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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/07/2018

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			10.77059	78.79798	10.78184	78.73015			0.00	0	0
ES33 On 01/11/2018 Bond Future			10.88219	76.41569	10.89380	76.34688			0.00	0	9,466
ES33 On 07/02/2019 Bond Future			11.00906	77.89627	11.02120	77.82571			0.00	0	0
ES33 On 02/05/2019 Bond Future			11.11591	75.41367	11.12830	75.34281			0.00	0	0
Total ES33 Future									0.00	0	9,466
ES33 On 02/08/2018 Bond Future	11.16	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.14	Call			2,113.63000	2.11363	2,181,460		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			2,171.38000	2.17138	2,239,210		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			2,229.07000	2.22907	2,296,900		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			10.98522	81.55509	10.99644	81.47783			0.00	0	0
ES42 On 01/11/2018 Bond Future			11.09349	78.75019	11.10507	78.67184			0.00	0	7,957
ES42 On 07/02/2019 Bond Future			11.21234	80.27586	11.22444	80.19548			0.00	0	0
ES42 On 02/05/2019 Bond Future			11.31749	77.36280	11.32986	77.28198			0.00	0	0

Contract 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			129.95459	129.95459	130.09520	130.09520			909,682.13	7	864
I2025	On	01/11/2018	Bond Future			132.30412	132.30412	132.44762	132.44762			926,128.84	7	28
I2025	On	07/02/2019	Bond Future			133.47811	133.47811	133.62370	133.62370			0.00	0	0
I2025	On	02/05/2019	Bond Future			135.74253	135.74253	135.89200	135.89200			0.00	0	0
Total I2025 Future												1,835,810.97	14	892
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			6,564.80000	6.56480	6,705,410		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			6,574.80000	6.57480	6,715,410		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			6,554.80000	6.55480	6,695,410		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												1,835,810.97	14	892
I2029	On	02/08/2018	Bond Future			99.52225	99.52225	99.50950	99.50950			0.00	0	0
I2029	On	01/11/2018	Bond Future			100.27190	100.27190	100.25926	100.25926			0.00	0	1,370
I2029	On	07/02/2019	Bond Future			102.23294	102.23294	102.21950	102.21950			0.00	0	0
I2029	On	02/05/2019	Bond Future			102.89671	102.89671	102.88411	102.88411			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			102.42662	102.42662	102.54029	102.54029			0.00	0	9,076
I2033	On	01/11/2018	Bond Future			103.15733	103.15733	103.27352	103.27352			0.00	0	5,770
I2033	On	07/02/2019	Bond Future			105.17479	105.17479	105.29269	105.29269			0.00	0	0
I2033	On	02/05/2019	Bond Future			105.81576	105.81576	105.93668	105.93668			0.00	0	0
Total I2033 Future												0.00	0	14,846
I2033	On	02/08/2018	Bond Future	109.92	Put			7,379.71000	7.37971	7,493,380		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			7,389.71000	7.38971	7,503,380		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			7,399.71000	7.39971	7,513,380		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			121.57394	121.57394	121.55808	121.55808			0.00	0	2,841
I2038	On	01/11/2018	Bond Future			123.77181	123.77181	123.75611	123.75611			0.00	0	6,813
I2038	On	07/02/2019	Bond Future			124.60229	124.60229	124.58562	124.58562			0.00	0	0
I2038	On	02/05/2019	Bond Future			126.71604	126.71604	126.70041	126.70041			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			12,971.92000	12.97192	12,956,060		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			12,981.92000	12.98192	12,966,060		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			12,991.92000	12.99192	12,976,060		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			115.40464	115.40464	115.38947	115.38947			692,543,244.64	6,001	8,628
I2046	On	01/11/2018	Bond Future			115.84177	115.84177	115.82676	115.82676			695,166,461.77	6,001	10,966
I2046	On	07/02/2019	Bond Future			118.10723	118.10723	118.09125	118.09125			0.00	0	0
I2046	On	02/05/2019	Bond Future			118.42867	118.42867	118.41361	118.41361			0.00	0	0
Total I2046 Future												1,387,709,706.41	12,002	19,594
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			13,390.53000	13.39053	13,375,360		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			13,400.53000	13.40053	13,385,360		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			13,380.53000	13.38053	13,365,360		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												1,387,709,706.41	12,002	19,594
I2050	On	02/08/2018	Bond Future			119.93979	119.93979	119.92407	119.92407			0.00	0	5,204
I2050	On	01/11/2018	Bond Future			122.10814	122.10814	122.09258	122.09258			0.00	0	4,697
I2050	On	07/02/2019	Bond Future			122.72493	122.72493	122.70823	122.70823			0.00	0	0
I2050	On	02/05/2019	Bond Future			124.80684	124.80684	124.79128	124.79128			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			17,605.93000	17.60593	17,590,210		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			17,615.93000	17.61593	17,600,210		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			17,595.93000	17.59593	17,580,210		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			8.72436	111.72220	8.73513	111.65492		7.56	358,181,373.20	3,206	84,737
R186	On	01/11/2018	Bond Future			8.79063	113.71560	8.80184	113.64744		7.36	364,117,351.20	3,202	23,516
R186	On	07/02/2019	Bond Future			8.86556	110.61389	8.87744	110.54381		7.75	0.00	0	0
R186	On	02/05/2019	Bond Future			8.93162	112.47015	8.94382	112.40009		7.90	0.00	0	0
Total R186 Future												722,298,724.40	6,408	108,253

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			3,099.74000	3.09974	3,030,850	7.11	0.00	0	0
R186	On	02/08/2018	Bond Future	8.25	Call			15.00000	0.01500	13,390	7.11	0.00	0	3,020
R186	On	02/08/2018	Bond Future	7.50	Put			8,079.29000	8.07929	8,012,010	6.92	0.00	0	0
R186	On	02/08/2018	Bond Future	7.50	Call			0.00000	0.00000	0,000	6.92	0.00	0	3,020
R186	On	02/08/2018	Bond Future	8.48	Call			136.48000	0.13648	133,040	7.35	0.00	0	0
R186	On	02/08/2018	Bond Future	8.48	Put			1,744.85000	1.74485	1,674,130	7.35	0.00	0	0
R186	On	02/08/2018	Bond Future	8.46	Call			116.48000	0.11648	112,930	7.33	0.00	0	0
R186	On	02/08/2018	Bond Future	8.46	Put			1,852.22000	1.85222	1,781,390	7.33	0.00	0	0
R186	On	02/08/2018	Bond Future	8.50	Call			159.07000	0.15907	155,850	7.37	0.00	0	0
R186	On	02/08/2018	Bond Future	8.50	Put			1,640.25000	1.64025	1,569,750	7.37	0.00	0	0
R186	On	02/08/2018	Bond Future	8.90	Call			1,300.57000	1.30057	1,330,740	7.69	0.00	0	0
R186	On	02/08/2018	Bond Future	8.90	Put			277.33000	0.27733	240,220	7.69	0.00	0	2,500
R186	On	02/08/2018	Bond Future	8.75	Call			706.68000	0.70668	718,700	7.56	0.00	0	2,500
R186	On	02/08/2018	Bond Future	8.75	Put			613.88000	0.61388	558,620	7.56	0.00	0	2,500
R186	On	02/08/2018	Bond Future	8.47	Call			126.17000	0.12617	122,670	7.34	0.00	0	0
R186	On	02/08/2018	Bond Future	8.47	Put			1,798.20000	1.79820	1,727,420	7.34	0.00	0	0
R186	On	02/08/2018	Bond Future	9.04	Call			1,996.90000	1.99690	2,043,130	7.83	0.00	0	0
R186	On	02/08/2018	Bond Future	9.04	Put			114.54000	0.11454	93,490	7.83	0.00	0	0
R186	On	01/11/2018	Bond Future	9.14	Call			3,042.67000	3.04267	3,080,960	7.69	0.00	0	0
R186	On	01/11/2018	Bond Future	9.14	Put			1,012.49000	1.01249	982,620	7.69	0.00	0	5,000
R186	On	01/11/2018	Bond Future	7.96	Put			5,484.32000	5.48432	5,419,910	6.72	0.00	0	0
R186	On	01/11/2018	Bond Future	7.96	Call			208.31000	0.20831	212,060	6.72	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.54	Put			2,685.48000	2.68548	2,634,500	7.22	0.00	0	0
R186	On	01/11/2018	Bond Future	8.52	Call			1,033.09000	1.03309	1,049,640	7.20	0.00	0	0
R186	On	01/11/2018	Bond Future	8.46	Put			3,004.85000	3.00485	2,951,380	7.16	0.00	0	0
R186	On	01/11/2018	Bond Future	8.52	Put			2,763.59000	2.76359	2,711,980	7.20	0.00	0	0
R186	On	01/11/2018	Bond Future	8.46	Call			901.35000	0.90135	916,040	7.16	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.53	Call			1,055.98000	1.05598	1,072,840	7.21	0.00	0	0
R186	On	01/11/2018	Bond Future	8.53	Put			2,724.47000	2.72447	2,673,170	7.21	0.00	0	0
R186	On	01/11/2018	Bond Future	8.54	Call			1,078.95000	1.07895	1,096,130	7.22	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Put			4,928.38000	4.92838	4,872,290	7.32	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Call			924.50000	0.92450	938,060	7.30	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Put			5,016.08000	5.01608	4,959,560	7.30	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Call			942.35000	0.94235	956,120	7.31	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Put			4,972.10000	4.97210	4,915,790	7.31	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Call			960.42000	0.96042	974,410	7.32	0.00	0	0
R186	On	02/05/2019	Bond Future	9.02	Put			3,025.78000	3.02578	2,987,740	8.16	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Call			3,495.70000	3.49570	3,527,920	8.18	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Put			3,002.46000	3.00246	2,964,620	8.18	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Call			3,428.30000	3.42830	3,460,130	8.15	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Put			3,049.27000	3.04927	3,011,040	8.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/05/2019	Bond Future	9.02	Call			3,461.93000	3,461.93	3,493,950	8.16	0.00	0	0
Total R186 Option												0.00	0	28,540
Total For R186												722,298,724.40	6,408	136,793
R197	On	02/08/2018	Bond Future			296.75183	296.75183	296.71564	296.71564			11,276,569.54	38	1,235
R197	On	01/11/2018	Bond Future			302.11682	302.11682	302.08100	302.08100			11,480,439.16	38	2,350
R197	On	07/02/2019	Bond Future			300.66910	300.66910	300.63079	300.63079			0.00	0	0
R197	On	02/05/2019	Bond Future			305.76955	305.76955	305.73384	305.73384			0.00	0	0
Total R197 Future												22,757,008.70	76	3,585
Total For R197												22,757,008.70	76	3,585
R202	On	02/08/2018	Bond Future			232.81245	232.81245	232.78257	232.78257			0.00	0	12,968
R202	On	01/11/2018	Bond Future			237.02148	237.02148	236.99197	236.99197			0.00	0	9,411
R202	On	07/02/2019	Bond Future			237.74972	237.74972	237.71810	237.71810			0.00	0	0
R202	On	02/05/2019	Bond Future			241.78303	241.78303	241.75356	241.75356			0.00	0	0
Total R202 Future												0.00	0	22,379
Total For R202												0.00	0	22,379
R2023	On	02/08/2018	Bond Future			8.14351	101.88507	8.14415	101.88269		4.02	37,901,246.04	372	26,287
R2023	On	01/11/2018	Bond Future			8.20880	99.77705	8.20940	99.77493		4.06	37,117,062.60	372	20,526
R2023	On	07/02/2019	Bond Future			8.28755	101.71039	8.28836	101.70768		4.16	0.00	0	0
R2023	On	02/05/2019	Bond Future			8.34928	99.48952	8.34980	99.48787		4.52	0.00	0	0
Total R2023 Future												75,018,308.64	744	46,813
R2023	On	02/08/2018	Bond Future	10.40	Put			0.00000	0.00000	0,000	5.35	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.41	Call			7,998.80000	7,998.80	8,001,180	5.35	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.41	Put			0.00000	0.00000	0,000	5.35	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.39	Call			7,931.76000	7,931.76	7,934,140	5.35	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.39	Put			0.00000	0.00000	0,000	5.35	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.40	Call			7,965.29000	7,965.29	7,967,670	5.35	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.59	Call			8,001.41000	8,001.41	8,003,480	5.10	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.59	Put			0.82000	0.00082	0,770	5.10	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.57	Call			7,937.68000	7,937.68	7,939,750	5.10	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.57	Put			0.90000	0.00090	0,850	5.10	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.58	Call			7,969.55000	7,969.55	7,971,620	5.10	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.58	Put			0.86000	0.00086	0,810	5.10	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Call			7,373.18000	7,373.18	7,375,230	5.22	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Put			39.77000	0.03977	39,110	5.22	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.57	Call			7,314.18000	7,314.18	7,316,210	5.22	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.57	Put			41.54000	0.04154	40,860	5.22	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Call			7,343.68000	7,343.68	7,345,720	5.22	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Put			40.65000	0.04065	39,980	5.22	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Call			1,824.78000	1,824.78	1,822,780	4.73	0.00	0	0

