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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 17/07/2018

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			10.71111	79.15812	10.74752	78.93737			0.00	0	0
ES33 On 01/11/2018 Bond Future			10.82056	76.78247	10.85829	76.55761			0.00	0	9,466
ES33 On 07/02/2019 Bond Future			10.94509	78.26969	10.98432	78.04037			0.00	0	0
ES33 On 02/05/2019 Bond Future			11.04946	75.79541	11.08999	75.56224			0.00	0	0
Total ES33 Future									0.00	0	9,466
ES33 On 02/08/2018 Bond Future	11.14	Call			2,320.85000	2.32085	2,541,600		0.00	0	0
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			2,378.60000	2.37860	2,599,350		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			2,436.29000	2.43629	2,657,040		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.16	Put			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option									0.00	0	0
Total For ES33									0.00	0	9,466
ES42 On 02/08/2018 Bond Future			10.93567	81.89781	10.97206	81.64586			0.00	0	0
ES42 On 01/11/2018 Bond Future			11.04214	79.09925	11.07985	78.84266			0.00	0	7,957
ES42 On 07/02/2019 Bond Future			11.15911	80.63113	11.19827	80.36950			0.00	0	0
ES42 On 02/05/2019 Bond Future			11.26213	77.72625	11.30262	77.46014			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ES42 Future									0.00	0	7,957
Total For ES42									0.00	0	7,957
I2025 On 02/08/2018 Bond Future			130.02710	130.02710	130.01055	130.01055			0.00	0	864
I2025 On 01/11/2018 Bond Future			132.37829	132.37829	132.36106	132.36106			0.00	0	21
I2025 On 07/02/2019 Bond Future			133.55304	133.55304	133.53530	133.53530			0.00	0	0
I2025 On 02/05/2019 Bond Future			135.82188	135.82188	135.80377	135.80377			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			6,649.45000	6.64945	6,632,900		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			6,659.45000	6.65945	6,642,900		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			6,639.45000	6.63945	6,622,900		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			99.64722	99.64722	99.63464	99.63464			0.00	0	0
I2029 On 01/11/2018 Bond Future			100.39944	100.39944	100.38641	100.38641			0.00	0	1,370
I2029 On 07/02/2019 Bond Future			102.36249	102.36249	102.34903	102.34903			0.00	0	0
I2029 On 02/05/2019 Bond Future			103.03083	103.03083	103.01707	103.01707			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			102.48793	102.48793	102.47503	102.47503			0.00	0	9,076
I2033 On 01/11/2018 Bond Future			103.22014	103.22014	103.20664	103.20664			0.00	0	5,770
I2033 On 07/02/2019 Bond Future			105.23832	105.23832	105.22447	105.22447			0.00	0	0
I2033 On 02/05/2019 Bond Future			105.88279	105.88279	105.86861	105.86861			0.00	0	0
Total I2033 Future									0.00	0	14,846
I2033 On 02/08/2018 Bond Future	109.92	Put			7,444.97000	7.44497	7,432,070		0.00	0	0
I2033 On 02/08/2018 Bond Future	109.93	Call			0.00000	0.00000	0,000		0.00	0	0
I2033 On 02/08/2018 Bond Future	109.93	Put			7,454.97000	7.45497	7,442,070		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			7,464.97000	7.46497	7,452,070		0.00	0	0
I2033 On 02/08/2018 Bond Future	109.92	Call			0.00000	0.00000	0,000		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			121.49281	121.49281	121.47697	121.47697			0.00	0	2,841
I2038 On 01/11/2018 Bond Future			123.68961	123.68961	123.67318	123.67318			0.00	0	6,813
I2038 On 07/02/2019 Bond Future			124.51768	124.51768	124.50085	124.50085			0.00	0	0
I2038 On 02/05/2019 Bond Future			126.63304	126.63304	126.61573	126.61573			0.00	0	0
Total I2038 Future									0.00	0	9,654

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			13,053.03000	13.05303	13,037,190		0.00	0	0
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			13,063.03000	13.06303	13,047,190		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			13,073.03000	13.07303	13,057,190		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.53	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	9,654
I2046	On	02/08/2018	Bond Future			115.32886	115.32886	115.31371	115.31371			115,328,860.00	1,000	8,628
I2046	On	01/11/2018	Bond Future			115.76498	115.76498	115.74933	115.74933			115,764,980.00	1,000	4,055
I2046	On	07/02/2019	Bond Future			118.02825	118.02825	118.01228	118.01228			0.00	0	0
I2046	On	02/05/2019	Bond Future			118.35113	118.35113	118.33469	118.33469			0.00	0	0
Total I2046 Future												231,093,840.00	2,000	12,683
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			13,466.29000	13.46629	13,451,140		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			13,476.29000	13.47629	13,461,140		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			13,456.29000	13.45629	13,441,140		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												231,093,840.00	2,000	12,683
I2050	On	02/08/2018	Bond Future			120.11603	120.11603	120.10027	120.10027			0.00	0	5,204
I2050	On	01/11/2018	Bond Future			122.28796	122.28796	122.27185	122.27185			0.00	0	4,697
I2050	On	07/02/2019	Bond Future			122.90727	122.90727	122.89080	122.89080			0.00	0	0
I2050	On	02/05/2019	Bond Future			124.99536	124.99536	124.97837	124.97837			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			17,429.73000	17.42973	17,413,970		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			17,439.73000	17.43973	17,423,970		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			17,419.73000	17.41973	17,403,970		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			8.67243	112.04737	8.70337	111.85348		7.56	254,907,766.75	2,275	84,978
R186	On	01/11/2018	Bond Future			8.73627	114.04689	8.76867	113.84927		7.34	448,888,559.04	3,936	22,883
R186	On	07/02/2019	Bond Future			8.80857	110.95088	8.84263	110.74932		7.84	0.00	0	0
R186	On	02/05/2019	Bond Future			8.87158	112.81580	8.90716	112.61079		7.86	0.00	0	0
Total R186 Future												703,796,325.79	6,211	107,861

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	8.25	Put			2,920.93000	2.92093	2,731,720	7.10	0.00	0	0
R186	On	02/08/2018	Bond Future	8.25	Call			34.75000	0.03475	39,430	7.10	0.00	0	3,020
R186	On	02/08/2018	Bond Future	7.50	Put			7,880.73000	7.88073	7,686,840	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	8.48	Call			218.49000	0.21849	247,040	7.35	0.00	0	0
R186	On	02/08/2018	Bond Future	8.48	Put			1,628.30000	1.62830	1,462,960	7.35	0.00	0	0
R186	On	02/08/2018	Bond Future	8.46	Call			191.24000	0.19124	216,470	7.33	0.00	0	0
R186	On	02/08/2018	Bond Future	8.46	Put			1,728.42000	1.72842	1,559,760	7.33	0.00	0	0
R186	On	02/08/2018	Bond Future	8.50	Call			248.43000	0.24843	280,540	7.37	0.00	0	0
R186	On	02/08/2018	Bond Future	8.50	Put			1,531.05000	1.53105	1,369,270	7.37	0.00	0	0
R186	On	02/08/2018	Bond Future	8.90	Call			1,503.21000	1.50321	1,635,230	7.69	0.00	0	0
R186	On	02/08/2018	Bond Future	8.90	Put			281.41000	0.28141	219,540	7.69	0.00	0	2,500
R186	On	02/08/2018	Bond Future	8.75	Call			882.04000	0.88204	974,990	7.56	0.00	0	2,500
R186	On	02/08/2018	Bond Future	8.75	Put			590.68000	0.59068	489,740	7.56	0.00	0	2,500
R186	On	02/08/2018	Bond Future	8.47	Call			204.53000	0.20453	231,380	7.34	0.00	0	0
R186	On	02/08/2018	Bond Future	8.47	Put			1,678.00000	1.67800	1,510,960	7.34	0.00	0	0
R186	On	02/08/2018	Bond Future	9.04	Call			2,206.50000	2.20650	2,366,510	7.83	0.00	0	0
R186	On	02/08/2018	Bond Future	9.04	Put			125.58000	0.12558	91,700	7.83	0.00	0	0
R186	On	01/11/2018	Bond Future	9.14	Call			3,200.93000	3.20093	3,331,050	7.68	0.00	0	0
R186	On	01/11/2018	Bond Future	9.14	Put			968.92000	0.96892	901,420	7.68	0.00	0	5,000
R186	On	01/11/2018	Bond Future	7.96	Put			5,314.18000	5.31418	5,137,070	6.70	0.00	0	0
R186	On	01/11/2018	Bond Future	7.96	Call			240.00000	0.24000	260,510	6.70	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.54	Put			2,580.48000	2.58048	2,452,530	7.21	0.00	0	0
R186	On	01/11/2018	Bond Future	8.52	Call			1,127.53000	1.12753	1,195,150	7.19	0.00	0	0
R186	On	01/11/2018	Bond Future	8.46	Put			2,890.42000	2.89042	2,754,360	7.15	0.00	0	0
R186	On	01/11/2018	Bond Future	8.52	Put			2,656.20000	2.65620	2,526,200	7.19	0.00	0	0
R186	On	01/11/2018	Bond Future	8.46	Call			988.75000	0.98875	1,050,310	7.15	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.53	Call			1,151.38000	1.15138	1,220,020	7.20	0.00	0	0
R186	On	01/11/2018	Bond Future	8.53	Put			2,618.04000	2.61804	2,489,060	7.20	0.00	0	0
R186	On	01/11/2018	Bond Future	8.54	Call			1,175.78000	1.17578	1,245,450	7.21	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Put			4,819.70000	4.81970	4,671,240	7.41	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Call			1,019.58000	1.01958	1,071,320	7.39	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Put			4,905.65000	4.90565	4,755,830	7.39	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Call			1,038.17000	1.03817	1,090,590	7.40	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Put			4,862.41000	4.86241	4,713,270	7.40	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Call			1,057.25000	1.05725	1,110,350	7.41	0.00	0	0
R186	On	02/05/2019	Bond Future	9.02	Put			0.00000	0.00000	2,735,240	7.88	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Call			703.94000	0.70394	3,621,350	7.89	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Put			0.00000	0.00000	2,712,400	7.89	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Call			589.73000	0.58973	3,553,390	7.87	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Put			0.00000	0.00000	2,758,650	7.87	0.00	0	0

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R186	On	02/05/2019	Bond Future	9.02	Call			646.85000	0.64685	3,587,100	7.88	0.00	0	0
Total R186 Option												0.00	0	28,540
Total For R186												703,796,325.79	6,211	136,401
R197	On	02/08/2018	Bond Future			297.26696	297.26696	297.37097	297.37097			0.00	0	1,273
R197	On	01/11/2018	Bond Future			302.64215	302.64215	302.74735	302.74735			0.00	0	2,350
R197	On	07/02/2019	Bond Future			301.20313	301.20313	301.30991	301.30991			0.00	0	0
R197	On	02/05/2019	Bond Future			306.31983	306.31983	306.42817	306.42817			0.00	0	0
Total R197 Future												0.00	0	3,623
Total For R197												0.00	0	3,623
R202	On	02/08/2018	Bond Future			232.66363	232.66363	232.07940	232.07940			43,042,771.55	185	18,679
R202	On	01/11/2018	Bond Future			236.87065	236.87065	236.27536	236.27536			43,821,070.25	185	3,700
R202	On	07/02/2019	Bond Future			237.59470	237.59470	236.98735	236.98735			0.00	0	0
R202	On	02/05/2019	Bond Future			241.63108	241.63108	241.01323	241.01323			0.00	0	0
Total R202 Future												86,863,841.80	370	22,379
Total For R202												86,863,841.80	370	22,379
R2023	On	02/08/2018	Bond Future			8.10112	102.04279	8.13211	101.92745		4.04	2,576,274,319.13	25,247	26,309
R2023	On	01/11/2018	Bond Future			8.16342	99.93781	8.19662	99.82017		4.07	2,433,185,860.07	24,347	19,978
R2023	On	07/02/2019	Bond Future			8.23872	101.87368	8.27461	101.75363		4.03	0.00	0	0
R2023	On	02/05/2019	Bond Future			8.29619	99.65825	8.33460	99.53614		4.56	0.00	0	0
Total R2023 Future												5,009,460,179.20	49,594	46,287
R2023	On	02/08/2018	Bond Future	10.40	Put			0.00000	0.00000	0,000	5.36	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.41	Call			8,043.56000	8.04356	8,158,900	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			7,976.52000	7.97652	8,091,860	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			8,010.05000	8.01005	8,125,390	5.36	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.59	Call			8,046.74000	8.04674	8,164,210	5.10	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.59	Put			0.91000	0.00091	0,740	5.10	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.57	Call			7,983.02000	7.98302	8,100,470	5.10	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.57	Put			1.00000	0.00100	0,810	5.10	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.58	Call			8,014.89000	8.01489	8,132,350	5.10	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.58	Put			0.96000	0.00096	0,780	5.10	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Put			34.57000	0.03457	31,370	5.09	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.57	Call			7,354.75000	7.35475	7,471,470	5.09	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.57	Put			36.16000	0.03616	32,830	5.09	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Call			7,384.33000	7.38433	7,501,120	5.09	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Put			35.35000	0.03535	32,090	5.09	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Call			7,413.93000	7.41393	7,530,780	5.09	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Call			365.75000	0.36575	1,937,710	4.77	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	02/05/2019	Bond Future	8.45	Put			0.00000	0.00000	1,449,850	4.77	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Call			397.37000	0.39737	1,958,250	4.78	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Put			0.00000	0.00000	1,438,770	4.78	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Call			334.13000	0.33413	1,917,250	4.76	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Put			0.00000	0.00000	1,461,010	4.76	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												5,009,460,179.20	49,594	46,287
R2030	On	02/08/2018	Bond Future			9.05778	92.69428	9.09376	92.45405		10.26	674,536,275.56	7,277	43,403
R2030	On	01/11/2018	Bond Future			9.11827	94.34841	9.15557	94.10362		10.03	686,573,379.57	7,277	23,051
R2030	On	07/02/2019	Bond Future			9.18659	92.16654	9.22538	91.91696		10.84	0.00	0	0
R2030	On	02/05/2019	Bond Future			9.24827	93.71567	9.28841	93.46179		10.96	0.00	0	0
Total R2030 Future												1,361,109,655.13	14,554	66,454
R2030	On	02/08/2018	Bond Future	9.46	Put			143.66000	0.14366	103,220	10.93	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.47	Call			2,598.20000	2.59820	2,799,730	10.95	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.47	Put			135.87000	0.13587	97,170	10.95	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.45	Call			2,485.48000	2.48548	2,683,490	10.91	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.91	Put			1,576.67000	1.57667	1,386,080	10.16	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.91	Call			340.81000	0.34081	390,450	10.16	0.00	0	7,850
R2030	On	02/08/2018	Bond Future	9.50	Call			2,769.49000	2.76949	2,975,920	11.00	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.45	Put			151.78000	0.15178	109,560	10.91	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.50	Put			114.67000	0.11467	80,870	11.00	0.00	0	7,850
R2030	On	02/08/2018	Bond Future	9.46	Call			2,541.70000	2.54170	2,741,490	10.93	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.51	Put			4,018.54000	4.01854	3,780,640	9.58	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.51	Call			14.43000	0.01443	16,760	9.58	0.00	0	7,850
R2030	On	01/11/2018	Bond Future	8.58	Put			4,440.26000	4.44026	4,243,590	9.15	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.59	Call			580.06000	0.58006	629,240	9.17	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.59	Put			4,387.57000	4.38757	4,191,960	9.17	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.60	Call			596.90000	0.59690	647,150	9.18	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.60	Put			4,335.27000	4.33527	4,140,730	9.18	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.58	Call			563.54000	0.56354	611,660	9.15	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Put			5,293.34000	5.29334	5,114,500	10.16	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Call			1,314.30000	1.31430	1,385,890	10.17	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Put			5,247.35000	5.24735	5,069,360	10.17	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Call			1,336.50000	1.33650	1,408,930	10.19	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Put			5,201.64000	5.20164	5,024,490	10.19	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Call			1,292.33000	1.29233	1,363,070	10.16	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.40	Call			700.87000	0.70087	4,164,900	11.09	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.40	Put			0.00000	0.00000	3,210,150	11.09	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Call			763.33000	0.76333	4,200,530	11.10	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Put			0.00000	0.00000	3,183,320	11.10	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	02/05/2019	Bond Future	9.39	Call			638.36000	0.63836	4,129,740	11.08	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Put			0.00000	0.00000	3,237,500	11.08	0.00	0	0
Total R2030 Option												0.00	0	23,550
Total For R2030												1,361,109,655.13	14,554	90,004
R2032	On	02/08/2018	Bond Future			9.26783	95.09549	9.30377	94.83603		11.00	331,027,400.69	3,481	30,658
R2032	On	01/11/2018	Bond Future			9.33305	92.63751	9.37025	92.37317		11.24	322,471,172.31	3,481	14,659
R2032	On	07/02/2019	Bond Future			9.40549	94.43180	9.44408	94.16228		11.69	0.00	0	0
R2032	On	02/05/2019	Bond Future			9.46680	91.86354	9.50664	91.58941		12.38	0.00	0	0
Total R2032 Future												653,498,573.00	6,962	45,317
R2032	On	02/08/2018	Bond Future	9.67	Call			2,747.82000	2.74782	2,962,420	11.66	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.67	Put			161.73000	0.16173	116,870	11.66	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Call			2,808.43000	2.80843	3,024,900	11.68	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Put			153.18000	0.15318	110,190	11.68	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Call			2,687.55000	2.68755	2,900,200	11.64	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Put			170.70000	0.17070	123,890	11.64	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.76	Call			624.33000	0.62433	675,150	10.55	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.76	Put			5,099.38000	5.09938	4,885,860	10.55	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.77	Call			641.89000	0.64189	693,790	10.56	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.77	Put			5,041.17000	5.04117	4,828,730	10.56	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.75	Call			607.24000	0.60724	656,990	10.53	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.75	Put			5,158.14000	5.15814	4,943,550	10.53	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Call			1,372.70000	1.37270	1,447,230	10.88	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Put			5,946.06000	5.94606	5,751,070	10.88	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Call			1,396.19000	1.39619	1,471,610	10.90	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Put			5,894.97000	5.89497	5,700,870	10.90	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Call			1,349.46000	1.34946	1,423,090	10.87	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Put			5,997.48000	5.99748	5,801,590	10.87	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Call			705.85000	0.70585	4,550,940	12.47	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Put			0.00000	0.00000	3,570,960	12.47	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Call			773.74000	0.77374	4,588,670	12.48	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Put			0.00000	0.00000	3,540,800	12.48	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Call			841.55000	0.84155	4,626,530	12.48	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Put			0.00000	0.00000	3,510,850	12.48	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												653,498,573.00	6,962	45,317
R2035	On	02/08/2018	Bond Future			9.39752	99.50144	9.43343	99.21310		11.68	0.00	0	61,131
R2035	On	01/11/2018	Bond Future			9.46282	96.78127	9.49993	96.48748		11.98	0.00	0	7,228
R2035	On	07/02/2019	Bond Future			9.53655	98.65593	9.57500	98.35639		12.49	0.00	0	0
R2035	On	02/05/2019	Bond Future			9.59502	95.81613	9.63462	95.51155		13.29	0.00	0	0
Total R2035 Future												0.00	0	68,359

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	02/08/2018	Bond Future	9.44	Call			1,016.94000	1.01694	1,142,310	11.60	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.44	Put			964.32000	0.96432	801,350	11.60	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.42	Call			935.99000	0.93599	1,053,800	11.57	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.42	Put			1,043.67000	1.04367	873,140	11.57	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.43	Call			976.02000	0.97602	1,097,600	11.59	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.43	Put			1,003.50000	1.00350	836,740	11.59	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.92	Call			714.01000	0.71401	772,790	11.05	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.92	Put			5,463.61000	5.46361	5,228,600	11.05	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.93	Call			734.89000	0.73489	794,950	11.07	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.93	Put			5,399.65000	5.39965	5,165,920	11.07	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.94	Call			756.17000	0.75617	817,520	11.09	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.94	Put			5,336.19000	5.33619	5,103,750	11.09	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Put			6,539.27000	6.53927	6,326,440	11.86	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Call			1,685.61000	1.68561	1,773,310	11.88	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Put			6,482.94000	6.48294	6,271,100	11.88	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Call			1,631.20000	1.63120	1,716,900	11.85	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Put			6,595.98000	6.59598	6,382,140	11.85	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Call			1,658.27000	1.65827	1,744,980	11.86	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Call			803.49000	0.80349	5,135,220	13.49	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Put			0.00000	0.00000	4,027,150	13.49	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Call			879.21000	0.87921	5,176,970	13.50	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Put			0.00000	0.00000	3,993,180	13.50	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Call			727.68000	0.72768	5,093,270	13.48	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Put			0.00000	0.00000	4,061,010	13.48	0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												0.00	0	68,359
R2037	On	02/08/2018	Bond Future			9.46271	91.82688	9.49865	91.53650		12.83	1,267,853,732.16	13,807	48,709
R2037	On	01/11/2018	Bond Future			9.52309	93.46553	9.56016	93.16972		12.58	1,290,478,572.71	13,807	27,080
R2037	On	07/02/2019	Bond Future			9.59071	91.01605	9.62906	90.71435		13.75	0.00	0	0
R2037	On	02/05/2019	Bond Future			9.65084	92.54576	9.69031	92.23899		13.98	0.00	0	0
Total R2037 Future												2,558,332,304.87	27,614	75,789
R2037	On	02/08/2018	Bond Future	9.96	Put			105.54000	0.10554	72,960	13.67	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Call			3,780.58000	3.78058	4,039,890	13.70	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Put			99.62000	0.09962	68,550	13.70	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Call			3,641.23000	3.64123	3,897,470	13.65	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Put			111.77000	0.11177	77,630	13.65	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.96	Call			3,710.80000	3.71080	3,968,600	13.67	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.03	Put			5,232.09000	5.23209	5,002,890	11.84	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.01	Call			813.85000	0.81385	877,870	11.80	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.01	Put			5,358.94000	5.35894	5,127,150	11.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	01/11/2018	Bond Future	9.02	Call			835.83000	0.83583	901,150	11.82	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.02	Put			5,295.26000	5.29526	5,064,770	11.82	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.03	Call			858.20000	0.85820	924,810	11.84	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Call			1,813.44000	1.81344	1,905,340	13.19	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Put			6,451.99000	6.45199	6,242,190	13.19	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Call			1,841.57000	1.84157	1,934,470	13.21	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Put			6,395.53000	6.39553	6,186,730	13.21	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Call			1,785.56000	1.78556	1,876,460	13.18	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Put			6,508.82000	6.50882	6,298,020	13.18	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Call			844.29000	0.84429	5,174,110	14.02	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Put			0.00000	0.00000	4,023,050	14.02	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Call			920.66000	0.92066	5,216,470	14.03	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Put			0.00000	0.00000	3,989,040	14.03	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Call			767.82000	0.76782	5,131,900	14.02	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Put			0.00000	0.00000	4,057,310	14.02	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												2,558,332,304.87	27,614	75,789
R204	On	02/08/2018	Bond Future			6.61866	101.49696	6.62557	101.49441		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			861.55000	0.86155	864,100	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			865.18000	0.86518	867,730	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			857.93000	0.85793	860,480	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			9.54269	95.24817	9.58366	94.89252		13.29	68,197,689.72	716	20,880
R2040	On	01/11/2018	Bond Future			9.60303	96.94787	9.64526	96.58564		13.06	67,960,456.87	701	10,622
R2040	On	07/02/2019	Bond Future			9.67054	94.31521	9.71420	93.94582		14.32	0.00	0	0
R2040	On	02/05/2019	Bond Future			9.73042	95.90034	9.77534	95.52468		14.60	0.00	0	0
Total R2040 Future												136,158,146.59	1,417	31,502
R2040	On	02/08/2018	Bond Future	10.04	Call			3,944.70000	3.94470	4,260,050	14.35	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.04	Put			123.83000	0.12383	83,530	14.35	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.05	Call			4,018.88000	4.01888	4,336,050	14.38	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.05	Put			117.08000	0.11708	78,600	14.38	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.03	Call			3,870.72000	3.87072	4,184,190	14.33	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.03	Put			130.89000	0.13089	88,710	14.33	0.00	0	0
R2040	On	01/11/2018	Bond Future	8.50	Call			105.68000	0.10568	120,200	11.15	0.00	0	2,950
R2040	On	01/11/2018	Bond Future	9.08	Call			867.53000	0.86753	946,250	12.38	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	01/11/2018	Bond Future	9.08	Put			5,906.39000	5.90639	5,622,880	12.38	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.09	Call			890.79000	0.89079	971,070	12.40	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.10	Put			5,767.96000	5.76796	5,487,610	12.42	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.09	Put			5,836.83000	5.83683	5,554,880	12.40	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.07	Call			844.67000	0.84467	921,830	12.36	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.07	Put			5,976.50000	5.97650	5,691,430	12.36	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.10	Call			914.61000	0.91461	996,490	12.42	0.00	0	2,950
R2040	On	01/11/2018	Bond Future	8.50	Put			10,771.41000	10.77141	10,423,700	11.15	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.20	Put			5,107.99000	5.10799	4,844,070	12.61	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.20	Call			1,174.06000	1.17406	1,272,370	12.61	0.00	0	3,540
R2040	On	01/11/2018	Bond Future	9.80	Put			2,203.03000	2.20303	2,044,690	13.50	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.80	Call			3,511.51000	3.51151	3,715,400	13.50	0.00	0	3,540
R2040	On	07/02/2019	Bond Future	9.11	Put			7,108.87000	7.10887	6,848,080	13.40	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Call			1,813.17000	1.81317	1,923,040	13.42	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Put			7,046.55000	7.04655	6,787,030	13.42	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Call			1,843.40000	1.84340	1,954,530	13.44	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Put			6,984.91000	6.98491	6,726,650	13.44	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Call			1,783.48000	1.78348	1,892,080	13.40	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Put			0.00000	0.00000	4,303,600	14.73	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Call			865.97000	0.86597	5,618,890	14.72	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Put			0.00000	0.00000	4,377,260	14.72	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Call			948.04000	0.94804	5,663,830	14.72	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Put			0.00000	0.00000	4,340,130	14.72	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Call			1,029.99000	1.02999	5,709,250	14.73	0.00	0	0
Total R2040 Option												0.00	0	12,980
Total For R2040												136,158,146.59	1,417	44,482
R2044	On	02/08/2018	Bond Future			9.57727	92.32132	9.61319	92.00421		13.98	839,847,048.04	9,097	25,415
R2044	On	01/11/2018	Bond Future			9.63560	93.96879	9.67260	93.64578		13.75	854,834,082.63	9,097	20,788
R2044	On	07/02/2019	Bond Future			9.70074	91.40370	9.73895	91.07439		15.09	0.00	0	0
R2044	On	02/05/2019	Bond Future			9.75838	92.93993	9.79767	92.60498		15.40	0.00	0	0
Total R2044 Future												1,694,681,130.67	18,194	46,203
R2044	On	02/08/2018	Bond Future	10.06	Call			3,933.08000	3.93308	4,209,560	15.15	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.06	Put			137.38000	0.13738	96,750	15.15	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.07	Call			4,007.64000	4.00764	4,285,890	15.17	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.07	Put			130.04000	0.13004	91,180	15.17	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.05	Call			3,858.73000	3.85873	4,133,390	15.13	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.05	Put			145.05000	0.14505	102,600	15.13	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.14	Put			5,726.14000	5.72614	5,474,120	12.60	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.12	Call			836.54000	0.83654	904,600	12.55	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.12	Put			5,867.06000	5.86706	5,612,110	12.55	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	01/11/2018	Bond Future	9.13	Call			860.96000	0.86096	930,480	12.58	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.13	Put			5,796.38000	5.79638	5,542,890	12.58	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.14	Call			885.66000	0.88566	956,650	12.60	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.16	Call			1,914.46000	1.91446	2,013,260	14.22	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.16	Put			7,126.47000	7.12647	6,895,960	14.22	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.17	Call			1,945.93000	1.94593	2,045,860	14.24	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.17	Put			7,063.73000	7.06373	6,834,350	14.24	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.18	Call			1,977.44000	1.97744	2,078,500	14.26	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.18	Put			7,001.18000	7.00118	6,772,930	14.26	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.90	Put			0.00000	0.00000	4,514,740	15.54	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.91	Call			946.29000	0.94629	5,758,380	15.55	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.91	Put			0.00000	0.00000	4,477,140	15.55	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.92	Call			1,029.72000	1.02972	5,804,160	15.56	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.92	Put			0.00000	0.00000	4,439,490	15.56	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.90	Call			862.72000	0.86272	5,712,410	15.54	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												1,694,681,130.67	18,194	46,203
R2048	On	02/08/2018	Bond Future			9.57151	95.75076	9.61238	95.38004		13.84	5,698,510,730.64	59,514	84,567
R2048	On	01/11/2018	Bond Future			9.63117	93.02690	9.67327	92.64940		14.26	5,534,356,334.80	59,492	80,008
R2048	On	07/02/2019	Bond Future			9.69804	94.82886	9.74154	94.44389		14.94	0.00	0	0
R2048	On	02/05/2019	Bond Future			9.75094	91.98814	9.79562	91.59669		15.99	0.00	0	0
Total R2048 Future												11,232,867,065.44	119,006	164,575
R2048	On	02/08/2018	Bond Future	8.99	Put			5,955.98000	5.95598	5,588,150	12.83	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.97	Call			11.13000	0.01113	13,430	12.79	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.97	Put			6,155.09000	6.15509	5,786,670	12.79	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.98	Call			12.48000	0.01248	15,060	12.81	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.98	Put			6,055.38000	6.05538	5,687,240	12.81	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.99	Call			13.97000	0.01397	16,860	12.83	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.03	Put			6,730.97000	6.73097	6,419,600	12.79	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.01	Call			610.70000	0.61070	673,670	12.74	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.01	Put			6,890.55000	6.89055	6,576,020	12.74	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.02	Call			630.73000	0.63073	695,270	12.76	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.02	Put			6,810.39000	6.81039	6,497,430	12.76	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.03	Call			651.33000	0.65133	717,460	12.79	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.06	Call			1,647.07000	1.64707	1,750,330	13.90	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.06	Put			8,022.90000	8.02290	7,741,190	13.90	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Call			1,676.48000	1.67648	1,781,040	13.92	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Put			7,953.19000	7.95319	7,672,780	13.92	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Call			1,618.20000	1.61820	1,720,160	13.88	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Put			8,093.32000	8.09332	7,810,310	13.88	0.00	0	0

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	02/05/2019	Bond Future	9.90	Call			903.05000	0.90305	5,901,510	16.14	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.90	Put			0.00000	0.00000	4,607,010	16.14	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.91	Call			988.73000	0.98873	5,948,600	16.15	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.91	Put			0.00000	0.00000	4,568,420	16.15	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.89	Call			817.22000	0.81722	5,854,570	16.13	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.89	Put			0.00000	0.00000	4,645,900	16.13	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												11,232,867,065.44	119,006	164,575
R207	On	02/08/2018	Bond Future			7.38536	100.26452	7.41667	100.22258		0.81	802,116.16	8	20,062
R207	On	01/11/2018	Bond Future			7.40775	102.05375	7.44609	102.01082		0.73	0.00	0	1,678
R207	On	07/02/2019	Bond Future			7.44012	100.38559	7.49022	100.34172		0.74	0.00	0	0
R207	On	02/05/2019	Bond Future			7.48353	102.07298	7.55100	102.02832		0.74	0.00	0	0
Total R207 Future												802,116.16	8	21,740
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			749.24000	0.74924	707,300	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			735.72000	0.73572	693,780	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			762.77000	0.76277	720,830	0.95	0.00	0	0
R207	On	01/11/2018	Bond Future	6.76	Put			785.38000	0.78538	744,990	0.90	0.00	0	0
R207	On	01/11/2018	Bond Future	6.74	Call			12.43000	0.01243	14,830	0.91	0.00	0	0
R207	On	01/11/2018	Bond Future	6.74	Put			807.41000	0.80741	766,880	0.91	0.00	0	0
R207	On	01/11/2018	Bond Future	6.75	Call			12.70000	0.01270	15,160	0.90	0.00	0	0
R207	On	01/11/2018	Bond Future	6.75	Put			796.36000	0.79636	755,890	0.90	0.00	0	0
