Spot Bond				101.45271		101.42783			0.00	0	0
Total TH13B1 SPOT									0.00	0	0
Total For TH13B1									0.00	0	0
TH13B2 On 21/08/2020 Spot Bond				101.45428		101.42938			0.00	0	0
Total TH13B2 SPOT									0.00	0	0
Total For TH13B2									0.00	0	0
TH13B3 On 21/08/2020 Spot Bond				101.47527		101.44921			0.00	0	0
Total TH13B3 SPOT									0.00	0	0
Total For TH13B3									0.00	0	0
TH13B4 On 21/08/2020 Spot Bond				101.44403		101.41852			0.00	0	0
Total TH13B4 SPOT									0.00	0	0
Total For TH13B4									0.00	0	0
TH13B5 On 21/08/2020 Spot Bond				101.44799		101.42319			0.00	0	0
Total TH13B5 SPOT									0.00	0	0
Total For TH13B5									0.00	0	0
TH13C1 On 21/08/2020 Spot Bond				101.56291		101.53610			0.00	0	0
Total TH13C1 SPOT									0.00	0	0
Total For TH13C1									0.00	0	0
TH13C2 On 21/08/2020 Spot Bond				101.57550		101.54847			0.00	0	0
Total TH13C2 SPOT									0.00	0	0
Total For TH13C2									0.00	0	0
TH13C3 On 21/08/2020 Spot Bond				101.55331		101.52587			0.00	0	0
Total TH13C3 SPOT									0.00	0	0
Total For TH13C3									0.00	0	0
TH13C4 On 21/08/2020 Spot Bond				101.58450		101.55651			0.00	0	0
Total TH13C4 SPOT									0.00	0	0
Total For TH13C4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13C: On 21/08/2020 Spot Bond				101.64945		101.62112				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				102.08146		102.04554				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				102.08146		102.04554				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				102.09759		102.06042				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				102.07433		102.03758				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				102.11283		102.07636				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				101.92593		101.90381				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				101.40371		101.37968				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			9.29000	103.84369	9.29000	103.81807				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				101.85497		101.83286				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				102.42642		102.40344				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			9.10000	102.15807	9.10000	102.13338				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH14B: On 21/11/2021 Spot Bond				101.49971		101.47400				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B: On 21/11/2021 Spot Bond				102.02240		101.99797				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				101.43362		101.40906				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				101.57836		101.55127				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				101.54691		101.52037				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C: On 21/11/2021 Spot Bond				101.52803		101.50182				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				102.04945		102.01408				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D: On 21/11/2021 Spot Bond				102.01652		101.98173				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				103.32694		103.29398				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
TH15A: On 21/11/2020 Spot Bond				101.33436		101.31155				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				101.36599		101.34262				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	101.52239	9.82000	101.49594				0.00	0	0
Total TH15A3 SPOT										0.00	0	0
Total For TH15A3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH15A: On 21/11/2020 Spot Bond				101.23475		101.21212			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				101.26421		101.24103			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				101.40064		101.37667			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				101.29355		101.26982			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				101.47464		101.44937			0.00	0	0
Total TH15C1 SPOT									0.00	0	0
Total For TH15C1									0.00	0	0
TH15C: On 21/11/2022 Spot Bond				101.35369		101.32883			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				101.93204		101.89875			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				101.72722		101.69534			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				100.61853		100.59829			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				99.99999		99.97653			0.00	0	0
Total THE9B4 SPOT									0.00	0	0
Total For THE9B4									0.00	0	0
THE9C: On 18/07/2019 Spot Bond				102.04157		102.02006			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				100.78722		100.75481			0.00	0	0
Total THE9D4 SPOT									0.00	0	0