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			1,507.30000	1.50730	1,503,650	4.73	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Call			1,844.84000	1.84484	1,842,840	4.74	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Put			1,495.74000	1.49574	1,492,090	4.74	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Call			1,804.82000	1.80482	1,802,820	4.72	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Put			1,518.96000	1.51896	1,515,310	4.72	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												75,018,308.64	744	46,813
R2030	On	02/08/2018	Bond Future			9.10415	92.38483	9.11996	92.27964		10.23	0.00	0	43,401
R2030	On	01/11/2018	Bond Future			9.16632	94.03323	9.18265	93.92645		10.02	0.00	0	23,053
R2030	On	07/02/2019	Bond Future			9.23646	91.84584	9.25351	91.73654		10.55	0.00	0	0
R2030	On	02/05/2019	Bond Future			9.30025	93.38708	9.31773	93.27693		10.99	0.00	0	0
Total R2030 Future												0.00	0	66,454
R2030	On	02/08/2018	Bond Future	9.46	Put			122.99000	0.12299	96,970	10.91	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.47	Call			2,403.49000	2.40349	2,483,810	10.93	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.47	Put			115.57000	0.11557	90,700	10.93	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.45	Call			2,290.12000	2.29012	2,368,110	10.89	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.91	Put			1,646.01000	1.64601	1,544,770	10.13	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.91	Call			235.74000	0.23574	239,690	10.13	0.00	0	7,850
R2030	On	02/08/2018	Bond Future	9.50	Call			2,575.92000	2.57592	2,659,500	10.98	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.45	Put			130.83000	0.13083	103,630	10.89	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.50	Put			95.51000	0.09551	73,900	10.98	0.00	0	7,850
R2030	On	02/08/2018	Bond Future	9.46	Call			2,346.62000	2.34662	2,425,790	10.91	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.51	Put			4,183.79000	4.18379	4,078,030	9.55	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.51	Call			5.27000	0.00527	4,700	9.55	0.00	0	7,850
R2030	On	01/11/2018	Bond Future	8.58	Call			561.97000	0.56197	578,150	9.53	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.58	Put			4,615.86000	4.61586	4,525,260	9.53	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.59	Call			577.80000	0.57780	594,370	9.54	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.59	Put			4,562.48000	4.56248	4,472,270	9.54	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.60	Call			593.79000	0.59379	610,740	9.56	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.60	Put			4,509.33000	4.50933	4,419,500	9.56	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Put			5,334.93000	5.33493	5,251,350	9.87	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Call			1,174.33000	1.17433	1,200,400	9.88	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Put			5,287.80000	5.28780	5,204,570	9.88	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Call			1,195.40000	1.19540	1,221,820	9.90	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Put			5,240.96000	5.24096	5,158,080	9.90	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Call			1,153.50000	1.15350	1,179,220	9.87	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.40	Call			3,918.18000	3.91818	3,971,790	11.11	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.40	Put			3,402.17000	3.40217	3,345,630	11.11	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Call			3,952.29000	3.95229	4,006,200	11.12	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Put			3,373.82000	3.37382	3,317,580	11.12	0.00	0	0

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			3,884.21000	3.88421	3,937,520	11.10	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Put			3,430.71000	3.43071	3,373,870	11.10	0.00	0	0
Total R2030 Option												0.00	0	23,550
Total For R2030												0.00	0	90,004
R2032	On	02/08/2018	Bond Future			9.30448	94.83091	9.31526	94.75330		10.98	10,146,907.37	107	30,658
R2032	On	01/11/2018	Bond Future			9.37098	92.36800	9.38209	92.28926		11.24	9,883,376.00	107	14,766
R2032	On	07/02/2019	Bond Future			9.44475	94.15761	9.45634	94.07689		11.35	0.00	0	0
R2032	On	02/05/2019	Bond Future			9.50769	91.58220	9.51950	91.50116		12.43	0.00	0	0
Total R2032 Future												20,030,283.37	214	45,424
R2032	On	02/08/2018	Bond Future	9.67	Call			2,629.28000	2.62928	2,683,550	11.64	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.67	Put			125.92000	0.12592	102,580	11.64	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Call			2,690.87000	2.69087	2,746,140	11.66	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Put			118.35000	0.11835	96,010	11.66	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Call			2,568.02000	2.56802	2,621,270	11.62	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Put			133.90000	0.13390	109,540	11.62	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.76	Call			585.50000	0.58550	594,650	10.55	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.76	Put			5,144.46000	5.14446	5,074,870	10.55	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.77	Call			602.26000	0.60226	611,650	10.56	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.77	Put			5,085.45000	5.08545	5,016,100	10.56	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.75	Call			569.06000	0.56906	577,970	10.53	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.75	Put			5,203.87000	5.20387	5,134,040	10.53	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Call			1,247.32000	1.24732	1,264,060	10.54	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Put			5,906.07000	5.90607	5,842,090	10.54	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Call			1,269.90000	1.26990	1,286,890	10.56	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Put			5,854.07000	5.85407	5,790,340	10.56	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Call			1,224.98000	1.22498	1,241,480	10.53	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Put			5,958.39000	5.95839	5,894,170	10.53	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Call			4,352.53000	4.35253	4,389,920	12.52	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Put			3,734.93000	3.73493	3,691,280	12.52	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Call			4,389.28000	4.38928	4,426,890	12.53	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Put			3,703.79000	3.70379	3,660,360	12.53	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Call			4,426.17000	4.42617	4,463,990	12.53	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Put			3,672.87000	3.67287	3,629,650	12.53	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												20,030,283.37	214	45,424
R2035	On	02/08/2018	Bond Future			9.45434	99.04580	9.46510	98.95988		11.65	65,766,411.20	664	60,594
R2035	On	01/11/2018	Bond Future			9.52151	96.31725	9.53259	96.23003		11.96	63,954,654.00	664	36,963
R2035	On	07/02/2019	Bond Future			9.59728	98.18347	9.60882	98.09408		12.11	0.00	0	0
R2035	On	02/05/2019	Bond Future			9.65789	95.33324	9.66964	95.24340		13.33	0.00	0	0
Total R2035 Future												129,721,065.20	1,328	97,557