R207	On	01/11/2018	Bond Future	6.76	Call			13.04000	0.01304	15,580	0.90	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Call			14.08000	0.01408	16,750	0.73	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Put			869.11000	0.86911	827,910	0.73	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Call			14.43000	0.01443	17,160	0.72	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Put			860.59000	0.86059	819,450	0.72	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Call			13.82000	0.01382	16,440	0.73	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Put			877.72000	0.87772	836,470	0.73	0.00	0	0
R207	On	02/05/2019	Bond Future	7.61	Call			39.03000	0.03903	305,840	0.72	0.00	0	0
R207	On	02/05/2019	Bond Future	7.61	Put			0.00000	0.00000	222,150	0.72	0.00	0	0
R207	On	02/05/2019	Bond Future	7.62	Call			45.65000	0.04565	309,850	0.72	0.00	0	0
R207	On	02/05/2019	Bond Future	7.62	Put			0.00000	0.00000	219,540	0.72	0.00	0	0
R207	On	02/05/2019	Bond Future	7.63	Call			52.26000	0.05226	314,230	0.73	0.00	0	0
R207	On	02/05/2019	Bond Future	7.63	Put			0.00000	0.00000	217,310	0.73	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												802,116.16	8	21,740
R208	On	02/08/2018	Bond Future			7.68494	100.16402	7.71609	100.09165		1.96	0.00	0	14,964

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	01/11/2018	Bond Future			7.73722	98.55195	7.77202	98.47808		2.03	0.00	0	14,322
R208	On	07/02/2019	Bond Future			7.80337	100.46086	7.84300	100.38545		2.05	0.00	0	0
R208	On	02/05/2019	Bond Future			7.85949	98.74959	7.90433	98.67285		2.29	0.00	0	0
Total R208 Future												0.00	0	29,286
R208	On	02/08/2018	Bond Future	7.12	Put			1,397.18000	1.39718	1,324,940	2.44	0.00	0	0
R208	On	02/08/2018	Bond Future	7.13	Call			0.77000	0.00077	0,910	2.43	0.00	0	0
R208	On	02/08/2018	Bond Future	7.13	Put			1,373.61000	1.37361	1,301,380	2.43	0.00	0	0
R208	On	02/08/2018	Bond Future	7.14	Call			0.84000	0.00084	0,990	2.41	0.00	0	0
R208	On	02/08/2018	Bond Future	7.14	Put			1,350.06000	1.35006	1,277,840	2.41	0.00	0	0
R208	On	02/08/2018	Bond Future	7.12	Call			0.71000	0.00071	0,840	2.44	0.00	0	0
R208	On	01/11/2018	Bond Future	7.11	Call			48.46000	0.04846	55,090	2.01	0.00	0	0
R208	On	01/11/2018	Bond Future	7.11	Put			1,465.85000	1.46585	1,398,610	2.01	0.00	0	0
R208	On	01/11/2018	Bond Future	7.12	Call			50.06000	0.05006	56,900	2.00	0.00	0	0
R208	On	01/11/2018	Bond Future	7.12	Put			1,445.85000	1.44585	1,378,820	2.00	0.00	0	0
R208	On	01/11/2018	Bond Future	7.10	Call			46.99000	0.04699	53,430	2.01	0.00	0	0
R208	On	01/11/2018	Bond Future	7.10	Put			1,485.99000	1.48599	1,418,560	2.01	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Put			1,569.09000	1.56909	1,503,270	1.73	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Call			87.91000	0.08791	97,770	1.73	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Put			1,552.87000	1.55287	1,487,320	1.73	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Call			81.67000	0.08167	91,000	1.72	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Put			1,585.40000	1.58540	1,519,320	1.72	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Call			84.75000	0.08475	94,340	1.73	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Call			214.64000	0.21464	959,470	2.30	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Put			0.00000	0.00000	668,090	2.30	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Call			231.69000	0.23169	969,970	2.30	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Put			0.00000	0.00000	661,540	2.30	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Call			197.58000	0.19758	948,670	2.30	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Put			0.00000	0.00000	674,350	2.30	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			9.37135	75.49691	9.40718	75.25315		13.31	328,260,564.68	4,348	112,883
R209	On	01/11/2018	Bond Future			9.42881	73.69646	9.46571	73.44824		13.63	273,266,473.68	3,708	12,261
R209	On	07/02/2019	Bond Future			9.49210	75.12392	9.53020	74.87074		14.21	0.00	0	0
R209	On	02/05/2019	Bond Future			9.54531	73.23849	9.58445	72.98108		15.06	0.00	0	0
Total R209 Future												601,527,038.36	8,056	125,144
R209	On	02/08/2018	Bond Future	10.21	Call			5,171.79000	5.17179	5,411,200	14.78	0.00	0	0
R209	On	02/08/2018	Bond Future	10.21	Put			10.45000	0.01045	6,100	14.78	0.00	0	435
R209	On	02/08/2018	Bond Future	9.66	Put			273.97000	0.27397	207,990	13.57	0.00	0	0
R209	On	02/08/2018	Bond Future	9.66	Call			1,960.45000	1.96045	2,138,230	13.57	0.00	0	435
R209	On	02/08/2018	Bond Future	10.39	Call			6,246.71000	6.24671	6,489,070	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
R209	On	02/08/2018	Bond Future	10.39	Put			2.98000	0.00298	1,580	15.17	0.00	0	0
R209	On	02/08/2018	Bond Future	10.40	Call			6,305.87000	6.30587	6,548,320	15.19	0.00	0	0
R209	On	02/08/2018	Bond Future	10.40	Put			2.77000	0.00277	1,460	15.19	0.00	0	0
R209	On	02/08/2018	Bond Future	10.38	Call			6,187.48000	6.18748	6,429,750	15.15	0.00	0	0
R209	On	02/08/2018	Bond Future	10.38	Put			3.20000	0.00320	1,710	15.15	0.00	0	0
R209	On	02/08/2018	Bond Future	9.21	Call			329.36000	0.32936	376,750	12.83	0.00	0	0
R209	On	02/08/2018	Bond Future	9.21	Put			1,685.77000	1.68577	1,489,400	12.83	0.00	0	500
R209	On	02/08/2018	Bond Future	8.83	Call			15.97000	0.01597	18,490	12.07	0.00	0	0
R209	On	02/08/2018	Bond Future	8.83	Put			4,092.50000	4.09250	3,851,260	12.07	0.00	0	500
R209	On	02/08/2018	Bond Future	8.49	Put			6,634.91000	6.63491	6,391,170	11.89	0.00	0	0
R209	On	02/08/2018	Bond Future	8.49	Call			0.26000	0.00026	0,280	11.89	0.00	0	500
R209	On	02/08/2018	Bond Future	8.46	Put			6,866.40000	6.86640	6,622,660	11.89	0.00	0	0
R209	On	02/08/2018	Bond Future	8.46	Call			0.17000	0.00017	0,190	11.89	0.00	0	5,000
R209	On	02/08/2018	Bond Future	8.96	Put			3,184.97000	3.18497	2,950,110	12.30	0.00	0	0
R209	On	02/08/2018	Bond Future	8.96	Call			55.10000	0.05510	64,000	12.30	0.00	0	5,000
R209	On	02/08/2018	Bond Future	9.43	Call			933.94000	0.93394	1,044,590	13.20	0.00	0	0
R209	On	02/08/2018	Bond Future	9.43	Put			779.31000	0.77931	646,200	13.20	0.00	0	5,000
R209	On	02/08/2018	Bond Future	10.84	Call			8,838.48000	8.83848	9,082,210	15.40	0.00	0	0
R209	On	02/08/2018	Bond Future	10.84	Put			0.05000	0.00005	0,020	15.40	0.00	0	435
R209	On	01/11/2018	Bond Future	1016.00	Call			72,560.37000	72.56037	72,808,590	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			72,560.37000	72.56037	72,808,590	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			72,560.36000	72.56036	72,808,580	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			4,113.16000	4.11316	4,285,300	14.38	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Put			1,030.27000	1.03027	954,190	14.38	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Put			2,599.66000	2.59966	2,455,900	13.40	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Call			1,748.90000	1.74890	1,853,360	13.40	0.00	0	0
R209	On	01/11/2018	Bond Future	8.89	Put			4,654.17000	4.65417	4,456,920	12.51	0.00	0	0
R209	On	01/11/2018	Bond Future	8.89	Call			635.92000	0.63592	686,890	12.51	0.00	0	2,000
R209	On	01/11/2018	Bond Future	9.97	Call			4,253.23000	4.25323	4,428,110	14.44	0.00	0	0
R209	On	01/11/2018	Bond Future	9.97	Put			981.87000	0.98187	908,530	14.44	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Call			7,251.99000	7.25199	7,467,130	15.66	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Put			365.40000	0.36540	332,320	15.66	0.00	0	0
R209	On	01/11/2018	Bond Future	9.64	Put			1,657.26000	1.65726	1,549,820	13.83	0.00	0	0
R209	On	01/11/2018	Bond Future	9.64	Call			2,813.11000	2.81311	2,953,890	13.83	0.00	0	2,000
R209	On	01/11/2018	Bond Future	9.98	Call			4,300.32000	4.30032	4,476,090	14.46	0.00	0	0
R209	On	01/11/2018	Bond Future	9.98	Put			966.30000	0.96630	893,850	14.46	0.00	0	2,000
R209	On	01/11/2018	Bond Future	10.00	Put			935.71000	0.93571	865,030	14.50	38,061.32	44	5,850
R209	On	01/11/2018	Bond Future	10.00	Call			4,394.78000	4.39478	4,572,320	14.50	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	07/02/2019	Bond Future	8.97	Call		1,552.27000	1.55227	1,630,170	13.51	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Put		5,408.66000	5.40866	5,233,380	13.51	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Call		1,503.76000	1.50376	1,579,960	13.47	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Put		5,503.29000	5.50329	5,326,310	13.47	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Call		1,528.01000	1.52801	1,605,050	13.49	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Put		5,455.92000	5.45592	5,279,780	13.49	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Call		752.19000	0.75219	4,460,300	15.25	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Put		0.00000	0.00000	3,450,700	15.25	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Call		622.82000	0.62282	4,389,300	15.23	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Put		0.00000	0.00000	3,509,070	15.23	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Call		687.55000	0.68755	4,424,870	15.24	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Put		0.00000	0.00000	3,479,910	15.24	0.00	0	0
Total R209 Option											38,061.32	44	29,655
Total For R209											601,565,099.68	8,100	154,799
R210	On	02/08/2018	Bond Future			184.94590	184.94590	184.92254	184.92254		46,236,475.00	250	1,480
R210	On	01/11/2018	Bond Future			185.78989	185.78989	185.76573	185.76573		46,447,472.50	250	949
R210	On	07/02/2019	Bond Future			189.42233	189.42233	189.39758	189.39758		0.00	0	0
R210	On	02/05/2019	Bond Future			190.09012	190.09012	190.06470	190.06470		0.00	0	0
Total R210 Future											92,683,947.50	500	2,429
Total For R210											92,683,947.50	500	2,429
R212	On	02/08/2018	Bond Future			153.27003	153.27003	153.25178	153.25178		0.00	0	4,307
R212	On	01/11/2018	Bond Future			156.04147	156.04147	156.02251	156.02251		0.00	0	1,526
R212	On	07/02/2019	Bond Future			156.93864	156.93864	156.91905	156.91905		0.00	0	0
R212	On	02/05/2019	Bond Future			159.60467	159.60467	159.58468	159.58468		0.00	0	0
Total R212 Future											0.00	0	5,833
Total For R212											0.00	0	5,833
R213	On	02/08/2018	Bond Future			9.15697	87.12616	9.19285	86.89131	10.78	243,691,869.52	2,797	28,004
R213	On	01/11/2018	Bond Future			9.21985	85.13493	9.25698	84.89564	11.01	238,122,399.21	2,797	18,901
R213	On	07/02/2019	Bond Future			9.29112	86.78410	9.32966	86.54007	11.42	0.00	0	0
R213	On	02/05/2019	Bond Future			9.34746	84.69512	9.38723	84.44689	12.06	0.00	0	0
Total R213 Future											481,814,268.73	5,594	46,905
R213	On	02/08/2018	Bond Future	9.06	Call		431.75000	0.43175	492,910	10.55	0.00	0	0
R213	On	02/08/2018	Bond Future	9.06	Put		1,305.79000	1.30579	1,132,100	10.55	0.00	0	0
R213	On	02/08/2018	Bond Future	9.07	Call		454.57000	0.45457	518,430	10.56	0.00	0	0
R213	On	02/08/2018	Bond Future	9.07	Put		1,262.39000	1.26239	1,091,400	10.56	0.00	0	0
R213	On	02/08/2018	Bond Future	9.05	Call		409.72000	0.40972	468,240	10.54	0.00	0	0
R213	On	02/08/2018	Bond Future	9.05	Put		1,350.05000	1.35005	1,173,720	10.54	0.00	0	0
R213	On	01/11/2018	Bond Future	8.65	Call		543.37000	0.54337	588,710	10.20	0.00	0	0
R213	On	01/11/2018	Bond Future	8.65	Put		4,573.95000	4.57395	4,380,000	10.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	01/11/2018	Bond Future	8.66	Call			559.07000	0.55907	605,400	10.22	0.00	0	0
R213	On	01/11/2018	Bond Future	8.66	Put			4,521.15000	4.52115	4,328,190	10.22	0.00	0	0
R213	On	01/11/2018	Bond Future	8.64	Call			527.85000	0.52785	572,200	10.18	0.00	0	0
R213	On	01/11/2018	Bond Future	8.64	Put			4,627.00000	4.62700	4,432,060	10.18	0.00	0	0
R213	On	07/02/2019	Bond Future	8.69	Call			1,247.29000	1.24729	1,314,550	10.79	0.00	0	0
R213	On	07/02/2019	Bond Future	8.69	Put			5,425.10000	5.42510	5,248,330	10.79	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Call			1,268.54000	1.26854	1,336,620	10.80	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Put			5,378.90000	5.37890	5,202,950	10.80	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Call			1,226.25000	1.22625	1,292,710	10.78	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Put			5,471.58000	5.47158	5,294,010	10.78	0.00	0	0
R213	On	02/05/2019	Bond Future	9.49	Call			636.89000	0.63689	4,133,710	12.29	0.00	0	0
R213	On	02/05/2019	Bond Future	9.49	Put			0.00000	0.00000	3,248,590	12.29	0.00	0	0
R213	On	02/05/2019	Bond Future	9.50	Call			698.51000	0.69851	4,168,290	12.30	0.00	0	0
R213	On	02/05/2019	Bond Future	9.50	Put			0.00000	0.00000	3,221,550	12.30	0.00	0	0
R213	On	02/05/2019	Bond Future	9.48	Call			575.20000	0.57520	4,098,950	12.28	0.00	0	0
R213	On	02/05/2019	Bond Future	9.48	Put			0.00000	0.00000	3,275,520	12.28	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												481,814,268.73	5,594	46,905
R214	On	02/08/2018	Bond Future			9.53635	74.86824	9.57217	74.61417		14.17	479,156,736.00	6,400	23,670
R214	On	01/11/2018	Bond Future			9.59524	72.91160	9.63212	72.65278		14.54	466,634,240.00	6,400	17,922
R214	On	07/02/2019	Bond Future			9.66123	74.32394	9.69930	74.05998		15.17	0.00	0	0
R214	On	02/05/2019	Bond Future			9.71343	72.27887	9.75250	72.01048		16.13	0.00	0	0
Total R214 Future												945,790,976.00	12,800	41,592
R214	On	02/08/2018	Bond Future	8.95	Call			12.72000	0.01272	14,540	13.06	0.00	0	0
R214	On	02/08/2018	Bond Future	8.95	Put			4,638.05000	4.63805	4,385,800	13.06	0.00	0	0
R214	On	02/08/2018	Bond Future	8.96	Call			14.15000	0.01415	16,190	13.07	0.00	0	0
R214	On	02/08/2018	Bond Future	8.96	Put			4,561.44000	4.56144	4,309,410	13.07	0.00	0	0
R214	On	02/08/2018	Bond Future	8.94	Call			11.43000	0.01143	13,050	13.04	0.00	0	0
R214	On	02/08/2018	Bond Future	8.94	Put			4,714.93000	4.71493	4,462,480	13.04	0.00	0	0
R214	On	01/11/2018	Bond Future	8.99	Call			606.41000	0.60641	654,450	13.59	0.00	0	0
R214	On	01/11/2018	Bond Future	8.99	Put			5,334.94000	5.33494	5,124,160	13.59	0.00	0	0
R214	On	01/11/2018	Bond Future	9.00	Call			623.98000	0.62398	673,070	13.62	0.00	0	0
R214	On	01/11/2018	Bond Future	9.00	Put			5,275.11000	5.27511	5,065,380	13.62	0.00	0	0
R214	On	01/11/2018	Bond Future	8.98	Call			589.17000	0.58917	636,170	13.57	0.00	0	0
R214	On	01/11/2018	Bond Future	8.98	Put			5,395.21000	5.39521	5,183,390	13.57	0.00	0	0
R214	On	07/02/2019	Bond Future	9.04	Call			1,376.88000	1.37688	1,449,410	14.08	0.00	0	0
R214	On	07/02/2019	Bond Future	9.04	Put			6,177.68000	6.17768	5,986,250	14.08	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Call			1,400.49000	1.40049	1,473,900	14.10	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Put			6,124.69000	6.12469	5,934,140	14.10	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Call			1,353.69000	1.35369	1,425,350	14.07	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	07/02/2019	Bond Future	9.03	Put		6,231.21000	6.23121	6,038,910	14.07	0.00	0	0
R214	On	02/05/2019	Bond Future	9.86	Call		730.19000	0.73019	4,654,150	16.25	0.00	0	0
R214	On	02/05/2019	Bond Future	9.86	Put		0.00000	0.00000	3,655,570	16.25	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Call		797.50000	0.79750	4,691,060	16.26	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Put		0.00000	0.00000	3,625,170	16.26	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Call		662.77000	0.66277	4,617,100	16.23	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Put		0.00000	0.00000	3,685,940	16.23	0.00	0	0
Total R214 Option											0.00	0	0
Total For R214											945,790,976.00	12,800	41,592
Total for Bond											25,790,517,470.56	272,924	1,123,035
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	0
Total E170 Future											0.00	0	0
Total For E170											0.00	0	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	0
Total ES23 Future											0.00	0	0
Total For ES23											0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	0
Total ES23A Future											0.00	0	0
Total For ES23A											0.00	0	0
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	0
Total ES26 Future											0.00	0	0
Total For ES26											0.00	0	0
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	0
Total ES26A Future											0.00	0	0
Total For ES26A											0.00	0	0
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	0
Total ES33 Future											0.00	0	0
Total For ES33											0.00	0	0
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	0
Total ES33A Future											0.00	0	0
Total For ES33A											0.00	0	0
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	0
Total ES42 Future											0.00	0	0
Total For ES42											0.00	0	0
I2025	On	31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	0
Total I2025 Future											0.00	0	0
Total For I2025											0.00	0	0

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
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			617.75800	617.75800	616.08500	616.08500				0.00	0	475
GOVI On 01/11/2018 GOVI			628.78200	628.78200	627.07800	627.07800				0.00	0	0
GOVI On 07/02/2019 GOVI			640.96500	640.96500	639.22700	639.22700				0.00	0	0
GOVI On 02/05/2019 GOVI			651.74200	651.74200	649.97500	649.97500				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total GOVI Future									0.00	0	475
GOVI On 02/08/2018 GOVI	605.71	Call			103,750.00000	10.37500	120,480,000		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			103,650.00000	10.36500	120,380,000		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			103,850.00000	10.38500	120,580,000		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			264,220.00000	26.42200	247,180,000		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			264,320.00000	26.43200	247,280,000		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			264,120.00000	26.41200	247,080,000		0.00	0	0
GOVI On 07/02/2019 GOVI	666.52	Put			272,930.00000	27.29300	255,550,000		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			273,030.00000	27.30300	255,650,000		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			272,830.00000	27.28300	255,450,000		0.00	0	0
GOVI On 07/02/2019 GOVI	666.52	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.86	Call			21,150.00000	2.11500	38,820,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.86	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.87	Call			21,050.00000	2.10500	38,720,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.87	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.88	Call			20,950.00000	2.09500	38,620,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.88	Put			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	475
Total for GOVI									0.00	0	475
AL37 On 02/08/2018 Index Future			586.29500	586.29500	585.77400	585.77400			0.00	0	0
AL37 On 01/11/2018 Index Future			596.75800	596.75800	596.22700	596.22700			0.00	0	0
AL37 On 07/02/2019 Index Future			608.32000	608.32000	607.77800	607.77800			0.00	0	0
AL37 On 02/05/2019 Index Future			618.54800	618.54800	617.99700	617.99700			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			684.68400	684.68400	683.34800	683.34800			0.00	0	0
AL7T On 01/11/2018 Index Future			696.90300	696.90300	695.54200	695.54200			0.00	0	0
AL7T On 07/02/2019 Index Future			710.40500	710.40500	709.01700	709.01700			0.00	0	0
AL7T On 02/05/2019 Index Future			722.35000	722.35000	720.93800	720.93800			0.00	0	0
Total AL7T 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 AL7T									0.00	0	0
ALBI On 02/08/2018 Index Future			622.03900	622.03900	620.44300	620.44300			2,836,497,840.00	456	449
ALBI On 01/11/2018 Index Future			633.14000	633.14000	631.51400	631.51400			2,899,781,200.00	458	456
ALBI On 07/02/2019 Index Future			645.40700	645.40700	643.74900	643.74900			0.00	0	0
ALBI On 02/05/2019 Index Future			656.25900	656.25900	654.57300	654.57300			0.00	0	0
Total ALBI Future									5,736,279,040.00	914	905
Total For ALBI									5,736,279,040.00	914	905
IGOV On 02/08/2018 Index Future			249.57200	249.57200	249.46300	249.46300			0.00	0	852
IGOV On 01/11/2018 Index Future			254.08500	254.08500	253.97400	253.97400			0.00	0	227
IGOV On 07/02/2019 Index Future			259.05400	259.05400	258.94000	258.94000			0.00	0	0
IGOV On 02/05/2019 Index Future			263.45600	263.45600	263.33900	263.33900			0.00	0	0
Total IGOV Future									0.00	0	1,079
Total For IGOV									0.00	0	1,079
Total for Index									5,736,279,040.00	914	1,984
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			95.66000	95.66000	95.85000	95.85000			0.00	0	0
10Y ST On 16/03/2026 Interest Rate Swap			92.66000	92.66000	92.86000	92.86000			0.00	0	0
10Y ST On 15/06/2026 Interest Rate Swap			91.40000	91.40000	91.60000	91.60000			0.00	0	0
10Y ST On 21/09/2026 Interest Rate Swap			93.55000	93.55000	93.76000	93.76000			0.00	0	0
10Y ST On 21/12/2026 Interest Rate Swap			97.33000	97.33000	97.53000	97.53000			0.00	0	0
10Y ST On 15/03/2027 Interest Rate Swap			95.90000	95.90000	96.10000	96.10000			0.00	0	0
10Y ST On 21/06/2027 Interest Rate Swap			97.96000	97.96000	98.16000	98.16000			0.00	0	0
10Y ST On 20/09/2027 Interest Rate Swap			103.37000	103.37000	103.57000	103.57000			0.00	0	0
10Y ST On 20/12/2027 Interest Rate Swap			103.70000	103.70000	103.91000	103.91000			0.00	0	0
10Y ST On 22/03/2028 Interest Rate Swap			97.23000	97.23000	97.46000	97.46000			0.00	0	0
10Y ST On 20/06/2028 Interest Rate Swap			104.35000	104.35000	104.57000	104.57000			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	102.23000	102.23000			0.00	0	0
1Y STN On 22/03/2019 Interest Rate Swap			99.57000	99.57000	99.57000	99.57000			0.00	0	0
1Y STN On 20/06/2019 Interest Rate Swap			102.00000	102.00000	102.01000	102.01000			0.00	0	0
Total 1Y STND Future									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For 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			99.31000	99.31000	99.31000	99.31000			0.00	0	0
2Y STN On 21/06/2019 Interest Rate Swap			99.74000	99.74000	99.75000	99.75000			0.00	0	0
2Y STN On 20/09/2019 Interest Rate Swap			101.91000	101.91000	101.93000	101.93000			0.00	0	0
2Y STN On 20/12/2019 Interest Rate Swap			102.91000	102.91000	102.93000	102.93000			0.00	0	0
2Y STN On 23/03/2020 Interest Rate Swap			98.99000	98.99000	99.02000	99.02000			0.00	0	0
2Y STN On 22/06/2020 Interest Rate Swap			102.61000	102.61000	102.65000	102.65000			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			96.54000	96.54000	96.59000	96.59000			0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			95.78000	95.78000	95.84000	95.84000			0.00	0	0
5Y STN On 15/06/2021 Interest Rate Swap			94.99000	94.99000	95.06000	95.06000			0.00	0	0
5Y STN On 21/09/2021 Interest Rate Swap			95.19000	95.19000	95.26000	95.26000			0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			97.40000	97.40000	97.47000	97.47000			0.00	0	51
5Y STN On 15/03/2022 Interest Rate Swap			97.54000	97.54000	97.61000	97.61000			0.00	0	0
5Y STN On 21/06/2022 Interest Rate Swap			98.76000	98.76000	98.83000	98.83000			0.00	0	0
5Y STN On 20/09/2022 Interest Rate Swap			102.68000	102.68000	102.76000	102.76000			0.00	0	0
5Y STN On 20/12/2022 Interest Rate Swap			103.94000	103.94000	104.04000	104.04000			0.00	0	0
5Y STN On 22/03/2023 Interest Rate Swap			97.35000	97.35000	97.48000	97.48000			0.00	0	0
5Y STN On 20/06/2023 Interest Rate Swap			103.39000	103.39000	103.52000	103.52000			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 :									31,526,796,510.56	273,838	1,160,545
AA05 On 22/03/2019 Spot Bond			8.01000	103.81306	8.01000	103.79090			801,000,000,000.00	100,000,000	100,000,000
Total AA05 SPOT									801,000,000,000.00	100,000,000	100,000,000
Total For AA05									801,000,000,000.00	100,000,000	100,000,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	99.15866			0.00	0	0
Total AA06 SPOT									0.00	0	0
Total For AA06									0.00	0	0
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AA06/JIBAR SPOT									0.00	0	0
Total For AA06/JIBAR									0.00	0	0
AA07 On 15/04/2021 Spot Bond			9.50500	102.42627	9.50500	102.40029			0.00	0	0
Total AA07 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 AA07										0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	108.39700	10.00000	108.36800				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB011 On 21/11/2018 Spot Bond					0.00000	101.73896				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			7.80000	101.45897	7.80000	101.43786				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	101.78757	10.84000	101.75837				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	104.22307	11.37000	104.19176				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	104.42940	11.81000	104.39684				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB023U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	23.78570	100.00000	23.73335				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	23.65723	100.00000	23.60429				0.00	0	0
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB030U SPOT										0.00	0	0
Total For AB030U										0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB031U SPOT										0.00	0	0
Total For AB031U										0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB032U SPOT										0.00	0	0
Total For AB032U										0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	109.03000	10.00000	109.00100				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	4.79000	4.79000	269.32851				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond					0.00000	101.89983				0.00	1,370,000,000	1,370,000,000
Total ABFN08 SPOT										0.00	1,370,000,000	1,370,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABFN08										0.00	1,370,000,000	1,370,000,000
ABFN0: On 17/03/2026 Spot Bond					0.00000	100.86786				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN1: On 28/10/2019 Spot Bond					0.00000	99.69256				0.00	3,000,000,000	1,500,000,000
Total ABFN10 SPOT										0.00	3,000,000,000	1,500,000,000
Total For ABFN10										0.00	3,000,000,000	1,500,000,000
ABFN1: On 09/04/2019 Spot Bond					0.00000	100.39736				0.00	0	500,000,000
Total ABFN12 SPOT										0.00	0	500,000,000
Total For ABFN12										0.00	0	500,000,000
ABFN1: On 14/05/2020 Spot Bond					0.00000	102.16137				0.00	0	200,000,000
Total ABFN13 SPOT										0.00	0	200,000,000
Total For ABFN13										0.00	0	200,000,000
ABFN1: On 14/05/2022 Spot Bond					0.00000	101.56020				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1: On 11/11/2020 Spot Bond					0.00000	102.08870				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1: On 11/11/2022 Spot Bond					0.00000	102.24759				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN1: On 17/05/2019 Spot Bond					0.00000	101.55970				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABFN1: On 26/09/2023 Spot Bond					0.00000	101.30035				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN2: On 30/05/2020 Spot Bond					0.00000	101.38976				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN2: On 30/05/2022 Spot Bond					0.00000	101.36830				0.00	0	0
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.56006				0.00	0	0
Total ABFN22 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 ABFN22										0.00	0	0
ABFN2: On 25/05/2027 Spot Bond					0.00000	102.43292				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABFN2: On 17/10/2020 Spot Bond					0.00000	99.88756				0.00	0	0
Total ABFN24 SPOT										0.00	0	0
Total For ABFN24										0.00	0	0
ABFN2: On 17/10/2024 Spot Bond					0.00000	100.04316				0.00	0	0
Total ABFN25 SPOT										0.00	0	0
Total For ABFN25										0.00	0	0
ABFN2: On 17/10/2029 Spot Bond					0.00000	100.04518				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			8.85000	103.00279	8.85000	102.97847				0.00	0	0
Total ABK1 SPOT										0.00	0	0
Total For ABK1										0.00	0	0
ABK10 On 14/02/2020 Spot Bond					0.00000	100.84812				0.00	0	0
Total ABK10 SPOT										0.00	0	0
Total For ABK10										0.00	0	0
ABK11 On 20/05/2019 Spot Bond					0.00000	101.86097				0.00	0	0
Total ABK11 SPOT										0.00	0	0
Total For ABK11										0.00	0	0
ABK12 On 20/05/2022 Spot Bond					0.00000	95.83385				0.00	0	0
Total ABK12 SPOT										0.00	0	0
Total For ABK12										0.00	0	0
ABK3 On 07/11/2018 Spot Bond					0.00000	102.31654				0.00	0	0
Total ABK3 SPOT										0.00	0	0
Total For ABK3										0.00	0	0
ABK3/J On 07/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABK3/JIBAR SPOT										0.00	0	0
Total For ABK3/JIBAR										0.00	0	0
ABK5 On 31/10/2018 Spot Bond				100.00000	0.00000	102.11708				0.00	0	0
Total ABK5 SPOT										0.00	0	0
Total For ABK5										0.00	0	0
ABK5/J On 31/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABK5/JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABK5/JIBAR										0.00	0	0
ABK6 On 05/06/2020 Spot Bond					0.00000	101.14025				0.00	0	0
Total ABK6 SPOT										0.00	0	0
Total For ABK6										0.00	0	0
ABK7 On 03/06/2019 Spot Bond					0.00000	100.23714				0.00	0	0
Total ABK7 SPOT										0.00	0	0
Total For ABK7										0.00	0	0
ABK8 On 03/06/2021 Spot Bond					0.00000	96.22985				0.00	0	13,301,300
Total ABK8 SPOT										0.00	0	13,301,300
Total For ABK8										0.00	0	13,301,300
ABK9 On 18/11/2019 Spot Bond					0.00000	99.84295				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			4.79000	156.28288	4.79000	156.22487				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			6.16000	6.16000	6.16000	138.77764				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	28.87641	100.00000	28.80553				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			7.39000	118.79362	7.39000	118.74133				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	12.53767	100.00000	12.50688				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			9.06000	113.46423	9.06000	113.40948				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	9.79500	100.00000	9.77108				0.00	0	0
Total ABKI04/I2025 SPOT										0.00	0	0
Total For ABKI04/I2025										0.00	0	0
ABKS1 On 05/04/2021 Spot Bond					0.00000	89.26635				0.00	0	0
Total ABKS1 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 ABKS1										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			4.00000	192.16544	4.00000	192.09816				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			3.91000	3.91000	3.91000	123.68400				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			3.72000	3.72000	3.72000	173.15654				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	3.64000	3.64000	215.35389				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			9.73000	9.73000	9.73000	95.72714				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			10.09500	10.09500	10.09500	103.04841				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			8.88000	8.88000	8.88000	96.99630				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					0.00000	116.43968				0.00	0	0
Total ABN86 SPOT										0.00	0	0
Total For ABN86										0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.64000	10.64000	10.64000	100.01944				0.00	0	0
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABN91 On 11/12/2018 Spot Bond					0.00000	100.91973				0.00	0	0
Total ABN91 SPOT										0.00	0	0
Total For ABN91										0.00	0	0
ABN92 On 31/01/2019 Spot Bond					0.00000	101.95997				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			8.90500	103.84712	8.90500	103.82241				0.00	0	620,000,000
Total ABS11 SPOT										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 For ABS11										0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			8.86000	102.32103	8.86000	102.29692				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	101.76025	9.20000	101.73538				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			9.58500	102.01752	9.58500	101.99157				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			8.51000	103.37173	8.51000	103.34832				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			9.01000	104.48023	9.01000	104.45522				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			9.65000	105.79219	9.65000	105.76510				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			9.79000	107.07923	9.79000	107.05141				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			9.58000	104.11815	9.58000	104.09167				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			8.14000	101.18380	8.14000	101.16175				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			9.69000	98.17642	9.69000	98.15118				0.00	0	3,860,000,000
Total ABS7 SPOT										0.00	0	3,860,000,000
Total For ABS7										0.00	0	3,860,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	11.86852	100.00000	11.84239				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	3.74000	3.74000	282.74520				0.00	0	0
Total ABS12 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 ABSI2										0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			3.14000	152.29528	3.14000	152.24535				0.00	0	0
Total ABSI4 SPOT										0.00	0	0
Total For ABSI4										0.00	0	0
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABT01U SPOT										0.00	0	0
Total For ABT01U										0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ACIF1U SPOT										0.00	0	0
Total For ACIF1U										0.00	0	0
ACL047 On 22/10/2018 Spot Bond					0.00000	97.99936				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	109.03000	10.00000	109.00100				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL097 On 20/12/2025 Spot Bond					0.00000	89.55734				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond					0.00000	88.58795				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			9.01000	9.01000	9.01000	102.08892				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL127 On 20/09/2021 Spot Bond					0.00000	216.43964				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond					0.00000	216.49945				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond					0.00000	100.72987				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	109.03000	10.00000	109.00100				0.00	0	0
Total ACL142/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 ACL142/JIBAR										0.00	0	0
ACL142 On 20/12/2021 Spot Bond					0.00000	100.73224				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			8.83000	8.83000	8.83000	101.60258				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL174 On 20/06/2019 Spot Bond					0.00000	100.73008				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond					0.00000	100.69095				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL183 On 20/06/2019 Spot Bond					0.00000	101.29492				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL185 On 20/09/2022 Spot Bond					0.00000	100.72596				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond					0.00000	101.55751				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond					0.00000	100.74538				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193 On 20/09/2022 Spot Bond					0.00000	100.74783				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond					0.00000	100.74783				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL201 On 20/12/2022 Spot Bond					0.00000	100.76113				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond					0.00000	100.76113				0.00	0	0
Total ACL202 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 ACL202										0.00	0	0
ACL202 On 30/01/2023 Spot Bond					0.00000	148.63753				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL203 On 14/02/2023 Spot Bond					0.00000	149.60131				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL204 On 20/09/2018 Spot Bond					0.00000	100.68463				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL212 On 20/09/2020 Spot Bond					0.00000	95.31555				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL214 On 20/09/2018 Spot Bond					0.00000	100.67602				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL215 On 20/12/2018 Spot Bond					0.00000	100.67526				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL216 On 20/12/2023 Spot Bond					0.00000	100.72286				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL217 On 11/05/2020 Spot Bond					0.00000	101.71962				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL218 On 26/01/2021 Spot Bond					0.00000	99.83739				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL220 On 20/09/2021 Spot Bond					0.00000	100.71971				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL221 On 20/09/2021 Spot Bond					0.00000	100.70799				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