Total For THE9D4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL20 On 22/02/2020 Spot Bond			8.67500	98.45738	8.68500	98.42091			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	38.92548	100.00000	38.85163			0.00	0	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	108.97300	10.00000	108.94400			0.00	0	0
Total TL20/R207 SPOT									0.00	0	0
Total For TL20/R207									0.00	0	0
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TL21U SPOT									0.00	0	0
Total For TL21U									0.00	0	0
TL22 On 04/03/2021 Spot Bond				101.01239		100.98913			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				101.01948		100.99547			0.00	0	0
Total TL23 SPOT									0.00	0	0
Total For TL23									0.00	0	0
TL24 On 05/09/2022 Spot Bond			9.35500	102.23642	9.35500	102.21102			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			9.89500	102.04679	9.89500	102.02001			0.00	0	210,000,000
Total TL25 SPOT									0.00	0	210,000,000
Total For TL25									0.00	0	210,000,000
TL26 On 25/11/2024 Spot Bond				102.27141		102.24725			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				99.86969		99.84750			0.00	0	0
Total TL27 SPOT									0.00	0	0
Total For TL27									0.00	0	0
TL28 On 24/04/2025 Spot Bond			10.00000	98.64690	10.00000	98.62060			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				99.86493		99.84196			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				102.53522		102.51374			0.00	0	0
Total TLC04 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 TLC04									0.00	0	0
TLC05 On 22/09/2019 Spot Bond				100.56599		100.54292			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			9.08000	106.21971	9.08000	106.19408			0.00	0	42,377,300,000
Total TN20 SPOT									0.00	0	42,377,300,000
Total For TN20									0.00	0	42,377,300,000
TN20/R On 17/09/2020 Spot Bond			100.00000	29.22439	100.00000	29.16006			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	20.17611	100.00000	20.13170			0.00	0	0
Total TN21U SPOT									0.00	0	0
Total For TN21U									0.00	0	0
TN23 On 06/11/2023 Spot Bond			9.73500	106.44238	9.73500	106.41489			0.00	0	16,230,000,000
Total TN23 SPOT									0.00	0	16,230,000,000
Total For TN23									0.00	0	16,230,000,000
TN23/R On 06/11/2023 Spot Bond			100.00000	13.89609	100.00000	13.86550			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			10.53000	98.83680	10.53000	98.80879		4,106,700,000,000.00		390,000,000	25,380,000,000
Total TN25 SPOT								4,106,700,000,000.00		390,000,000	25,380,000,000
Total For TN25								4,106,700,000,000.00		390,000,000	25,380,000,000
TN25/R On 19/08/2025 Spot Bond			100.00000	13.55281	100.00000	13.52248			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			10.58000	91.73948	10.58000	91.71379			0.00	0	700,000,000
Total TN27 SPOT									0.00	0	700,000,000
Total For TN27									0.00	0	700,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	10.31803	100.00000	10.29532			0.00	0	0
Total TN27/R186 SPOT									0.00	0	0
Total For TN27/R186									0.00	0	0
TN30 On 09/10/2030 Spot Bond			11.02000	99.38642	11.01500	99.38965			0.00	0	15,880,000,000
Total TN30 SPOT									0.00	0	15,880,000,000

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 TN30										0.00	0	15,880,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	122.11697	8.00000	122.09081				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			11.61500	96.05782	11.61000	96.06545				0.00	0	8,300,000,000
Total TN40 SPOT										0.00	0	8,300,000,000
Total For TN40										0.00	0	8,300,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	102.90226	10.75000	102.87282				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				101.31231		101.29055				0.00	0	27,274,600
Total TNF18 SPOT										0.00	0	27,274,600
Total For TNF18										0.00	0	27,274,600
TPDA0 On 25/11/2020 Spot Bond			10.00000	108.97300	10.00000	108.94400				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0 On 10/04/2019 Spot Bond				100.35787		100.33359				0.00	0	500,000,000
Total TPDA05 SPOT										0.00	0	500,000,000
Total For TPDA05										0.00	0	500,000,000
TPDA0 On 30/11/2018 Spot Bond				101.30916		101.28749				0.00	0	0
Total TPDA06 SPOT										0.00	0	0
Total For TPDA06										0.00	0	0
TPDA0 On 30/11/2020 Spot Bond			9.36000	101.54603	9.36000	101.52079				0.00	0	0
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TRA2A On 14/12/2020 Spot Bond				100.82203		100.79715				0.00	0	0
Total TRA2A2 SPOT										0.00	0	0
Total For TRA2A2										0.00	0	0
TRA2A On 14/12/2020 Spot Bond			9.35000	101.55745	9.36000	101.51084				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2A On 14/12/2020 Spot Bond				100.82203		100.79715				0.00	0	0
Total TRA2A5 SPOT										0.00	0	0
Total For TRA2A5										0.00	0	0