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	9.43	Put			1,042.02000	1.04202	963,390	11.56	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.44	Call			798.59000	0.79859	807,000	11.57	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.44	Put			999.19000	0.99919	921,680	11.57	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.42	Call			725.06000	0.72506	731,280	11.54	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.42	Put			1,085.96000	1.08596	1,006,260	11.54	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.43	Call			761.32000	0.76132	768,610	11.56	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.92	Call			633.91000	0.63391	644,090	11.03	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.92	Put			5,640.96000	5.64096	5,563,920	11.03	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.93	Call			653.24000	0.65324	663,710	11.06	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.93	Put			5,575.45000	5.57545	5,498,700	11.06	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.94	Call			672.96000	0.67296	683,720	11.08	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.94	Put			5,510.43000	5.51043	5,433,970	11.08	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Call			1,463.30000	1.46330	1,482,250	11.49	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Put			6,606.61000	6.60661	6,536,170	11.49	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Call			1,489.08000	1.48908	1,508,290	11.51	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Put			6,548.72000	6.54872	6,478,540	11.51	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Call			1,437.80000	1.43780	1,456,480	11.48	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Put			6,664.89000	6.66489	6,594,180	11.48	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Put			4,316.52000	4.31652	4,267,420	13.52	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Call			4,816.48000	4.81648	4,857,460	13.53	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Put			4,281.14000	4.28114	4,232,280	13.53	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Call			4,856.72000	4.85672	4,897,940	13.54	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Put			4,245.66000	4.24566	4,197,040	13.54	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Call			4,776.05000	4.77605	4,816,790	13.52	0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												129,721,065.20	1,328	97,557
R2037	On	02/08/2018	Bond Future			9.52412	91.33158	9.53489	91.24513		12.78	0.00	0	48,709
R2037	On	01/11/2018	Bond Future			9.58641	92.96114	9.59747	92.87347		12.55	0.00	0	27,080
R2037	On	07/02/2019	Bond Future			9.65612	90.50239	9.66762	90.41254		13.32	0.00	0	0
R2037	On	02/05/2019	Bond Future			9.71847	92.02108	9.73018	91.93070		14.01	0.00	0	0
Total R2037 Future												0.00	0	75,789
R2037	On	02/08/2018	Bond Future	9.96	Put			90.51000	0.09051	71,570	13.63	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Call			3,474.42000	3.47442	3,542,810	13.66	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Put			84.83000	0.08483	66,770	13.66	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Call			3,334.62000	3.33462	3,401,210	13.61	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Put			96.53000	0.09653	76,670	13.61	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.96	Call			3,404.40000	3.40440	3,471,910	13.63	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.02	Put			5,493.39000	5.49339	5,417,090	11.80	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.03	Call			758.35000	0.75835	770,020	11.82	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.03	Put			5,428.49000	5.42849	5,352,490	11.82	0.00	0	0

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	9.01	Call			717.59000	0.71759	728,680	11.78	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.01	Put			5,558.93000	5.55893	5,482,350	11.78	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.02	Call			737.71000	0.73771	749,080	11.80	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Call			1,591.96000	1.59196	1,612,010	12.76	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Put			6,532.32000	6.53232	6,462,520	12.76	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Call			1,618.42000	1.61842	1,638,750	12.78	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Put			6,474.19000	6.47419	6,404,670	12.78	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Call			1,565.75000	1.56575	1,585,540	12.75	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Put			6,590.82000	6.59082	6,520,760	12.75	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Call			4,827.90000	4.82790	4,869,240	14.06	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Put			4,291.90000	4.29190	4,242,860	14.06	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Call			4,868.63000	4.86863	4,910,200	14.07	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Put			4,256.26000	4.25626	4,207,450	14.07	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Call			4,787.33000	4.78733	4,828,430	14.05	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Put			4,327.80000	4.32780	4,278,520	14.05	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	75,789
R204	On	02/08/2018	Bond Future			6.65018	101.48532	6.64066	101.48884		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			855.98000	0.85598	852,460	0.44	0.00	0	0
R204	On	02/08/2018	Bond Future	8.98	Put			0.00000	0.00000	0,000	0.44	0.00	0	0
R204	On	02/08/2018	Bond Future	8.99	Call			859.61000	0.85961	856,090	0.44	0.00	0	0
R204	On	02/08/2018	Bond Future	8.99	Put			0.00000	0.00000	0,000	0.44	0.00	0	0
R204	On	02/08/2018	Bond Future	8.97	Call			852.36000	0.85236	848,840	0.44	0.00	0	0
R204	On	02/08/2018	Bond Future	8.97	Put			0.00000	0.00000	0,000	0.44	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			9.59908	94.75921	9.60984	94.66637		13.25	3,316,572.35	35	20,832
R2040	On	01/11/2018	Bond Future			9.66115	96.44991	9.67220	96.35572		13.03	3,375,746.85	35	10,980
R2040	On	07/02/2019	Bond Future			9.73054	93.80817	9.74202	93.71166		13.87	0.00	0	0
R2040	On	02/05/2019	Bond Future			9.79244	95.38231	9.80413	95.28518		14.64	0.00	0	0
Total R2040 Future												6,692,319.20	70	31,812
R2040	On	02/08/2018	Bond Future	10.04	Call			3,694.27000	3.69427	3,766,420	14.32	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.04	Put			99.55000	0.09955	78,860	14.32	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.05	Call			3,769.09000	3.76909	3,842,190	14.34	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.05	Put			93.44000	0.09344	73,700	14.34	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.03	Call			3,619.72000	3.61972	3,690,890	14.29	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.03	Put			106.04000	0.10604	84,370	14.29	0.00	0	0
R2040	On	01/11/2018	Bond Future	8.50	Call			87.40000	0.08740	88,760	11.12	0.00	0	2,950
R2040	On	01/11/2018	Bond Future	9.08	Call			784.51000	0.78451	796,360	12.36	0.00	0	0

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			6,053.29000	6.05329	5,970,950	12.36	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.09	Call			806.34000	0.80634	818,500	12.38	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.10	Put			5,912.00000	5.91200	5,830,290	12.40	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.09	Put			5,982.30000	5.98230	5,900,270	12.38	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.07	Call			763.06000	0.76306	774,610	12.34	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.07	Put			6,124.81000	6.12481	6,042,170	12.34	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.10	Call			828.73000	0.82873	841,210	12.40	0.00	0	2,950
R2040	On	01/11/2018	Bond Future	8.50	Put			10,983.05000	10.98305	10,890,220	11.12	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.20	Put			5,237.62000	5.23762	5,159,230	12.59	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.20	Call			1,073.77000	1.07377	1,089,570	12.59	136,196.25	125	3,540
R2040	On	01/11/2018	Bond Future	9.80	Put			2,256.39000	2.25639	2,203,720	13.48	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.80	Call			3,334.95000	3.33495	3,376,470	13.48	422,058.75	125	3,540
R2040	On	07/02/2019	Bond Future	9.11	Put			7,142.59000	7.14259	7,066,720	12.97	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Call			1,611.18000	1.61118	1,632,110	12.99	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Put			7,078.72000	7.07872	7,003,140	12.99	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Call			1,639.86000	1.63986	1,661,090	13.00	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Put			7,015.53000	7.01553	6,940,250	13.00	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Call			1,583.04000	1.58304	1,603,680	12.97	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Put			4,571.88000	4.57188	4,519,840	14.78	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Call			5,274.90000	5.27490	5,319,470	14.76	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Put			4,648.43000	4.64843	4,595,870	14.76	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Call			5,318.56000	5.31856	5,363,390	14.77	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Put			4,610.02000	4.61002	4,557,720	14.77	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Call			5,362.37000	5.36237	5,407,460	14.78	0.00	0	0
Total R2040 Option												558,255.00	250	12,980
Total For R2040												7,250,574.20	320	44,792
R2044	On	02/08/2018	Bond Future			9.62876	91.86732	9.64453	91.72902		13.94	171,975,623.04	1,872	21,313
R2044	On	01/11/2018	Bond Future			9.68863	93.50643	9.70482	93.36605		13.73	175,044,036.96	1,872	26,360
R2044	On	07/02/2019	Bond Future			9.75543	90.93297	9.77221	90.78936		14.63	0.00	0	0
R2044	On	02/05/2019	Bond Future			9.81489	92.45882	9.83202	92.31383		15.45	0.00	0	0
Total R2044 Future												347,019,660.00	3,744	47,673
R2044	On	02/08/2018	Bond Future	10.06	Call			3,636.01000	3.63601	3,747,820	15.11	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.06	Put			115.50000	0.11550	89,010	15.11	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.07	Call			3,710.98000	3.71098	3,824,000	15.13	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.07	Put			108.57000	0.10857	83,290	15.13	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.05	Call			3,561.29000	3.56129	3,671,850	15.09	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.05	Put			122.80000	0.12280	95,060	15.09	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.14	Put			5,910.19000	5.91019	5,792,620	12.58	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.12	Call			744.36000	0.74436	766,090	12.53	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.12	Put			6,054.61000	6.05461	5,935,960	12.53	0.00	0	0