AHF2A2 On 18/10/2018 Spot Bond					0.00000	100.02179				0.00	0	0
Total AHF2A2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AHF2A2										0.00	0	0
AHF2A: On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	122,850,000,000
Total AHF2A3 SPOT										0.00	0	122,850,000,000
Total For AHF2A3										0.00	0	122,850,000,000
AHF2B: On 18/10/2018 Spot Bond					0.00000	100.02258				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				0.00	0	5,940,000,000
Total AHF2B3 SPOT										0.00	0	5,940,000,000
Total For AHF2B3										0.00	0	5,940,000,000
AHF2C: On 18/10/2018 Spot Bond					0.00000	100.02521				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				0.00	0	6,210,000,000
Total AHF2C3 SPOT										0.00	0	6,210,000,000
Total For AHF2C3										0.00	0	6,210,000,000
AHF3A: On 18/04/2019 Spot Bond					0.00000	100.33025				0.00	0	0
Total AHF3A3 SPOT										0.00	0	0
Total For AHF3A3										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond					0.00000	100.02129				0.00	0	0
Total AHF3A4 SPOT										0.00	0	0
Total For AHF3A4										0.00	0	0
AHF3B: On 18/04/2019 Spot Bond					0.00000	100.02794				0.00	0	0
Total AHF3B2 SPOT										0.00	0	0
Total For AHF3B2										0.00	0	0
AHF3B: On 18/04/2019 Spot Bond					0.00000	100.02662				0.00	0	0
Total AHF3B3 SPOT										0.00	0	0
Total For AHF3B3										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond					0.00000	100.03742				0.00	0	0
Total AHF3C2 SPOT										0.00	0	0
Total For AHF3C2										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond					0.00000	100.03349				0.00	0	0
Total AHF3C3 SPOT										0.00	0	0
Total For AHF3C3										0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL01U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		173,494,267,700,000.00	1,734,942,677	2,785,522,623	
Total AHY2U SPOT								'3,494,267,700,000.00	1,734,942,677	2,785,522,623	
Total For AHY2U								'3,494,267,700,000.00	1,734,942,677	2,785,522,623	
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		774,927,480,300,000.00	27,749,274,803	15,283,749,533	
Total AIG2U SPOT								'4,927,480,300,000.00	27,749,274,803	15,283,749,533	
Total For AIG2U								'4,927,480,300,000.00	27,749,274,803	15,283,749,533	
AIR01 On 15/03/2019 Spot Bond			7.80000	103.43220	7.80000	103.41069		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			9.39000	111.20949	9.39000	111.18161		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			9.54000	100.00633	9.54000	99.98100		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			10.74000	96.48920	10.74000	96.46177		0.00	0	0	
Total AIR05 SPOT								0.00	0	0	
Total For AIR05								0.00	0	0	
AIRL01 On 30/04/2028 Spot Bond			4.03000	174.52456	4.03000	174.46333		0.00	0	0	
Total AIRL01 SPOT								0.00	0	0	
Total For AIRL01								0.00	0	0	
APF02 On 26/09/2019 Spot Bond					0.00000	100.92672		0.00	0	0	
Total APF02 SPOT								0.00	0	0	
Total For APF02								0.00	0	0	
APF03 On 07/08/2018 Spot Bond					0.00000	101.79539		0.00	0	0	
Total APF03 SPOT								0.00	0	0	
Total For APF03								0.00	0	0	
APF04 On 21/10/2021 Spot Bond					0.00000	99.90554		0.00	0	0	
Total APF04 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 APF04										0.00	0	0
APF05 On 24/08/2020 Spot Bond					0.00000	101.90729				0.00	0	0
Total APF05 SPOT										0.00	0	0
Total For APF05										0.00	0	0
APF06 On 24/08/2022 Spot Bond					0.00000	101.39409				0.00	0	0
Total APF06 SPOT										0.00	0	0
Total For APF06										0.00	0	0
APF07 On 25/06/2023 Spot Bond					0.00000	100.59638				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
Total AS224U 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 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					0.00000	100.69102				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01 On 20/03/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN02 On 07/12/2033 Spot Bond			3.89000	233.66500	3.89000	233.58389				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02 On 20/06/2019 Spot Bond					0.00000	100.15623				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03 On 20/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03 On 10/11/2019 Spot Bond					0.00000	101.69419				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	208.84083	3.90500	208.76827				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04 On 21/11/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN05 On 22/04/2020 Spot Bond					0.00000	99.90654				0.00	0	0
Total ASN058 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 ASN058										0.00	0	0
ASN05: On 28/04/2020 Spot Bond					0.00000	99.74216				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06: On 30/04/2020 Spot Bond					0.00000	101.95964				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06: On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06: On 07/02/2020 Spot Bond					0.00000	101.75065				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07: On 23/07/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0
Total For ASN077										0.00	0	0
ASN07: On 20/06/2020 Spot Bond					0.00000	100.81630				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08: On 20/09/2020 Spot Bond					0.00000	100.69853				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08: On 20/06/2020 Spot Bond					0.00000	101.45258				0.00	72,000,000	31,600,000
Total ASN083 SPOT										0.00	72,000,000	31,600,000
Total For ASN083										0.00	72,000,000	31,600,000
ASN08: On 03/09/2020 Spot Bond					0.00000	101.22748				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08: On 25/09/2018 Spot Bond					0.00000	100.56654				0.00	0	0
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN08: On 01/10/2020 Spot Bond					0.00000	120.05209				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN09: On 08/10/2018 Spot Bond					0.00000	100.23886				0.00	0	0
Total ASN090 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 ASN090										0.00	0	0
ASN09 On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN09 On 21/10/2020 Spot Bond					0.00000	99.90874				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN09 On 10/11/2020 Spot Bond					0.00000	101.71677				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN09 On 20/12/2020 Spot Bond					0.00000	80.61521				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN11 On 02/12/2020 Spot Bond					0.00000	101.11800				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN11 On 07/03/2021 Spot Bond					0.00000	101.03144				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN11 On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN12 On 20/12/2020 Spot Bond					0.00000	100.91678				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN12 On 20/03/2019 Spot Bond					0.00000	100.70472				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN12 On 24/02/2019 Spot Bond					0.00000	101.37269				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN12 On 24/02/2019 Spot Bond					0.00000	101.36422				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN13 On 24/02/2019 Spot Bond					0.00000	101.34990				0.00	0	0
Total ASN130 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 ASN130										0.00	0	0
ASN13: On 03/03/2019 Spot Bond					0.00000	101.10583				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN13: On 03/03/2019 Spot Bond					0.00000	101.09669				0.00	0	0
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN13: On 20/12/2020 Spot Bond					0.00000	100.90901				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN13: On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN13: On 31/12/2018 Spot Bond					0.00000	95.12000				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			3.87000	148.68686	3.87000	148.63516				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN14: On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14: On 31/12/2018 Spot Bond					0.00000	95.12000				0.00	0	0
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0
ASN14: On 20/06/2020 Spot Bond					0.00000	102.69061				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14: On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14: On 20/06/2021 Spot Bond					0.00000	58.51370				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	101.88341				0.00	0	0
Total ASN146 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 ASN146										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	101.88341				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			3.91500	148.46777	3.91500	148.41597				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN15: On 31/05/2021 Spot Bond					0.00000	115.68566				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15: On 02/06/2021 Spot Bond					0.00000	101.14244				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			4.62000	160.75747	4.62000	160.69854				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN16: On 08/08/2021 Spot Bond					0.00000	101.80697				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN16: On 19/08/2021 Spot Bond					0.00000	101.44638				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ASN164									0.00	0	0
ASN16: On 20/06/2021 Spot Bond					0.00000	100.76107			0.00	0	0
Total ASN165 SPOT									0.00	0	0
Total For ASN165									0.00	0	0
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN172 SPOT									0.00	0	0
Total For ASN172									0.00	0	0
ASN17: On 02/12/2019 Spot Bond					0.00000	101.06931			0.00	0	0
Total ASN174 SPOT									0.00	0	0
Total For ASN174									0.00	0	0
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN176 SPOT									0.00	0	0
Total For ASN176									0.00	0	0
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN177 SPOT									0.00	0	0
Total For ASN177									0.00	0	0
ASN17: On 30/07/2018 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN178 SPOT									0.00	0	0
Total For ASN178									0.00	0	0
ASN17: On 25/02/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN179 SPOT									0.00	0	0
Total For ASN179									0.00	0	0
ASN18: On 20/06/2022 Spot Bond					0.00000	100.80177			0.00	0	0
Total ASN181 SPOT									0.00	0	0
Total For ASN181									0.00	0	0
ASN18: On 25/04/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN185 SPOT									0.00	0	0
Total For ASN185									0.00	0	0
ASN19: On 12/06/2020 Spot Bond					0.00000	100.87540			0.00	0	0
Total ASN190 SPOT									0.00	0	0
Total For ASN190									0.00	0	0
ASN19: On 27/06/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN192 SPOT									0.00	0	0
Total For ASN192									0.00	0	0
ASN19: On 12/07/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN193 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN193										0.00	0	0
ASN19: On 30/06/2022 Spot Bond					0.00000	100.43617				0.00	0	0
Total ASN194 SPOT										0.00	0	0
Total For ASN194										0.00	0	0
ASN19: On 31/01/2038 Spot Bond			4.21000	103.26320	4.21000	103.22634				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN19: On 20/06/2022 Spot Bond					0.00000	100.68303				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN19: On 01/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN199 SPOT										0.00	0	0
Total For ASN199										0.00	0	0
ASN20: On 25/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN200 SPOT										0.00	0	0
Total For ASN200										0.00	0	0
ASN20: On 21/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN201 SPOT										0.00	0	0
Total For ASN201										0.00	0	0
ASN20: On 18/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN202 SPOT										0.00	0	0
Total For ASN202										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	100.68944				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	100.73385				0.00	76,000,000	19,000,000
Total ASN204 SPOT										0.00	76,000,000	19,000,000
Total For ASN204										0.00	76,000,000	19,000,000
ASN20: On 25/08/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN207 SPOT										0.00	0	0
Total For ASN207										0.00	0	0
ASN20: On 24/08/2021 Spot Bond					0.00000	101.59303				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN20: On 24/08/2025 Spot Bond					0.00000	101.73672				0.00	0	0
Total ASN209 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 ASN209										0.00	0	0
ASN21: On 28/08/2020 Spot Bond					0.00000	101.21154				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN21: On 02/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN212 SPOT										0.00	0	0
Total For ASN212										0.00	0	0
ASN21: On 01/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN213 SPOT										0.00	0	0
Total For ASN213										0.00	0	0
ASN21: On 29/08/2022 Spot Bond					0.00000	101.25246				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN21: On 14/09/2018 Spot Bond					0.00000	100.78058				0.00	0	0
Total ASN215 SPOT										0.00	0	0
Total For ASN215										0.00	0	0
ASN21: On 12/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN216 SPOT										0.00	0	0
Total For ASN216										0.00	0	0
ASN21: On 12/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN217 SPOT										0.00	0	0
Total For ASN217										0.00	0	0
ASN21: On 19/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN218 SPOT										0.00	0	0
Total For ASN218										0.00	0	0
ASN21: On 20/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN219 SPOT										0.00	0	0
Total For ASN219										0.00	0	0
ASN22: On 22/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN220 SPOT										0.00	0	0
Total For ASN220										0.00	0	0
ASN22: On 25/10/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN223 SPOT										0.00	0	0
Total For ASN223										0.00	0	0
ASN22: On 25/10/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN225 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN225										0.00	0	0
ASN22: On 01/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN228 SPOT										0.00	0	0
Total For ASN228										0.00	0	0
ASN22: On 10/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN229 SPOT										0.00	0	0
Total For ASN229										0.00	0	0
ASN23: On 10/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN230 SPOT										0.00	0	0
Total For ASN230										0.00	0	0
ASN23: On 17/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN231 SPOT										0.00	0	0
Total For ASN231										0.00	0	0
ASN23: On 28/05/2019 Spot Bond			8.56000	8.56000	8.56000	101.19375				0.00	0	0
Total ASN232 SPOT										0.00	0	0
Total For ASN232										0.00	0	0
ASN23: On 29/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN234 SPOT										0.00	0	0
Total For ASN234										0.00	0	0
ASN23: On 12/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN235 SPOT										0.00	0	0
Total For ASN235										0.00	0	0
ASN23: On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN236 SPOT										0.00	0	0
Total For ASN236										0.00	0	0
ASN23: On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN237 SPOT										0.00	0	0
Total For ASN237										0.00	0	0
ASN23: On 18/12/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN239 SPOT										0.00	0	0
Total For ASN239										0.00	0	0
ASN24: On 02/02/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN240 SPOT										0.00	0	0
Total For ASN240										0.00	0	0
ASN24: On 02/02/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN241 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN241										0.00	0	0
ASN24: On 10/02/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN242 SPOT										0.00	0	0
Total For ASN242										0.00	0	0
ASN24: On 07/03/2019 Spot Bond					0.00000	100.96340				0.00	0	0
Total ASN243 SPOT										0.00	0	0
Total For ASN243										0.00	0	0
ASN24: On 10/03/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN244 SPOT										0.00	0	0
Total For ASN244										0.00	0	0
ASN24: On 30/03/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN245 SPOT										0.00	0	0
Total For ASN245										0.00	0	0
ASN24: On 12/04/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN246 SPOT										0.00	0	0
Total For ASN246										0.00	0	0
ASN24: On 13/04/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN247 SPOT										0.00	0	0
Total For ASN247										0.00	0	0
ASN25: On 09/05/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN250 SPOT										0.00	0	0
Total For ASN250										0.00	0	0
ASN25: On 16/05/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN251 SPOT										0.00	0	0
Total For ASN251										0.00	0	0
ASN25: On 16/05/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN252 SPOT										0.00	0	0
Total For ASN252										0.00	0	0
ASN25: On 27/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN253 SPOT										0.00	0	0
Total For ASN253										0.00	0	0
ASN25: On 25/05/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN254 SPOT										0.00	0	0
Total For ASN254										0.00	0	0
ASN25: On 29/05/2021 Spot Bond					0.00000	101.18327				0.00	0	0
Total ASN255 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 ASN255										0.00	0	0
ASN25 On 05/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN256 SPOT										0.00	0	0
Total For ASN256										0.00	0	0
ASN25 On 02/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN257 SPOT										0.00	0	0
Total For ASN257										0.00	0	0
ASN26 On 22/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN261 SPOT										0.00	0	0
Total For ASN261										0.00	0	0
ASN26 On 22/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN262 SPOT										0.00	0	0
Total For ASN262										0.00	0	0
ASN26 On 22/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN263 SPOT										0.00	0	0
Total For ASN263										0.00	0	0
ASN26 On 20/06/2023 Spot Bond					0.00000	100.56456				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					0.00000	100.00000				0.00	0	0
Total ASN265 SPOT										0.00	0	0
Total For ASN265										0.00	0	0
ASN26 On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN268 SPOT										0.00	0	0
Total For ASN268										0.00	0	0
ASN26 On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN269 SPOT										0.00	0	0
Total For ASN269										0.00	0	0
ASN75 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
ASN89 On 02/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN89U SPOT										0.00	0	0
Total For ASN89U										0.00	0	0
BAW11 On 01/10/2018 Spot Bond			7.97500	103.25311	7.97500	103.23092				0.00	0	0
Total BAW11 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 BAW11									0.00	0	0
BAW17 On 05/12/2018 Spot Bond					0.00000	101.29443			0.00	1,130,000,000	1,680,000,000
Total BAW17 SPOT									0.00	1,130,000,000	1,680,000,000
Total For BAW17									0.00	1,130,000,000	1,680,000,000
BAW17 On 05/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAW17/JIBAR SPOT									0.00	0	0
Total For BAW17/JIBAR									0.00	0	0
BAW18 On 05/12/2020 Spot Bond					0.00000	101.15141			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			9.30500	101.68814	9.30500	101.66287			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			9.25500	103.07861	9.25500	103.05326			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	102.94083	9.30000	102.91540			0.00	0	0
Total BAW21/R208 SPOT									0.00	0	0
Total For BAW21/R208									0.00	0	0
BAW22 On 07/12/2022 Spot Bond					0.00000	102.28757			0.00	0	0
Total BAW22 SPOT									0.00	0	0
Total For BAW22									0.00	0	0
BAW24 On 30/09/2019 Spot Bond					0.00000	101.03379			0.00	0	0
Total BAW24 SPOT									0.00	0	0
Total For BAW24									0.00	0	0
BAW25 On 08/05/2020 Spot Bond					0.00000	102.38969			0.00	230,000,000	115,000,000
Total BAW25 SPOT									0.00	230,000,000	115,000,000
Total For BAW25									0.00	230,000,000	115,000,000
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAW26U SPOT									0.00	0	0
Total For BAW26U									0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAW27U SPOT									0.00	0	0
Total For BAW27U									0.00	0	0
BAW28 On 06/06/2022 Spot Bond					0.00000	101.38485			0.00	0	0
Total BAW28 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 BAW28										0.00	0	0
BAW29 On 22/02/2023 Spot Bond					0.00000	101.39004				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					0.00000	100.83572				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA4 On 30/09/2018 Spot Bond					0.00000	100.49484				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA4 On 30/09/2018 Spot Bond					0.00000	100.52733				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA4 On 31/03/2019 Spot Bond					0.00000	100.52746				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA5 On 31/03/2019 Spot Bond					0.00000	100.54822				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA5 On 31/03/2019 Spot Bond					0.00000	101.26611				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYA5 On 30/09/2019 Spot Bond					0.00000	101.39674				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYA5 On 31/03/2022 Spot Bond					0.00000	104.30422				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA5 On 30/06/2020 Spot Bond					0.00000	102.47127				0.00	0	0
Total BAYA58 SPOT										0.00	0	0
Total For BAYA58										0.00	0	0
BAYA5 On 30/06/2022 Spot Bond			12.06000	104.04037	12.06000	104.00727				0.00	0	100,000,000
Total BAYA59 SPOT										0.00	0	100,000,000
Total For BAYA59										0.00	0	100,000,000
BAYA6 On 30/06/2020 Spot Bond			12.50500	12.50500	12.50500	100.44622				0.00	0	0
Total BAYA60 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 BAYA60										0.00	0	0
BAYA60 On 30/06/2020 Spot Bond					0.00000	100.56621				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYA61 On 30/09/2020 Spot Bond					0.00000	100.53418				0.00	0	0
Total BAYA62 SPOT										0.00	0	0
Total For BAYA62										0.00	0	0
BAYA62 On 30/11/2020 Spot Bond					0.00000	100.52735				0.00	0	0
Total BAYA63 SPOT										0.00	0	0
Total For BAYA63										0.00	0	0
BAYA63 On 30/09/2022 Spot Bond					0.00000	100.53874				0.00	0	0
Total BAYA64 SPOT										0.00	0	0
Total For BAYA64										0.00	0	0
BAYA64 On 30/09/2020 Spot Bond					0.00000	100.51596				0.00	0	0
Total BAYA65 SPOT										0.00	0	0
Total For BAYA65										0.00	0	0
BAYA65 On 31/03/2021 Spot Bond					0.00000	100.53429				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			12.06000	12.06000	12.06000	97.41294				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					0.00000	100.50471				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					0.00000	100.50471				0.00	0	0
Total BAYA70 SPOT										0.00	0	0
Total For BAYA70										0.00	0	0
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.50471				0.00	0	0
Total BAYA71 SPOT										0.00	0	0
Total For BAYA71										0.00	0	0
BAYB05 On 30/06/2019 Spot Bond					0.00000	100.67523				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB06 On 31/12/2019 Spot Bond					0.00000	100.67501				0.00	0	0
Total BAYB06 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYB06										0.00	0	0
BAYB0 On 31/03/2020 Spot Bond					0.00000	100.67512				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB0 On 30/09/2020 Spot Bond					0.00000	106.41916				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB1 On 30/06/2020 Spot Bond					0.00000	100.69787				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYB1 On 30/06/2021 Spot Bond					0.00000	100.60715				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
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC123 On 30/11/2018 Spot Bond					0.00000	100.97930				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					0.00000	100.16399				0.00	0	0
Total BCJ10 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 BCJ10										0.00	0	0
BCJ14 On 09/05/2019 Spot Bond					0.00000	101.56716				0.00	0	0
Total BCJ14 SPOT										0.00	0	0
Total For BCJ14										0.00	0	0
BCJ15 On 09/11/2020 Spot Bond					0.00000	101.60571				0.00	0	0
Total BCJ15 SPOT										0.00	0	0
Total For BCJ15										0.00	0	0
BCJ16 On 08/12/2020 Spot Bond					0.00000	100.93052				0.00	0	0
Total BCJ16 SPOT										0.00	0	0
Total For BCJ16										0.00	0	0
BCJ17 On 23/09/2019 Spot Bond					0.00000	100.53948				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			8.71000	8.71000	8.71000	195.23919				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			8.71000	8.71000	8.71000	195.80901				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			9.09500	9.09500	9.09500	95.80276				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD302U On 18/04/2028 Spot Bond			100.00000	10.01199	100.00000	9.98983				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BG1A8U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A8U SPOT										0.00	0	0
Total For BG1A8U										0.00	0	0
BG1B2U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1B2U SPOT										0.00	0	0
Total For BG1B2U										0.00	0	0
BG1C2U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1C2U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
BG1E2 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
BG1F2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1F2U SPOT										0.00	0	0
Total For BG1F2U										0.00	0	0
BGL01 On 19/11/2019 Spot Bond					0.00000	103.27510				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			9.71000	103.17102	9.71000	103.14443				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2020 Spot Bond					0.00000	104.45414				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			9.41000	105.47174	9.41000	105.44496				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			11.00500	104.89922	11.00500	104.86870				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2020 Spot Bond					0.00000	104.06560				0.00	0	0
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0
BGL07 On 03/09/2022 Spot Bond			10.99000	107.09244	10.99000	107.06131				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2022 Spot Bond					0.00000	101.30017				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			10.70500	104.79243	10.70500	104.76274				0.00	0	0
Total BGL09 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 BGL09										0.00	0	0
BGL10 On 05/05/2021 Spot Bond					0.00000	102.16542				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			11.48500	104.73010	11.48500	104.69833				0.00	0	0
Total BGL11 SPOT										0.00	0	0
Total For BGL11										0.00	0	0
BGL12 On 20/08/2021 Spot Bond					0.00000	105.45714				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			10.10500	109.08761	10.10500	109.05791				0.00	0	0
Total BGL13 SPOT										0.00	0	0
Total For BGL13										0.00	0	0
BGL14 On 03/11/2021 Spot Bond					0.00000	105.92027				0.00	0	0
Total BGL14 SPOT										0.00	0	0
Total For BGL14										0.00	0	0
BGL15 On 17/03/2022 Spot Bond					0.00000	103.26753				0.00	0	0
Total BGL15 SPOT										0.00	0	0
Total For BGL15										0.00	0	0
BGL16 On 25/05/2022 Spot Bond					0.00000	101.62396				0.00	0	0
Total BGL16 SPOT										0.00	0	0
Total For BGL16										0.00	0	0
BGL17 On 14/08/2024 Spot Bond					0.00000	105.04657				0.00	0	0
Total BGL17 SPOT										0.00	0	0
Total For BGL17										0.00	0	0
BGL18 On 30/09/2022 Spot Bond					0.00000	101.06645				0.00	0	0
Total BGL18 SPOT										0.00	0	0
Total For BGL18										0.00	0	0
BGL19 On 29/09/2024 Spot Bond					0.00000	101.74261				0.00	0	0
Total BGL19 SPOT										0.00	0	0
Total For BGL19										0.00	0	0
BGT01 On 12/09/2022 Spot Bond					0.00000	103.36065				0.00	0	0
Total BGT01 SPOT										0.00	0	0
Total For BGT01										0.00	0	0
BID05 On 30/06/2019 Spot Bond					0.00000	100.43566				0.00	0	0
Total BID05 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 BID05										0.00	0	0
BID06 On 30/06/2019 Spot Bond			8.07000	101.17639	8.07000	101.15452				0.00	0	2,200,000,000
Total BID06 SPOT										0.00	0	2,200,000,000
Total For BID06										0.00	0	2,200,000,000
BID07 On 30/06/2020 Spot Bond					0.00000	100.40641				0.00	0	0
Total BID07 SPOT										0.00	0	0
Total For BID07										0.00	0	0
BID08 On 30/06/2022 Spot Bond					0.00000	100.41557				0.00	0	0
Total BID08 SPOT										0.00	0	0
Total For BID08										0.00	0	0
BPPF0 On 22/03/2020 Spot Bond					0.00000	100.63912				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BPPF0 On 17/09/2018 Spot Bond					0.00000	100.73120				0.00	0	0
Total BPPF03 SPOT										0.00	0	0
Total For BPPF03										0.00	0	0
BPPF0 On 15/09/2020 Spot Bond					0.00000	100.77991				0.00	0	0
Total BPPF04 SPOT										0.00	0	0
Total For BPPF04										0.00	0	0
BPPF0 On 24/10/2018 Spot Bond					0.00000	99.90086				0.00	0	0
Total BPPF05 SPOT										0.00	0	0
Total For BPPF05										0.00	0	0
BPPF0 On 22/09/2018 Spot Bond					0.00000	100.54925				0.00	0	0
Total BPPF06 SPOT										0.00	0	0
Total For BPPF06										0.00	0	0
BPPF0 On 22/03/2019 Spot Bond					0.00000	100.58460				0.00	0	0
Total BPPF07 SPOT										0.00	0	0
Total For BPPF07										0.00	0	0
BPPF0 On 22/03/2021 Spot Bond					0.00000	100.61364				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BS2A1 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A1U SPOT										0.00	0	0
Total For BS2A1U										0.00	0	0
BS2A2 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A2U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BS2A2U										0.00	0	0
BS2B1 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2B1U SPOT										0.00	0	0
Total For BS2B1U										0.00	0	0
BS2C1 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2C1U SPOT										0.00	0	0
Total For BS2C1U										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond					0.00000	100.55744				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.55131				0.00	0	0
Total BWZ21B SPOT										0.00	0	0
Total For BWZ21B										0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond					0.00000	101.50986				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					0.00000	102.03352				0.00	0	0
Total BWZJ19 SPOT										0.00	0	0
Total For BWZJ19										0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.77395				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYA68U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BYA68U										0.00	0	0
BYB10I 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			10.02000	104.28582	10.02000	104.25758				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					0.00000	103.30167				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			12.20000	105.05547	12.20000	105.02110				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL17 On 23/08/2019 Spot Bond					0.00000	104.14497				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			11.70000	103.82731	11.70000	103.79470				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL20 On 14/12/2019 Spot Bond					0.00000	103.43337				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			9.80500	99.60535	9.80500	99.57945				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL24 On 02/11/2020 Spot Bond					0.00000	102.03949				0.00	0	0
Total CBL24 SPOT										0.00	0	0
Total For CBL24										0.00	0	0
CBL25 On 06/05/2019 Spot Bond					0.00000	102.44168				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			10.10500	104.62736	10.10500	104.59933				0.00	0	0
Total CBL26 SPOT										0.00	0	0
Total For CBL26										0.00	0	0
CBL27 On 12/05/2020 Spot Bond					0.00000	102.72754				0.00	0	0
Total CBL27 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 CBL27										0.00	0	0
CBL28 On 21/05/2021 Spot Bond					0.00000	101.37078				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			10.06500	110.45349	10.06500	110.42386				0.00	0	500,000,000
Total CCT01 SPOT										0.00	0	500,000,000
Total For CCT01										0.00	0	500,000,000
CCT02 On 12/06/2024 Spot Bond			10.14000	107.61038	10.14000	107.58131			12,168,000,000,000.00		1,200,000,000	600,000,000
Total CCT02 SPOT									12,168,000,000,000.00		1,200,000,000	600,000,000
Total For CCT02									12,168,000,000,000.00		1,200,000,000	600,000,000
CCT03 On 15/03/2025 Spot Bond			10.29500	107.91576	10.29500	107.88633				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			10.24000	99.67579	10.24000	99.76363				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	109.02980	10.00000	109.00130				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR21 On 12/10/2020 Spot Bond					0.00000	100.21967				0.00	0	0
Total CGR21 SPOT										0.00	0	0
Total For CGR21										0.00	0	0
CGR23 On 08/02/2019 Spot Bond					0.00000	102.15815				0.00	0	0
Total CGR23 SPOT										0.00	0	0
Total For CGR23										0.00	0	0
CGR24 On 08/02/2021 Spot Bond					0.00000	104.66565				0.00	0	0
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CGR25 On 27/06/2019 Spot Bond					0.00000	101.59831				0.00	0	0
Total CGR25 SPOT										0.00	0	0
Total For CGR25										0.00	0	0
CGR27 On 25/11/2019 Spot Bond					0.00000	102.33208				0.00	0	0
Total CGR27 SPOT										0.00	0	0
Total For CGR27										0.00	0	0
CGR29 On 08/02/2021 Spot Bond					0.00000	103.55098				0.00	0	0
Total CGR29 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CGR29										0.00	0	0
CGR32 On 21/07/2020 Spot Bond					0.00000	99.88861				0.00	0	0
Total CGR32 SPOT										0.00	0	0
Total For CGR32										0.00	0	0
CGR33 On 22/09/2020 Spot Bond					0.00000	100.80239				0.00	0	0
Total CGR33 SPOT										0.00	0	0
Total For CGR33										0.00	0	0
CGR34 On 21/09/2018 Spot Bond			8.38800	8.38800	8.38800	102.68376				0.00	0	0
Total CGR34 SPOT										0.00	0	0
Total For CGR34										0.00	0	0
CGR36 On 02/10/2018 Spot Bond					0.00000	100.41008				0.00	0	0
Total CGR36 SPOT										0.00	0	0
Total For CGR36										0.00	0	0
CGR37 On 08/02/2019 Spot Bond					0.00000	101.70711				0.00	0	0
Total CGR37 SPOT										0.00	0	0
Total For CGR37										0.00	0	0
CGR38 On 13/02/2021 Spot Bond					0.00000	101.97680				0.00	0	0
Total CGR38 SPOT										0.00	0	0
Total For CGR38										0.00	0	0
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR39U SPOT										0.00	0	0
Total For CGR39U										0.00	0	0
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR40U SPOT										0.00	0	0
Total For CGR40U										0.00	0	0
CGR41 On 25/06/2021 Spot Bond					0.00000	100.65929				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.51051	10.11000	100.48359				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	146.48085	3.14000	146.35994				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			3.84000	3.84000	3.84000	142.69432				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	109.03000	10.00000	109.00100				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	109.03000	10.00000	109.00100				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	104.18865	8.59000	104.15471				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN243 On 24/02/2019 Spot Bond			9.35000	103.75426	9.35000	103.72807				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			8.63000	103.68248	8.63000	103.65868				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	109.03000	10.00000	109.00100				0.00	0	0
Total CLN292/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 CLN292/JIBAR										0.00	0	0
CLN31: On 14/11/2022 Spot Bond					0.00000	101.74694				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN31: On 14/11/2022 Spot Bond			11.01000	96.76107	11.01000	96.73289				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN31: On 20/03/2023 Spot Bond			11.53000	98.12802	11.53000	98.09814				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN317: On 20/03/2023 Spot Bond					0.00000	100.80187				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					0.00000	101.71105				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					0.00000	100.80021				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					0.00000	135.63666				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					0.00000	102.03171				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					0.00000	100.85472				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN344: On 20/12/2018 Spot Bond					0.00000	100.67526				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					0.00000	99.97998				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					0.00000	99.75829				0.00	0	0