TRA2A On 14/12/2020 Spot Bond			9.15000	102.02729	9.16000	101.98098				0.00	0	0
Total TRA2A6 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 TRA2A6										0.00	0	0
TRA2B On 14/12/2020 Spot Bond				100.88165		100.85501				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B: On 14/12/2020 Spot Bond				100.90457		100.87724				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C On 14/12/2020 Spot Bond				101.00071		100.97053				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C: On 14/12/2020 Spot Bond				101.03729		101.00603				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				101.27450		101.23617				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				101.27450		101.23617				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				101.37767		101.35685				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				101.51017		101.48728				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				101.54920		101.52571				0.00	0	0
Total TRA3A3 SPOT										0.00	0	0
Total For TRA3A3										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond			9.26500	100.74987	9.26500	100.72508				0.00	0	0
Total TRA3A4 SPOT										0.00	0	0
Total For TRA3A4										0.00	0	0
TRA3A: On 14/05/2019 Spot Bond				100.89846		100.87772				0.00	0	0
Total TRA3A5 SPOT										0.00	0	0
Total For TRA3A5										0.00	0	0
TRA3A: On 14/11/2020 Spot Bond				100.97732		100.95469				0.00	0	0
Total TRA3A6 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 TRA3A6										0.00	0	0
TRA3A On 14/11/2022 Spot Bond				100.99922		100.97607				0.00	0	0
Total TRA3A7 SPOT										0.00	0	0
Total For TRA3A7										0.00	0	0
TRA3B On 14/11/2022 Spot Bond				101.80368		101.77620				0.00	0	0
Total TRA3B1 SPOT										0.00	0	0
Total For TRA3B1										0.00	0	0
TRA3B On 14/11/2022 Spot Bond				101.14930		101.12256				0.00	0	0
Total TRA3B2 SPOT										0.00	0	0
Total For TRA3B2										0.00	0	0
TRAA2 On 14/06/2019 Spot Bond				100.81704		100.79260				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				101.13376		101.10949				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				100.83596		100.81068				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2019 Spot Bond				102.17140		102.14579				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2019 Spot Bond				103.07781		103.04550				0.00	0	0
Total TRAE1 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 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
TTO01 On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TTO01U SPOT									0.00	0	0
Total For TTO01U									0.00	0	0
TUHF0 On 26/01/2020 Spot Bond				102.31420		102.28664			0.00	0	0
Total TUHF01 SPOT									0.00	0	0
Total For TUHF01									0.00	0	0
TWC26 On 13/07/2018 Spot Bond					0.00000	0.00000			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				101.79463		101.77447			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				101.69611		101.67592			0.00	0	0
Total TWC269 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 TWC269										0.00	0	0
TWC27 On 31/07/2018 Spot Bond				101.59515		101.57496				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				101.30890		101.28877				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				101.24849		101.22836				0.00	0	0
Total TWC272 SPOT										0.00	0	0
Total For TWC272										0.00	0	0
TWC27 On 10/10/2018 Spot Bond				100.16237		100.14207				0.00	0	0
Total TWC273 SPOT										0.00	0	0
Total For TWC273										0.00	0	0
TWC27 On 12/10/2018 Spot Bond				100.10162	100.00000	100.00000				0.00	43,200,000,000	37,200,000,000
Total TWC274 SPOT										0.00	43,200,000,000	37,200,000,000
Total For TWC274										0.00	43,200,000,000	37,200,000,000
UG21 On 02/03/2021 Spot Bond			9.52800	106.65553	9.52800	106.62855				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UG26 On 09/03/2026 Spot Bond			10.72000	107.02210	10.72000	106.99174				0.00	0	0
Total UG26 SPOT										0.00	0	0
Total For UG26										0.00	0	0
VCJA1 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
VCJA2 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
VCJA3 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
VCJA4 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
VCJA5 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VCJA5U										0.00	0	0
VCJA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA6U SPOT										0.00	0	0
Total For VCJA6U										0.00	0	0
VCJB1I 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
VCJB2I 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
VCJB3I 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
VCJB4I 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