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			767.02000	0.76702	789,290	12.56	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.13	Put			5,982.17000	5.98217	5,864,060	12.56	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.14	Call			789.98000	0.78998	812,790	12.58	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.16	Call			1,690.69000	1.69069	1,726,240	13.76	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.16	Put			7,187.73000	7.18773	7,079,670	13.76	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.17	Call			1,720.43000	1.72043	1,756,450	13.78	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.17	Put			7,123.26000	7.12326	7,015,670	13.78	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.18	Call			1,750.24000	1.75024	1,786,720	13.80	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.18	Put			7,059.01000	7.05901	6,951,880	13.80	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.90	Call			5,363.57000	5.36357	5,434,150	15.59	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.90	Put			4,792.00000	4.79200	4,717,590	15.59	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.91	Call			5,407.90000	5.40790	5,478,860	15.60	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.91	Put			4,752.76000	4.75276	4,678,730	15.60	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.92	Call			5,452.05000	5.45205	5,523,380	15.61	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.92	Put			4,713.48000	4.71348	4,639,820	15.61	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												347,019,660.00	3,744	47,673
R2048	On	02/08/2018	Bond Future			9.62356	95.27908	9.63426	95.18264		13.80	3,239,488.72	34	76,267
R2048	On	01/11/2018	Bond Future			9.68479	92.54658	9.69578	92.44867		14.24	185,093,160.00	2,000	90,308
R2048	On	07/02/2019	Bond Future			9.75336	94.33977	9.76476	94.23956		14.48	0.00	0	0
R2048	On	02/05/2019	Bond Future			9.80805	91.48832	9.81965	91.38738		16.04	0.00	0	0
Total R2048 Future												188,332,648.72	2,034	166,575
R2048	On	02/08/2018	Bond Future	8.99	Put			6,144.41000	6.14441	6,047,070	12.79	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.97	Call			3.80000	0.00380	3,070	12.75	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.97	Put			6,345.16000	6.34516	6,247,990	12.75	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.98	Call			4.36000	0.00436	3,550	12.77	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.98	Put			6,244.66000	6.24466	6,147,410	12.77	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.99	Call			5.00000	0.00500	4,100	12.79	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.03	Put			6,868.31000	6.86831	6,780,000	12.77	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.01	Call			549.97000	0.54997	558,990	12.72	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.01	Put			7,030.55000	7.03055	6,941,660	12.72	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.02	Call			568.68000	0.56868	577,990	12.74	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.02	Put			6,949.07000	6.94907	6,860,470	12.74	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.03	Call			587.94000	0.58794	597,540	12.77	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.06	Call			1,458.90000	1.45890	1,478,080	13.44	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.06	Put			8,039.06000	8.03906	7,958,030	13.44	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Call			1,486.73000	1.48673	1,506,200	13.46	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Put			7,967.77000	7.96777	7,887,030	13.46	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Call			1,431.62000	1.43162	1,450,500	13.42	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Put			8,111.07000	8.11107	8,029,740	13.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	02/05/2019	Bond Future	9.90	Call			5,563.91000	5.56391	5,610,490	16.19	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.90	Put			4,870.17000	4.87017	4,815,810	16.19	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.91	Call			5,609.43000	5.60943	5,656,270	16.20	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.91	Put			4,830.01000	4.83001	4,775,910	16.20	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.89	Call			5,518.54000	5.51854	5,564,850	16.18	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.89	Put			4,910.63000	4.91063	4,856,000	16.18	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												188,332,648.72	2,034	166,575
R207	On	02/08/2018	Bond Future			7.44040	100.19082	7.44078	100.19031		0.81	69,632,619.90	695	19,367
R207	On	01/11/2018	Bond Future			7.47503	101.97843	7.47520	101.97824		0.73	80,562,959.70	790	2,468
R207	On	07/02/2019	Bond Future			7.52713	100.30941	7.52798	100.30867		0.73	0.00	0	0
R207	On	02/05/2019	Bond Future			7.60468	101.99281	7.60418	101.99314		0.73	0.00	0	0
Total R207 Future												150,195,579.60	1,485	21,835
R207	On	02/08/2018	Bond Future	6.86	Call			0.03000	0.00003	0,020	1.20	0.00	0	0
R207	On	02/08/2018	Bond Future	6.86	Put			781.53000	0.78153	781,010	1.20	0.00	0	0
R207	On	02/08/2018	Bond Future	6.87	Call			0.03000	0.00003	0,020	1.19	0.00	0	0
R207	On	02/08/2018	Bond Future	6.87	Put			768.01000	0.76801	767,490	1.19	0.00	0	0
R207	On	02/08/2018	Bond Future	6.85	Call			0.03000	0.00003	0,020	1.21	0.00	0	0
R207	On	02/08/2018	Bond Future	6.85	Put			795.06000	0.79506	794,540	1.21	0.00	0	0
R207	On	01/11/2018	Bond Future	6.76	Put			814.80000	0.81480	814,380	0.89	0.00	0	0
R207	On	01/11/2018	Bond Future	6.74	Call			9.41000	0.00941	9,190	0.90	0.00	0	0
R207	On	01/11/2018	Bond Future	6.74	Put			836.97000	0.83697	836,560	0.90	0.00	0	0
R207	On	01/11/2018	Bond Future	6.75	Call			9.61000	0.00961	9,390	0.89	0.00	0	0
R207	On	01/11/2018	Bond Future	6.75	Put			825.85000	0.82585	825,440	0.89	0.00	0	0
R207	On	01/11/2018	Bond Future	6.76	Call			9.88000	0.00988	9,650	0.89	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Call			11.01000	0.01101	10,910	0.72	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Put			899.09000	0.89909	898,250	0.72	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Call			11.29000	0.01129	11,190	0.71	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Put			890.50000	0.89050	889,660	0.71	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Call			10.80000	0.01080	10,710	0.72	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Put			907.75000	0.90775	906,920	0.72	0.00	0	0
R207	On	02/05/2019	Bond Future	7.61	Call			270.01000	0.27001	269,370	0.74	0.00	0	0
R207	On	02/05/2019	Bond Future	7.61	Put			266.16000	0.26616	265,850	0.74	0.00	0	0
R207	On	02/05/2019	Bond Future	7.62	Call			273.70000	0.27370	273,060	0.74	0.00	0	0
R207	On	02/05/2019	Bond Future	7.62	Put			263.23000	0.26323	262,920	0.74	0.00	0	0
R207	On	02/05/2019	Bond Future	7.63	Call			277.77000	0.27777	277,130	0.75	0.00	0	0
R207	On	02/05/2019	Bond Future	7.63	Put			260.69000	0.26069	260,380	0.75	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												150,195,579.60	1,485	21,835
R208	On	02/08/2018	Bond Future			7.74315	100.02884	7.73867	100.03924		1.92	285,282,251.68	2,852	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			7.80218	98.41411	7.79705	98.42499		2.01	289,632,725.73	2,943	17,307
R208	On	07/02/2019	Bond Future			7.87693	100.32095	7.87138	100.33150		2.03	0.00	0	0
R208	On	02/05/2019	Bond Future			7.94422	98.60466	7.93732	98.61645		2.31	0.00	0	0
Total R208 Future												574,914,977.41	5,795	32,271
R208	On	02/08/2018	Bond Future	7.12	Put			1,449.03000	1.44903	1,459,370	2.40	0.00	0	0
R208	On	02/08/2018	Bond Future	7.13	Call			0.16000	0.00016	0,100	2.39	0.00	0	0
R208	On	02/08/2018	Bond Future	7.13	Put			1,425.41000	1.42541	1,435,750	2.39	0.00	0	0
R208	On	02/08/2018	Bond Future	7.14	Call			0.18000	0.00018	0,110	2.37	0.00	0	0
R208	On	02/08/2018	Bond Future	7.14	Put			1,401.81000	1.40181	1,412,140	2.37	0.00	0	0
R208	On	02/08/2018	Bond Future	7.12	Call			0.15000	0.00015	0,090	2.40	0.00	0	0
R208	On	01/11/2018	Bond Future	7.11	Call			37.96000	0.03796	36,360	1.97	0.00	0	0
R208	On	01/11/2018	Bond Future	7.11	Put			1,508.44000	1.50844	1,517,720	1.97	0.00	0	0
R208	On	01/11/2018	Bond Future	7.12	Call			39.30000	0.03930	37,660	1.96	0.00	0	0
R208	On	01/11/2018	Bond Future	7.12	Put			1,488.18000	1.48818	1,497,420	1.96	0.00	0	0
R208	On	01/11/2018	Bond Future	7.10	Call			36.75000	0.03675	35,190	1.97	0.00	0	0
R208	On	01/11/2018	Bond Future	7.10	Put			1,528.84000	1.52884	1,538,160	1.97	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Call			72.03000	0.07203	70,200	1.70	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Put			1,610.32000	1.61032	1,619,040	1.70	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Call			74.86000	0.07486	72,980	1.71	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Put			1,593.77000	1.59377	1,602,440	1.71	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Call			69.13000	0.06913	67,350	1.70	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Put			1,626.81000	1.62681	1,635,580	1.70	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Call			923.30000	0.92330	915,550	2.42	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Put			765.06000	0.76506	769,100	2.42	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Call			934.37000	0.93437	926,580	2.42	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Put			759.08000	0.75908	763,080	2.42	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Call			912.62000	0.91262	904,910	2.41	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Put			771.44000	0.77144	775,520	2.41	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												574,914,977.41	5,795	32,271
R209	On	02/08/2018	Bond Future			9.43349	75.07492	9.44418	75.00268		13.27	0.00	0	89,848
R209	On	01/11/2018	Bond Future			9.49280	73.26679	9.50377	73.19350		13.61	0.00	0	89,063
R209	On	07/02/2019	Bond Future			9.55807	74.68635	9.56946	74.61119		13.79	0.00	0	0
R209	On	02/05/2019	Bond Future			9.61339	72.79161	9.62497	72.71600		15.10	0.00	0	0
Total R209 Future												0.00	0	178,911
R209	On	02/08/2018	Bond Future	10.21	Call			4,919.71000	4.91971	4,989,110	15.28	0.00	0	0
R209	On	02/08/2018	Bond Future	10.21	Put			8.84000	0.00884	6,000	15.28	0.00	0	435
R209	On	02/08/2018	Bond Future	9.66	Put			290.49000	0.29049	251,410	14.04	0.00	0	0
R209	On	02/08/2018	Bond Future	9.66	Call			1,726.50000	1.72650	1,759,660	14.04	0.00	0	435
R209	On	02/08/2018	Bond Future	10.39	Call			5,995.09000	5.99509	6,066,610	15.36	0.00	0	0