Total CLN350 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 CLN350										0.00	0	0
CLN36 On 20/03/2019 Spot Bond					0.00000	100.65811				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN36 On 20/03/2024 Spot Bond			10.19000	104.98988	10.19000	104.96153				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN36 On 20/03/2024 Spot Bond					0.00000	100.71077				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN36 On 06/08/2023 Spot Bond					0.00000	102.10876				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN36 On 20/03/2024 Spot Bond			12.33000	106.85586	12.33000	106.82113				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN36 On 06/08/2023 Spot Bond					0.00000	102.18828				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN37 On 26/07/2022 Spot Bond					0.00000	99.83095				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN37 On 20/03/2024 Spot Bond					0.00000	110.06606				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN37 On 20/09/2023 Spot Bond					0.00000	100.70096				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN37 On 20/06/2019 Spot Bond					0.00000	100.71443				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN37 On 20/03/2021 Spot Bond			9.50500	104.11567	9.50500	104.08940				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN37 On 20/06/2019 Spot Bond					0.00000	98.50852				0.00	0	0
Total CLN378 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 CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.98000	101.68635	10.98000	101.65682				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	103.61375	11.00000	103.58361				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					0.00000	100.79211				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			12.12000	103.58825	12.12000	103.55513				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond					0.00000	100.86078				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond					0.00000	100.71411				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond					0.00000	99.82039				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond					0.00000	100.75735				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 20/12/2019 Spot Bond					0.00000	107.14677				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond					0.00000	100.71815				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 20/03/2020 Spot Bond					0.00000	100.77304				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond					0.00000	101.30274				0.00	0	0
Total CLN397 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 CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond					0.00000	101.65361				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond					0.00000	101.64463				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN399 On 20/06/2020 Spot Bond					0.00000	100.71804				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					0.00000	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					0.00000	100.72194				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					0.00000	100.02609				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN409 On 20/09/2020 Spot Bond					0.00000	100.79218				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN410 On 20/09/2020 Spot Bond					0.00000	100.79608				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN411 On 18/07/2020 Spot Bond					0.00000	100.02621				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN412 On 20/09/2020 Spot Bond					0.00000	102.18278				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN413 On 20/09/2020 Spot Bond					0.00000	100.82335				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN415 On 18/07/2020 Spot Bond					0.00000	100.02782				0.00	0	0
Total CLN416 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 CLN416										0.00	0	0
CLN416 On 23/09/2020 Spot Bond					0.00000	100.68490				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond					0.00000	100.86233				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	7.01000	7.01000	51.66220				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	100.87011				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN42 On 26/01/2021 Spot Bond					0.00000	99.77444				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	115.86915				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	112.85313				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	115.83546				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	102.97144				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	113.19431				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN42 On 20/12/2018 Spot Bond					0.00000	101.61771				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	101.02549				0.00	0	0
Total CLN429 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 CLN429										0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	130.22416				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	117.90227				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	119.70634				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	121.32108				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	131.13193				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	100.78832				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	100.75321				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN43 On 03/02/2021 Spot Bond					0.00000	101.99259				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN44 On 20/03/2021 Spot Bond					0.00000	132.34026				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN44 On 20/03/2021 Spot Bond					0.00000	101.41110				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN44 On 23/05/2021 Spot Bond					0.00000	101.52094				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN44 On 24/05/2021 Spot Bond			9.60500	105.97264	9.60500	105.94563				0.00	0	0
Total CLN445 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 CLN445										0.00	0	0
CLN45 On 31/01/2022 Spot Bond			4.39000	146.17842	4.39000	146.12554				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN45 On 31/01/2025 Spot Bond			6.76000	104.64393	6.76000	104.59941				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN45 On 31/01/2025 Spot Bond			6.40000	106.85872	6.40000	106.81428				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN45 On 04/05/2021 Spot Bond					0.00000	101.47926				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN45 On 20/12/2021 Spot Bond					0.00000	100.88742				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN45 On 17/11/2021 Spot Bond					0.00000	101.58625				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN45 On 29/11/2021 Spot Bond					0.00000	101.87194				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN46 On 29/11/2021 Spot Bond					0.00000	101.28698				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN46 On 15/02/2022 Spot Bond					0.00000	105.42292				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN46 On 16/02/2022 Spot Bond			10.67500	105.77315	10.67500	105.74277				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN46 On 13/03/2022 Spot Bond			9.94000	103.81389	9.94000	103.78653				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN46 On 14/03/2020 Spot Bond					0.00000	100.83249				0.00	0	0
Total CLN465 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 CLN465										0.00	0	0
CLN465 On 27/03/2020 Spot Bond					0.00000	100.52190				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN467 On 28/03/2020 Spot Bond					0.00000	100.51497				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					0.00000	101.93501				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN469 On 17/05/2019 Spot Bond					0.00000	101.45798				0.00	0	0
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0
CLN471 On 19/11/2022 Spot Bond					0.00000	101.61911				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN472 On 23/06/2021 Spot Bond					0.00000	101.41122				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN475 On 20/09/2020 Spot Bond					0.00000	100.79608				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	16.46655	100.00000	16.43031				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN477 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN480 On 07/06/2022 Spot Bond					0.00000	101.40555				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN481 On 20/05/2021 Spot Bond					0.00000	101.51048				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN482 On 20/05/2021 Spot Bond					0.00000	102.76239				0.00	0	0
Total CLN483 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 CLN483										0.00	0	0
CLN483 On 02/12/2021 Spot Bond					0.00000	101.84799				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			9.60500	101.40022	9.60500	101.37423				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					0.00000	101.39357				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			12.62000	101.50418	12.62000	101.47646				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			9.42000	98.91572	9.42000	98.89057				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN488 On 28/03/2020 Spot Bond					0.00000	100.50933				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN489 On 28/03/2022 Spot Bond					0.00000	100.53491				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN490 On 07/06/2022 Spot Bond					0.00000	101.40555				0.00	0	0
Total CLN491 SPOT										0.00	0	0
Total For CLN491										0.00	0	0
CLN491 On 30/09/2019 Spot Bond					0.00000	100.45679				0.00	0	0
Total CLN492 SPOT										0.00	0	0
Total For CLN492										0.00	0	0
CLN492 On 20/06/2022 Spot Bond					0.00000	100.79553				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			12.10500	103.03024	12.10500	100.71402				0.00	0	0
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0
CLN494 On 29/08/2020 Spot Bond					0.00000	101.21086				0.00	0	0
Total CLN495 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 CLN495										0.00	0	0
CLN495 On 04/09/2024 Spot Bond			10.22000	103.08200	10.22000	103.05408				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN496 On 04/09/2024 Spot Bond					0.00000	102.85115				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					0.00000	104.19626				0.00	0	0
Total CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0
CLN498 On 20/05/2021 Spot Bond					0.00000	101.46235				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					0.00000	100.21724				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					0.00000	100.20578				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					0.00000	100.21315				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					0.00000	100.82120				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					0.00000	100.21315				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN504 On 24/10/2020 Spot Bond					0.00000	99.88944				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					0.00000	101.85044				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					0.00000	100.80405				0.00	0	0
Total CLN507 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 CLN507									0.00	0	0
CLN507 On 24/02/2020 Spot Bond					0.00000	101.52466			0.00	0	0
Total CLN508 SPOT									0.00	0	0
Total For CLN508									0.00	0	0
CLN510 On 11/10/2020 Spot Bond					0.00000	100.20248			0.00	0	0
Total CLN510 SPOT									0.00	0	0
Total For CLN510									0.00	0	0
CLN511 On 14/11/2022 Spot Bond					0.00000	97.97684			0.00	0	0
Total CLN511 SPOT									0.00	0	0
Total For CLN511									0.00	0	0
CLN512 On 07/06/2022 Spot Bond					0.00000	101.31502			0.00	0	0
Total CLN512 SPOT									0.00	0	0
Total For CLN512									0.00	0	0
CLN514 On 23/02/2019 Spot Bond					0.00000	101.55155			0.00	0	0
Total CLN514 SPOT									0.00	0	0
Total For CLN514									0.00	0	0
CLN515 On 23/02/2019 Spot Bond					0.00000	101.86011			0.00	0	0
Total CLN515 SPOT									0.00	0	0
Total For CLN515									0.00	0	0
CLN516 On 15/09/2022 Spot Bond			9.96000	102.27990	9.96000	103.38402			0.00	0	0
Total CLN516 SPOT									0.00	0	0
Total For CLN516									0.00	0	0
CLN517 On 30/10/2022 Spot Bond			10.01000	101.46339	10.01000	102.15794			0.00	0	0
Total CLN517 SPOT									0.00	0	0
Total For CLN517									0.00	0	0
CLN518 On 25/11/2022 Spot Bond					0.00000	101.42999			0.00	0	0
Total CLN518 SPOT									0.00	0	0
Total For CLN518									0.00	0	0
CLN519 On 30/06/2022 Spot Bond			9.60000	102.28541	9.60000	100.97295			0.00	0	0
Total CLN519 SPOT									0.00	0	0
Total For CLN519									0.00	0	0
CLN520 On 12/03/2023 Spot Bond					0.00000	100.91033			0.00	0	0
Total CLN520 SPOT									0.00	0	0
Total For CLN520									0.00	0	0
CLN521 On 17/09/2020 Spot Bond					0.00000	100.72771			0.00	0	0
Total CLN521 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 CLN521										0.00	0	0
CLN52: On 27/02/2023 Spot Bond					0.00000	101.25683				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN52: On 13/05/2021 Spot Bond					0.00000	101.61847				0.00	0	0
Total CLN523 SPOT										0.00	0	0
Total For CLN523										0.00	0	0
CLN52: On 09/09/2022 Spot Bond			9.20000	102.93565	9.20000	102.90329				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN52: On 24/04/2021 Spot Bond					0.00000	99.88880				0.00	0	0
Total CLN525 SPOT										0.00	0	0
Total For CLN525										0.00	0	0
CLN52: On 26/04/2023 Spot Bond					0.00000	99.83751				0.00	0	0
Total CLN526 SPOT										0.00	0	0
Total For CLN526										0.00	0	0
CLN52: On 21/02/2024 Spot Bond					0.00000	103.14977				0.00	0	0
Total CLN527 SPOT										0.00	0	0
Total For CLN527										0.00	0	0
CLN52: On 25/11/2022 Spot Bond					0.00000	102.78035				0.00	0	0
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN52: On 29/11/2021 Spot Bond					0.00000	102.40499				0.00	0	0
Total CLN529 SPOT										0.00	0	0
Total For CLN529										0.00	0	0
CLN53: On 12/03/2021 Spot Bond					0.00000	100.87343				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN53: On 12/03/2023 Spot Bond					0.00000	100.91033				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					0.00000	100.54289				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					0.00000	100.35531				0.00	0	0
Total CLN533 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 CLN533									0.00	0	0
CLN53 On 18/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			650,000,000,000,000.00	6,500,000,000	6,500,000,000
Total CLN534 SPOT									50,000,000,000,000.00	6,500,000,000	6,500,000,000
Total For CLN534									50,000,000,000,000.00	6,500,000,000	6,500,000,000
CLN53 On 18/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	10,000,000,000	5,000,000,000
Total CLN535 SPOT									10,000,000,000,000.00	10,000,000,000	5,000,000,000
Total For CLN535									10,000,000,000,000.00	10,000,000,000	5,000,000,000
CLN53 On 18/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			300,000,000,000,000.00	3,000,000,000	3,000,000,000
Total CLN536 SPOT									10,000,000,000,000.00	3,000,000,000	3,000,000,000
Total For CLN536									10,000,000,000,000.00	3,000,000,000	3,000,000,000
CLN55 On 18/04/2028 Spot Bond					0.00000	222.00674			0.00	0	0
Total CLN55 SPOT									0.00	0	0
Total For CLN55									0.00	0	0
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000			0.00	0	0
Total CLN61 SPOT									0.00	0	0
Total For CLN61									0.00	0	0
CLN81 On 18/04/2028 Spot Bond			9.09500	95.82605	9.09500	95.80276			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			8.71000	8.71000	8.71000	195.23919			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			8.71000	8.71000	8.71000	195.80901			0.00	0	0
Total CLN89 SPOT									0.00	0	0
Total For CLN89									0.00	0	0
CLNF1 On 20/06/2019 Spot Bond					0.00000	100.69878			0.00	0	0
Total CLNF12 SPOT									0.00	0	0
Total For CLNF12									0.00	0	0
CLNF1 On 20/06/2019 Spot Bond					0.00000	100.91411			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF1 On 20/09/2019 Spot Bond					0.00000	100.69871			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF1 On 20/06/2020 Spot Bond					0.00000	100.72584			0.00	0	0
Total CLNF15 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 CLNF15									0.00	0	0
CLNF15 On 17/08/2021 Spot Bond					0.00000	101.57348			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			9.30500	112.64048	9.30500	112.61249		14,888,000,000,000.00	1,600,000,000	800,000,000	
Total COJ05 SPOT								14,888,000,000,000.00	1,600,000,000	800,000,000	
Total For COJ05								14,888,000,000,000.00	1,600,000,000	800,000,000	
COJ07 On 23/03/2021 Spot Bond			9.71500	105.91491	9.71500	105.88760		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			10.35000	106.73479	10.35000	106.70537		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			10.02000	101.81773	10.02000	101.79054		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			10.25500	98.46998	10.25500	98.44307		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			11.43500	95.84597	11.43500	95.81686		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			11.44000	89.59929	11.44000	89.57206		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			12.23500	93.23952	12.23500	95.25245		0.00	0	0	
Total CPV01 SPOT								0.00	0	0	
Total For CPV01								0.00	0	0	
CS002 On 17/12/2020 Spot Bond					0.00000	100.73108		0.00	0	0	
Total CS002 SPOT								0.00	0	0	
Total For CS002								0.00	0	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.64951		0.00	0	0	
Total CS003 SPOT								0.00	0	0	
Total For CS003								0.00	0	0	
CSA04U On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total CSA04U SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CSA04U										0.00	0	0
CSD04 On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSD04U SPOT										0.00	0	0
Total For CSD04U										0.00	0	0
DEN79 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					0.00000	100.96076				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					0.00000	100.65376				0.00	0	0
Total DENG73 SPOT										0.00	0	0
Total For DENG73										0.00	0	0
DENG7 On 28/09/2018 Spot Bond					0.00000	100.49533				0.00	0	0
Total DENG74 SPOT										0.00	0	0
Total For DENG74										0.00	0	0
DENG7 On 04/09/2018 Spot Bond					0.00000	101.01307				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					0.00000	101.01307				0.00	0	0
Total DENG76 SPOT										0.00	0	0
Total For DENG76										0.00	0	0
DENG7 On 27/09/2018 Spot Bond					0.00000	100.48415				0.00	0	0
Total DENG77 SPOT										0.00	0	0
Total For DENG77										0.00	0	0
DENG7 On 27/09/2018 Spot Bond					0.00000	102.79110				0.00	0	0
Total DENG78 SPOT										0.00	0	0
Total For DENG78										0.00	0	0
DOL00 On 20/09/2018 Spot Bond					0.00000	100.91333				0.00	0	0
Total DOL003 SPOT										0.00	0	0
Total For DOL003										0.00	0	0
DOL00 On 24/01/2019 Spot Bond					0.00000	99.82179				0.00	0	0
Total DOL004 SPOT										0.00	0	0
Total For DOL004										0.00	0	0
DOL00 On 20/12/2019 Spot Bond					0.00000	81.51823				0.00	0	0
Total DOL009 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 DOL009									0.00	0	0
DOL01: On 20/12/2021 Spot Bond					0.00000	101.33895			0.00	0	0
Total DOL012 SPOT									0.00	0	0
Total For DOL012									0.00	0	0
DSY01 On 21/11/2022 Spot Bond					0.00000	101.38350			0.00	0	0
Total DSY01 SPOT									0.00	0	0
Total For DSY01									0.00	0	0
DSY02 On 21/11/2024 Spot Bond					0.00000	101.62075			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			9.76000	9.76000	9.76000	104.90214			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			9.20500	100.33656	9.20500	100.31189			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			8.44500	105.67808	8.44500	105.65393		139,546,869,000.00	16,524,200	1,514,391,700	
Total DV22 SPOT								139,546,869,000.00	16,524,200	1,514,391,700	
Total For DV22								139,546,869,000.00	16,524,200	1,514,391,700	
DV22/R On 07/02/2020 Spot Bond			100.00000	39.38411	100.00000	39.29599		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			9.42000	106.05839	9.42000	106.03142		159,454,224,000.00	16,927,200	225,391,400	
Total DV23 SPOT								159,454,224,000.00	16,927,200	225,391,400	
Total For DV23								159,454,224,000.00	16,927,200	225,391,400	
DV23/R On 27/02/2023 Spot Bond			100.00000	15.92603	100.00000	15.89039		0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	15.92603	100.00000	15.89039		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			9.72000	103.92628	9.72000	103.89903		0.00	0	0	
Total DV24 SPOT								0.00	0	0	
Total For DV24								0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.05323	9.69000	104.02603		0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.05323	9.69000	104.02603		0.00	0	0	
Total DV24/R2023 SPOT								0.00	0	0	
Total For DV24/R2023								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV29 On 18/02/2029 Spot Bond			10.98000	98.79462	10.98000	98.76545			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	104.22406	10.10000	104.19569			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	104.22406	10.10000	104.19569			0.00	0	0
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVC02 On 29/08/2018 Spot Bond					0.00000	101.11152			0.00	0	0
Total DVC029 SPOT									0.00	0	0
Total For DVC029									0.00	0	0
DVC03 On 23/10/2018 Spot Bond					0.00000	99.92157			0.00	0	0
Total DVC030 SPOT									0.00	0	0
Total For DVC030									0.00	0	0
DVF19 On 31/05/2019 Spot Bond					0.00000	101.65570			0.00	20,000,000	20,000,000
Total DVF19 SPOT									0.00	20,000,000	20,000,000
Total For DVF19									0.00	20,000,000	20,000,000
DVF20 On 29/11/2019 Spot Bond					0.00000	101.17646			0.00	0	0
Total DVF20 SPOT									0.00	0	0
Total For DVF20									0.00	0	0
DVF20 On 28/03/2020 Spot Bond					0.00000	100.95555			0.00	0	0
Total DVF20B SPOT									0.00	0	0
Total For DVF20B									0.00	0	0
DVF20 On 31/08/2020 Spot Bond					0.00000	101.45730			0.00	0	0
Total DVF20C SPOT									0.00	0	0
Total For DVF20C									0.00	0	0
DVF20 On 23/10/2020 Spot Bond					0.00000	99.91676			0.00	0	0
Total DVF20D SPOT									0.00	0	0
Total For DVF20D									0.00	0	0
DVF21 On 29/11/2021 Spot Bond					0.00000	101.22064			0.00	0	0
Total DVF21 SPOT									0.00	0	0
Total For DVF21									0.00	0	0
DVF22 On 28/03/2022 Spot Bond					0.00000	101.12656			0.00	0	0
Total DVF22 SPOT									0.00	0	0
Total For DVF22									0.00	0	0
DVF22 On 29/08/2022 Spot Bond					0.00000	101.19716			0.00	430,000,000	215,000,000
Total DVF22B SPOT									0.00	430,000,000	215,000,000

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 DVF22B									0.00	430,000,000	215,000,000
DVF22 On 24/10/2022 Spot Bond					0.00000	99.89243			0.00	0	0
Total DVF22C SPOT									0.00	0	0
Total For DVF22C									0.00	0	0
DVF24 On 23/10/2024 Spot Bond					0.00000	99.91084			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			8.36000	115.72478	8.36000	115.69860		3,344,000,000,000.00		400,000,000	200,000,000
Total E170 SPOT								3,344,000,000,000.00		400,000,000	200,000,000
Total For E170								3,344,000,000,000.00		400,000,000	200,000,000
E170/R On 01/08/2020 Spot Bond			100.00000	36.34612	100.00000	36.26480			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			9.02000	104.28129	9.02000	104.25629			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			9.31500	104.68877	9.31500	104.66288			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			9.73000	104.37524	9.73000	104.34829			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	102.85691	4.15000	102.82056			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	95.74795	3.86000	95.71468			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	121.12444	2.25000	121.08765			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			3.76000	126.76976	3.76000	126.72627			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			3.77000	113.03177	3.77000	112.99296			0.00	0	0
Total EL29 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 EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			3.77000	111.02161	3.77000	110.98331				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	102.87579	3.81000	102.84030				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	97.10547	3.83000	97.07181				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	121.12444	2.25000	121.08765				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			9.28000	102.08367	9.28000	102.05809				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			9.00500	107.74857	9.00500	107.72278				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			10.61000	99.69380	10.61000	99.66579				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			10.78000	10.78000	10.78000	95.78386				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			11.03000	11.03000	11.03000	101.25973				0.00	0	1,666,666,500
Total EMM05 SPOT										0.00	0	1,666,666,500
Total For EMM05										0.00	0	1,666,666,500
EMM06 On 23/06/2025 Spot Bond			10.59000	99.10006	10.59000	99.74629				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			10.44000	100.73785	10.44000	100.47602				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			11.04000	102.06220	11.04000	87.60415				0.00	0	0
Total EMM07P 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 EMM07P										0.00	0	0
ENX01 On 23/04/2021 Spot Bond					0.00000	99.89616				0.00	0	0
Total ENX01 SPOT										0.00	0	0
Total For ENX01										0.00	0	0
ENX01: On 23/04/2021 Spot Bond					0.00000	99.90371				0.00	0	0
Total ENX01S SPOT										0.00	0	0
Total For ENX01S										0.00	0	0
EPF006 On 19/08/2018 Spot Bond					0.00000	101.43038				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	101.06311				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF008 On 12/09/2019 Spot Bond					0.00000	101.43389				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF010 On 07/11/2019 Spot Bond					0.00000	102.08886				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF011 On 12/06/2020 Spot Bond					0.00000	101.68683				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF012 On 06/11/2020 Spot Bond					0.00000	102.49402				0.00	0	0
Total EPF012 SPOT										0.00	0	0
Total For EPF012										0.00	0	0
EPF014 On 28/05/2021 Spot Bond					0.00000	101.24685				0.00	0	0
Total EPF014 SPOT										0.00	0	0
Total For EPF014										0.00	0	0
EPF015 On 04/06/2023 Spot Bond					0.00000	101.10520				0.00	0	0
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF01U 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
EPF02U On 01/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF02U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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					0.00000	100.95715				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					0.00000	101.62140				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					0.00000	101.00213				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					0.00000	100.33256				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					0.00000	97.90217				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS08 On 04/10/2018 Spot Bond					0.00000	100.14652				0.00	0	10,000,000
Total EQS08A SPOT										0.00	0	10,000,000
Total For EQS08A										0.00	0	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
EQS10 On 28/07/2022 Spot Bond					0.00000	102.17848				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11I On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
ERS3B On 17/08/2019 Spot Bond					0.00000	101.51772				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3B On 17/05/2019 Spot Bond					0.00000	101.54623				0.00	0	0
Total ERS3B5 SPOT										0.00	0	0
Total For ERS3B5										0.00	0	0
ERS3C On 17/08/2019 Spot Bond					0.00000	101.60334				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERS3C On 17/05/2019 Spot Bond					0.00000	101.71624				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	109.03000	10.00000	109.00100				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA1 On 17/08/2018 Spot Bond					0.00000	101.43040				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					0.00000	101.49747				0.00	0	0
Total ERSA20 SPOT										0.00	0	0
Total For ERSA20										0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	101.21587				0.00	0	0
Total ERSA21 SPOT										0.00	0	0
Total For ERSA21										0.00	0	0
ERSA2 On 17/05/2019 Spot Bond					0.00000	101.77798				0.00	0	0
Total ERSA22 SPOT										0.00	0	0
Total For ERSA22										0.00	0	0
ERSA2 On 17/08/2019 Spot Bond					0.00000	101.96304				0.00	0	0
Total ERSA23 SPOT										0.00	0	0
Total For ERSA23										0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	101.45784				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERSA24 SPOT									0.00	0	0
Total For ERSA24									0.00	0	0
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.50924			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			9.26000	102.54548	9.26000	102.51985		112,664,267,976,000.00	12,166,767,600	6,165,407,400	
Total ES23 SPOT								12,664,267,976,000.00	12,166,767,600	6,165,407,400	
Total For ES23								12,664,267,976,000.00	12,166,767,600	6,165,407,400	
ES23/R On 25/01/2023 Spot Bond			10.00000	99.86531	10.00000	99.83840		0.00	0	0	
Total ES23/R2023 SPOT								0.00	0	0	
Total For ES23/R2023								0.00	0	0	
ES26 On 02/04/2026 Spot Bond			9.97000	91.10155	9.97000	91.07733		74,271,846,004,000.00	7,449,533,200	3,747,655,400	
Total ES26 SPOT								74,271,846,004,000.00	7,449,533,200	3,747,655,400	
Total For ES26								74,271,846,004,000.00	7,449,533,200	3,747,655,400	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.31963	7.85000	102.29810		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			10.69000	78.88369	10.72500	78.64842		634,197,078,000.00	59,326,200	3,357,310,300	
Total ES33 SPOT								634,197,078,000.00	59,326,200	3,357,310,300	
Total For ES33								634,197,078,000.00	59,326,200	3,357,310,300	
ES33/R On 15/09/2033 Spot Bond			7.50000	102.57352	7.50000	102.55300		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			10.95000	81.37068	10.95000	81.34698		61,608,350,730,000.00	5,626,333,400	8,592,095,600	
Total ES42 SPOT								61,608,350,730,000.00	5,626,333,400	8,592,095,600	
Total For ES42								61,608,350,730,000.00	5,626,333,400	8,592,095,600	
ES42/R On 25/04/2042 Spot Bond			8.50000	101.97525	8.50000	101.95205		0.00	0	0	
Total ES42/R214 SPOT								0.00	0	0	
Total For ES42/R214								0.00	0	0	
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total ESF01U SPOT								0.00	0	0	
Total For ESF01U								0.00	0	0	
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total ESF02U SPOT								0.00	0	0	
Total For ESF02U								0.00	0	0	
ESFR0 On 20/04/2021 Spot Bond					0.00000	100.09988		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ESFR03 SPOT									0.00	0	0
Total For ESFR03									0.00	0	0
EXX02 On 19/05/2019 Spot Bond					0.00000	100.68495			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FBJ20Z On 20/03/2020 Spot Bond					0.00000	100.70267			0.00	0	0
Total FBJ20Z SPOT									0.00	0	0
Total For FBJ20Z									0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.72592			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
FIFB08 On 31/05/2019 Spot Bond					0.00000	101.45523			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FIFB08 SPOT									0.00	0	0
Total For FIFB08									0.00	0	0
FIFB09 On 27/06/2019 Spot Bond					0.00000	100.53911			0.00	0	0
Total FIFB09 SPOT									0.00	0	0
Total For FIFB09									0.00	0	0
FIFB10 On 12/09/2019 Spot Bond					0.00000	101.27533			0.00	0	0
Total FIFB10 SPOT									0.00	0	0
Total For FIFB10									0.00	0	0
FIFB11 On 07/02/2020 Spot Bond					0.00000	102.08683			0.00	0	0
Total FIFB11 SPOT									0.00	0	0
Total For FIFB11									0.00	0	0
FIFB12 On 13/08/2020 Spot Bond					0.00000	101.58248			0.00	0	0
Total FIFB12 SPOT									0.00	0	0
Total For FIFB12									0.00	0	0
FIFB14 On 07/11/2022 Spot Bond					0.00000	101.71279			0.00	0	0
Total FIFB14 SPOT									0.00	0	0
Total For FIFB14									0.00	0	0
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.39800			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			8.16000	100.78028	8.16000	100.75851			0.00	0	360,000,000
Total FRB05 SPOT									0.00	0	360,000,000
Total For FRB05									0.00	0	360,000,000
FRB12 On 02/06/2019 Spot Bond					0.00000	101.51955			0.00	0	0
Total FRB12 SPOT									0.00	0	0
Total For FRB12									0.00	0	0
FRB13 On 02/06/2021 Spot Bond					0.00000	99.89565			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRB13 SPOT										0.00	0	0
Total For FRB13										0.00	0	0
FRB14 On 02/06/2021 Spot Bond			10.70500	10.70500	10.70500	99.55512				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB15 On 06/03/2020 Spot Bond					0.00000	103.48360				0.00	0	0
Total FRB15 SPOT										0.00	0	0
Total For FRB15										0.00	0	0
FRB16 On 08/07/2020 Spot Bond					0.00000	102.96905				0.00	0	0
Total FRB16 SPOT										0.00	0	0
Total For FRB16										0.00	0	0
FRB17 On 08/01/2022 Spot Bond					0.00000	102.61484				0.00	0	0
Total FRB17 SPOT										0.00	0	0
Total For FRB17										0.00	0	0
FRB17/On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRB17/JIBAR SPOT										0.00	0	0
Total For FRB17/JIBAR										0.00	0	0
FRB18 On 13/04/2021 Spot Bond					0.00000	103.74411				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			11.40500	105.38573	11.40500	105.35379				0.00	0	0
Total FRB19 SPOT										0.00	0	0
Total For FRB19										0.00	0	0
FRB20 On 15/04/2021 Spot Bond					0.00000	102.75769				0.00	0	0
Total FRB20 SPOT										0.00	0	0
Total For FRB20										0.00	0	0
FRB21 On 24/11/2021 Spot Bond					0.00000	101.65359				0.00	0	0
Total FRB21 SPOT										0.00	0	0
Total For FRB21										0.00	0	0
FRB22 On 08/12/2022 Spot Bond					0.00000	104.25292				0.00	0	0
Total FRB22 SPOT										0.00	0	0
Total For FRB22										0.00	0	0
FRB23 On 20/09/2027 Spot Bond					0.00000	101.30707				0.00	0	0
Total FRB23 SPOT										0.00	0	0
Total For FRB23										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			8.28000	102.42191	8.28000	102.39947				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBC21 SPOT										0.00	0	0
Total For FRBC21										0.00	0	0
FRBC2:On 21/12/2018 Spot Bond					0.00000	101.44966				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			3.39000	151.04791	3.39000	150.99737				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	3.43000	3.43000	286.85741				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			3.76000	3.76000	3.76000	124.79327				0.00	0	0
Total FRBI25 SPOT										0.00	0	0
Total For FRBI25										0.00	0	0
FRBI28:On 31/03/2028 Spot Bond			4.01000	169.08378	4.01000	169.02455				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			4.07500	4.07500	4.07500	85.04937				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	4.54000	4.54000	193.96059				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	89.25341	4.53000	89.22089				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	90.13266	4.54000	90.14324				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	8.58000	8.58000	82.14834				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	9.96000	9.96000	54.97483				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0:On 10/12/2024 Spot Bond			9.99000	9.99000	9.99000	54.25964				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC10:On 03/06/2021 Spot Bond					0.00000	101.37844				0.00	415,100,000	415,100,000
Total FRC107 SPOT										0.00	415,100,000	415,100,000
Total For FRC107										0.00	415,100,000	415,100,000