VCJB5I 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
VCJB6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB6U SPOT										0.00	0	0
Total For VCJB6U										0.00	0	0
VCPA1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPA2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA2U SPOT										0.00	0	0
Total For VCPA2U										0.00	0	0
VCPA3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA3U SPOT										0.00	0	0
Total For VCPA3U										0.00	0	0
VCPA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA4U SPOT										0.00	0	0
Total For VCPA4U										0.00	0	0
VCPA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA5U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VCPA5U										0.00	0	0
VCPA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA6U SPOT										0.00	0	0
Total For VCPA6U										0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB1U SPOT										0.00	0	0
Total For VCPB1U										0.00	0	0
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB2U SPOT										0.00	0	0
Total For VCPB2U										0.00	0	0
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB3U SPOT										0.00	0	0
Total For VCPB3U										0.00	0	0
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB4U SPOT										0.00	0	0
Total For VCPB4U										0.00	0	0
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB5U SPOT										0.00	0	0
Total For VCPB5U										0.00	0	0
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB6U SPOT										0.00	0	0
Total For VCPB6U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA06U SPOT										0.00	0	0
Total For VJA06U										0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA07U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				101.19413		101.17305				0.00	0	0
Total VKC23 SPOT										0.00	0	0
Total For VKC23										0.00	0	0
VKC24 On 20/02/2019 Spot Bond				101.27952		101.25770				0.00	0	0
Total VKC24 SPOT										0.00	0	0
Total For VKC24										0.00	0	0
VKC26 On 05/09/2018 Spot Bond				100.87272		100.85243				0.00	0	0
Total VKC26 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 VKC26									0.00	0	0
VKE07 On 08/06/2020 Spot Bond				100.94523		100.92109			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				100.63148		100.60657			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				100.82837		100.80337			0.00	0	0
Total VKE09 SPOT									0.00	0	0
Total For VKE09									0.00	0	0
VKE10 On 08/07/2022 Spot Bond				100.21977		100.19354			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				99.95568		99.93333			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				101.77993		101.75666			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
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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For VR831U									0.00	0	0
VR832L On 28/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR832U SPOT									0.00	0	0
Total For VR832U									0.00	0	0
VRI712 On 11/12/2018 Spot Bond				100.78492		100.76320			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				100.35728		100.33213			0.00	240,000,000	120,000,000
Total WHL01 SPOT									0.00	240,000,000	120,000,000
Total For WHL01									0.00	240,000,000	120,000,000
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
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL03U SPOT									0.00	0	0
Total For WHL03U									0.00	0	0
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL04U SPOT									0.00	0	0
Total For WHL04U									0.00	0	0
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			1.30000	260.60856	1.30000	260.53624			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	102.64675	7.27000	102.63100			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			8.09000	102.77323	8.09000	102.75109			0.00	0	0
Total WSP4 SPOT									0.00	0	0
Total For WSP4									0.00	0	0
WSP5 On 28/05/2021 Spot Bond			8.52500	102.41249	8.52500	102.38926			0.00	0	0
Total WSP5 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 WSP5										0.00	0	0
WSP5/f On 28/05/2021 Spot Bond			100.00000	19.00974	100.00000	18.96791				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	92.43270	6.65500	92.42163				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										67,443,579,434,924,000.006,245,010,378,600	779,150,974,288	779,150,974,288
Total for SPOT :										67,443,579,434,924,000.00	245,010,378,600	779,150,974,288
Total Futures										67 443 579 496 220 100.00	245,010,379,234	779,151,963,679
Total Options										0.00	0	94,725
Grand Total:										67,443,579,496,220,100.00	245,010,379,234	779,152,058,404