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			1.83000	0.00183	1,110	15.36	0.00	0	0
R209	On	02/08/2018	Bond Future	10.40	Call			6,054.29000	6.05429	6,125,870	15.36	0.00	0	0
R209	On	02/08/2018	Bond Future	10.40	Put			1.66000	0.00166	1,000	15.36	0.00	0	0
R209	On	02/08/2018	Bond Future	10.38	Call			5,935.82000	5.93582	6,007,280	15.36	0.00	0	0
R209	On	02/08/2018	Bond Future	10.38	Put			2.01000	0.00201	1,230	15.36	0.00	0	0
R209	On	02/08/2018	Bond Future	9.21	Call			227.75000	0.22775	222,580	13.21	0.00	0	0
R209	On	02/08/2018	Bond Future	9.21	Put			1,834.63000	1.83463	1,757,220	13.21	0.00	0	500
R209	On	02/08/2018	Bond Future	8.83	Call			7.14000	0.00714	6,020	12.51	0.00	0	0
R209	On	02/08/2018	Bond Future	8.83	Put			4,334.14000	4.33414	4,260,780	12.51	0.00	0	500
R209	On	02/08/2018	Bond Future	8.49	Put			6,885.16000	6.88516	6,812,900	11.90	0.00	0	0
R209	On	02/08/2018	Bond Future	8.49	Call			0.04000	0.00004	0,020	11.90	0.00	0	500
R209	On	02/08/2018	Bond Future	8.46	Put			7,116.72000	7.11672	7,044,470	11.89	0.00	0	0
R209	On	02/08/2018	Bond Future	8.46	Call			0.02000	0.00002	0,010	11.89	0.00	0	5,000
R209	On	02/08/2018	Bond Future	8.96	Put			3,410.78000	3.41078	3,335,560	12.80	0.00	0	0
R209	On	02/08/2018	Bond Future	8.96	Call			30.44000	0.03044	27,460	12.80	0.00	0	5,000
R209	On	02/08/2018	Bond Future	9.43	Call			748.41000	0.74841	755,100	13.57	0.00	0	0
R209	On	02/08/2018	Bond Future	9.43	Put			844.25000	0.84425	778,700	13.57	0.00	0	5,000
R209	On	02/08/2018	Bond Future	10.84	Call			8,587.97000	8.58797	8,660,210	15.36	0.00	0	0
R209	On	02/08/2018	Bond Future	10.84	Put			0.01000	0.00001	0,010	15.36	0.00	0	435
R209	On	01/11/2018	Bond Future	1016.00	Call			72,305.63000	72.30563	72,378,920	15.64	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Put			0.00000	0.00000	0,000	15.64	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Call			72,305.63000	72.30563	72,378,920	15.64	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Put			0.00000	0.00000	0,000	15.64	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Call			72,305.62000	72.30562	72,378,910	15.64	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Put			0.00000	0.00000	0,000	15.64	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Call			3,901.07000	3.90107	3,944,020	14.36	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Put			1,072.92000	1.07292	1,042,580	14.36	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Put			2,709.33000	2.70933	2,657,960	13.38	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Call			1,603.83000	1.60383	1,625,750	13.38	0.00	0	0
R209	On	01/11/2018	Bond Future	8.89	Put			4,830.67000	4.83067	4,766,000	12.49	0.00	0	0
R209	On	01/11/2018	Bond Future	8.89	Call			557.68000	0.55768	566,300	12.49	0.00	0	2,000
R209	On	01/11/2018	Bond Future	9.97	Call			4,038.82000	4.03882	4,082,720	14.42	0.00	0	0
R209	On	01/11/2018	Bond Future	9.97	Put			1,022.20000	1.02220	992,810	14.42	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Call			7,008.45000	7.00845	7,067,250	15.64	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Put			376.60000	0.37660	362,110	15.64	0.00	0	0
R209	On	01/11/2018	Bond Future	9.64	Put			1,728.75000	1.72875	1,688,140	13.81	0.00	0	0
R209	On	01/11/2018	Bond Future	9.64	Call			2,629.86000	2.62986	2,662,540	13.81	0.00	0	2,000
R209	On	01/11/2018	Bond Future	9.98	Call			4,085.15000	4.08515	4,129,360	14.44	0.00	0	0
R209	On	01/11/2018	Bond Future	9.98	Put			1,005.87000	1.00587	976,790	14.44	0.00	0	2,000
R209	On	01/11/2018	Bond Future	10.00	Put			973.81000	0.97381	945,350	14.48	0.00	0	5,850
R209	On	01/11/2018	Bond Future	10.00	Call			4,178.14000	4.17814	4,222,970	14.48	0.00	0	0

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		1,364.58000	1.36458	1,381,510	13.08	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Put		5,480.52000	5.48052	5,422,290	13.08	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Call		1,319.14000	1.31914	1,335,620	13.05	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Put		5,578.22000	5.57822	5,519,540	13.05	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Call		1,341.75000	1.34175	1,358,450	13.06	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Put		5,529.21000	5.52921	5,470,750	13.06	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Call		4,165.87000	4.16587	4,200,500	15.29	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Put		3,678.76000	3.67876	3,637,780	15.29	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Call		4,097.60000	4.09760	4,131,840	15.27	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Put		3,739.86000	3.73986	3,698,490	15.27	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Call		4,131.80000	4.13180	4,166,240	15.28	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Put		3,709.33000	3.70933	3,668,160	15.28	0.00	0	0
Total R209 Option											0.00	0	29,655
Total For R209											0.00	0	208,566
R210	On	02/08/2018	Bond Future			184.90768	184.90768	184.88417	184.88417		3,698,153.60	20	1,480
R210	On	01/11/2018	Bond Future			185.75044	185.75044	185.72721	185.72721		3,715,008.80	20	969
R210	On	07/02/2019	Bond Future			189.38310	189.38310	189.35836	189.35836		0.00	0	0
R210	On	02/05/2019	Bond Future			190.04577	190.04577	190.02252	190.02252		0.00	0	0
Total R210 Future											7,413,162.40	40	2,449
Total For R210											7,413,162.40	40	2,449
R212	On	02/08/2018	Bond Future			153.36351	153.36351	153.34536	153.34536		294,457,939.20	1,920	2,387
R212	On	01/11/2018	Bond Future			156.13623	156.13623	156.11825	156.11825		299,781,561.60	1,920	3,446
R212	On	07/02/2019	Bond Future			157.03606	157.03606	157.01682	157.01682		0.00	0	0
R212	On	02/05/2019	Bond Future			159.70005	159.70005	159.68217	159.68217		0.00	0	0
Total R212 Future											594,239,500.80	3,840	5,833
Total For R212											594,239,500.80	3,840	5,833
R213	On	02/08/2018	Bond Future			9.20893	86.78635	9.21966	86.71641	10.77	1,388,581.60	16	28,004
R213	On	01/11/2018	Bond Future			9.27360	84.78884	9.28465	84.71793	11.02	1,356,621.44	16	18,919
R213	On	07/02/2019	Bond Future			9.34681	86.43179	9.35836	86.35898	11.16	0.00	0	0
R213	On	02/05/2019	Bond Future			9.40527	84.33461	9.41703	84.26153	12.11	0.00	0	0
Total R213 Future											2,745,203.04	32	46,923
R213	On	02/08/2018	Bond Future	9.06	Call		313.01000	0.31301	310,870	10.55	0.00	0	0
R213	On	02/08/2018	Bond Future	9.06	Put		1,361.95000	1.36195	1,289,870	10.55	0.00	0	0
R213	On	02/08/2018	Bond Future	9.07	Call		332.45000	0.33245	330,730	10.56	0.00	0	0
R213	On	02/08/2018	Bond Future	9.07	Put		1,315.17000	1.31517	1,243,510	10.56	0.00	0	0
R213	On	02/08/2018	Bond Future	9.05	Call		294.44000	0.29444	291,910	10.54	0.00	0	0
R213	On	02/08/2018	Bond Future	9.05	Put		1,409.67000	1.40967	1,337,200	10.54	0.00	0	0
R213	On	01/11/2018	Bond Future	8.65	Call		490.12000	0.49012	497,950	10.21	0.00	0	0
R213	On	01/11/2018	Bond Future	8.65	Put		4,698.41000	4.69841	4,635,330	10.21	0.00	0	0