FRC16:On 31/01/2025 Spot Bond			4.85500	4.85500	4.85500	116.94778				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					0.00000	100.71436				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					0.00000	100.69949				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17:On 06/08/2023 Spot Bond					0.00000	101.62924				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17:On 20/09/2020 Spot Bond					0.00000	100.80543				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18:On 06/08/2023 Spot Bond					0.00000	93.94009				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18:On 20/12/2018 Spot Bond					0.00000	101.85647				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18:On 20/12/2018 Spot Bond					0.00000	100.91262				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18:On 20/03/2019 Spot Bond					0.00000	100.73620				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18:On 20/03/2019 Spot Bond					0.00000	100.74581				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19:On 02/04/2019 Spot Bond					0.00000	100.82668				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	109.03000	10.00000	109.00100				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19: On 20/06/2024 Spot Bond					0.00000	100.78294				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC20: On 20/06/2019 Spot Bond					0.00000	100.98689				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					0.00000	102.70800				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21: On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
FRC21: On 20/12/2019 Spot Bond					0.00000	100.76910				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC21: On 07/05/2020 Spot Bond					0.00000	101.78062				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC21: On 07/11/2019 Spot Bond					0.00000	102.08559				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC21: On 04/11/2019 Spot Bond					0.00000	101.86371				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC22: On 31/01/2022 Spot Bond			3.95000	148.29764	3.95000	148.24575			0.00	0	0
Total FRC221 SPOT									0.00	0	0
Total For FRC221									0.00	0	0
FRC22: On 20/05/2020 Spot Bond					0.00000	101.44634			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			4.81000	144.18907	4.81000	144.13526			0.00	0	0
Total FRC233 SPOT									0.00	0	0
Total For FRC233									0.00	0	0
FRC23: On 20/12/2020 Spot Bond					0.00000	101.10065			0.00	0	0
Total FRC234 SPOT									0.00	0	0
Total For FRC234									0.00	0	0
FRC23: On 08/02/2020 Spot Bond					0.00000	108.68531			0.00	0	0
Total FRC236 SPOT									0.00	0	0
Total For FRC236									0.00	0	0
FRC23: On 19/10/2020 Spot Bond					0.00000	116.77113			0.00	0	0
Total FRC237 SPOT									0.00	0	0
Total For FRC237									0.00	0	0
FRC23: On 08/02/2020 Spot Bond					0.00000	109.10200			0.00	0	0
Total FRC238 SPOT									0.00	0	0
Total For FRC238									0.00	0	0
FRC23: On 19/10/2020 Spot Bond					0.00000	117.34210			0.00	0	0
Total FRC239 SPOT									0.00	0	0
Total For FRC239									0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	116.38071			0.00	0	0
Total FRC240 SPOT									0.00	0	0
Total For FRC240									0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	108.68461			0.00	0	0
Total FRC241 SPOT									0.00	0	0
Total For FRC241									0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	108.40872			0.00	0	0
Total FRC242 SPOT									0.00	0	0
Total For FRC242									0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	99.99785			0.00	0	0
Total FRC243 SPOT									0.00	0	0
Total For FRC243									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC24 On 08/02/2020 Spot Bond					0.00000	108.63473				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC24 On 19/10/2020 Spot Bond					0.00000	99.99790				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC24 On 19/10/2020 Spot Bond					0.00000	99.99875				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC24 On 08/02/2020 Spot Bond					0.00000	108.42263				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC24 On 08/02/2020 Spot Bond					0.00000	101.18091				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC24 On 19/10/2020 Spot Bond					0.00000	115.14029				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC25 On 19/10/2020 Spot Bond					0.00000	97.75290				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC25 On 13/02/2022 Spot Bond					0.00000	101.86940				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC25 On 14/03/2022 Spot Bond					0.00000	100.86101				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC25 On 27/03/2020 Spot Bond					0.00000	100.83106				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC25 On 17/07/2027 Spot Bond					0.00000	102.13493				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC25: On 27/03/2020 Spot Bond					0.00000	100.51300			0.00	0	0
Total FRC257 SPOT									0.00	0	0
Total For FRC257									0.00	0	0
FRC25: On 08/05/2020 Spot Bond					0.00000	102.17895			0.00	0	0
Total FRC258 SPOT									0.00	0	0
Total For FRC258									0.00	0	0
FRC25: On 06/11/2023 Spot Bond			3.33700	3.33700	3.33700	104.23293			0.00	0	110,000,000
Total FRC259 SPOT									0.00	0	110,000,000
Total For FRC259									0.00	0	110,000,000
FRC26: On 27/02/2023 Spot Bond			3.45500	104.90858	3.45500	104.87328			0.00	0	110,000,000
Total FRC260 SPOT									0.00	0	110,000,000
Total For FRC260									0.00	0	110,000,000
FRC26: On 10/10/2020 Spot Bond					0.00000	100.21364			0.00	0	0
Total FRC261 SPOT									0.00	0	0
Total For FRC261									0.00	0	0
FRC26: On 13/07/2020 Spot Bond					0.00000	100.14294			0.00	0	0
Total FRC262 SPOT									0.00	0	0
Total For FRC262									0.00	0	0
FRC26: On 15/03/2019 Spot Bond					0.00000	100.75020			0.00	0	0
Total FRC263 SPOT									0.00	0	0
Total For FRC263									0.00	0	0
FRC26: On 13/07/2020 Spot Bond					0.00000	100.14262			0.00	0	0
Total FRC264 SPOT									0.00	0	0
Total For FRC264									0.00	0	0
FRC26: On 20/06/2021 Spot Bond					0.00000	100.87020			0.00	0	0
Total FRC265 SPOT									0.00	0	0
Total For FRC265									0.00	0	0
FRC26: On 23/08/2019 Spot Bond					0.00000	101.26572			0.00	0	0
Total FRC266 SPOT									0.00	0	0
Total For FRC266									0.00	0	0
FRC26: On 06/08/2023 Spot Bond					0.00000	105.42005			0.00	0	0
Total FRC267 SPOT									0.00	0	0
Total For FRC267									0.00	0	0
FRC26: On 10/10/2020 Spot Bond					0.00000	100.21604			0.00	0	0
Total FRC268 SPOT									0.00	0	0
Total For FRC268									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC269 On 21/10/2019 Spot Bond					0.00000	99.91951			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					0.00000	101.40232			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					0.00000	101.39109			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	9.58400	9.58400	101.04978			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	100.68318	8.82000	100.99537			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	101.44547	9.80000	102.04859			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					0.00000	100.42129			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					0.00000	100.35196			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			4.59000	4.59000	4.59000	145.17373			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			4.53000	4.53000	4.53000	145.45850			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			4.51000	4.51000	4.51000	145.55356			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
Total For FRD01U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	84.35038	4.53000	84.99303				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	99.92483	4.43500	99.88854				0.00	0	0
Total FRI38 SPOT										0.00	0	0
Total For FRI38										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond					0.00000	100.71966				0.00	0	0
Total FRJ19 SPOT										0.00	0	0
Total For FRJ19										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond					0.00000	100.69532				0.00	3,800,000,000	1,900,000,000
Total FRJ20 SPOT										0.00	3,800,000,000	1,900,000,000
Total For FRJ20										0.00	3,800,000,000	1,900,000,000
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.11954				0.00	480,000,000	240,000,000
Total FRJ21 SPOT										0.00	480,000,000	240,000,000
Total For FRJ21										0.00	480,000,000	240,000,000
FRJ22 On 07/03/2022 Spot Bond					0.00000	102.22070				0.00	0	0
Total FRJ22 SPOT										0.00	0	0
Total For FRJ22										0.00	0	0
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.81040				0.00	0	0
Total FRJ23 SPOT										0.00	0	0
Total For FRJ23										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.25663				0.00	200,000,000	100,000,000
Total FRJ25 SPOT										0.00	200,000,000	100,000,000
Total For FRJ25										0.00	200,000,000	100,000,000
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.77719				0.00	0	0
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS011 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRS01U SPOT									0.00	0	0
Total For FRS01U									0.00	0	0
FRS021 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRS02U SPOT									0.00	0	0
Total For FRS02U									0.00	0	0
FRS100 On 15/01/2024 Spot Bond			3.32800	3.32800	3.32800	97.88689			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	3.68000	3.68000	111.64410			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS103 On 23/01/2024 Spot Bond					0.00000	99.91716			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS104 On 23/01/2024 Spot Bond					0.00000	99.91716			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	109.37961	3.82000	109.34172			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	210.43344	3.84000	210.36067			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	97.41979	4.61000	97.38395			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	3.87000	3.87000	209.62387			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					0.00000	102.30959			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			4.11000	122.26566	4.11000	122.22235			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS115 On 31/01/2038 Spot Bond			3.70500	111.26688	3.70500	111.22868			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS119 On 31/01/2038 Spot Bond			4.35000	101.17018	4.35000	101.13367			0.00	0	0
Total FRS119 SPOT									0.00	0	0
Total For FRS119									0.00	0	0
FRS120 On 07/12/2033 Spot Bond			3.99000	206.78031	3.99000	206.70796			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0
FRS121 On 07/12/2033 Spot Bond			4.04000	205.57979	4.04000	205.50760			0.00	0	0
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0
FRS122 On 31/01/2025 Spot Bond			3.64000	156.78749	3.64000	110.03750			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS123 On 07/12/2033 Spot Bond			4.07000	204.86355	4.07000	204.79147			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS124 On 31/01/2038 Spot Bond			5.18000	89.78238	5.18000	89.74798			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS126 On 31/03/2028 Spot Bond			4.80000	158.39174	4.80000	158.33291			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS127 On 31/01/2038 Spot Bond			4.71000	96.02316	4.71000	95.98758			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS129 On 31/03/2028 Spot Bond			4.32000	164.79175	4.32000	164.73267			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS131 On 31/03/2028 Spot Bond			4.38000	163.97563	4.38000	163.91656			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS132 On 07/12/2033 Spot Bond			4.58000	193.14225	4.58000	193.07165			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS13: On 24/03/2020 Spot Bond					0.00000	97.79865			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	96.99817	4.64000	96.96242			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	4.89500	4.89500	93.46908			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	98.59907	4.42000	100.10689			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			4.19000	166.57615	4.19000	166.51700			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	198.32372	4.35000	198.25245			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			4.32000	164.79175	4.32000	164.73267			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			4.32000	164.79175	4.32000	164.73267			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			4.61000	160.89010	4.61000	160.83117			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			4.41000	120.11003	4.41000	120.06651			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			3.65000	149.76352	3.65000	149.71235			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			4.67000	160.09626	4.67000	160.03735			0.00	0	0
Total FRS149 SPOT									0.00	0	0
Total For FRS149									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS15(On 31/03/2028 Spot Bond			4.71000	159.56954	4.71000	159.51065			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			4.38000	120.32364	4.38000	120.28013			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			4.68000	159.96439	4.68000	159.90548			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			4.72000	4.72000	4.72000	159.37930			0.00	0	0
Total FRS153 SPOT									0.00	0	0
Total For FRS153									0.00	0	0
FRS15(On 19/05/2019 Spot Bond					0.00000	124.34810			0.00	0	0
Total FRS157 SPOT									0.00	0	0
Total For FRS157									0.00	0	0
FRS15(On 20/06/2022 Spot Bond					0.00000	67.63901			0.00	0	0
Total FRS158 SPOT									0.00	0	0
Total For FRS158									0.00	0	0
FRS15(On 06/06/2023 Spot Bond					0.00000	73.78867			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					0.00000	77.34097			0.00	0	0
Total FRS160 SPOT									0.00	0	0
Total For FRS160									0.00	0	0
FRS16(On 06/06/2025 Spot Bond					0.00000	78.68542			0.00	0	0
Total FRS161 SPOT									0.00	0	0
Total For FRS161									0.00	0	0
FRS16(On 20/06/2022 Spot Bond					0.00000	55.14922			0.00	0	0
Total FRS162 SPOT									0.00	0	0
Total For FRS162									0.00	0	0
FRS16(On 06/06/2023 Spot Bond					0.00000	60.64238			0.00	0	0
Total FRS163 SPOT									0.00	0	0
Total For FRS163									0.00	0	0
FRS16(On 06/06/2024 Spot Bond					0.00000	65.55498			0.00	0	0
Total FRS164 SPOT									0.00	0	0
Total For FRS164									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS165 On 06/06/2025 Spot Bond					0.00000	67.65657				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS166 On 01/08/2021 Spot Bond					0.00000	33.61504				0.00	0	0
Total FRS166 SPOT										0.00	0	0
Total For FRS166										0.00	0	0
FRS167 On 01/08/2022 Spot Bond					0.00000	46.67138				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS168 On 01/08/2022 Spot Bond					0.00000	45.17398				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS169 On 01/08/2021 Spot Bond					0.00000	34.84382				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS170 On 01/08/2022 Spot Bond					0.00000	161.10584				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS171 On 16/10/2022 Spot Bond					0.00000	100.01315				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS172 On 16/10/2024 Spot Bond					0.00000	100.01758				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS173 On 13/11/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS173 SPOT										0.00	0	0
Total For FRS173										0.00	0	0
FRS174 On 13/05/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS174 SPOT										0.00	0	0
Total For FRS174										0.00	0	0
FRS175 On 26/01/2024 Spot Bond					0.00000	58.93967				0.00	0	0
Total FRS175 SPOT										0.00	0	0
Total For FRS175										0.00	0	0
FRS176 On 26/01/2024 Spot Bond					0.00000	58.93957				0.00	0	0
Total FRS176 SPOT										0.00	0	0
Total For FRS176										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS36 On 07/12/2023 Spot Bond			3.35000	3.35000	3.35000	287.93015			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	3.24000	3.24000	289.41293			0.00	0	0
Total FRS37 SPOT									0.00	0	0
Total For FRS37									0.00	0	0
FRS43 On 07/12/2023 Spot Bond			3.96000	3.96000	3.96000	279.86934			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			3.44000	150.79991	3.44000	150.74923			0.00	0	0
Total FRS46 SPOT									0.00	0	0
Total For FRS46									0.00	0	0
FRS49 On 27/10/2020 Spot Bond					0.00000	101.89241			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			3.14000	152.29528	3.14000	152.24535			0.00	0	0
Total FRS51 SPOT									0.00	0	0
Total For FRS51									0.00	0	0
FRS62 On 04/11/2026 Spot Bond					0.00000	101.82206			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	105.90130	3.66000	105.86507			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	82.17102	3.36000	111.77929			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			3.57000	3.57000	3.57000	126.21457			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			3.60000	3.60000	3.60000	125.98893			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	4.15000	4.15000	277.41364			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS94 On 08/08/2018 Spot Bond					0.00000	101.68761			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 27/08/2018 Spot Bond					0.00000	101.24721			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			8.02000	102.79912	8.02000	102.77715			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			8.25500	103.58588	8.25500	103.56298			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			8.97000	8.97000	8.97000	98.42371			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			9.48000	107.13844	9.48000	107.11134			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			9.83000	100.99919	9.83000	100.97272			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			9.82000	105.83518	9.82000	105.80762			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			10.34000	100.65005	10.34000	100.62202			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			10.50000	96.99483	10.50000	96.96742			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			10.51000	100.43981	10.51000	103.20116			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			11.40000	73.80720	11.40000	73.78484			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS1A5 On 20/09/2018 Spot Bond					0.00000	100.67661				0.00	0	0
Total FS1A5 SPOT										0.00	0	0
Total For FS1A5										0.00	0	0
FS1B1 On 20/09/2018 Spot Bond					0.00000	100.73345				0.00	0	0
Total FS1B1 SPOT										0.00	0	0
Total For FS1B1										0.00	0	0
FS1C1 On 20/09/2018 Spot Bond					0.00000	100.71436				0.00	0	0
Total FS1C1 SPOT										0.00	0	0
Total For FS1C1										0.00	0	0
FS1D1 On 20/09/2018 Spot Bond					0.00000	100.81590				0.00	0	0
Total FS1D1 SPOT										0.00	0	0
Total For FS1D1										0.00	0	0
FS2A4 On 20/11/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total FS2A4 SPOT										0.00	0	0
Total For FS2A4										0.00	0	0
FS2A5 On 20/02/2019 Spot Bond					0.00000	101.38323				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/02/2019 Spot Bond					0.00000	101.37407				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/02/2019 Spot Bond					0.00000	101.41416				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/02/2019 Spot Bond					0.00000	101.59044				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
FS3A5 On 20/02/2020 Spot Bond					0.00000	101.41661				0.00	0	0
Total FS3A5 SPOT										0.00	0	0
Total For FS3A5										0.00	0	0
FS3A5L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1 On 20/02/2020 Spot Bond					0.00000	101.72732				0.00	0	0
Total FS3B1 SPOT										0.00	0	0
Total For FS3B1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
Total For FS5B1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
GBL02 On 15/10/2018 Spot Bond					0.00000	100.01806				0.00	0	0
Total GBL02 SPOT										0.00	0	0
Total For GBL02										0.00	0	0
GBL03 On 16/11/2020 Spot Bond					0.00000	101.74170				0.00	0	0
Total GBL03 SPOT										0.00	0	0
Total For GBL03										0.00	0	0
GBL04 On 05/06/2021 Spot Bond					0.00000	101.19941				0.00	0	0
Total GBL04 SPOT										0.00	0	0
Total For GBL04										0.00	0	0
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH2A1U SPOT										0.00	0	0
Total For GH2A1U										0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	101.26587				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	101.28080				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2020 Spot Bond					0.00000	101.37781				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2020 Spot Bond					0.00000	101.49711				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2020 Spot Bond					0.00000	101.57162				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
Total For GRB16U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
Total For GRB29U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT07 On 21/02/2024 Spot Bond					0.00000	102.29670			0.00	0	0
Total GRT07 SPOT									0.00	0	0
Total For GRT07									0.00	0	0
GRT08 On 24/06/2019 Spot Bond					0.00000	100.98144			0.00	40,000,000	40,000,000
Total GRT08 SPOT									0.00	40,000,000	40,000,000
Total For GRT08									0.00	40,000,000	40,000,000
GRT09 On 15/10/2018 Spot Bond					0.00000	100.16842			0.00	0	0
Total GRT09 SPOT									0.00	0	0
Total For GRT09									0.00	0	0
GRT10 On 13/05/2019 Spot Bond					0.00000	102.02740			0.00	500,000,000	500,000,000
Total GRT10 SPOT									0.00	500,000,000	500,000,000
Total For GRT10									0.00	500,000,000	500,000,000
GRT11 On 13/05/2021 Spot Bond					0.00000	102.57061			0.00	0	0
Total GRT11 SPOT									0.00	0	0
Total For GRT11									0.00	0	0
GRT12 On 24/06/2020 Spot Bond					0.00000	101.19333			0.00	0	50,000,000
Total GRT12 SPOT									0.00	0	50,000,000
Total For GRT12									0.00	0	50,000,000
GRT13 On 15/04/2020 Spot Bond					0.00000	100.01212			0.00	0	0
Total GRT13 SPOT									0.00	0	0
Total For GRT13									0.00	0	0
GRT14 On 15/09/2021 Spot Bond					0.00000	101.68665			0.00	0	0
Total GRT14 SPOT									0.00	0	0
Total For GRT14									0.00	0	0
GRT15 On 15/04/2020 Spot Bond					0.00000	100.09240			0.00	0	0
Total GRT15 SPOT									0.00	0	0
Total For GRT15									0.00	0	0
GRT16 On 17/10/2021 Spot Bond					0.00000	100.91312			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			9.66000	104.55624	9.66000	104.52929			0.00	0	0
Total GRT17 SPOT									0.00	0	0
Total For GRT17									0.00	0	0
GRT18 On 13/03/2020 Spot Bond					0.00000	100.98731			0.00	0	0
Total GRT18 SPOT									0.00	0	0
Total For GRT18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT19 On 14/03/2022 Spot Bond					0.00000	101.76281				0.00	0	0
Total GRT19 SPOT										0.00	0	0
Total For GRT19										0.00	0	0
GRT20 On 03/04/2024 Spot Bond					0.00000	100.39221				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			10.24000	98.34394	10.24000	100.87777				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRT22 On 16/10/2022 Spot Bond					0.00000	100.01162				0.00	0	0
Total GRT22 SPOT										0.00	0	0
Total For GRT22										0.00	0	0
GRT23 On 16/10/2024 Spot Bond					0.00000	100.24908				0.00	0	0
Total GRT23 SPOT										0.00	0	0
Total For GRT23										0.00	0	0
GRT24 On 09/03/2023 Spot Bond					0.00000	100.87304				0.00	0	0
Total GRT24G SPOT										0.00	0	0
Total For GRT24G										0.00	0	0
GRT25 On 09/03/2025 Spot Bond					0.00000	100.90377				0.00	0	0
Total GRT25G SPOT										0.00	0	0
Total For GRT25G										0.00	0	0
GRT26 On 09/03/2028 Spot Bond					0.00000	100.93564				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					0.00000	100.31832				0.00	0	0
Total HC2T2 SPOT										0.00	0	0
Total For HC2T2										0.00	0	0
HC5T1 On 29/10/2018 Spot Bond					0.00000	101.16555				0.00	0	0
Total HC5T1 SPOT										0.00	0	0
Total For HC5T1										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILB04 On 01/11/2019 Spot Bond					0.00000	101.97078			0.00	0	0
Total HILB04 SPOT									0.00	0	0
Total For HILB04									0.00	0	0
HILB05 On 11/07/2019 Spot Bond					0.00000	100.40558			0.00	0	0
Total HILB05 SPOT									0.00	0	0
Total For HILB05									0.00	0	0
HILB06 On 11/07/2020 Spot Bond					0.00000	100.19372			0.00	0	0
Total HILB06 SPOT									0.00	0	0
Total For HILB06									0.00	0	0
HILB07 On 11/07/2021 Spot Bond					0.00000	100.19615			0.00	0	0
Total HILB07 SPOT									0.00	0	0
Total For HILB07									0.00	0	0
HILB08 On 29/03/2023 Spot Bond					0.00000	100.47567			0.00	0	0
Total HILB08 SPOT									0.00	0	0
Total For HILB08									0.00	0	0
HILB09 On 29/03/2025 Spot Bond					0.00000	100.49159			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	109.03000	10.00000	109.00100			0.00	0	0
Total HPF04/JIBAR SPOT									0.00	0	0
Total For HPF04/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
HPF06 On 20/02/2020 Spot Bond					0.00000	101.57442				0.00	0	0
Total HPF06 SPOT										0.00	0	0
Total For HPF06										0.00	0	0
HPF08 On 15/04/2019 Spot Bond					0.00000	100.02468				0.00	0	0
Total HPF08 SPOT										0.00	0	0
Total For HPF08										0.00	0	0
HPF09 On 15/04/2019 Spot Bond					0.00000	100.24120				0.00	0	0
Total HPF09 SPOT										0.00	0	0
Total For HPF09										0.00	0	0
HPF11 On 31/03/2023 Spot Bond					0.00000	100.42238				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			8.45000	106.95266	8.45000	106.92821				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	31.66227	100.00000	31.59141				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	283.17118	3.71500	283.07422				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	3.88000	3.88000	284.22663				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	85.01663	3.66000	98.04399				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			10.53500	94.49198	10.53500	94.46518				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	13.53748	100.00000	13.50719				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			10.53500	94.26245	10.53500	94.23572				0.00	0	300,000,000
Total HWAY35 SPOT										0.00	0	300,000,000
Total For HWAY35										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
HWAY3 On 31/07/2035 Spot Bond			100.00000	13.53737	100.00000	13.50708			0.00	0	0
Total HWAY35/R209 SPOT									0.00	0	0
Total For HWAY35/R209									0.00	0	0
HWF08 On 15/07/2019 Spot Bond					0.00000	100.01188			0.00	0	0
Total HWF08 SPOT									0.00	0	0
Total For HWF08									0.00	0	0
HWF09 On 19/09/2019 Spot Bond					0.00000	100.93606			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	109.03000	10.00000	109.00100			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			2.96000	130.94556	2.96000	130.90325		112,742,848,000,000.00	38,088,800,000	71,448,782,100	
Total I2025 SPOT								12,742,848,000,000.00	38,088,800,000	71,448,782,100	
Total For I2025								12,742,848,000,000.00	38,088,800,000	71,448,782,100	
I2029 On 31/03/2029 Spot Bond			3.00000	99.29729	3.00000	99.26519		202,540,200,000,000.00	67,513,400,000	54,149,805,600	
Total I2029 SPOT								12,540,200,000,000.00	67,513,400,000	54,149,805,600	
Total For I2029								12,540,200,000,000.00	67,513,400,000	54,149,805,600	
I2033 On 28/02/2033 Spot Bond			3.03000	102.12804	3.03000	102.09500		10,271,700,000,000.00	3,390,000,000	200,784,782,700	
Total I2033 SPOT								10,271,700,000,000.00	3,390,000,000	200,784,782,700	
Total For I2033								10,271,700,000,000.00	3,390,000,000	200,784,782,700	
I2038 On 31/01/2038 Spot Bond			3.06000	122.61302	3.06000	122.57307		160,455,996,000,000.00	52,436,600,000	172,003,942,723	
Total I2038 SPOT								160,455,996,000,000.00	52,436,600,000	172,003,942,723	
Total For I2038								160,455,996,000,000.00	52,436,600,000	172,003,942,723	
I2046 On 31/03/2046 Spot Bond			3.15500	114.92381	3.15500	114.88619		228,704,057,000,000.00	72,489,400,000	175,692,658,700	
Total I2046 SPOT								228,704,057,000,000.00	72,489,400,000	175,692,658,700	
Total For I2046								228,704,057,000,000.00	72,489,400,000	175,692,658,700	
I2050 On 31/12/2050 Spot Bond			3.14000	119.69412	3.14000	119.65503		167,048,000,000,000.00	53,200,000,000	138,560,415,308	
Total I2050 SPOT								167,048,000,000,000.00	53,200,000,000	138,560,415,308	
Total For I2050								167,048,000,000,000.00	53,200,000,000	138,560,415,308	
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	
Total For IB105U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB107U SPOT									0.00	0	0
Total For IB107U									0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL02U SPOT									0.00	0	0
Total For IBL02U									0.00	0	0
IBL100 On 24/05/2020 Spot Bond					0.00000	101.28158			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			9.13500	9.13500	9.13500	101.16855			0.00	0	0
Total IBL101 SPOT									0.00	0	0
Total For IBL101									0.00	0	0
IBL102 On 24/05/2022 Spot Bond					0.00000	101.79737			0.00	430,000,000	215,000,000
Total IBL102 SPOT									0.00	430,000,000	215,000,000
Total For IBL102									0.00	430,000,000	215,000,000
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	100.04681			0.00	0	0
Total IBL104 SPOT									0.00	0	0
Total For IBL104									0.00	0	0
IBL106 On 06/08/2020 Spot Bond			8.28000	8.28000	8.28000	101.65491			0.00	0	0
Total IBL106 SPOT									0.00	0	0
Total For IBL106									0.00	0	0
IBL108 On 22/11/2019 Spot Bond					0.00000	101.30353			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	281.92363	3.81000	281.82637			0.00	0	0
Total IBL109 SPOT									0.00	0	0
Total For IBL109									0.00	0	0
IBL110 On 07/03/2019 Spot Bond			8.12000	8.12000	8.12000	100.90263			0.00	0	0
Total IBL110 SPOT									0.00	0	0
Total For IBL110									0.00	0	0
IBL112 On 21/05/2020 Spot Bond					0.00000	101.31786			0.00	0	0
Total IBL112 SPOT									0.00	0	0
Total For IBL112									0.00	0	0
IBL113 On 21/05/2021 Spot Bond					0.00000	101.31785			0.00	0	0
Total IBL113 SPOT									0.00	0	0
Total For IBL113									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL114 On 21/05/2022 Spot Bond					0.00000	101.37383			0.00	0	0
Total IBL114 SPOT									0.00	0	0
Total For IBL114									0.00	0	0
IBL115 On 21/05/2023 Spot Bond					0.00000	101.35467			0.00	0	0
Total IBL115 SPOT									0.00	0	0
Total For IBL115									0.00	0	0
IBL116 On 20/06/2020 Spot Bond					0.00000	100.64771			0.00	0	0
Total IBL116 SPOT									0.00	0	0
Total For IBL116									0.00	0	0
IBL117 On 13/07/2019 Spot Bond					0.00000	100.13084			0.00	0	0
Total IBL117 SPOT									0.00	0	0
Total For IBL117									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			3.21000	3.21000	3.21000	151.89468			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	109.03000	10.00000	109.00100			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			8.13000	8.13000	8.13000	100.52926			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			8.18000	8.18000	8.18000	98.79784			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			9.03000	104.34404	9.03000	104.31859			0.00	0	0
Total IBL50 SPOT									0.00	0	0
Total For IBL50									0.00	0	0
IBL53 On 31/07/2018 Spot Bond					0.00000	101.77435			0.00	0	0
Total IBL53 SPOT									0.00	0	0
Total For IBL53									0.00	0	0
IBL55 On 31/07/2018 Spot Bond			7.91000	103.80754	7.91000	103.78510			0.00	0	0
Total IBL55 SPOT									0.00	0	0
Total For IBL55									0.00	0	0
IBL56 On 31/01/2019 Spot Bond					0.00000	101.93813			0.00	0	0
Total IBL56 SPOT									0.00	0	0
Total For IBL56									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL59 On 17/02/2019 Spot Bond			7.87000	104.62310	7.87000	104.60080			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			9.82000	106.15267	9.82000	106.12456			0.00	0	0
Total IBL60 SPOT									0.00	0	0
Total For IBL60									0.00	0	0
IBL61 On 31/03/2019 Spot Bond					0.00000	100.41727			0.00	0	0
Total IBL61 SPOT									0.00	0	0
Total For IBL61									0.00	0	0
IBL64 On 29/07/2019 Spot Bond					0.00000	101.93142			0.00	0	0
Total IBL64 SPOT									0.00	0	0
Total For IBL64									0.00	0	0
IBL65 On 29/07/2021 Spot Bond					0.00000	101.81767			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			3.94000	148.34622	3.94000	148.29435			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					0.00000	101.45461			0.00	0	0
Total IBL73 SPOT									0.00	0	0
Total For IBL73									0.00	0	0
IBL75 On 19/08/2020 Spot Bond					0.00000	102.33961			0.00	0	0
Total IBL75 SPOT									0.00	0	0
Total For IBL75									0.00	0	0
IBL76 On 25/11/2018 Spot Bond					0.00000	101.52003			0.00	0	0
Total IBL76 SPOT									0.00	0	0
Total For IBL76									0.00	0	0
IBL77 On 25/11/2020 Spot Bond					0.00000	101.92997			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			9.87000	102.07366	9.87000	102.04693			0.00	0	0
Total IBL78 SPOT									0.00	0	0
Total For IBL78									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL79 On 27/01/2019 Spot Bond			7.70000	100.95976	7.70000	100.93868			0.00	0	0
Total IBL79 SPOT									0.00	0	0
Total For IBL79									0.00	0	0
IBL80U On 02/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL80U SPOT									0.00	0	0
Total For IBL80U									0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL81U SPOT									0.00	0	0
Total For IBL81U									0.00	0	0
IBL82 On 29/01/2019 Spot Bond					0.00000	102.03081			0.00	0	0
Total IBL82 SPOT									0.00	0	0
Total For IBL82									0.00	0	0
IBL83 On 22/03/2019 Spot Bond					0.00000	100.63200			0.00	0	0
Total IBL83 SPOT									0.00	0	0
Total For IBL83									0.00	0	0
IBL84U On 21/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL84U SPOT									0.00	0	0
Total For IBL84U									0.00	0	0
IBL85 On 20/05/2019 Spot Bond					0.00000	101.81484			0.00	0	0
Total IBL85 SPOT									0.00	0	0
Total For IBL85									0.00	0	0
IBL86 On 20/05/2021 Spot Bond					0.00000	102.53801			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			8.00000	102.98067	8.00000	102.95873			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			9.20500	104.41204	9.20500	104.38651			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	20.81065	100.00000	20.76485			0.00	0	0
Total IBL88/R208 SPOT									0.00	0	0
Total For IBL88/R208									0.00	0	0
IBL89 On 26/05/2021 Spot Bond					0.00000	101.30564			0.00	0	0
Total IBL89 SPOT									0.00	0	0
Total For IBL89									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL90U On 20/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL90U SPOT										0.00	0	0
Total For IBL90U										0.00	0	0
IBL92 On 12/01/2020 Spot Bond					0.00000	100.16659				0.00	0	0
Total IBL92 SPOT										0.00	0	0
Total For IBL92										0.00	0	0
IBL93 On 31/08/2018 Spot Bond					0.00000	101.17644				0.00	0	0
Total IBL93 SPOT										0.00	0	0
Total For IBL93										0.00	0	0
IBL94 On 06/09/2019 Spot Bond					0.00000	101.13978				0.00	0	0
Total IBL94 SPOT										0.00	0	0
Total For IBL94										0.00	0	0
IBL95 On 12/09/2021 Spot Bond					0.00000	102.38061				0.00	0	0
Total IBL95 SPOT										0.00	0	0
Total For IBL95										0.00	0	0
IBL96 On 21/09/2019 Spot Bond					0.00000	100.65286				0.00	0	0
Total IBL96 SPOT										0.00	0	0
Total For IBL96										0.00	0	0
IBL97 On 03/10/2019 Spot Bond					0.00000	100.37687				0.00	0	0
Total IBL97 SPOT										0.00	0	0
Total For IBL97										0.00	0	0
IBL98 On 03/10/2023 Spot Bond					0.00000	101.00926				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			7.87000	103.51622	7.87000	103.49438				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	12.75176	100.00000	12.72323				0.00	0	0
Total IDC02U SPOT										0.00	0	0
Total For IDC02U										0.00	0	0
IDCC01 On 06/12/2018 Spot Bond					0.00000	100.93386				0.00	0	0
Total IDCC01 SPOT										0.00	0	0
Total For IDCC01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCC02 On 26/04/2019 Spot Bond					0.00000	99.85946				0.00	0	0
Total IDCC02 SPOT										0.00	0	0
Total For IDCC02										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond					0.00000	100.09603				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			8.70500	101.27232	8.70500	101.24874				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond					0.00000	101.84915				0.00	40,000,000	40,000,000
Total IDCG05 SPOT										0.00	40,000,000	40,000,000
Total For IDCG05										0.00	40,000,000	40,000,000
IDCG06 On 24/11/2024 Spot Bond			9.82000	100.20184	9.82000	100.17575				0.00	0	2,000,000,000