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			504.79000	0.50479	512,830	10.23	0.00	0	0
R213	On	01/11/2018	Bond Future	8.66	Put			4,644.58000	4.64458	4,581,710	10.23	0.00	0	0
R213	On	01/11/2018	Bond Future	8.64	Call			475.63000	0.47563	483,240	10.19	0.00	0	0
R213	On	01/11/2018	Bond Future	8.64	Put			4,752.49000	4.75249	4,689,190	10.19	0.00	0	0
R213	On	07/02/2019	Bond Future	8.69	Call			1,120.56000	1.12056	1,135,300	10.53	0.00	0	0
R213	On	07/02/2019	Bond Future	8.69	Put			5,479.46000	5.47946	5,421,390	10.53	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Call			1,140.74000	1.14074	1,155,690	10.54	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Put			5,432.19000	5.43219	5,374,330	10.54	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Call			1,100.38000	1.10038	1,114,910	10.51	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Put			5,526.80000	5.52680	5,468,520	10.51	0.00	0	0
R213	On	02/05/2019	Bond Future	9.49	Call			3,899.78000	3.89978	3,933,070	12.35	0.00	0	0
R213	On	02/05/2019	Bond Future	9.49	Put			3,448.25000	3.44825	3,408,460	12.35	0.00	0	0
R213	On	02/05/2019	Bond Future	9.50	Call			3,933.50000	3.93350	3,966,980	12.36	0.00	0	0
R213	On	02/05/2019	Bond Future	9.50	Put			3,420.35000	3.42035	3,380,750	12.36	0.00	0	0
R213	On	02/05/2019	Bond Future	9.48	Call			3,866.19000	3.86619	3,899,290	12.34	0.00	0	0
R213	On	02/05/2019	Bond Future	9.48	Put			3,476.35000	3.47635	3,436,370	12.34	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												2,745,203.04	32	46,923
R214	On	02/08/2018	Bond Future			9.58844	74.49925	9.59912	74.42397		14.15	0.00	0	23,670
R214	On	01/11/2018	Bond Future			9.64886	72.53579	9.65982	72.45937		14.53	0.00	0	18,322
R214	On	07/02/2019	Bond Future			9.71649	73.94130	9.72786	73.86297		14.73	0.00	0	0
R214	On	02/05/2019	Bond Future			9.77043	71.88785	9.78198	71.80904		16.20	0.00	0	0
Total R214 Future												0.00	0	41,992
R214	On	02/08/2018	Bond Future	8.95	Call			4.49000	0.00449	3,690	13.03	0.00	0	0
R214	On	02/08/2018	Bond Future	8.95	Put			4,820.02000	4.82002	4,743,940	13.03	0.00	0	0
R214	On	02/08/2018	Bond Future	8.96	Call			5.12000	0.00512	4,230	13.05	0.00	0	0
R214	On	02/08/2018	Bond Future	8.96	Put			4,742.61000	4.74261	4,666,440	13.05	0.00	0	0
R214	On	02/08/2018	Bond Future	8.94	Call			3.94000	0.00394	3,220	13.01	0.00	0	0
R214	On	02/08/2018	Bond Future	8.94	Put			4,897.64000	4.89764	4,821,640	13.01	0.00	0	0
R214	On	01/11/2018	Bond Future	8.99	Call			546.62000	0.54662	554,560	13.59	0.00	0	0
R214	On	01/11/2018	Bond Future	8.99	Put			5,468.56000	5.46856	5,400,080	13.59	0.00	0	0
R214	On	01/11/2018	Bond Future	9.00	Call			563.04000	0.56304	571,210	13.62	0.00	0	0
R214	On	01/11/2018	Bond Future	9.00	Put			5,407.58000	5.40758	5,339,330	13.62	0.00	0	0
R214	On	01/11/2018	Bond Future	8.98	Call			530.41000	0.53041	538,130	13.57	0.00	0	0
R214	On	01/11/2018	Bond Future	8.98	Put			5,529.86000	5.52986	5,461,160	13.57	0.00	0	0
R214	On	07/02/2019	Bond Future	9.04	Call			1,218.71000	1.21871	1,234,280	13.64	0.00	0	0
R214	On	07/02/2019	Bond Future	9.04	Put			6,216.52000	6.21652	6,153,760	13.64	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Call			1,241.02000	1.24102	1,256,820	13.66	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Put			6,162.23000	6.16223	6,099,700	13.66	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Call			1,196.83000	1.19683	1,212,170	13.63	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	07/02/2019	Bond Future	9.03	Put		6,271.36000	6.27136	6,208,370	13.63	0.00	0	0
R214	On	02/05/2019	Bond Future	9.86	Call		4,395.38000	4.39538	4,431,600	16.32	0.00	0	0
R214	On	02/05/2019	Bond Future	9.86	Put		3,866.63000	3.86663	3,824,040	16.32	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Call		4,431.07000	4.43107	4,467,500	16.33	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Put		3,835.01000	3.83501	3,792,630	16.33	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Call		4,359.56000	4.35956	4,395,570	16.30	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Put		3,898.23000	3.89823	3,855,430	16.30	0.00	0	0
Total R214 Option											0.00	0	0
Total For R214											0.00	0	41,992
Total for Bond											4,231,482,213.86	38,076	1,221,203
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			615.32000	615.32000	614.79100	614.79100				430,724,000.00	70	366
GOVI On 01/11/2018 GOVI			626.29900	626.29900	625.76200	625.76200				438,409,300.00	70	111
GOVI On 07/02/2019 GOVI			638.43600	638.43600	637.88500	637.88500				0.00	0	0
GOVI On 02/05/2019 GOVI			649.15300	649.15300	648.59900	648.59900				0.00	0	0

Contract 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									869,133,300.00	140	477
GOVI On 02/08/2018 GOVI	605.71	Call			90,810.00000	9.08100	96,100,000		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			90,710.00000	9.07100	96,000,000		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			90,910.00000	9.09100	96,200,000		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			277,380.00000	27.73800	272,010,000		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			277,480.00000	27.74800	272,110,000		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			277,280.00000	27.72800	271,910,000		0.00	0	0
GOVI On 07/02/2019 GOVI	666.52	Put			286,350.00000	28.63500	280,840,000		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			286,450.00000	28.64500	280,940,000		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			286,250.00000	28.62500	280,740,000		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			7,390.00000	0.73900	12,930,000		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			7,290.00000	0.72900	12,830,000		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			7,190.00000	0.71900	12,730,000		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									869,133,300.00	140	477
Total for GOVI									869,133,300.00	140	477
AL37 On 02/08/2018 Index Future			585.48900	585.48900	585.37300	585.37300			0.00	0	0
AL37 On 01/11/2018 Index Future			595.93500	595.93500	595.82000	595.82000			0.00	0	0
AL37 On 07/02/2019 Index Future			607.48300	607.48300	607.36200	607.36200			0.00	0	0
AL37 On 02/05/2019 Index Future			617.68100	617.68100	617.56400	617.56400			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			682.58300	682.58300	682.07200	682.07200			0.00	0	0
AL7T On 01/11/2018 Index Future			694.76200	694.76200	694.24400	694.24400			0.00	0	0
AL7T On 07/02/2019 Index Future			708.22500	708.22500	707.69300	707.69300			0.00	0	0
AL7T On 02/05/2019 Index Future			720.11300	720.11300	719.58100	719.58100			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			619.65200	619.65200	619.15700	619.15700			0.00	0	449
ALBI On 01/11/2018 Index Future			630.70800	630.70800	630.20700	630.20700			0.00	0	456
ALBI On 07/02/2019 Index Future			642.93000	642.93000	642.41500	642.41500			0.00	0	0
ALBI On 02/05/2019 Index Future			653.72300	653.72300	653.20600	653.20600			0.00	0	0
Total ALBI Future									0.00	0	905
Total For ALBI									0.00	0	905
IGOV On 02/08/2018 Index Future			249.41800	249.41800	249.42700	249.42700			4,808,779,040.00	1,928	665
IGOV On 01/11/2018 Index Future			253.92700	253.92700	253.93700	253.93700			4,692,570,960.00	1,848	714
IGOV On 07/02/2019 Index Future			258.89300	258.89300	258.90200	258.90200			0.00	0	0
IGOV On 02/05/2019 Index Future			263.28600	263.28600	263.29800	263.29800			0.00	0	0
Total IGOV Future									9,501,350,000.00	3,776	1,379
Total For IGOV									9,501,350,000.00	3,776	1,379
Total for Index									9,501,350,000.00	3,776	2,284
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			95.88000	95.88000	95.93000	95.93000			0.00	0	0
10Y ST On 16/03/2026 Interest Rate Swap			92.89000	92.89000	92.95000	92.95000			0.00	0	0
10Y ST On 15/06/2026 Interest Rate Swap			91.64000	91.64000	91.70000	91.70000			0.00	0	0
10Y ST On 21/09/2026 Interest Rate Swap			93.78000	93.78000	93.84000	93.84000			0.00	0	0
10Y ST On 21/12/2026 Interest Rate Swap			97.53000	97.53000	97.60000	97.60000			0.00	0	0
10Y ST On 15/03/2027 Interest Rate Swap			96.09000	96.09000	96.15000	96.15000			0.00	0	0
10Y ST On 21/06/2027 Interest Rate Swap			98.14000	98.14000	98.20000	98.20000			0.00	0	0
10Y ST On 20/09/2027 Interest Rate Swap			103.53000	103.53000	103.61000	103.61000			0.00	0	0
10Y ST On 20/12/2027 Interest Rate Swap			103.87000	103.87000	103.95000	103.95000			0.00	0	0
10Y ST On 22/03/2028 Interest Rate Swap			97.41000	97.41000	97.51000	97.51000			0.00	0	0
10Y ST On 20/06/2028 Interest Rate Swap			104.53000	104.53000	104.63000	104.63000			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			102.24000	102.24000	102.24000	102.24000			0.00	0	0
1Y STN On 22/03/2019 Interest Rate Swap			99.59000	99.59000	99.58000	99.58000			0.00	0	0
1Y STN On 20/06/2019 Interest Rate Swap			102.04000	102.04000	102.02000	102.02000			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			99.32000	99.32000	99.32000	99.32000			0.00	0	0
2Y STN On 21/06/2019 Interest Rate Swap			99.78000	99.78000	99.76000	99.76000			0.00	0	0
2Y STN On 20/09/2019 Interest Rate Swap			101.98000	101.98000	101.96000	101.96000			0.00	0	0
2Y STN On 20/12/2019 Interest Rate Swap			103.00000	103.00000	102.96000	102.96000			0.00	0	0
2Y STN On 23/03/2020 Interest Rate Swap			99.10000	99.10000	99.06000	99.06000			0.00	0	0
2Y STN On 22/06/2020 Interest Rate Swap			102.75000	102.75000	102.70000	102.70000			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			96.71000	96.71000	96.66000	96.66000			0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			95.96000	95.96000	95.91000	95.91000			0.00	0	0
5Y STN On 15/06/2021 Interest Rate Swap			95.18000	95.18000	95.13000	95.13000			0.00	0	0
5Y STN On 21/09/2021 Interest Rate Swap			95.39000	95.39000	95.34000	95.34000			0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			97.62000	97.62000	97.56000	97.56000			0.00	0	51
5Y STN On 15/03/2022 Interest Rate Swap			97.77000	97.77000	97.71000	97.71000			0.00	0	0
5Y STN On 21/06/2022 Interest Rate Swap			99.00000	99.00000	98.94000	98.94000			0.00	0	0
5Y STN On 20/09/2022 Interest Rate Swap			102.92000	102.92000	102.87000	102.87000			0.00	0	0
5Y STN On 20/12/2022 Interest Rate Swap			104.18000	104.18000	104.14000	104.14000			0.00	0	0
5Y STN On 22/03/2023 Interest Rate Swap			97.61000	97.61000	97.57000	97.57000			0.00	0	0
5Y STN On 20/06/2023 Interest Rate Swap			103.63000	103.63000	103.60000	103.60000			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 :									14,601,965,513.86	41,992	1,259,015
AA05 On 22/03/2019 Spot Bond			8.06000	103.89202	8.05500	103.87291			0.00	0	0
Total AA05 SPOT									0.00	0	0
Total For AA05									0.00	0	0
AA06 On 15/04/2021 Spot Bond				99.36341		99.33704			0.00	380,000,000	190,000,000
Total AA06 SPOT									0.00	380,000,000	190,000,000
Total For AA06									0.00	380,000,000	190,000,000
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AA06/JIBAR SPOT									0.00	0	0
Total For AA06/JIBAR									0.00	0	0
AA07 On 15/04/2021 Spot Bond			9.53500	102.48571	9.53000	102.47140			419,540,000,000.00	44,000,000	22,000,000
Total AA07 SPOT									419,540,000,000.00	44,000,000	22,000,000

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 AA07										419,540,000,000.00	44,000,000	22,000,000
AB01/R On 24/11/2020 Spot Bond			10.00000	108.53800	10.00000	108.51000				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB011 On 21/11/2018 Spot Bond				101.87191		101.84987				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	101.56469	7.79500	101.54517				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	101.93366	10.84000	101.90443				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	104.37979	11.37000	104.34843				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	104.59233	11.81000	104.55972				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	24.04923	100.00000	23.99629				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	23.92370	100.00000	23.87017				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	109.17200	10.00000	109.14400				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			4.85000	269.18629	4.85000	269.08601				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				101.94045		101.91787				0.00	0	0
Total ABFN08 SPOT										0.00	0	0

Contract Details	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	0	0
ABFN0: On 17/03/2026 Spot Bond				101.01471		100.98981				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				99.81638		99.79562				0.00	0	1,500,000,000
Total ABFN10 SPOT										0.00	0	1,500,000,000
Total For ABFN10										0.00	0	1,500,000,000
ABFN1: On 09/04/2019 Spot Bond				100.52831		100.50516				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN1: On 14/05/2020 Spot Bond				102.29427		102.27238				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1: On 14/05/2022 Spot Bond				101.70204		101.67856				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				102.22296		102.20079				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				102.38606		102.36322				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				101.69471		101.67248				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				101.44375		101.41925				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN2: On 30/05/2020 Spot Bond				101.52238		101.50032				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				101.50719		101.48409				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				102.69958		102.67652				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				102.57778		102.55358				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABFN2: On 17/10/2020 Spot Bond				100.02755		100.00283				0.00	0	0
Total ABFN24 SPOT										0.00	0	0
Total For ABFN24										0.00	0	0
ABFN2: On 17/10/2024 Spot Bond				100.19094		100.16495				0.00	0	0
Total ABFN25 SPOT										0.00	0	0
Total For ABFN25										0.00	0	0
ABFN2: On 17/10/2029 Spot Bond				100.19941		100.17234				0.00	420,000,000	210,000,000
Total ABFN26 SPOT										0.00	420,000,000	210,000,000
Total For ABFN26										0.00	420,000,000	210,000,000
ABK1 On 07/11/2018 Spot Bond			8.85000	103.12456	8.84500	103.10164				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				101.01680		100.98874				0.00	0	2,107,571,800
Total ABK10 SPOT										0.00	0	2,107,571,800
Total For ABK10										0.00	0	2,107,571,800
ABK11 On 20/05/2019 Spot Bond				102.01529		101.98971				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				96.03790		96.00265				0.00	0	0
Total ABK12 SPOT										0.00	0	0
Total For ABK12										0.00	0	0
ABK3 On 07/11/2018 Spot Bond				102.46480		102.43994				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				99.92158		99.89777				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				101.29536		101.26940				0.00	0	0
Total ABK6 SPOT										0.00	0	0
Total For ABK6										0.00	0	0
ABK7 On 03/06/2019 Spot Bond				100.39954		100.37237				0.00	56,000,000	28,000,000
Total ABK7 SPOT										0.00	56,000,000	28,000,000
Total For ABK7										0.00	56,000,000	28,000,000
ABK8 On 03/06/2021 Spot Bond				96.41437		96.38246				0.00	0	0
Total ABK8 SPOT										0.00	0	0
Total For ABK8										0.00	0	0
ABK9 On 18/11/2019 Spot Bond				100.00817		99.98062				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	156.57318	4.79000	156.51508				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	139.11740	6.16000	139.06074				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	29.23341	100.00000	29.16165				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	119.05525	7.39000	119.00290				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	12.69266	100.00000	12.66152				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			9.08000	113.63592	9.06000	113.68346				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	9.91549	100.00000	9.89128				0.00	0	0
Total ABKI04/I2025 SPOT										0.00	0	0
Total For ABKI04/I2025										0.00	0	0
ABKS1 On 05/04/2021 Spot Bond				89.55892		89.50677				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			4.06000	192.20525	4.06000	192.13774				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			3.93000	122.42095	3.91000	122.52519				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			3.73000	173.36829	3.73000	173.30891				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			3.62000	216.30160	3.62000	216.22815				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			9.74500	95.82340	9.74500	95.79863				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			10.12000	103.07347	10.13000	102.98916				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			8.91000	97.06649	8.90500	97.05472				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN86 On 01/08/2018 Spot Bond				116.43968		116.43968				0.00	0	0
Total ABN86 SPOT										0.00	0	0
Total For ABN86										0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.66500	100.05366	10.67500	99.97096				0.00	0	0
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABN91 On 11/12/2018 Spot Bond				101.06468		101.04027				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				99.86241		99.83901				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			8.93500	103.89940	8.93000	103.88650				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			8.88500	102.40053	8.88500	102.37634				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	101.88468	9.20000	101.85978				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			9.61500	102.05339	9.61000	102.04303				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			8.54000	103.42676	8.53500	103.41362				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			9.02500	104.55206	9.02500	104.52698				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			9.67500	105.79578	9.68500	105.71587				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			9.81500	107.06299	9.82500	106.97305				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			9.59500	104.19014	9.59500	104.16361				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			8.16500	101.25188	8.16500	101.22974				0.00	0	300,000,000
Total ABS6 SPOT										0.00	0	300,000,000
Total For ABS6										0.00	0	300,000,000
ABS7 On 11/09/2026 Spot Bond			9.74000	98.03511	9.75000	97.95637				0.00	0	4,860,000,000
Total ABS7 SPOT										0.00	0	4,860,000,000
Total For ABS7										0.00	0	4,860,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	12.00000	100.00000	11.97359				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			3.80000	282.54100	3.80000	282.44369				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	150.44952	3.14000	150.40023				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				98.12565		98.08305				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL08E On 25/11/2020 Spot Bond			10.00000	109.17200	10.00000	109.14400				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				89.74155		89.70996				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL09E On 20/12/2025 Spot Bond				88.77106		88.73963				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL10A On 20/12/2019 Spot Bond			9.03500	102.20442	9.03500	102.17961				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				220.41721		221.55024				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12E On 20/09/2021 Spot Bond				220.48077		221.61346				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12E On 20/09/2021 Spot Bond				100.88138		100.85560				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL14A On 25/11/2020 Spot Bond			10.00000	109.17200	10.00000	109.14400				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				100.88423		100.85838				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	101.74661	8.82500	101.72689				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.88159		100.85581				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				100.83430		100.80988				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL183 On 20/06/2019 Spot Bond				101.43760		101.41332				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				100.87665		100.85102				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				101.70414		101.67934				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				100.90015		100.87383				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				100.90309		100.87669				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond				100.90309		100.87669				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.91917		100.89230				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				100.91917		100.89230				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				151.32561		152.11335				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				152.30755		153.10041				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				100.82667		100.80247				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				95.50123		95.46873				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				100.81626		100.79236				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				100.81533		100.79146				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				100.87290		100.84737				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				101.86906		101.84425				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				99.97669		99.95352				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				100.86910		100.84368				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				100.85493		100.82992				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
AHF2A On 18/07/2021 Spot Bond				99.81193		99.78582				0.00	0	0
Total AHF2A3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AHF2A3										0.00	0	0
AHF2B: On 18/07/2021 Spot Bond				99.81193		99.78582				0.00	0	0
Total AHF2B3 SPOT										0.00	0	0
Total For AHF2B3										0.00	0	0
AHF2C: On 18/07/2021 Spot Bond				99.83391		99.80539				0.00	0	0
Total AHF2C3 SPOT										0.00	0	0
Total For AHF2C3										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond				100.46498		100.44068				0.00	0	0
Total AHF3A3 SPOT										0.00	0	0
Total For AHF3A3										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond				100.16418		100.13852				0.00	0	0
Total AHF3A4 SPOT										0.00	0	0
Total For AHF3A4										0.00	0	0
AHF3B: On 18/04/2019 Spot Bond				100.21100		100.17865				0.00	0	0
Total AHF3B2 SPOT										0.00	0	0
Total For AHF3B2										0.00	0	0
AHF3B: On 18/04/2019 Spot Bond				100.20166		100.17064				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				100.27794		100.23601				0.00	0	0
Total AHF3C2 SPOT										0.00	0	0
Total For AHF3C2										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond				100.25012		100.21217				0.00	0	0
Total AHF3C3 SPOT										0.00	0	0
Total For AHF3C3										0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1AI On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	1,050,579,946
Total AHY2U SPOT										0.00	0	1,050,579,946
Total For AHY2U										0.00	0	1,050,579,946
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	893,754,086
Total AIG2U SPOT										0.00	0	893,754,086