Total IDCG06 SPOT										0.00	0	2,000,000,000
Total For IDCG06										0.00	0	2,000,000,000
IDCG07 On 13/11/2020 Spot Bond					0.00000	101.53750				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			11.43000	101.05563	11.43000	101.00540				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG09 On 05/12/2019 Spot Bond					0.00000	101.03549				0.00	0	0
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.05079				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			10.64000	102.17480	10.64000	102.14586				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCG12 On 26/04/2021 Spot Bond					0.00000	99.84996				0.00	0	0
Total IDCG12 SPOT										0.00	0	0
Total For IDCG12										0.00	0	0
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.84506				0.00	0	0
Total IDCG13 SPOT										0.00	0	0
Total For IDCG13										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP06 On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	101.01145			0.00	0	0
Total IDCP06 SPOT									0.00	0	0
Total For IDCP06									0.00	0	0
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.80425			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	6.10503	100.00000	6.09151			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			8.94000	99.88311	8.94000	99.85925			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			7.85500	104.50307	7.85500	104.48108			0.00	0	0
Total IFC02 SPOT									0.00	0	0
Total For IFC02									0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN276U SPOT									0.00	0	0
Total For IN276U									0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN277U SPOT									0.00	0	0
Total For IN277U									0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN281U SPOT									0.00	0	0
Total For IN281U									0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN286U SPOT									0.00	0	0
Total For IN286U									0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN289U SPOT									0.00	0	0
Total For IN289U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
Total For IN347U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN355U SPOT									0.00	0	0
Total For IN355U									0.00	0	0
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN367U SPOT									0.00	0	0
Total For IN367U									0.00	0	0
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			0.00	0	0
Total IN378U SPOT									0.00	0	0
Total For IN378U									0.00	0	0
ING196 On 30/06/2027 Spot Bond					0.00000	75.78758			0.00	0	0
Total ING196 SPOT									0.00	0	0
Total For ING196									0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	109.03000	10.00000	109.00100			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					0.00000	100.69336			0.00	0	0
Total ING228 SPOT									0.00	0	0
Total For ING228									0.00	0	0
ING232 On 04/10/2018 Spot Bond					0.00000	100.32716			0.00	0	0
Total ING232 SPOT									0.00	0	0
Total For ING232									0.00	0	0
ING335 On 15/08/2019 Spot Bond					0.00000	101.72266			0.00	0	0
Total ING335 SPOT									0.00	0	0
Total For ING335									0.00	0	0
ING360 On 22/09/2022 Spot Bond					0.00000	100.70813			0.00	0	0
Total ING360 SPOT									0.00	0	0
Total For ING360									0.00	0	0
ING362 On 24/02/2021 Spot Bond					0.00000	101.16506			0.00	0	0
Total ING362 SPOT									0.00	0	0
Total For ING362									0.00	0	0
ING370 On 29/01/2019 Spot Bond					0.00000	101.77172			0.00	0	0
Total ING370 SPOT									0.00	0	0
Total For ING370									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING371 On 31/01/2020 Spot Bond					0.00000	101.82780				0.00	0	0
Total ING371 SPOT										0.00	0	0
Total For ING371										0.00	0	0
ING375 On 24/02/2023 Spot Bond					0.00000	101.95988				0.00	0	0
Total ING375 SPOT										0.00	0	0
Total For ING375										0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	102.06522				0.00	0	60,000,000
Total INLV01 SPOT										0.00	0	60,000,000
Total For INLV01										0.00	0	60,000,000
INLV02 On 20/10/2020 Spot Bond					0.00000	100.86697				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond					0.00000	102.24216				0.00	0	0
Total INLV03 SPOT										0.00	0	0
Total For INLV03										0.00	0	0
INLV04 On 11/02/2021 Spot Bond			11.50500	108.32840	11.50500	108.29493				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
INLV05 On 22/03/2023 Spot Bond					0.00000	101.41923				0.00	0	225,000,000
Total INLV05 SPOT										0.00	0	225,000,000
Total For INLV05										0.00	0	225,000,000
IPF01/J On 25/11/2020 Spot Bond			10.00000	109.03000	10.00000	109.00100				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF09 On 01/07/2019 Spot Bond					0.00000	100.72776				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPF11 On 15/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF11 SPOT										0.00	0	0
Total For IPF11										0.00	0	0
IPF13 On 04/12/2020 Spot Bond					0.00000	101.06871				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF14 On 17/12/2018 Spot Bond					0.00000	101.00729				0.00	0	0
Total IPF14 SPOT										0.00	0	0
Total For IPF14										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IPF15 On 17/12/2020 Spot Bond					0.00000	101.06701				0.00	0	0
Total IPF15 SPOT										0.00	0	0
Total For IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond					0.00000	100.75619				0.00	0	0
Total IPF16 SPOT										0.00	0	0
Total For IPF16										0.00	0	0
IPF17 On 22/12/2020 Spot Bond					0.00000	100.63546				0.00	0	0
Total IPF17 SPOT										0.00	0	0
Total For IPF17										0.00	0	0
IPF18 On 22/12/2021 Spot Bond					0.00000	100.64274				0.00	0	0
Total IPF18 SPOT										0.00	0	0
Total For IPF18										0.00	0	0
IPF19 On 22/12/2022 Spot Bond					0.00000	100.65001				0.00	0	0
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0
IPF20 On 17/03/2020 Spot Bond					0.00000	100.72112				0.00	0	0
Total IPF20 SPOT										0.00	0	0
Total For IPF20										0.00	0	0
IPF21 On 17/03/2022 Spot Bond					0.00000	100.74791				0.00	0	0
Total IPF21 SPOT										0.00	0	0
Total For IPF21										0.00	0	0
IPF22 On 14/06/2022 Spot Bond					0.00000	100.84204				0.00	0	0
Total IPF22 SPOT										0.00	0	0
Total For IPF22										0.00	0	0
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF23U SPOT										0.00	0	0
Total For IPF23U										0.00	0	0
IPF24 On 05/02/2023 Spot Bond					0.00000	101.73079				0.00	0	0
Total IPF24 SPOT										0.00	0	0
Total For IPF24										0.00	0	0
IPFC18 On 26/07/2018 Spot Bond					0.00000	101.69266				0.00	0	0
Total IPFC18 SPOT										0.00	0	0
Total For IPFC18										0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.05500	102.30246	9.05500	102.27783				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IPL11 On 24/05/2022 Spot Bond					0.00000	101.38048				0.00	0	0
Total IPL11 SPOT										0.00	0	0
Total For IPL11										0.00	0	0
IPL8 On 10/10/2020 Spot Bond					0.00000	100.86169				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					0.00000	101.58601				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	101.29090	2.75000	101.28326				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	140.85329	6.24000	140.79559				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV025 On 12/09/2019 Spot Bond					0.00000	101.55562				0.00	0	0
Total IV025 SPOT										0.00	0	0
Total For IV025										0.00	0	0
IV026 On 27/09/2019 Spot Bond					0.00000	99.89802				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			4.96000	4.96000	4.96000	116.22541				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			4.96000	4.96000	4.96000	116.22541				0.00	0	0
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2020 Spot Bond					0.00000	101.03270				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV032 On 14/08/2018 Spot Bond					0.00000	107.64663				0.00	0	0
Total IV032 SPOT										0.00	0	0
Total For IV032										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV033 On 11/02/2021 Spot Bond					0.00000	102.66514			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			11.40500	107.76747	11.40500	107.73444			0.00	0	0
Total IV034 SPOT									0.00	0	0
Total For IV034									0.00	0	0
IV035 On 07/04/2022 Spot Bond					0.00000	105.33208			0.00	0	0
Total IV035 SPOT									0.00	0	0
Total For IV035									0.00	0	0
IV036 On 22/07/2021 Spot Bond					0.00000	99.88465			0.00	0	0
Total IV036 SPOT									0.00	0	0
Total For IV036									0.00	0	0
IV038 On 23/09/2021 Spot Bond					0.00000	100.73973			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			5.39000	5.39000	5.39000	141.43959			0.00	0	0
Total IV039 SPOT									0.00	0	0
Total For IV039									0.00	0	0
IV040 On 29/09/2021 Spot Bond					0.00000	104.26553			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			11.75500	104.19394	11.75500	104.16160			0.00	0	0
Total IV041 SPOT									0.00	0	0
Total For IV041									0.00	0	0
IV042 On 18/11/2021 Spot Bond					0.00000	101.89779			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			11.64500	11.64500	11.64500	104.27681			0.00	0	0
Total IV043 SPOT									0.00	0	0
Total For IV043									0.00	0	0
IV044 On 31/01/2022 Spot Bond					0.00000	102.42921			0.00	0	0
Total IV044 SPOT									0.00	0	0
Total For IV044									0.00	0	0
IV045 On 31/01/2022 Spot Bond			4.94000	143.57985	4.94000	143.52579			0.00	0	0
Total IV045 SPOT									0.00	0	0
Total For IV045									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV046 On 21/06/2022 Spot Bond					0.00000	100.83459			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			4.98000	156.06619	4.98000	156.00749			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	7.25000	7.25000	99.82155			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	7.25000	7.25000	99.64374			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	7.35000	7.35000	99.37963			0.00	0	0
Total IVA833 SPOT									0.00	0	0
Total For IVA833									0.00	0	0
IVA852 On 23/08/2018 Spot Bond			7.35000	7.35000	7.35000	99.24061			0.00	0	0
Total IVA852 SPOT									0.00	0	0
Total For IVA852									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVA853 On 06/09/2018 Spot Bond			7.35000	7.35000	7.35000	98.96373				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	7.35000	7.35000	98.82587				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	7.45000	7.45000	98.67078				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	7.45000	7.45000	98.53188				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	7.45000	7.45000	98.39336				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	7.45000	7.45000	98.11749				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	109.03000	10.00000	109.00100				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC027 On 03/04/2019 Spot Bond					0.00000	100.38853				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC033 On 30/06/2019 Spot Bond					0.00000	100.40641				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond					0.00000	100.41557				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond					0.00000	98.23505				0.00	0	0
Total IVC035 SPOT										0.00	0	0
Total For IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			8.47000	100.86161	8.47000	100.83888				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC037 On 16/07/2019 Spot Bond			100.00000	50.04474	100.00000	49.93458				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			9.27500	100.09224	9.27500	100.06718				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC049 On 21/11/2019 Spot Bond					0.00000	101.43008				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC055 On 26/03/2020 Spot Bond					0.00000	100.57346				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					0.00000	101.92735				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					0.00000	101.86014				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC065 On 10/09/2018 Spot Bond					0.00000	100.93567				0.00	0	0
Total IVC065 SPOT										0.00	0	0
Total For IVC065										0.00	0	0
IVC070 On 20/01/2019 Spot Bond					0.00000	100.29766				0.00	0	0
Total IVC070 SPOT										0.00	0	0
Total For IVC070										0.00	0	0
IVC075 On 21/04/2019 Spot Bond					0.00000	99.90666				0.00	0	0
Total IVC075 SPOT										0.00	0	0
Total For IVC075										0.00	0	0
IVC081 On 14/07/2019 Spot Bond					0.00000	100.01712				0.00	0	0
Total IVC081 SPOT										0.00	0	0
Total For IVC081										0.00	0	0
IVC092 On 24/11/2019 Spot Bond					0.00000	101.40314				0.00	0	0
Total IVC092 SPOT										0.00	0	0
Total For IVC092										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC093 On 24/11/2018 Spot Bond					0.00000	101.34228				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			10.12500	103.16624	10.12500	103.13841				0.00	0	0
Total IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0
IVC097 On 29/06/2021 Spot Bond					0.00000	100.51326				0.00	0	0
Total IVC097 SPOT										0.00	0	0
Total For IVC097										0.00	0	0
IVC102 On 31/01/2020 Spot Bond					0.00000	102.14562				0.00	0	0
Total IVC102 SPOT										0.00	0	0
Total For IVC102										0.00	0	0
IVC103 On 29/06/2021 Spot Bond					0.00000	100.52131				0.00	0	0
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC105 On 08/03/2020 Spot Bond					0.00000	101.01593				0.00	0	0
Total IVC105 SPOT										0.00	0	0
Total For IVC105										0.00	0	0
IVC106 On 13/03/2020 Spot Bond					0.00000	100.88576				0.00	0	0
Total IVC106 SPOT										0.00	0	0
Total For IVC106										0.00	0	0
IVC107 On 29/06/2021 Spot Bond					0.00000	100.51594				0.00	0	0
Total IVC107 SPOT										0.00	0	0
Total For IVC107										0.00	0	0
IVC108 On 29/07/2019 Spot Bond					0.00000	102.08012				0.00	0	0
Total IVC108 SPOT										0.00	0	0
Total For IVC108										0.00	0	0
IVC109 On 19/05/2021 Spot Bond					0.00000	101.52664				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			9.77500	101.60795	9.77500	101.58160				0.00	0	0
Total IVC110 SPOT										0.00	0	0
Total For IVC110										0.00	0	0
IVC111 On 19/05/2020 Spot Bond					0.00000	101.36622				0.00	0	0
Total IVC111 SPOT										0.00	0	0
Total For IVC111										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC113 On 26/08/2018 Spot Bond					0.00000	101.25427			0.00	0	0
Total IVC113 SPOT									0.00	0	0
Total For IVC113									0.00	0	0
IVC114 On 14/09/2021 Spot Bond					0.00000	100.88449			0.00	0	0
Total IVC114 SPOT									0.00	0	0
Total For IVC114									0.00	0	0
IVC116 On 16/08/2020 Spot Bond					0.00000	101.64602			0.00	0	0
Total IVC116 SPOT									0.00	0	0
Total For IVC116									0.00	0	0
IVC119 On 21/02/2019 Spot Bond					0.00000	101.40597			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					0.00000	100.64255			0.00	0	0
Total IVC121 SPOT									0.00	0	0
Total For IVC121									0.00	0	0
IVC122 On 20/01/2020 Spot Bond					0.00000	100.24780			0.00	0	0
Total IVC122 SPOT									0.00	0	0
Total For IVC122									0.00	0	0
IVC124 On 17/09/2018 Spot Bond					0.00000	100.76463			0.00	0	0
Total IVC124 SPOT									0.00	0	0
Total For IVC124									0.00	0	0
IVC126 On 30/04/2019 Spot Bond					0.00000	101.95974			0.00	0	0
Total IVC126 SPOT									0.00	0	0
Total For IVC126									0.00	0	0
IVC127 On 27/12/2018 Spot Bond					0.00000	100.50410			0.00	0	0
Total IVC127 SPOT									0.00	0	0
Total For IVC127									0.00	0	0
IVC128 On 23/03/2019 Spot Bond					0.00000	100.54269			0.00	0	0
Total IVC128 SPOT									0.00	0	0
Total For IVC128									0.00	0	0
IVC129 On 26/03/2019 Spot Bond					0.00000	100.51462			0.00	0	0
Total IVC129 SPOT									0.00	0	0
Total For IVC129									0.00	0	0
IVC130 On 23/04/2019 Spot Bond					0.00000	99.91158			0.00	0	0
Total IVC130 SPOT									0.00	0	0
Total For IVC130									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC131 On 08/05/2019 Spot Bond					0.00000	102.24685			0.00	0	0
Total IVC131 SPOT									0.00	0	0
Total For IVC131									0.00	0	0
IVC132 On 31/05/2019 Spot Bond					0.00000	101.12391			0.00	0	0
Total IVC132 SPOT									0.00	0	0
Total For IVC132									0.00	0	0
IVC133 On 06/12/2019 Spot Bond			8.02000	8.02000	8.02000	100.92812			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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVF47U On 16/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVF47U SPOT									0.00	0	0
Total For IVF47U									0.00	0	0
IVS01U On 23/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVS01U SPOT									0.00	0	0
Total For IVS01U									0.00	0	0
JAS01 On 31/01/2019 Spot Bond					0.00000	102.23297			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					0.00000	100.88968			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0
KAP003 On 06/06/2019 Spot Bond					0.00000	101.06087			0.00	0	0
Total KAP003 SPOT									0.00	0	0
Total For KAP003									0.00	0	0
KAP006 On 29/06/2021 Spot Bond					0.00000	100.51057			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			9.32500	104.84061	9.32500	104.81451			0.00	0	0
Total KAP007 SPOT									0.00	0	0
Total For KAP007									0.00	0	0
KAP008 On 28/11/2019 Spot Bond					0.00000	101.84760			0.00	0	0
Total KAP008 SPOT									0.00	0	0
Total For KAP008									0.00	0	0
KAP009 On 24/05/2020 Spot Bond					0.00000	101.36520			0.00	0	0
Total KAP009 SPOT									0.00	0	0
Total For KAP009									0.00	0	0
KAP010 On 15/09/2020 Spot Bond					0.00000	101.40230			0.00	130,000,000	65,000,000
Total KAP010 SPOT									0.00	130,000,000	65,000,000
Total For KAP010									0.00	130,000,000	65,000,000
KAP012 On 01/12/2022 Spot Bond					0.00000	101.17831			0.00	0	0
Total KAP012 SPOT									0.00	0	0
Total For KAP012									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KAP04I On 01/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total KAP04U SPOT									0.00	0	0
Total For KAP04U									0.00	0	0
KAP11 On 24/10/2022 Spot Bond					0.00000	100.23454			0.00	0	0
Total KAP11 SPOT									0.00	0	0
Total For KAP11									0.00	0	0
KSB009 On 05/08/2020 Spot Bond					0.00000	103.71396			0.00	0	0
Total KSB009 SPOT									0.00	0	0
Total For KSB009									0.00	0	0
KST01 On 12/07/2020 Spot Bond					0.00000	100.17652			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			10.03000	123.57593	10.03000	123.54306			0.00	0	0
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0
LBK05 On 28/02/2019 Spot Bond					0.00000	100.98978			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK08 On 30/10/2019 Spot Bond					0.00000	101.99779			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LBK08/J 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			9.61000	101.37486	9.61000	101.34900			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK11/R On 28/11/2019 Spot Bond			9.62000	101.36240	9.62000	101.33652			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	103.87094	9.71000	103.84373			0.00	0	0
Total LBK12U SPOT									0.00	0	0
Total For LBK12U									0.00	0	0
LBK15 On 12/10/2021 Spot Bond					0.00000	100.19183			0.00	0	0
Total LBK15 SPOT									0.00	0	0
Total For LBK15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK16 On 30/11/2019 Spot Bond					0.00000	101.22782			0.00	0	0
Total LBK16 SPOT									0.00	0	0
Total For LBK16									0.00	0	0
LBK17 On 22/03/2020 Spot Bond					0.00000	101.74426			0.00	0	0
Total LBK17 SPOT									0.00	0	0
Total For LBK17									0.00	0	0
LBK18 On 22/03/2022 Spot Bond					0.00000	103.66006			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			9.92000	102.03367	9.92000	102.00667			0.00	0	2,500,000,000
Total LBK20 SPOT									0.00	0	2,500,000,000
Total For LBK20									0.00	0	2,500,000,000
LBK21 On 04/09/2018 Spot Bond					0.00000	100.99533			0.00	0	0
Total LBK21 SPOT									0.00	0	0
Total For LBK21									0.00	0	0
LBK22 On 04/09/2020 Spot Bond					0.00000	101.24328			0.00	0	0
Total LBK22 SPOT									0.00	0	0
Total For LBK22									0.00	0	0
LBK23 On 05/09/2022 Spot Bond					0.00000	101.11037			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			10.12000	103.57932	10.12000	103.55138			0.00	0	4,000,000,000
Total LBK24 SPOT									0.00	0	4,000,000,000
Total For LBK24									0.00	0	4,000,000,000
LBK25 On 25/03/2019 Spot Bond					0.00000	100.53620			0.00	0	0
Total LBK25 SPOT									0.00	0	0
Total For LBK25									0.00	0	0
LBK26 On 23/03/2021 Spot Bond					0.00000	100.77482			0.00	0	0
Total LBK26 SPOT									0.00	0	0
Total For LBK26									0.00	0	0
LBK27 On 23/03/2023 Spot Bond					0.00000	100.60429			0.00	430,000,000	215,000,000
Total LBK27 SPOT									0.00	430,000,000	215,000,000
Total For LBK27									0.00	430,000,000	215,000,000
LBK28 On 15/05/2028 Spot Bond			10.87000	100.04909	10.87000	100.02032			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK29 On 07/06/2023 Spot Bond			9.87000	100.53116	9.87000	100.50469			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			8.76000	104.68932	8.76000	104.66453			0.00	0	580,000,000
Total LGL04 SPOT									0.00	0	580,000,000
Total For LGL04									0.00	0	580,000,000
LGL05 On 12/12/2021 Spot Bond					0.00000	102.11438			0.00	200,000,000	100,000,000
Total LGL05 SPOT									0.00	200,000,000	100,000,000
Total For LGL05									0.00	200,000,000	100,000,000
LGL06 On 04/10/2022 Spot Bond			9.97000	103.72679	9.97000	103.69922			0.00	0	2,500,000,000
Total LGL06 SPOT									0.00	0	2,500,000,000
Total For LGL06									0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond					0.00000	101.21160			0.00	0	0
Total LGL07 SPOT									0.00	0	0
Total For LGL07									0.00	0	0
LGL08 On 28/02/2023 Spot Bond					0.00000	102.97594			0.00	0	0
Total LGL08 SPOT									0.00	0	0
Total For LGL08									0.00	0	0
LGL09 On 28/08/2024 Spot Bond					0.00000	103.40319			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					0.00000	103.03362			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			9.70000	103.44361	9.70000	103.41696			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			13.61000	103.35687	13.61000	103.31989			0.00	0	0
Total LHL19 SPOT									0.00	0	0
Total For LHL19									0.00	0	0
LHL26 On 13/11/2020 Spot Bond					0.00000	102.33585			0.00	0	0
Total LHL26 SPOT									0.00	0	0
Total For LHL26									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LHL27 On 13/02/2021 Spot Bond					0.00000	102.06639				0.00	0	0
Total LHL27 SPOT										0.00	0	0
Total For LHL27										0.00	0	0
LHL28 On 13/02/2022 Spot Bond					0.00000	102.31738				0.00	0	0
Total LHL28 SPOT										0.00	0	0
Total For LHL28										0.00	0	0
LOM01 On 25/11/2019 Spot Bond					0.00000	103.94774				0.00	0	0
Total LOM01 SPOT										0.00	0	0
Total For LOM01										0.00	0	0
LRFA2 On 20/11/2019 Spot Bond					0.00000	101.39051				0.00	0	0
Total LRFA2 SPOT										0.00	0	0
Total For LRFA2										0.00	0	0
LRFB2 On 20/11/2019 Spot Bond					0.00000	102.25308				0.00	0	0
Total LRFB2 SPOT										0.00	0	0
Total For LRFB2										0.00	0	0
LRFC2 On 20/11/2019 Spot Bond					0.00000	101.57341				0.00	0	0
Total LRFC2 SPOT										0.00	0	0
Total For LRFC2										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond					0.00000	102.81256				0.00	0	0
Total MAQ0A3 SPOT										0.00	0	0
Total For MAQ0A3										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond					0.00000	102.93311				0.00	0	0
Total MAQ0A4 SPOT										0.00	0	0
Total For MAQ0A4										0.00	0	0
MAQ0J On 28/02/2020 Spot Bond					0.00000	102.92038				0.00	0	0
Total MAQ0J1 SPOT										0.00	0	0
Total For MAQ0J1										0.00	0	0
MAQ0J On 28/12/2020 Spot Bond					0.00000	102.83080				0.00	0	0
Total MAQ0J2 SPOT										0.00	0	0
Total For MAQ0J2										0.00	0	0
MAQ11 On 09/11/2018 Spot Bond					0.00000	101.53806				0.00	0	0
Total MAQ111 SPOT										0.00	0	0
Total For MAQ111										0.00	0	0
MAQ11 On 10/12/2018 Spot Bond					0.00000	100.82254				0.00	0	0
Total MAQ114 SPOT										0.00	0	0
Total For MAQ114										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MAQ11 On 31/01/2019 Spot Bond					0.00000	101.71963				0.00	0	0
Total MAQ117 SPOT										0.00	0	0
Total For MAQ117										0.00	0	0
MAQ12 On 25/07/2018 Spot Bond					0.00000	99.88231				0.00	0	0
Total MAQ121 SPOT										0.00	0	0
Total For MAQ121										0.00	0	0
MAQ12 On 08/08/2018 Spot Bond					0.00000	99.60648				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					0.00000	98.23853				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					0.00000	101.50092				0.00	0	0
Total MBF046 SPOT										0.00	0	0
Total For MBF046										0.00	0	0
MBF04 On 07/06/2019 Spot Bond					0.00000	101.34112				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBF04 On 14/03/2019 Spot Bond					0.00000	101.26144				0.00	0	0
Total MBF049 SPOT										0.00	0	0
Total For MBF049										0.00	0	0
MBF05 On 17/05/2019 Spot Bond					0.00000	101.97474				0.00	0	0
Total MBF051 SPOT										0.00	0	0
Total For MBF051										0.00	0	0
MBF05 On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBF051/JIBAR SPOT										0.00	0	0
Total For MBF051/JIBAR										0.00	0	0
MBF05 On 28/09/2019 Spot Bond					0.00000	100.97131				0.00	0	0
Total MBF053 SPOT										0.00	0	0
Total For MBF053										0.00	0	0
MBF05 On 27/03/2020 Spot Bond					0.00000	100.94973				0.00	0	0
Total MBF055 SPOT										0.00	0	0
Total For MBF055										0.00	0	0
MBF05 On 28/08/2018 Spot Bond					0.00000	101.10432				0.00	0	0
Total MBF056 SPOT										0.00	0	0
Total For MBF056										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF05 On 28/08/2020 Spot Bond					0.00000	101.64999			0.00	400,000,000	400,000,000
Total MBF057 SPOT									0.00	400,000,000	400,000,000
Total For MBF057									0.00	400,000,000	400,000,000
MBF05 On 21/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MBF058 SPOT									0.00	0	0
Total For MBF058									0.00	0	0
MBF05 On 21/05/2021 Spot Bond					0.00000	101.29860			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					0.00000	100.85540			0.00	0	0
Total MBP035 SPOT									0.00	0	0
Total For MBP035									0.00	0	0
MBP03 On 11/04/2020 Spot Bond					0.00000	100.18112			0.00	0	0
Total MBP036 SPOT									0.00	0	0
Total For MBP036									0.00	0	0
MBP03 On 26/05/2020 Spot Bond					0.00000	101.16254			0.00	0	0
Total MBP037 SPOT									0.00	0	0
Total For MBP037									0.00	0	0
MBP03 On 02/11/2022 Spot Bond					0.00000	101.76705			0.00	0	0
Total MBP038 SPOT									0.00	0	0
Total For MBP038									0.00	0	0
MBP03 On 23/02/2021 Spot Bond					0.00000	101.26558			0.00	0	0
Total MBP039 SPOT									0.00	0	0
Total For MBP039									0.00	0	0
MBP04 On 23/02/2023 Spot Bond					0.00000	101.28880			0.00	0	0
Total MBP040 SPOT									0.00	0	0
Total For MBP040									0.00	0	0
MBP04 On 13/04/2021 Spot Bond					0.00000	100.13217			0.00	0	0
Total MBP041 SPOT									0.00	0	0
Total For MBP041									0.00	0	0
MBP04 On 26/04/2021 Spot Bond					0.00000	99.85600			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			8.10000	102.98186	8.10000	102.95951			0.00	0	0
Total MBSA01 SPOT									0.00	0	0
Total For MBSA01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBSA0 On 16/04/2019 Spot Bond			8.00000	103.05305	8.00000	103.03096			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			8.03000	102.92872	8.03000	102.90658			0.00	0	0
Total MBSA02 SPOT									0.00	0	0
Total For MBSA02									0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.91000	102.30804	8.91000	102.28367			0.00	0	0
Total MBSA02/R204 SPOT									0.00	0	0
Total For MBSA02/R204									0.00	0	0
MEFSA On 05/01/2019 Spot Bond					0.00000	100.31908			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					0.00000	100.33145			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			8.12000	100.87735	8.12000	100.85572			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			9.53000	101.78616	9.53000	101.76042			0.00	0	0
Total MEFSB5 SPOT									0.00	0	0
Total For MEFSB5									0.00	0	0
MFS1A On 20/12/2018 Spot Bond					0.00000	100.65568			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			9.41000	9.41000	9.41000	101.72264			0.00	0	0
Total MFS1B SPOT									0.00	0	0
Total For MFS1B									0.00	0	0
MMF10 On 15/12/2024 Spot Bond					0.00000	101.44596			0.00	0	0
Total MMF101 SPOT									0.00	0	0
Total For MMF101									0.00	0	0
MMF20 On 15/12/2024 Spot Bond					0.00000	101.56309			0.00	0	0
Total MMF201 SPOT									0.00	0	0
Total For MMF201									0.00	0	0
MMF30 On 15/12/2024 Spot Bond					0.00000	101.98238			0.00	0	0
Total MMF301 SPOT									0.00	0	0
Total For MMF301									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MMF40 On 15/12/2024 Spot Bond					0.00000	101.15452				0.00	0	0
Total MMF401 SPOT										0.00	0	0
Total For MMF401										0.00	0	0
MMIG0 On 17/03/2019 Spot Bond					0.00000	100.69390				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			9.35500	9.35500	9.35500	105.00623				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMIG0 On 01/06/2020 Spot Bond					0.00000	101.30228				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			11.49000	11.49000	11.49000	103.97984				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			10.17000	10.17000	10.17000	106.94649				0.00	0	1,050,000,000
Total MMIG05 SPOT										0.00	0	1,050,000,000
Total For MMIG05										0.00	0	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	100.40872				0.00	0	0
Total MMIG06 SPOT										0.00	0	0
Total For MMIG06										0.00	0	0
MTN06 On 13/07/2020 Spot Bond					0.00000	101.08475				0.00	0	0
Total MTN06 SPOT										0.00	0	0
Total For MTN06										0.00	0	0
MTN07 On 13/07/2022 Spot Bond					0.00000	100.64181				0.00	430,000,000	215,000,000
Total MTN07 SPOT										0.00	430,000,000	215,000,000
Total For MTN07										0.00	430,000,000	215,000,000
MTN08 On 11/10/2020 Spot Bond					0.00000	100.69594				0.00	0	0
Total MTN08 SPOT										0.00	0	0
Total For MTN08										0.00	0	0
MTN08 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MTN08U SPOT										0.00	0	0
Total For MTN08U										0.00	0	0
MTN09 On 11/10/2022 Spot Bond					0.00000	100.71833				0.00	0	0
Total MTN09 SPOT										0.00	0	0
Total For MTN09										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN09 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MTN09U SPOT									0.00	0	0
Total For MTN09U									0.00	0	0
MTN10 On 11/10/2024 Spot Bond					0.00000	100.20250			0.00	0	0
Total MTN10 SPOT									0.00	0	0
Total For MTN10									0.00	0	0
MTN11 On 04/06/2021 Spot Bond					0.00000	101.04115			0.00	0	0
Total MTN11 SPOT									0.00	0	0
Total For MTN11									0.00	0	0
MTN12 On 04/06/2023 Spot Bond					0.00000	101.32530			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					0.00000	101.10564			0.00	120,000,000	60,000,000
Total MTN13 SPOT									0.00	120,000,000	60,000,000
Total For MTN13									0.00	120,000,000	60,000,000
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MWA1U SPOT									0.00	0	0
Total For MWA1U									0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MWA2U SPOT									0.00	0	0
Total For MWA2U									0.00	0	0
MWAR(On 22/11/2019 Spot Bond					0.00000	101.77466			0.00	0	0
Total MWAR01 SPOT									0.00	0	0
Total For MWAR01									0.00	0	0
MWAR(On 22/02/2021 Spot Bond					0.00000	101.42152			0.00	0	0
Total MWAR02 SPOT									0.00	0	0
Total For MWAR02									0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771			0.00	0	0
Total N4A211 SPOT									0.00	0	0
Total For N4A211									0.00	0	0
N5D23 On 20/09/2019 Spot Bond					0.00000	100.76047			0.00	0	0
Total N5D23 SPOT									0.00	0	0
Total For N5D23									0.00	0	0
N5E23 On 20/06/2023 Spot Bond					0.00000	108.72356			0.00	0	0
Total N5E23 SPOT									0.00	0	0
Total For N5E23									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
N5G23I On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total N5G23U SPOT									0.00	0	0
Total For N5G23U									0.00	0	0
N6A19 On 20/12/2018 Spot Bond					0.00000	100.62591			0.00	0	0
Total N6A19 SPOT									0.00	0	0
Total For N6A19									0.00	0	0
N6B26 On 20/03/2020 Spot Bond					0.00000	100.88296			0.00	0	0
Total N6B26 SPOT									0.00	0	0
Total For N6B26									0.00	0	0
N6C26 On 21/09/2020 Spot Bond					0.00000	100.67431			0.00	0	0
Total N6C26 SPOT									0.00	0	0
Total For N6C26									0.00	0	0
N6D26 On 21/12/2020 Spot Bond					0.00000	100.68214			0.00	0	0
Total N6D26 SPOT									0.00	0	0
Total For N6D26									0.00	0	0
N6E26 On 22/03/2021 Spot Bond					0.00000	100.72191			0.00	0	0
Total N6E26 SPOT									0.00	0	0
Total For N6E26									0.00	0	0
N6F26 On 22/03/2021 Spot Bond					0.00000	100.85440			0.00	0	0
Total N6F26 SPOT									0.00	0	0
Total For N6F26									0.00	0	0
N6G26 On 22/03/2021 Spot Bond					0.00000	101.02526			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			9.77000	96.13870	9.77000	96.11378			0.00	0	0
Total NAM01 SPOT									0.00	0	0
Total For NAM01									0.00	0	0
NAM02 On 29/06/2020 Spot Bond			9.10500	101.39454	9.10500	101.36988			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			9.72000	106.01758	9.72000	105.98979			0.00	0	0
Total NAM03 SPOT									0.00	0	0
Total For NAM03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NAM04 On 01/08/2026 Spot Bond			10.49000	105.00502	10.49000	104.97537			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			8.46000	102.23005	8.46000	102.20704			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			9.43000	102.99568	9.43000	102.96989			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	103.11128	9.38000	103.08560			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			9.52000	104.13052	9.52000	104.10421			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			8.82500	101.80134	8.82500	101.77732			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			9.45500	101.87829	9.45500	101.85229			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK16/ On 12/02/2025 Spot Bond			9.69000	102.91418	9.69000	102.88727			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			9.80000	103.19170	9.80000	103.16473			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			8.45500	102.58428	8.45500	102.56107			0.00	0	0
Total NBK18A SPOT									0.00	0	0
Total For NBK18A									0.00	0	0
NBK19/ On 01/06/2022 Spot Bond			9.60500	101.37937	9.60500	101.35339			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			9.83000	104.21983	9.83000	104.19251			0.00	0	0
Total NBK20A SPOT									0.00	0	0
Total For NBK20A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK20I On 25/06/2021 Spot Bond					0.00000	100.80671				0.00	0	0
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK21I On 21/07/2027 Spot Bond			10.25000	102.17128	10.25000	102.14306				0.00	0	0
Total NBK21A SPOT										0.00	0	0
Total For NBK21A										0.00	0	0
NBK22I On 19/11/2022 Spot Bond			9.86000	102.39565	9.86000	102.36888				0.00	0	0
Total NBK22A SPOT										0.00	0	0
Total For NBK22A										0.00	0	0
NBK23I On 19/11/2025 Spot Bond			9.76000	106.53654	9.76000	106.50895				0.00	0	0
Total NBK23A SPOT										0.00	0	0
Total For NBK23A										0.00	0	0
NBK23I On 12/02/2020 Spot Bond					0.00000	101.59240				0.00	0	0
Total NBK23B SPOT										0.00	0	0
Total For NBK23B										0.00	0	0
NBK24I On 19/11/2027 Spot Bond			9.84000	108.40022	9.84000	108.37193				0.00	0	1,000,000,000
Total NBK24A SPOT										0.00	0	1,000,000,000
Total For NBK24A										0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond					0.00000	101.60668				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25I On 17/02/2023 Spot Bond			9.42000	9.42000	9.42000	108.98766				0.00	0	0
Total NBK25A SPOT										0.00	0	0
Total For NBK25A										0.00	0	0
NBK25I On 12/02/2025 Spot Bond					0.00000	103.00718				0.00	0	0
Total NBK25B SPOT										0.00	0	0
Total For NBK25B										0.00	0	0
NBK26I On 10/05/2023 Spot Bond			100.00000	14.30004	100.00000	14.26856				0.00	0	0
Total NBK26A SPOT										0.00	0	0
Total For NBK26A										0.00	0	0
NBK26I On 22/04/2026 Spot Bond					0.00000	102.09269				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			10.04000	108.02899	10.04000	108.00025				0.00	0	0
Total NBK27A SPOT										0.00	0	0
Total For NBK27A										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK28/ On 02/08/2023 Spot Bond			9.77000	105.57453	9.77000	105.54672			0.00	0	0
Total NBK28A SPOT									0.00	0	0
Total For NBK28A									0.00	0	0
NBK28I On 19/11/2020 Spot Bond					0.00000	101.37414			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK29/ On 31/07/2026 Spot Bond			9.99000	107.69512	9.99000	107.66612			0.00	0	0
Total NBK29A SPOT									0.00	0	0
Total For NBK29A									0.00	0	0
NBK29I On 18/02/2019 Spot Bond					0.00000	101.79578			0.00	317,000,000	317,000,000
Total NBK29B SPOT									0.00	317,000,000	317,000,000
Total For NBK29B									0.00	317,000,000	317,000,000
NBK30/ On 20/02/2024 Spot Bond			9.57000	104.08941	9.57000	104.06253			0.00	0	0
Total NBK30A SPOT									0.00	0	0
Total For NBK30A									0.00	0	0
NBK30I On 18/02/2021 Spot Bond					0.00000	102.86822			0.00	0	0
Total NBK30B SPOT									0.00	0	0
Total For NBK30B									0.00	0	0
NBK31I On 17/02/2023 Spot Bond					0.00000	101.52070			0.00	0	0
Total NBK31B SPOT									0.00	0	0
Total For NBK31B									0.00	0	0
NBK32I On 26/02/2019 Spot Bond					0.00000	101.19776			0.00	0	0
Total NBK32B SPOT									0.00	0	0
Total For NBK32B									0.00	0	0
NBK33I On 10/05/2019 Spot Bond					0.00000	102.07780			0.00	239,000,000	139,000,000
Total NBK33B SPOT									0.00	239,000,000	139,000,000
Total For NBK33B									0.00	239,000,000	139,000,000
NBK34I On 10/05/2021 Spot Bond					0.00000	103.16632			0.00	0	0
Total NBK34B SPOT									0.00	0	0
Total For NBK34B									0.00	0	0
NBK35I On 10/05/2023 Spot Bond					0.00000	103.81116			0.00	0	0
Total NBK35B SPOT									0.00	0	0
Total For NBK35B									0.00	0	0
NBK36I On 10/05/2026 Spot Bond					0.00000	104.72674			0.00	0	0
Total NBK36B SPOT									0.00	0	0
Total For NBK36B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK37I On 02/08/2019 Spot Bond					0.00000	101.98136				0.00	0	0
Total NBK37B SPOT										0.00	0	0
Total For NBK37B										0.00	0	0
NBK38I On 02/08/2021 Spot Bond					0.00000	102.91874				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			7.68000	108.06715	7.68000	108.04502				0.00	0	0
Total NBK3A SPOT										0.00	0	0
Total For NBK3A										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			100.00000	50.46480	100.00000	50.35371				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			11.26500	11.26500	11.26500	51.17061				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK40I On 31/07/2026 Spot Bond					0.00000	102.00359				0.00	0	0
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0
NBK41I On 20/02/2020 Spot Bond					0.00000	101.61327				0.00	0	0
Total NBK41B SPOT										0.00	0	0
Total For NBK41B										0.00	0	0
NBK42I On 21/02/2022 Spot Bond					0.00000	101.98624				0.00	0	0
Total NBK42B SPOT										0.00	0	0
Total For NBK42B										0.00	0	0
NBK43I On 20/02/2024 Spot Bond					0.00000	101.82556				0.00	0	0
Total NBK43B SPOT										0.00	0	0
Total For NBK43B										0.00	0	0
NBK44I On 15/02/2021 Spot Bond					0.00000	101.45124				0.00	0	0
Total NBK44B SPOT										0.00	0	0
Total For NBK44B										0.00	0	0
NBK45I On 15/02/2023 Spot Bond					0.00000	102.05691				0.00	0	300,000,000
Total NBK45B SPOT										0.00	0	300,000,000
Total For NBK45B										0.00	0	300,000,000
NBK46I On 15/08/2025 Spot Bond					0.00000	101.53084				0.00	0	0
Total NBK46B SPOT										0.00	0	0
Total For NBK46B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK47I On 15/02/2028 Spot Bond					0.00000	101.57494				0.00	0	0
Total NBK47B SPOT										0.00	0	0
Total For NBK47B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond					0.00000	99.99972				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.71429				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			10.43500	104.44849	10.43500	104.41962				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.71038				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			10.47000	103.53159	10.47000	103.50289				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.71429				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.72042				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.72823				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond					0.00000	100.65318				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NCLN9 On 08/10/2018 Spot Bond					0.00000	100.23886				0.00	0	0
Total NCLN95 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 NCLN95										0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED05U SPOT										0.00	0	0
Total For NED05U										0.00	0	0
NED13 On 25/07/2018 Spot Bond					0.00000	102.27681				0.00	400,000,000	200,000,000
Total NED13 SPOT										0.00	400,000,000	200,000,000
Total For NED13										0.00	400,000,000	200,000,000
NED14 On 29/11/2018 Spot Bond					0.00000	101.63700				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			8.40000	8.40000	8.40000	104.33057				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2019 Spot Bond					0.00000	101.02589				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2019 Spot Bond					0.00000	100.02271				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2020 Spot Bond					0.00000	100.02230				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2020 Spot Bond					0.00000	103.23886				0.00	0	0
Total NED19 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 NED19									0.00	0	0
NED20 On 01/07/2020 Spot Bond			10.41000	102.08630	10.41000	102.05816			0.00	0	3,030,000,000
Total NED20 SPOT									0.00	0	3,030,000,000
Total For NED20									0.00	0	3,030,000,000
NEDT1.On 21/05/2021 Spot Bond					0.00000	107.10783			0.00	0	0
Total NEDT1A SPOT									0.00	0	0
Total For NEDT1A									0.00	0	0
NEDT1 On 26/11/2021 Spot Bond					0.00000	105.68905			0.00	0	0
Total NEDT1B SPOT									0.00	0	0
Total For NEDT1B									0.00	0	0
NET51 On 16/11/2018 Spot Bond					0.00000	101.40244			0.00	0	0
Total NET51 SPOT									0.00	0	0
Total For NET51									0.00	0	0
NGL01 On 22/09/2021 Spot Bond					0.00000	104.45370			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					0.00000	103.99455			0.00	0	0
Total NGL02 SPOT									0.00	0	0
Total For NGL02									0.00	0	0
NGL03 On 26/05/2022 Spot Bond					0.00000	101.52224			0.00	0	0
Total NGL03 SPOT									0.00	0	0
Total For NGL03									0.00	0	0
NGL04 On 20/03/2023 Spot Bond					0.00000	102.27213			0.00	0	0
Total NGL04 SPOT									0.00	0	0
Total For NGL04									0.00	0	0
NGLT1/On 01/07/2022 Spot Bond					0.00000	100.59067			0.00	0	0
Total NGLT1A SPOT									0.00	0	0
Total For NGLT1A									0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	109.03000	10.00000	109.00100			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	102.47972	13.50000	102.44335			0.00	0	0
Total NHM002 SPOT									0.00	0	0
Total For NHM002									0.00	0	0
NHM00 On 09/06/2019 Spot Bond					0.00000	101.10268			0.00	0	0
Total NHM003 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 NHM003									0.00	0	0
NHM00 On 20/04/2019 Spot Bond					0.00000	102.71233			0.00	0	0
Total NHM004 SPOT									0.00	0	0
Total For NHM004									0.00	0	0
NHM00 On 18/05/2019 Spot Bond					0.00000	101.86849			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			3.82000	3.82000	3.82000	124.34821			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			4.21000	4.21000	4.21000	121.49888			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			4.23000	4.23000	4.23000	165.96560			0.00	0	0
Total NILB14 SPOT									0.00	0	0
Total For NILB14									0.00	0	0
NILB15 On 31/03/2028 Spot Bond			4.54000	161.82202	4.54000	161.76303			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	76.93840	4.53000	98.51918			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			8.46000	101.51360	8.46000	101.49037			0.00	0	0
Total NMP20N SPOT									0.00	0	0
Total For NMP20N									0.00	0	0
NN01U On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total NN01U SPOT								10,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total For NN01U								10,000,000,000,000.00	20,000,000,000	20,000,000,000	
NQ1A1 On 22/05/2020 Spot Bond			9.09000	9.09000	9.09000	103.89595			0.00	0	0
Total NQ1A10 SPOT									0.00	0	0
Total For NQ1A10									0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond					0.00000	101.32992			0.00	0	0
Total NQ1A21 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 NQ1A21										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond					0.00000	101.35871				0.00	0	0
Total NQ1A24 SPOT										0.00	0	0
Total For NQ1A24										0.00	0	0
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.39643				0.00	0	0
Total NQ1A25 SPOT										0.00	0	0
Total For NQ1A25										0.00	0	0
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.39807				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			9.29000	9.29000	9.29000	103.92270				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.39338				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.46108				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			9.49000	9.49000	9.49000	103.94944				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond					0.00000	101.46112				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D On 22/05/2020 Spot Bond					0.00000	101.61855				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2019 Spot Bond					0.00000	101.52991				0.00	0	0
Total NQF1D8 SPOT										0.00	0	0
Total For NQF1D8										0.00	0	0
NRA01 On 30/11/2018 Spot Bond			7.88000	103.16284	7.88000	103.14120				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			9.40500	112.49908	9.40500	112.47099				0.00	0	0
Total NRA022 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 NRA022									0.00	0	0
NRA02: On 31/05/2023 Spot Bond			3.94000	177.76892	3.94000	177.70699			0.00	0	95,000,000
Total NRA023 SPOT									0.00	0	95,000,000
Total For NRA023									0.00	0	95,000,000
NRA02: On 30/11/2028 Spot Bond			11.16000	108.23814	11.16000	108.20603		13,392,000,000,000.00	1,200,000,000	6,240,000,000	
Total NRA028 SPOT								13,392,000,000,000.00	1,200,000,000	6,240,000,000	
Total For NRA028								13,392,000,000,000.00	1,200,000,000	6,240,000,000	
NRA02: On 30/11/2028 Spot Bond			100.00000	13.70477	100.00000	13.67444		0.00	0	0	
Total NRA028/R186 SPOT								0.00	0	0	
Total For NRA028/R186								0.00	0	0	
NSN96: On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total NSN96U SPOT								0.00	0	0	
Total For NSN96U								0.00	0	0	
NSN97: On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total NSN97U SPOT								0.00	0	0	
Total For NSN97U								0.00	0	0	
NSN98: On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total NSN98U SPOT								0.00	0	0	
Total For NSN98U								0.00	0	0	
NSN99: On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total NSN99U SPOT								0.00	0	0	
Total For NSN99U								0.00	0	0	
NTC18: On 27/02/2019 Spot Bond					0.00000	101.41155		0.00	0	0	
Total NTC18 SPOT								0.00	0	0	
Total For NTC18								0.00	0	0	
NTC19: On 27/07/2020 Spot Bond					0.00000	100.78649		0.00	0	0	
Total NTC19 SPOT								0.00	0	0	
Total For NTC19								0.00	0	0	
NTC20: On 27/07/2020 Spot Bond					0.00000	100.56264		0.00	0	0	
Total NTC20 SPOT								0.00	0	0	
Total For NTC20								0.00	0	0	
NTC21: On 24/03/2022 Spot Bond					0.00000	100.87626		0.00	130,000,000	65,000,000	
Total NTC21 SPOT								0.00	130,000,000	65,000,000	
Total For NTC21								0.00	130,000,000	65,000,000	
NTC22: On 15/02/2021 Spot Bond					0.00000	101.51314		0.00	0	0	
Total NTC22 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 NTC22										0.00	0	0
NTC23 On 15/02/2023 Spot Bond					0.00000	101.54850				0.00	0	0
Total NTC23 SPOT										0.00	0	0
Total For NTC23										0.00	0	0
NTC24 On 29/03/2021 Spot Bond					0.00000	100.47299				0.00	0	0
Total NTC24 SPOT										0.00	0	0
Total For NTC24										0.00	0	0
OMI01 On 22/11/2022 Spot Bond					0.00000	101.43576				0.00	0	0
Total OMI01 SPOT										0.00	0	0
Total For OMI01										0.00	0	0
OML02 On 27/11/2019 Spot Bond					0.00000	102.20566				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			9.61000	100.89498	9.61000	100.86926				0.00	0	0
Total OML03 SPOT										0.00	0	0
Total For OML03										0.00	0	0
OML04 On 19/03/2020 Spot Bond					0.00000	101.68528				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			9.70500	9.70500	9.70500	103.29264				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			10.47000	102.97297	10.47000	102.94441				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			11.34000	101.86050	11.34000	101.82998				0.00	0	1,000,000,000
Total OML07 SPOT										0.00	0	1,000,000,000
Total For OML07										0.00	0	1,000,000,000
OML08 On 14/09/2020 Spot Bond					0.00000	101.89584				0.00	0	0
Total OML08 SPOT										0.00	0	0
Total For OML08										0.00	0	0
OML09 On 14/09/2022 Spot Bond			10.57000	104.84791	10.57000	104.81856				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			11.39000	103.72226	11.39000	103.69105				0.00	0	930,000,000
Total OML10 SPOT										0.00	0	930,000,000

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 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
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUC1U SPOT										0.00	0	0
Total For PBUC1U										0.00	0	0
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUJ1U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	109.03000	10.00000	109.00100				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM38 On 12/06/2020 Spot Bond					0.00000	100.89540				0.00	0	0
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0
PMM39 On 04/09/2018 Spot Bond					0.00000	101.07104				0.00	0	0
Total PMM39 SPOT										0.00	0	0
Total For PMM39										0.00	0	0
PMM40 On 04/09/2018 Spot Bond					0.00000	101.02000				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					0.00000	101.18329				0.00	0	0
Total PMM43 SPOT										0.00	0	0
Total For PMM43										0.00	0	0
PMM44 On 07/11/2019 Spot Bond					0.00000	101.70095				0.00	0	0
Total PMM44 SPOT										0.00	0	0
Total For PMM44										0.00	0	0
PMM45 On 28/11/2018 Spot Bond					0.00000	101.12342				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					0.00000	99.38286				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC00: On 31/10/2019 Spot Bond					0.00000	100.03538				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	101.29377				0.00	0	0
Total PRE2A1 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 PRE2A1									0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	101.35789			0.00	0	0
Total PRE2A2 SPOT									0.00	0	0
Total For PRE2A2									0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	101.41398			0.00	0	0
Total PRE2A3 SPOT									0.00	0	0
Total For PRE2A3									0.00	0	0
PRE2B On 20/02/2022 Spot Bond					0.00000	101.52611			0.00	0	0
Total PRE2B1 SPOT									0.00	0	0
Total For PRE2B1									0.00	0	0
PRE2C On 20/02/2022 Spot Bond					0.00000	101.54212			0.00	0	0
Total PRE2C1 SPOT									0.00	0	0
Total For PRE2C1									0.00	0	0
PRE2D On 20/02/2022 Spot Bond					0.00000	101.55813			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			8.66000	111.65887	8.69000	111.44400		534,398,573,408,000.00	2,833,071,428,800	583,175,583,400	
Total R186 SPOT								14,398,573,408,000.00	833,071,428,800	583,175,583,400	
Total For R186								14,398,573,408,000.00	833,071,428,800	583,175,583,400	
R197 On 07/12/2023 Spot Bond			2.75000	296.22303	2.74000	296.26824		140,321,500,000,000.00	51,026,000,000	90,831,331,500	
Total R197 SPOT								10,321,500,000,000.00	51,026,000,000	90,831,331,500	
Total For R197								10,321,500,000,000.00	51,026,000,000	90,831,331,500	
R202 On 07/12/2033 Spot Bond			3.02000	231.84656	3.04000	231.21883		126,524,381,008,000.00	41,895,490,400	216,114,056,900	
Total R202 SPOT								16,524,381,008,000.00	41,895,490,400	216,114,056,900	
Total For R202								16,524,381,008,000.00	41,895,490,400	216,114,056,900	
R2023 On 28/02/2023 Spot Bond			8.09000	101.68899	8.12000	101.55431		292,020,027,188,000.00	1,024,971,573,200	852,300,567,000	
Total R2023 SPOT								12,020,027,188,000.00	024,971,573,200	352,300,567,000	
Total For R2023								12,020,027,188,000.00	024,971,573,200	352,300,567,000	
R2030 On 31/01/2030 Spot Bond			9.08000	96.12990	9.08000	96.10632		946,341,047,256,000.00	1,205,544,168,200	764,860,409,000	
Total R2030 SPOT								16,341,047,256,000.00	205,544,168,200	764,860,409,000	
Total For R2030								16,341,047,256,000.00	205,544,168,200	764,860,409,000	
R2032 On 31/03/2032 Spot Bond			9.29000	94.51229	9.29000	94.48884		590,985,385,246,000.00	1,032,398,857,400	695,325,590,400	
Total R2032 SPOT								10,985,385,246,000.00	032,398,857,400	695,325,590,400	
Total For R2032								10,985,385,246,000.00	032,398,857,400	695,325,590,400	
R2035 On 28/02/2035 Spot Bond			9.42000	98.87461	9.42000	98.84988		434,257,264,200,000.00	1,001,513,510,000	525,154,655,800	
Total R2035 SPOT								14,257,264,200,000.00	001,513,510,000	525,154,655,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2035									14,257,264,200,000.00	001,513,510,000	525,154,655,800
R2037 On 31/01/2037 Spot Bond			9.48500	95.46601	9.48500	95.44158			894,987,757,969,500.00	726,935,978,700	613,355,848,100
Total R2037 SPOT									14,987,757,969,500.00	726,935,978,700	613,355,848,100
Total For R2037									14,987,757,969,500.00	726,935,978,700	613,355,848,100
R204 On 21/12/2018 Spot Bond			6.69000	101.14505	6.70000	101.12285			854,151,657,270,000.00	127,675,883,000	79,723,816,200
Total R204 SPOT									14,151,657,270,000.00	127,675,883,000	79,723,816,200
Total For R204									14,151,657,270,000.00	127,675,883,000	79,723,816,200
R2040 On 31/01/2040 Spot Bond			9.57000	99.06028	9.57000	99.03470			161,208,436,180,000.00	1,166,270,474,000	645,865,874,900
Total R2040 SPOT									11,208,436,180,000.00	166,270,474,000	645,865,874,900
Total For R2040									11,208,436,180,000.00	166,270,474,000	645,865,874,900
R2044 On 31/01/2044 Spot Bond			9.60000	96.05719	9.60000	96.03231			026,091,357,440,000.00	731,884,516,400	905,818,594,000
Total R2044 SPOT									16,091,357,440,000.00	731,884,516,400	905,818,594,000
Total For R2044									16,091,357,440,000.00	731,884,516,400	905,818,594,000
R2048 On 28/02/2048 Spot Bond			9.60000	95.05509	9.60000	95.03088			203,918,848,640,000.00	2,000,408,213,400	1,583,403,318,400
Total R2048 SPOT									13,918,848,640,000.00	000,408,213,400	583,403,318,400
Total For R2048									13,918,848,640,000.00	000,408,213,400	583,403,318,400
R207 On 15/01/2020 Spot Bond			7.38000	99.91689	7.41000	99.85568			010,131,540,650,000.00	136,874,192,500	84,505,697,000
Total R207 SPOT									10,131,540,650,000.00	136,874,192,500	84,505,697,000
Total For R207									10,131,540,650,000.00	136,874,192,500	84,505,697,000
R208 On 31/03/2021 Spot Bond			7.67500	99.81672	7.70500	99.72524			474,778,838,135,000.00	973,912,552,200	586,824,814,200
Total R208 SPOT									14,778,838,135,000.00	973,912,552,200	586,824,814,200
Total For R208									14,778,838,135,000.00	973,912,552,200	586,824,814,200
R209 On 31/03/2036 Spot Bond			9.36000	75.23514	9.39500	74.97768			801,673,039,424,000.00	1,795,050,538,400	1,332,687,267,100
Total R209 SPOT									11,673,039,424,000.00	795,050,538,400	332,687,267,100
Total For R209									11,673,039,424,000.00	795,050,538,400	332,687,267,100
R210 On 31/03/2028 Spot Bond			2.98000	184.29636	2.98000	184.23691			184,760,000,000,000.00	62,000,000,000	52,776,417,600
Total R210 SPOT									14,760,000,000,000.00	62,000,000,000	52,776,417,600
Total For R210									14,760,000,000,000.00	62,000,000,000	52,776,417,600
R212 On 31/01/2022 Spot Bond			2.64000	154.82692	2.64000	154.77827			241,799,712,000,000.00	91,590,800,000	84,371,361,300
Total R212 SPOT									11,799,712,000,000.00	91,590,800,000	84,371,361,300
Total For R212									11,799,712,000,000.00	91,590,800,000	84,371,361,300
R213 On 28/02/2031 Spot Bond			9.14500	86.82412	9.18000	86.57320			779,733,133,970,500.00	522,660,812,900	631,673,999,500
Total R213 SPOT									19,733,133,970,500.00	522,660,812,900	631,673,999,500
Total For R213									19,733,133,970,500.00	522,660,812,900	631,673,999,500
R214 On 28/02/2041 Spot Bond			9.56000	74.35990	9.56000	74.34103			038,423,653,888,000.00	945,441,804,800	1,006,509,772,400
Total R214 SPOT									18,423,653,888,000.00	945,441,804,800	1,006,509,772,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R214										18,423,653,888,000.00	945,441,804,800	106,509,772,400
RCG01 On 24/10/2019 Spot Bond					0.00000	100.60506				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					0.00000	102.03821				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond					0.00000	101.27904				0.00	0	0
Total RDFB06 SPOT										0.00	0	0
Total For RDFB06										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDFB06/JIBAR SPOT										0.00	0	0
Total For RDFB06/JIBAR										0.00	0	0
RDFB0 On 30/09/2019 Spot Bond					0.00000	100.63244				0.00	0	0
Total RDFB07 SPOT										0.00	0	0
Total For RDFB07										0.00	0	0
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.41780				0.00	0	0
Total RDFB08 SPOT										0.00	0	0
Total For RDFB08										0.00	0	0
RDFB0 On 02/12/2021 Spot Bond					0.00000	101.08752				0.00	0	0
Total RDFB09 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 RDFB09										0.00	0	0
RDFB1 On 27/03/2020 Spot Bond					0.00000	100.89586				0.00	0	150,000,000
Total RDFB10 SPOT										0.00	0	150,000,000
Total For RDFB10										0.00	0	150,000,000
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.53365				0.00	0	0
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.22579				0.00	0	0
Total RDFB12 SPOT										0.00	0	0
Total For RDFB12										0.00	0	0
RDFB1 On 12/03/2021 Spot Bond					0.00000	100.85042				0.00	0	0
Total RDFB13 SPOT										0.00	0	0
Total For RDFB13										0.00	0	0
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.87035				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					0.00000	99.83785				0.00	0	0
Total RDFC39 SPOT										0.00	0	0
Total For RDFC39										0.00	0	0
RDFC4 On 05/10/2018 Spot Bond					0.00000	100.31004				0.00	0	0
Total RDFC41 SPOT										0.00	0	0
Total For RDFC41										0.00	0	0
RDFC4 On 23/09/2018 Spot Bond					0.00000	100.49234				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					0.00000	100.97734				0.00	0	0
Total RDFC43 SPOT										0.00	0	0
Total For RDFC43										0.00	0	0
REB10I 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
REB11I 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					0.00000	101.36606				0.00	0	0
Total REBC09 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 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					0.00000	100.46684				0.00	0	0
Total RED202 SPOT										0.00	0	0
Total For RED202										0.00	0	0
RED20: On 05/04/2019 Spot Bond					0.00000	100.56179				0.00	0	0
Total RED203 SPOT										0.00	0	0
Total For RED203										0.00	0	0
RED20: On 05/01/2020 Spot Bond					0.00000	100.46057				0.00	0	0
Total RED204 SPOT										0.00	0	0
Total For RED204										0.00	0	0
RED20: On 05/07/2020 Spot Bond					0.00000	100.51643				0.00	0	0
Total RED205 SPOT										0.00	0	0
Total For RED205										0.00	0	0
RED30 On 16/09/2021 Spot Bond					0.00000	100.97343				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RED40 On 26/11/2019 Spot Bond					0.00000	101.76856				0.00	0	0
Total RED401 SPOT										0.00	0	0
Total For RED401										0.00	0	0
RED50 On 05/12/2022 Spot Bond					0.00000	101.43709				0.00	0	0
Total RED501 SPOT										0.00	0	0
Total For RED501										0.00	0	0
RED60 On 09/03/2022 Spot Bond					0.00000	100.23707				0.00	0	0
Total RED601 SPOT										0.00	0	0
Total For RED601										0.00	0	0
RED60: On 09/03/2022 Spot Bond					0.00000	100.29610				0.00	0	0
Total RED602 SPOT										0.00	0	0
Total For RED602										0.00	0	0
RED70 On 17/08/2021 Spot Bond					0.00000	100.94227				0.00	0	0
Total RED701 SPOT										0.00	0	0
Total For RED701										0.00	0	0
RED80 On 06/04/2021 Spot Bond					0.00000	100.27733				0.00	0	0
Total RED801 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 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					0.00000	100.53899				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES34 On 25/08/2019 Spot Bond					0.00000	101.29435				0.00	0	0
Total RES34 SPOT										0.00	0	0
Total For RES34										0.00	0	0
RES35 On 25/08/2021 Spot Bond					0.00000	101.11935				0.00	0	0
Total RES35 SPOT										0.00	0	0
Total For RES35										0.00	0	0
RES36 On 21/10/2019 Spot Bond					0.00000	99.86410				0.00	0	0
Total RES36 SPOT										0.00	0	0
Total For RES36										0.00	0	0
RES38 On 01/08/2020 Spot Bond					0.00000	101.68423				0.00	0	0
Total RES38 SPOT										0.00	0	0
Total For RES38										0.00	0	0
RES40 On 13/10/2022 Spot Bond					0.00000	100.14128				0.00	0	0
Total RES40 SPOT										0.00	0	0
Total For RES40										0.00	0	0
RES41 On 30/11/2022 Spot Bond					0.00000	101.18049				0.00	0	0
Total RES41 SPOT										0.00	0	0
Total For RES41										0.00	0	0
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES42U SPOT										0.00	0	0
Total For RES42U										0.00	0	0
RES43I On 03/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES43U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RES43U										0.00	0	0
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES44U SPOT										0.00	0	0
Total For RES44U										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RW21 On 21/04/2021 Spot Bond			9.13500	104.41728	9.13500	104.39179				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			9.80000	99.82760	9.80000	99.80151				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			10.89000	97.14170	10.89000	97.11356				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	109.03000	10.00000	109.00100				0.00	0	0
Total SBK12/R157 SPOT										0.00	0	0
Total For SBK12/R157										0.00	0	0
SBK17 On 30/07/2019 Spot Bond					0.00000	102.58897				0.00	0	430,000,000
Total SBK17 SPOT										0.00	0	430,000,000
Total For SBK17										0.00	0	430,000,000
SBK18 On 24/10/2020 Spot Bond					0.00000	101.30815				0.00	0	0
Total SBK18 SPOT										0.00	0	0
Total For SBK18										0.00	0	0
SBK19 On 24/10/2019 Spot Bond					0.00000	99.88296				0.00	0	0
Total SBK19 SPOT										0.00	0	0
Total For SBK19										0.00	0	0
SBK20 On 02/12/2019 Spot Bond					0.00000	103.46397				0.00	0	0
Total SBK20 SPOT										0.00	0	0
Total For SBK20										0.00	0	0
SBK21 On 28/01/2020 Spot Bond					0.00000	101.75787				0.00	0	0
Total SBK21 SPOT										0.00	0	0
Total For SBK21										0.00	0	0
SBK22 On 28/05/2020 Spot Bond					0.00000	103.85510				0.00	0	0
Total SBK22 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBK22									0.00	0	0
SBK23 On 28/05/2022 Spot Bond			10.67000	104.38877	10.67000	104.35928			0.00	0	2,030,000,000
Total SBK23 SPOT									0.00	0	2,030,000,000
Total For SBK23									0.00	0	2,030,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	102.61361			0.00	0	0
Total SBK24 SPOT									0.00	0	0
Total For SBK24									0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	103.14174			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			10.30500	107.41866	10.30500	107.38917			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					0.00000	100.79729			0.00	0	0
Total SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0
SBS18 On 23/06/2021 Spot Bond					0.00000	102.00620			0.00	130,000,000	65,000,000
Total SBS18 SPOT									0.00	130,000,000	65,000,000
Total For SBS18									0.00	130,000,000	65,000,000
SBS19 On 23/06/2021 Spot Bond			8.58500	104.78888	8.58500	104.76481			0.00	0	0
Total SBS19 SPOT									0.00	0	0
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			9.67500	103.79989	9.67500	103.77325			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond					0.00000	104.54239			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS24 On 24/05/2019 Spot Bond					0.00000	101.96188			0.00	1,059,000,000	2,759,000,000
Total SBS24 SPOT									0.00	1,059,000,000	2,759,000,000
Total For SBS24									0.00	1,059,000,000	2,759,000,000
SBS25 On 24/05/2019 Spot Bond			8.04000	102.02055	8.04000	101.99870		2,412,000,000,000.00		300,000,000	150,000,000
Total SBS25 SPOT								2,412,000,000,000.00		300,000,000	150,000,000

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 SBS25										2,412,000,000,000.00	300,000,000	150,000,000
SBS27 On 20/02/2024 Spot Bond			9.12000	108.52638	9.12000	108.49965				0.00	0	0
Total SBS27 SPOT										0.00	0	0
Total For SBS27										0.00	0	0
SBS29 On 12/06/2019 Spot Bond			8.10000	101.38841	8.10000	101.36641				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			9.80500	92.58081	9.80500	92.55674				0.00	0	0
Total SBS3 SPOT										0.00	0	0
Total For SBS3										0.00	0	0
SBS30 On 12/06/2019 Spot Bond					0.00000	100.86696				0.00	500,000,000	500,000,000
Total SBS30 SPOT										0.00	500,000,000	500,000,000
Total For SBS30										0.00	500,000,000	500,000,000
SBS31 On 12/06/2027 Spot Bond			9.89000	100.38473	9.89000	100.35825				0.00	0	0
Total SBS31 SPOT										0.00	0	0
Total For SBS31										0.00	0	0
SBS33 On 19/09/2019 Spot Bond					0.00000	100.68248				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			9.74000	104.98895	9.74000	104.96183				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					0.00000	102.22767				0.00	0	1,000,000,000
Total SBS36 SPOT										0.00	0	1,000,000,000
Total For SBS36										0.00	0	1,000,000,000
SBS37 On 29/01/2020 Spot Bond			8.26500	99.39828	8.26500	103.35463				0.00	0	500,000,000
Total SBS37 SPOT										0.00	0	500,000,000
Total For SBS37										0.00	0	500,000,000
SBS38 On 29/01/2025 Spot Bond			9.53000	97.67751	9.53000	102.18572				0.00	0	0
Total SBS38 SPOT										0.00	0	0
Total For SBS38										0.00	0	0
SBS39 On 29/01/2030 Spot Bond			10.27500	95.99894	10.27500	100.81395				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			8.92000	100.59448	8.92000	100.57063				0.00	0	580,000,000
Total SBS4 SPOT										0.00	0	580,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS4										0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond					0.00000	102.41571				0.00	50,000,000	50,000,000
Total SBS40 SPOT										0.00	50,000,000	50,000,000
Total For SBS40										0.00	50,000,000	50,000,000
SBS41 On 12/11/2022 Spot Bond			9.10500	104.90948	9.10500	104.88410				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			9.58000	107.44896	9.58000	107.42164				0.00	0	0
Total SBS42 SPOT										0.00	0	0
Total For SBS42										0.00	0	0
SBS43 On 12/11/2027 Spot Bond			9.88000	107.63677	9.88000	107.60857				0.00	0	0
Total SBS43 SPOT										0.00	0	0
Total For SBS43										0.00	0	0
SBS44 On 15/02/2019 Spot Bond					0.00000	101.68270				0.00	0	0
Total SBS44 SPOT										0.00	0	0
Total For SBS44										0.00	0	0
SBS45 On 15/02/2021 Spot Bond					0.00000	102.66921				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			9.04500	110.44829	9.04500	110.42130				0.00	0	0
Total SBS46 SPOT										0.00	0	0
Total For SBS46										0.00	0	0
SBS47 On 15/02/2023 Spot Bond					0.00000	103.13233				0.00	0	0
Total SBS47 SPOT										0.00	0	0
Total For SBS47										0.00	0	0
SBS48 On 31/01/2020 Spot Bond					0.00000	102.27244				0.00	500,000,000	500,000,000
Total SBS48 SPOT										0.00	500,000,000	500,000,000
Total For SBS48										0.00	500,000,000	500,000,000
SBS49 On 31/01/2022 Spot Bond					0.00000	101.77354				0.00	0	0
Total SBS49 SPOT										0.00	0	0
Total For SBS49										0.00	0	0
SBS50 On 31/01/2022 Spot Bond			9.28000	104.95079	9.28000	104.92449				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			9.73000	9.73000	9.73000	104.74532				0.00	0	0
Total SBS51 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS51										0.00	0	0
SBS52 On 29/01/2030 Spot Bond					0.00000	100.56462				0.00	1,660,000,000	830,000,000
Total SBS52 SPOT										0.00	1,660,000,000	830,000,000
Total For SBS52										0.00	1,660,000,000	830,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	103.03268				0.00	0	0
Total SBS53 SPOT										0.00	0	0
Total For SBS53										0.00	0	0
SBS54 On 12/06/2020 Spot Bond					0.00000	100.84038				0.00	0	0
Total SBS54 SPOT										0.00	0	0
Total For SBS54										0.00	0	0
SBS55 On 12/06/2022 Spot Bond					0.00000	101.72495				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			8.91500	8.91500	8.91500	101.00229				0.00	0	0
Total SBS56 SPOT										0.00	0	0
Total For SBS56										0.00	0	0
SBS57 On 12/06/2024 Spot Bond					0.00000	101.92554				0.00	0	0
Total SBS57 SPOT										0.00	0	0
Total For SBS57										0.00	0	0
SBS58 On 12/06/2027 Spot Bond					0.00000	102.00588				0.00	0	0
Total SBS58 SPOT										0.00	0	0
Total For SBS58										0.00	0	0
SBS59 On 09/10/2020 Spot Bond					0.00000	100.22574				0.00	0	0
Total SBS59 SPOT										0.00	0	0
Total For SBS59										0.00	0	0
SBS60 On 18/01/2023 Spot Bond					0.00000	100.02128				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	282.71079	3.75000	282.61372				0.00	0	0
Total SBSI11 SPOT										0.00	0	0
Total For SBSI11										0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			4.34000	4.34000	4.34000	198.48156				0.00	0	0
Total SBSI14 SPOT										0.00	0	0
Total For SBSI14										0.00	0	0
SBT101 On 31/03/2022 Spot Bond					0.00000	103.04987				0.00	0	0
Total SBT101 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 SBT101										0.00	0	0
SBT101 On 30/09/2022 Spot Bond					0.00000	102.13130				0.00	0	0
Total SBT102 SPOT										0.00	0	0
Total For SBT102										0.00	0	0
SBT201 On 13/02/2023 Spot Bond					0.00000	102.68942				0.00	0	2,450,000,000
Total SBT201 SPOT										0.00	0	2,450,000,000
Total For SBT201										0.00	0	2,450,000,000
SGI004 On 20/01/2021 Spot Bond					0.00000	100.30673				0.00	0	0
Total SGI004 SPOT										0.00	0	0
Total For SGI004										0.00	0	0
SGI005 On 10/07/2021 Spot Bond					0.00000	100.30687				0.00	0	0
Total SGI005 SPOT										0.00	0	0
Total For SGI005										0.00	0	0
SGI006 On 11/07/2022 Spot Bond					0.00000	100.25166				0.00	0	0
Total SGI006 SPOT										0.00	0	0
Total For SGI006										0.00	0	0
SHI02 On 01/10/2021 Spot Bond					0.00000	82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHS11U On 25/11/2020 Spot Bond			10.00000	109.03000	10.00000	109.00100				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			7.10000	103.82490	7.10000	103.80481				0.00	0	400,000,000
Total SLI3 SPOT										0.00	0	400,000,000
Total For SLI3										0.00	0	400,000,000
SLI4 On 15/08/2021 Spot Bond					0.00000	102.82640				0.00	0	0
Total SLI4 SPOT										0.00	0	0
Total For SLI4										0.00	0	0
SLRA1 On 15/08/2019 Spot Bond					0.00000	101.54520				0.00	0	0
Total SLRA1 SPOT										0.00	0	0
Total For SLRA1										0.00	0	0
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.58920				0.00	0	0
Total SLRA2 SPOT										0.00	0	0
Total For SLRA2										0.00	0	0
SLRA3 On 15/11/2020 Spot Bond					0.00000	101.50428				0.00	0	0
Total SLRA3 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 SLRA3										0.00	0	0
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.54855				0.00	0	0
Total SLRA4 SPOT										0.00	0	0
Total For SLRA4										0.00	0	0
SLRB1 On 15/08/2019 Spot Bond					0.00000	101.61596				0.00	0	0
Total SLRB1 SPOT										0.00	0	0
Total For SLRB1										0.00	0	0
SLRB2 On 15/08/2021 Spot Bond					0.00000	101.63339				0.00	0	0
Total SLRB2 SPOT										0.00	0	0
Total For SLRB2										0.00	0	0
SLRB3 On 15/11/2020 Spot Bond					0.00000	101.63684				0.00	0	0
Total SLRB3 SPOT										0.00	0	0
Total For SLRB3										0.00	0	0
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.64578				0.00	0	0
Total SLRB4 SPOT										0.00	0	0
Total For SLRB4										0.00	0	0
SLRC1 On 15/08/2019 Spot Bond					0.00000	101.75919				0.00	0	0
Total SLRC1 SPOT										0.00	0	0
Total For SLRC1										0.00	0	0
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.79593				0.00	0	0
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0
SLRC3 On 15/11/2020 Spot Bond					0.00000	101.71281				0.00	0	0
Total SLRC3 SPOT										0.00	0	0
Total For SLRC3										0.00	0	0
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.75180				0.00	0	0
Total SLRC4 SPOT										0.00	0	0
Total For SLRC4										0.00	0	0
SNT02 On 12/04/2021 Spot Bond					0.00000	100.18164				0.00	0	0
Total SNT02 SPOT										0.00	0	0
Total For SNT02										0.00	0	0
SNT03 On 12/04/2023 Spot Bond			10.57000	10.57000	10.57000	107.49371				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					0.00000	101.04467				0.00	0	0
Total SNT04 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 SNT04										0.00	0	0
SPDA1 On 21/08/2021 Spot Bond					0.00000	102.05681				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA1 On 21/08/2020 Spot Bond					0.00000	101.55574				0.00	0	0
Total SPDA11 SPOT										0.00	0	0
Total For SPDA11										0.00	0	0
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.39310				0.00	0	0
Total SPDA12 SPOT										0.00	0	0
Total For SPDA12										0.00	0	0
SPDA6 On 21/08/2019 Spot Bond					0.00000	101.35799				0.00	0	0
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPDA7 On 21/08/2019 Spot Bond					0.00000	101.71970				0.00	0	0
Total SPDA7 SPOT										0.00	0	0
Total For SPDA7										0.00	0	0
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.39797				0.00	0	0
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0
SPDA9 On 21/08/2019 Spot Bond					0.00000	101.57254				0.00	0	0
Total SPDA9 SPOT										0.00	0	0
Total For SPDA9										0.00	0	0
SPG00 On 09/09/2019 Spot Bond					0.00000	100.96662				0.00	0	0
Total SPG002 SPOT										0.00	0	0
Total For SPG002										0.00	0	0
SPG00 On 31/10/2019 Spot Bond					0.00000	102.01467				0.00	0	0
Total SPG003 SPOT										0.00	0	0
Total For SPG003										0.00	0	0
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS039U SPOT										0.00	0	0
Total For SS039U										0.00	0	0
SS040L On 18/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS040U SPOT										0.00	0	0
Total For SS040U										0.00	0	0
SS041L On 29/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS041U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SS041U										0.00	0	0
SS042L On 02/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS042U SPOT										0.00	0	0
Total For SS042U										0.00	0	0
SS043L On 04/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS043U SPOT										0.00	0	0
Total For SS043U										0.00	0	0
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS044U SPOT										0.00	0	0
Total For SS044U										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			9.10500	100.42206	9.10500	100.39764				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			9.27500	96.12403	9.27500	96.10022				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			9.27500	96.12403	9.27500	96.10022				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			4.37500	4.37500	4.37500	120.31577				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			10.19000	102.53949	10.19000	102.51164				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			11.05000	75.47080	11.05000	75.44874				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02 On 21/01/2019 Spot Bond					0.00000	99.91155				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02 On 16/01/2019 Spot Bond					0.00000	100.01097				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN02 On 25/09/2019 Spot Bond					0.00000	100.59432				0.00	0	0
Total SSN027 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 SSN027										0.00	0	0
SSN02: On 07/12/2023 Spot Bond					0.00000	101.17330				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03: On 17/03/2020 Spot Bond					0.00000	100.74161				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03: On 02/06/2020 Spot Bond					0.00000	101.10586				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03: On 17/11/2020 Spot Bond					0.00000	101.54344				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03: On 01/06/2021 Spot Bond					0.00000	101.24725				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	99.81977				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN04: On 13/10/2023 Spot Bond					0.00000	100.14288				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			9.52000	103.70736	9.52000	103.68100				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	104.94507	4.10000	104.90793				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN04: On 09/02/2027 Spot Bond					0.00000	100.03301				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN04: On 30/04/2027 Spot Bond					0.00000	102.06396				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN04: On 05/04/2027 Spot Bond					0.00000	100.21356				0.00	0	0
Total SSN047 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 SSN047										0.00	0	0
SSN04: On 30/09/2027 Spot Bond					0.00000	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	3.77000	3.77000	282.35098				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN05: On 26/09/2018 Spot Bond					0.00000	106.40414				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0
SSN05: On 26/10/2020 Spot Bond					0.00000	99.85446				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			7.75700	103.20399	7.75700	103.18254				0.00	0	0
Total SSN053 SPOT										0.00	0	0
Total For SSN053										0.00	0	0
SSN05: On 26/10/2022 Spot Bond					0.00000	99.84313				0.00	0	0
Total SSN054 SPOT										0.00	0	0
Total For SSN054										0.00	0	0
SSN05: On 03/11/2022 Spot Bond					0.00000	101.83514				0.00	0	0
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0
SSN05: On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN057 SPOT										0.00	0	0
Total For SSN057										0.00	0	0
SSN05: On 19/01/2023 Spot Bond					0.00000	99.99981				0.00	7,500,000,000	7,500,000,000
Total SSN058 SPOT										0.00	7,500,000,000	7,500,000,000
Total For SSN058										0.00	7,500,000,000	7,500,000,000
SSN05: On 05/10/2022 Spot Bond			8.40000	101.61243	8.40000	102.38869				0.00	0	0
Total SSN059 SPOT										0.00	0	0
Total For SSN059										0.00	0	0
SSN06: On 05/10/2022 Spot Bond					0.00000	100.31111				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			4.20000	4.20000	4.20000	166.37895				0.00	0	0
Total SSN061 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 SSN061										0.00	0	0
SSN06: On 31/01/2025 Spot Bond			4.03000	4.03000	4.03000	122.80465				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	4.44000	4.44000	99.81588				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			4.30000	4.30000	4.30000	87.84525				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			4.16000	4.16000	4.16000	166.93194				0.00	0	0
Total SSN065 SPOT										0.00	0	0
Total For SSN065										0.00	0	0
SSN06: On 14/05/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN066 SPOT										0.00	0	0
Total For SSN066										0.00	0	0
SSN06: On 22/05/2019 Spot Bond					0.00000	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					0.00000	101.26508				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					0.00000	101.24957				0.00	0	0
Total SSN069 SPOT										0.00	0	0
Total For SSN069										0.00	0	0
SSN07: On 28/02/2022 Spot Bond					0.00000	101.21142				0.00	0	0
Total SSN070 SPOT										0.00	0	0
Total For SSN070										0.00	0	0
SSN07: On 28/05/2028 Spot Bond			9.65000	9.65000	9.65000	101.35651				0.00	0	0
Total SSN071 SPOT										0.00	0	0
Total For SSN071										0.00	0	0
SSN07: On 04/06/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN072 SPOT										0.00	0	0
Total For SSN072										0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	100.82953				0.00	0	0
Total SSN073 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 SSN073										0.00	0	0
SSN07 On 15/06/2023 Spot Bond					0.00000	100.81668				0.00	0	0
Total SSN074 SPOT										0.00	0	0
Total For SSN074										0.00	0	0
SSN07 On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN075 SPOT										0.00	0	0
Total For SSN075										0.00	0	0
SSN07 On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN076 SPOT										0.00	0	0
Total For SSN076										0.00	0	0
SSN07 On 19/06/2023 Spot Bond					0.00000	100.73262				0.00	0	0
Total SSN077 SPOT										0.00	0	0
Total For SSN077										0.00	0	0
SSN07 On 13/07/2023 Spot Bond					0.00000	100.14502				0.00	0	0
Total SSN078 SPOT										0.00	0	0
Total For SSN078										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.71000	99.08761	9.71000	99.06194				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					0.00000	101.34997				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/08/2019 Spot Bond					0.00000	101.71558				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			9.06000	103.67170	9.06000	103.64633				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					0.00000	101.43598				0.00	0	0
Total T13A10 SPOT										0.00	0	0
Total For T13A10										0.00	0	0
T13A11 On 21/08/2020 Spot Bond					0.00000	101.41707				0.00	0	0
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0
T13A12 On 21/08/2020 Spot Bond			8.96000	107.02064	8.96000	106.99472				0.00	0	0
Total T13A12 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 T13A12										0.00	0	0
T13A13 On 21/08/2018 Spot Bond					0.00000	101.30246				0.00	0	0
Total T13A13 SPOT										0.00	0	0
Total For T13A13										0.00	0	0
T13A14 On 21/08/2018 Spot Bond					0.00000	101.38548				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					0.00000	101.41389				0.00	0	200,000,000
Total T13A15 SPOT										0.00	0	200,000,000
Total For T13A15										0.00	0	200,000,000
T13A16 On 21/08/2020 Spot Bond			9.06000	106.55771	9.06000	106.53163				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A18 On 21/08/2018 Spot Bond					0.00000	101.38205				0.00	0	0
Total T13A18 SPOT										0.00	0	0
Total For T13A18										0.00	0	0
T13A19 On 21/08/2020 Spot Bond					0.00000	101.20514				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			9.01000	105.35532	9.01000	105.32968				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
T14A10 On 21/11/2019 Spot Bond					0.00000	101.37397				0.00	0	0
Total T14A10 SPOT										0.00	0	0
Total For T14A10										0.00	0	0
T14A11 On 21/11/2021 Spot Bond					0.00000	101.40586				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	103.18136	8.55000	103.15789				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
T15OM On 21/11/2018 Spot Bond					0.00000	101.25366				0.00	0	0
Total T15OM1 SPOT										0.00	0	0
Total For T15OM1										0.00	0	0
T15OM On 21/05/2019 Spot Bond					0.00000	101.16092				0.00	0	0
Total T15OM2 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 T15OM2										0.00	0	0
TFS117 On 02/09/2018 Spot Bond					0.00000	101.08332				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS123 On 20/03/2019 Spot Bond					0.00000	100.70852				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS136 On 06/07/2020 Spot Bond					0.00000	100.30454				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS139 On 27/05/2019 Spot Bond					0.00000	101.62793				0.00	0	0
Total TFS139 SPOT										0.00	0	0
Total For TFS139										0.00	0	0
TFS141 On 28/10/2019 Spot Bond					0.00000	100.11391				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					0.00000	99.75683				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS144 On 20/03/2020 Spot Bond					0.00000	101.11973				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					0.00000	100.67512				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS147 On 12/10/2020 Spot Bond					0.00000	100.15637				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					0.00000	100.23072				0.00	0	0
Total TFS148 SPOT										0.00	0	0
Total For TFS148										0.00	0	0
TFS149 On 31/10/2021 Spot Bond					0.00000	101.78511				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS150 On 16/11/2018 Spot Bond					0.00000	101.36760				0.00	0	0
Total TFS150 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 TFS150										0.00	0	0
TFS151 On 30/11/2020 Spot Bond					0.00000	101.10592				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TFS152 On 25/04/2019 Spot Bond					0.00000	99.88199				0.00	0	0
Total TFS152 SPOT										0.00	0	0
Total For TFS152										0.00	0	0
TFS153 On 06/07/2021 Spot Bond					0.00000	100.28778				0.00	0	0
Total TFS153 SPOT										0.00	0	0
Total For TFS153										0.00	0	0
TFS154 On 06/07/2023 Spot Bond					0.00000	100.29406				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					0.00000	0.00000				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	99.95218	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					0.00000	0.00000				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	7.21500	7.21500	7.21500				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A8 On 18/07/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH11B2 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 TH11B2										0.00	0	0
TH11B2 On 18/07/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1 On 18/07/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2018 Spot Bond					0.00000	0.00000				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					0.00000	0.00000				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					0.00000	0.00000				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					0.00000	0.00000				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					0.00000	0.00000				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					0.00000	101.33392				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					0.00000	101.37403				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			9.01000	9.01000	9.01000	103.89675				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A4 On 21/08/2019 Spot Bond					0.00000	101.34997				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					0.00000	101.40610				0.00	0	0
Total TH12A5 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 TH12A5									0.00	0	0
TH12A5 On 21/08/2019 Spot Bond			8.92000	103.11545	8.92000	103.09059			0.00	0	0
Total TH12A6 SPOT									0.00	0	0
Total For TH12A6									0.00	0	0
TH12A6 On 21/08/2019 Spot Bond					0.00000	101.34195			0.00	0	0
Total TH12A7 SPOT									0.00	0	0
Total For TH12A7									0.00	0	0
TH12A7 On 21/08/2019 Spot Bond					0.00000	101.40610			0.00	0	0
Total TH12A8 SPOT									0.00	0	0
Total For TH12A8									0.00	0	0
TH12A8 On 21/08/2019 Spot Bond			9.03000	102.67621	9.03000	102.65116			0.00	0	0
Total TH12A9 SPOT									0.00	0	0
Total For TH12A9									0.00	0	0
TH12B0 On 21/08/2019 Spot Bond					0.00000	101.47825			0.00	0	0
Total TH12B1 SPOT									0.00	0	0
Total For TH12B1									0.00	0	0
TH12B1 On 21/08/2019 Spot Bond					0.00000	101.47825			0.00	0	0
Total TH12B2 SPOT									0.00	0	0
Total For TH12B2									0.00	0	0
TH12B2 On 21/08/2019 Spot Bond					0.00000	101.47825			0.00	0	0
Total TH12B3 SPOT									0.00	0	0
Total For TH12B3									0.00	0	0
TH12B3 On 21/08/2019 Spot Bond					0.00000	101.47825			0.00	0	0
Total TH12B4 SPOT									0.00	0	0
Total For TH12B4									0.00	0	0
TH12C0 On 21/08/2019 Spot Bond					0.00000	102.42779			0.00	0	0
Total TH12C1 SPOT									0.00	0	0
Total For TH12C1									0.00	0	0
TH12C1 On 21/08/2019 Spot Bond					0.00000	102.42779			0.00	0	0
Total TH12C2 SPOT									0.00	0	0
Total For TH12C2									0.00	0	0
TH12C2 On 21/08/2019 Spot Bond					0.00000	101.60645			0.00	0	0
Total TH12C3 SPOT									0.00	0	0
Total For TH12C3									0.00	0	0
TH12C3 On 21/08/2019 Spot Bond					0.00000	101.60485			0.00	0	0
Total TH12C4 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 TH12C4										0.00	0	0
TH12D On 21/08/2019 Spot Bond					0.00000	102.12629				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D On 21/08/2019 Spot Bond					0.00000	102.11628				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D On 21/08/2019 Spot Bond					0.00000	102.18635				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D On 21/08/2019 Spot Bond					0.00000	102.11671				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A On 21/08/2018 Spot Bond					0.00000	101.31307				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A On 21/08/2018 Spot Bond					0.00000	101.34837				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					0.00000	101.69009				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			9.16000	104.11885	9.16000	104.09310				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A On 21/08/2018 Spot Bond					0.00000	101.31468				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A On 21/08/2018 Spot Bond					0.00000	101.38412				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A On 21/08/2020 Spot Bond					0.00000	102.19232				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A On 21/08/2020 Spot Bond			9.05000	105.02977	9.05000	105.00409				0.00	0	0
Total TH13A8 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13A8										0.00	0	0
TH13A: On 21/08/2018 Spot Bond					0.00000	101.34837				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.47814				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.47974				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.50134				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.46955				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.47333				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.59027				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.60308				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.58076				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.61252				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.67833				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	102.11793				0.00	0	0
Total TH13D1 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 TH13D1										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	102.11793				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	102.13478				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	102.11111				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	102.14986				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A: On 21/11/2019 Spot Bond					0.00000	101.94867				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A: On 21/11/2021 Spot Bond					0.00000	101.42829				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			9.24500	104.02360	9.24500	103.99805				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A: On 21/11/2019 Spot Bond					0.00000	101.87768				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A: On 21/11/2021 Spot Bond					0.00000	102.45062				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			9.05500	101.82058	9.05500	102.31069				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	101.52598				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	102.04775				0.00	0	0
Total TH14B2 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 TH14B2										0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	101.45872				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	101.60601				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	101.57400				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	101.55479				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	102.08539				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	102.05188				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	103.36131				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
TH15A: On 21/11/2020 Spot Bond					0.00000	101.35773				0.00	0	0
Total TH15A1 SPOT										0.00	0	0
Total For TH15A1										0.00	0	0
TH15A: On 21/11/2022 Spot Bond					0.00000	101.38991				0.00	0	0
Total TH15A2 SPOT										0.00	0	0
Total For TH15A2										0.00	0	0
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	101.54884				0.00	0	0
Total TH15A3 SPOT										0.00	0	0
Total For TH15A3										0.00	0	0
TH15A: On 21/11/2020 Spot Bond					0.00000	101.25792				0.00	0	0
Total TH15A4 SPOT										0.00	0	0
Total For TH15A4										0.00	0	0
TH15A: On 21/11/2022 Spot Bond					0.00000	101.28794				0.00	0	0
Total TH15A5 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 TH15A5										0.00	0	0
TH15B On 21/11/2022 Spot Bond					0.00000	101.42517				0.00	0	0
Total TH15B1 SPOT										0.00	0	0
Total For TH15B1										0.00	0	0
TH15B On 21/11/2022 Spot Bond					0.00000	101.31784				0.00	0	0
Total TH15B2 SPOT										0.00	0	0
Total For TH15B2										0.00	0	0
TH15C On 21/11/2022 Spot Bond					0.00000	101.50046				0.00	0	0
Total TH15C1 SPOT										0.00	0	0
Total For TH15C1										0.00	0	0
TH15C On 21/11/2022 Spot Bond					0.00000	101.37911				0.00	0	0
Total TH15C2 SPOT										0.00	0	0
Total For TH15C2										0.00	0	0
TH15D On 21/11/2022 Spot Bond					0.00000	101.96591				0.00	0	0
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH15D On 21/11/2022 Spot Bond					0.00000	101.75966				0.00	0	0
Total TH15D2 SPOT										0.00	0	0
Total For TH15D2										0.00	0	0
TH9A1 On 18/07/2019 Spot Bond					0.00000	100.63867				0.00	0	0
Total TH9A12 SPOT										0.00	0	0
Total For TH9A12										0.00	0	0
THE9B On 18/07/2019 Spot Bond					0.00000	100.02332				0.00	0	0
Total THE9B4 SPOT										0.00	0	0
Total For THE9B4										0.00	0	0
THE9C On 18/07/2019 Spot Bond					0.00000	102.06306				0.00	0	0
Total THE9C4 SPOT										0.00	0	0
Total For THE9C4										0.00	0	0
THE9D On 18/07/2019 Spot Bond					0.00000	100.81954				0.00	0	0
Total THE9D4 SPOT										0.00	0	0
Total For THE9D4										0.00	0	0
TL20 On 22/02/2020 Spot Bond			8.63500	8.63500	8.63500	98.53582				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	39.07361	100.00000	38.99948				0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	109.03000	10.00000	109.00100				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TL20/R207 SPOT									0.00	0	0
Total For TL20/R207									0.00	0	0
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TL21U SPOT									0.00	0	0
Total For TL21U									0.00	0	0
TL22 On 04/03/2021 Spot Bond					0.00000	101.03588			0.00	0	0
Total TL22 SPOT									0.00	0	0
Total For TL22									0.00	0	0
TL23 On 05/09/2022 Spot Bond					0.00000	101.04370			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			9.31000	102.43769	9.31000	102.41236			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			9.85000	102.30191	9.85000	102.27518			0.00	0	0
Total TL25 SPOT									0.00	0	0
Total For TL25									0.00	0	0
TL26 On 25/11/2024 Spot Bond					0.00000	102.29716			0.00	0	0
Total TL26 SPOT									0.00	0	0
Total For TL26									0.00	0	0
TL27 On 24/04/2023 Spot Bond					0.00000	99.89165			0.00	0	0
Total TL27 SPOT									0.00	0	0
Total For TL27									0.00	0	0
TL28 On 24/04/2025 Spot Bond			9.96000	98.88877	9.96000	98.86250			0.00	0	0
Total TL28 SPOT									0.00	0	0
Total For TL28									0.00	0	0
TL29 On 24/04/2025 Spot Bond					0.00000	99.88766			0.00	0	0
Total TL29 SPOT									0.00	0	0
Total For TL29									0.00	0	0
TLC04 On 21/09/2018 Spot Bond					0.00000	102.55671			0.00	0	0
Total TLC04 SPOT									0.00	0	0
Total For TLC04									0.00	0	0
TLC05 On 22/09/2019 Spot Bond					0.00000	100.58824			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			9.03500	106.35919	9.03500	106.33365		824,591,924,000,000.00	91,266,400,000	33,138,000,000	

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 TN20 SPOT									24,591,924,000,000.00	91,266,400,000	33,138,000,000
Total For TN20									24,591,924,000,000.00	91,266,400,000	33,138,000,000
TN20/R On 17/09/2020 Spot Bond			100.00000	29.35347	100.00000	29.28886			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	20.26522	100.00000	20.22062			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			9.69000	106.68555	9.69000	106.65812			233,110,392,000,000.00	24,056,800,000	16,058,400,000
Total TN23 SPOT									33,110,392,000,000.00	24,056,800,000	16,058,400,000
Total For TN23									33,110,392,000,000.00	24,056,800,000	16,058,400,000
TN23/R On 06/11/2023 Spot Bond			100.00000	13.95747	100.00000	13.92675			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			10.49000	99.08293	10.49000	99.05495			230,780,000,000,000.00	22,000,000,000	25,180,000,000
Total TN25 SPOT									10,780,000,000,000.00	22,000,000,000	25,180,000,000
Total For TN25									10,780,000,000,000.00	22,000,000,000	25,180,000,000
TN25/R On 19/08/2025 Spot Bond			100.00000	13.61367	100.00000	13.58321			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			10.54000	92.00920	10.54000	91.98353			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	10.36361	100.00000	10.34080			0.00	0	0
Total TN27/R186 SPOT									0.00	0	0
Total For TN27/R186									0.00	0	0
TN30 On 09/10/2030 Spot Bond			10.98000	99.70385	10.98000	99.67473			166,896,000,000,000.00	15,200,000,000	13,380,000,000
Total TN30 SPOT									16,896,000,000,000.00	15,200,000,000	13,380,000,000
Total For TN30									16,896,000,000,000.00	15,200,000,000	13,380,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	122.16933	8.00000	122.14315			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			11.57000	96.45340	11.57000	96.42376			192,062,000,000,000.00	16,600,000,000	8,300,000,000

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 TN40 SPOT									12,062,000,000,000.00	16,600,000,000	8,300,000,000
Total For TN40									12,062,000,000,000.00	16,600,000,000	8,300,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	102.96116	10.75000	102.93171			0.00	0	0
Total TN40/R214 SPOT									0.00	0	0
Total For TN40/R214									0.00	0	0
TNF18 On 22/08/2018 Spot Bond					0.00000	101.33460			0.00	0	0
Total TNF18 SPOT									0.00	0	0
Total For TNF18									0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	109.03000	10.00000	109.00100			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/JIBAR									0.00	0	0
TPDA0 On 10/04/2019 Spot Bond					0.00000	100.38015			0.00	0	0
Total TPDA05 SPOT									0.00	0	0
Total For TPDA05									0.00	0	0
TPDA0 On 30/11/2018 Spot Bond					0.00000	101.33120			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			9.31500	101.69027	9.31500	101.66511			0.00	0	0
Total TPDA08 SPOT									0.00	0	0
Total For TPDA08									0.00	0	0
TRA2A On 14/12/2020 Spot Bond					0.00000	100.84672			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			9.31000	101.69295	9.31000	101.66767			0.00	0	0
Total TRA2A3 SPOT									0.00	0	0
Total For TRA2A3									0.00	0	0
TRA2A On 14/12/2020 Spot Bond					0.00000	100.84672			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			9.11000	9.11000	9.11000	102.13758			0.00	0	0
Total TRA2A6 SPOT									0.00	0	0
Total For TRA2A6									0.00	0	0
TRA2B On 14/12/2020 Spot Bond					0.00000	100.90812			0.00	0	0
Total TRA2B1 SPOT									0.00	0	0
Total For TRA2B1									0.00	0	0
TRA2B On 14/12/2020 Spot Bond					0.00000	100.93171			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C On 14/12/2020 Spot Bond					0.00000	101.03072				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C: On 14/12/2020 Spot Bond					0.00000	101.06839				0.00	0	0
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2D On 14/12/2020 Spot Bond					0.00000	101.31266				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D: On 14/12/2020 Spot Bond					0.00000	101.31266				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRA3A On 14/11/2018 Spot Bond					0.00000	101.40038				0.00	0	0
Total TRA3A1 SPOT										0.00	0	0
Total For TRA3A1										0.00	0	0
TRA3A: On 14/11/2020 Spot Bond					0.00000	101.53496				0.00	0	0
Total TRA3A2 SPOT										0.00	0	0
Total For TRA3A2										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.57460				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			9.22000	100.54368	9.22000	100.93142				0.00	0	0
Total TRA3A4 SPOT										0.00	0	0
Total For TRA3A4										0.00	0	0
TRA3A: On 14/05/2019 Spot Bond					0.00000	100.92110				0.00	0	0
Total TRA3A5 SPOT										0.00	0	0
Total For TRA3A5										0.00	0	0
TRA3A: On 14/11/2020 Spot Bond					0.00000	101.00184				0.00	0	0
Total TRA3A6 SPOT										0.00	0	0
Total For TRA3A6										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.02427				0.00	0	0
Total TRA3A7 SPOT										0.00	0	0
Total For TRA3A7										0.00	0	0
TRA3B On 14/11/2022 Spot Bond					0.00000	101.83307				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA3B1 SPOT										0.00	0	0
Total For TRA3B1										0.00	0	0
TRA3B1 On 14/11/2022 Spot Bond					0.00000	101.17793				0.00	0	0
Total TRA3B2 SPOT										0.00	0	0
Total For TRA3B2										0.00	0	0
TRAA2 On 14/06/2019 Spot Bond					0.00000	100.84130				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA41 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2019 Spot Bond					0.00000	101.15786				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB21 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2019 Spot Bond					0.00000	100.86107				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2019 Spot Bond					0.00000	102.19689				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2019 Spot Bond					0.00000	103.11002				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE21 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
TRQ111 On 15/05/2021 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 TRQ11U SPOT										0.00	0	0
Total For TRQ11U										0.00	0	0
TRQ12I 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
TRQ13I 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
TRQ14I On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ14U SPOT										0.00	0	0
Total For TRQ14U										0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03L On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TTO01L On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TUHF0 On 26/01/2020 Spot Bond					0.00000	102.34157				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC26 On 23/07/2018 Spot Bond					0.00000	101.81479				0.00	0	0
Total TWC268 SPOT										0.00	0	0
Total For TWC268										0.00	0	0
TWC26 On 25/07/2018 Spot Bond					0.00000	101.71630				0.00	0	0
Total TWC269 SPOT										0.00	0	0
Total For TWC269										0.00	0	0
TWC27 On 31/07/2018 Spot Bond					0.00000	101.61534				0.00	0	0
Total TWC270 SPOT										0.00	0	0
Total For TWC270										0.00	0	0
TWC27 On 15/08/2018 Spot Bond					0.00000	101.32904				0.00	0	0
Total TWC271 SPOT										0.00	0	0
Total For TWC271										0.00	0	0
TWC27 On 17/08/2018 Spot Bond					0.00000	101.26863				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC272 SPOT										0.00	0	0
Total For TWC272										0.00	0	0
TWC27 On 10/10/2018 Spot Bond					0.00000	100.18266				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					0.00000	100.12194				0.00	0	0
Total TWC274 SPOT										0.00	0	0
Total For TWC274										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.48300	106.81358	9.48300	106.78669				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			10.68000	107.29243	10.68000	107.26209				0.00	0	0
Total UG26 SPOT										0.00	0	0
Total For UG26										0.00	0	0
VCJA1L 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
VCJA2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA2U SPOT										0.00	0	0
Total For VCJA2U										0.00	0	0
VCJA3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA3U SPOT										0.00	0	0
Total For VCJA3U										0.00	0	0
VCJA4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA4U SPOT										0.00	0	0
Total For VCJA4U										0.00	0	0
VCJA5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA5U SPOT										0.00	0	0
Total For VCJA5U										0.00	0	0
VCJA6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA6U SPOT										0.00	0	0
Total For VCJA6U										0.00	0	0
VCJB1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB1U SPOT										0.00	0	0
Total For VCJB1U										0.00	0	0
VCJB2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VCJB2U SPOT										0.00	0	0
Total For VCJB2U										0.00	0	0
VCJB3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB3U SPOT										0.00	0	0
Total For VCJB3U										0.00	0	0
VCJB4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB4U SPOT										0.00	0	0
Total For VCJB4U										0.00	0	0
VCJB5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB5U SPOT										0.00	0	0
Total For VCJB5U										0.00	0	0
VCJB6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB6U SPOT										0.00	0	0
Total For VCJB6U										0.00	0	0
VCPA1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPA2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA2U SPOT										0.00	0	0
Total For VCPA2U										0.00	0	0
VCPA3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA3U SPOT										0.00	0	0
Total For VCPA3U										0.00	0	0
VCPA4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA4U SPOT										0.00	0	0
Total For VCPA4U										0.00	0	0
VCPA5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA5U SPOT										0.00	0	0
Total For VCPA5U										0.00	0	0
VCPA6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA6U SPOT										0.00	0	0
Total For VCPA6U										0.00	0	0
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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VKC23 On 20/08/2018 Spot Bond					0.00000	101.21522				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					0.00000	101.30189				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					0.00000	100.89302				0.00	0	0
Total VKC26 SPOT										0.00	0	0
Total For VKC26										0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	100.96938				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE08 On 29/03/2019 Spot Bond					0.00000	100.65537				0.00	0	0
Total VKE08 SPOT										0.00	0	0
Total For VKE08										0.00	0	0
VKE09 On 08/07/2020 Spot Bond					0.00000	100.85171				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VKE09 SPOT										0.00	0	0
Total For VKE09										0.00	0	0
VKE10 On 08/07/2022 Spot Bond					0.00000	100.24419				0.00	0	0
Total VKE10 SPOT										0.00	0	0
Total For VKE10										0.00	0	0
VKE11 On 20/04/2023 Spot Bond					0.00000	99.97782				0.00	0	0
Total VKE11 SPOT										0.00	0	0
Total For VKE11										0.00	0	0
VKE12 On 03/05/2021 Spot Bond					0.00000	101.80373				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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
VR833L On 18/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total VR833U SPOT								10,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total For VR833U								10,000,000,000,000.00	50,000,000,000	50,000,000,000	
VR1712 On 11/12/2018 Spot Bond					0.00000	100.80661			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VRI712 SPOT										0.00	0	0
Total For VRI712										0.00	0	0
WHL01 On 10/10/2020 Spot Bond					0.00000	100.38048				0.00	0	450,000,000
Total WHL01 SPOT										0.00	0	450,000,000
Total For WHL01										0.00	0	450,000,000
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			1.34000	1.34000	1.34000	260.67720				0.00	0	20,299,740,000
Total WS05 SPOT										0.00	0	20,299,740,000
Total For WS05										0.00	0	20,299,740,000
WSP3 On 28/05/2019 Spot Bond			7.26000	102.69903	7.26000	102.67913				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			8.05000	102.88602	8.05000	102.86395				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			8.48000	102.57195	8.48000	102.54880				0.00	0	0
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
WSP5/f On 28/05/2021 Spot Bond			100.00000	19.09372	100.00000	19.05168				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			6.64500	92.48167	6.64500	92.46524				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Z083 SPOT									0.00	0	0
Total For Z083									0.00	0	0
Total for SPOT									1.62e+017	102,935,923,580	519,437,693,587
Total for SPOT :									1.62e+017	102,935,923,580	519,437,693,587
Total Futures									1.62e+017	102,936,197,374	519,438,759,407
Total Options									38 061.32	44	94,725
Grand Total:									1.62e+017	102,936,197,418	519,438,854,132