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AIG2U										0.00	0	893,754,086
AIR01 On 15/03/2019 Spot Bond			7.83000	103.52123	7.82500	103.50274				0.00	0	698,000,000
Total AIR01 SPOT										0.00	0	698,000,000
Total For AIR01										0.00	0	698,000,000
AIR02 On 30/04/2023 Spot Bond			9.44000	111.15029	9.45000	111.08258				0.00	0	1,301,000,000
Total AIR02 SPOT										0.00	0	1,301,000,000
Total For AIR02										0.00	0	1,301,000,000
AIR04 On 29/05/2024 Spot Bond			9.55500	100.06752	9.55500	100.04215				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			10.76000	96.49885	10.77000	96.40767				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			4.04000	174.69033	4.04000	174.62904				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				101.07601		101.05041				0.00	0	0
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
APF03 On 07/08/2018 Spot Bond				101.91908		101.89832				0.00	16,950,000,000	16,950,000,000
Total APF03 SPOT										0.00	16,950,000,000	16,950,000,000
Total For APF03										0.00	16,950,000,000	16,950,000,000
APF04 On 21/10/2021 Spot Bond				100.04690		100.02357				0.00	0	0
Total APF04 SPOT										0.00	0	0
Total For APF04										0.00	0	0
APF05 On 24/08/2020 Spot Bond				102.04713		102.02402				0.00	0	0
Total APF05 SPOT										0.00	0	0
Total For APF05										0.00	0	0
APF06 On 24/08/2022 Spot Bond				101.54229		101.51767				0.00	0	0
Total APF06 SPOT										0.00	0	0
Total For APF06										0.00	0	0
APF07 On 25/06/2023 Spot Bond				100.74672		100.72095				0.00	0	0
Total APF07 SPOT										0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AS266U										0.00	0	0
ASN01 On 20/03/2019 Spot Bond				100.83436		100.80995				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01 On 20/03/2019 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN02 On 07/12/2033 Spot Bond			3.87000	234.59475	3.87000	234.51349				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02 On 20/06/2019 Spot Bond				100.31579		100.28865				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03 On 20/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03 On 10/11/2019 Spot Bond				101.84335		101.81847				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			3.88500	209.69265	3.88500	209.61996				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04 On 21/11/2019 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN05 On 22/04/2020 Spot Bond				100.04630		100.02323				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05 On 28/04/2020 Spot Bond				99.88372		99.86001				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				99.88551		99.86220				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				100.00000		100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN064										0.00	0	0
ASN06: On 07/02/2020 Spot Bond				101.89234		101.86858				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				100.98592		100.95712				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				100.84351		100.81882				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				101.60325		101.57774				0.00	0	4,800,000
Total ASN083 SPOT										0.00	0	4,800,000
Total For ASN083										0.00	0	4,800,000
ASN08: On 03/09/2020 Spot Bond				101.39061		101.36335				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				100.70826		100.68394				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				121.45677		120.03054				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				100.38240		100.35720				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN09: On 16/10/2020 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN09: On 21/10/2020 Spot Bond				100.04529		100.02276				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				101.86274		101.83836				0.00	0	0
Total ASN096 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN096										0.00	0	0
ASN09: On 20/12/2020 Spot Bond				80.75979		80.83002				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111: On 02/12/2020 Spot Bond				101.26632		101.24154				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN11: On 07/03/2021 Spot Bond				101.17849		101.15383				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN11: On 10/12/2020 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN12: On 20/12/2020 Spot Bond				101.10743		101.07513				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				100.85093		100.82603				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				101.51857		101.49435				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				101.50878		101.48477				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				101.49330		101.46949				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN13: On 03/03/2019 Spot Bond				101.25251		101.22800				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN13: On 03/03/2019 Spot Bond				101.24213		101.21782				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				101.09803		101.06600				0.00	0	0
Total ASN134 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN134										0.00	0	0
ASN13: On 05/03/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN13: On 31/12/2018 Spot Bond				95.21000		95.21000				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	146.85019	3.87000	146.79918				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN14: On 30/03/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14: On 31/12/2018 Spot Bond				95.21000		95.21000				0.00	0	0
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0
ASN14: On 20/06/2020 Spot Bond				102.83104		102.80744				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14: On 28/04/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14: On 20/06/2021 Spot Bond				58.51370		58.51370				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14: On 04/05/2021 Spot Bond				99.69981		102.01081				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14: On 04/05/2021 Spot Bond				99.69981		102.01081				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	146.63165	3.91500	146.58052				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN15: On 31/05/2021 Spot Bond				115.97228		115.62641				0.00	0	0
Total ASN150 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN150										0.00	0	0
ASN15: On 02/06/2021 Spot Bond				101.29405		101.26872				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			4.63000	160.91985	4.63000	160.86085				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN15: On 29/06/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15: On 06/07/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN15: On 27/07/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN16: On 08/08/2021 Spot Bond				101.95582		101.93089				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN16: On 19/08/2021 Spot Bond				101.59191		101.56778				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16: On 29/08/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN16: On 06/09/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN16: On 20/06/2021 Spot Bond				100.91911		100.89225				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN17: On 22/11/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17: On 02/12/2019 Spot Bond				101.21104		101.18736				0.00	0	0
Total ASN174 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN174										0.00	0	0
ASN17: On 21/12/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17: On 23/12/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN17: On 30/07/2018 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN178 SPOT										0.00	0	0
Total For ASN178										0.00	0	0
ASN17: On 25/02/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN179 SPOT										0.00	0	0
Total For ASN179										0.00	0	0
ASN18: On 20/06/2022 Spot Bond				100.96830		100.94002				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN18: On 25/04/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN185 SPOT										0.00	0	0
Total For ASN185										0.00	0	0
ASN19: On 12/06/2020 Spot Bond				101.01716		100.99325				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN19: On 27/06/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN192 SPOT										0.00	0	0
Total For ASN192										0.00	0	0
ASN19: On 12/07/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN193 SPOT										0.00	0	0
Total For ASN193										0.00	0	0
ASN19: On 30/06/2022 Spot Bond				100.58952		100.56301				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	101.90062	4.21000	101.86428				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				100.82474		100.80060				0.00	0	0
Total ASN196 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ASN196									0.00	0	0
ASN19: On 09/04/2018 Spot Bond				100.00000					0.00	0	0
Total ASN197 SPOT									0.00	0	0
Total For ASN197									0.00	0	0
ASN19: On 04/05/2018 Spot Bond				100.00000					0.00	0	0
Total ASN198 SPOT									0.00	0	0
Total For ASN198									0.00	0	0
ASN19: On 01/07/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN199 SPOT									0.00	0	0
Total For ASN199									0.00	0	0
ASN20: On 25/07/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN200 SPOT									0.00	0	0
Total For ASN200									0.00	0	0
ASN20: On 21/07/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN201 SPOT									0.00	0	0
Total For ASN201									0.00	0	0
ASN20: On 18/07/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN202 SPOT									0.00	0	0
Total For ASN202									0.00	0	0
ASN20: On 20/06/2022 Spot Bond				100.83249		100.80813			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				100.88617		100.86026			0.00	0	0
Total ASN204 SPOT									0.00	0	0
Total For ASN204									0.00	0	0
ASN20: On 25/08/2022 Spot Bond				100.00000		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				101.76291		101.73468			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				101.92235		101.89149			0.00	0	0
Total ASN209 SPOT									0.00	0	0
Total For ASN209									0.00	0	0
ASN21: On 28/08/2020 Spot Bond				101.35031		101.32722			0.00	0	0
Total ASN210 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN210										0.00	0	0
ASN21: On 02/09/2022 Spot Bond				100.00000		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				100.00000		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				101.39875		101.37439				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				100.91434		100.89172				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				100.00000		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				100.00000		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				100.00000		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				100.00000		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				100.00000		100.00000				0.00	0	0
Total ASN220 SPOT										0.00	0	0
Total For ASN220										0.00	0	0
ASN22: On 25/10/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN223 SPOT										0.00	0	0
Total For ASN223										0.00	0	0
ASN22: On 25/10/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN225 SPOT										0.00	0	0
Total For ASN225										0.00	0	0
ASN22: On 01/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN228 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN228										0.00	0	0
ASN22: On 10/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN229 SPOT										0.00	0	0
Total For ASN229										0.00	0	0
ASN23: On 10/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN230 SPOT										0.00	0	0
Total For ASN230										0.00	0	0
ASN23: On 17/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN231 SPOT										0.00	0	0
Total For ASN231										0.00	0	0
ASN23: On 28/05/2019 Spot Bond			8.56000	101.33514	8.56000	101.31156				0.00	0	0
Total ASN232 SPOT										0.00	0	0
Total For ASN232										0.00	0	0
ASN23: On 29/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN234 SPOT										0.00	0	0
Total For ASN234										0.00	0	0
ASN23: On 12/12/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN235 SPOT										0.00	0	0
Total For ASN235										0.00	0	0
ASN23: On 19/12/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN236 SPOT										0.00	0	0
Total For ASN236										0.00	0	0
ASN23: On 19/12/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN237 SPOT										0.00	0	0
Total For ASN237										0.00	0	0
ASN23: On 18/12/2018 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN239 SPOT										0.00	0	0
Total For ASN239										0.00	0	0
ASN24: On 02/02/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN240 SPOT										0.00	0	0
Total For ASN240										0.00	0	0
ASN24: On 02/02/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN241 SPOT										0.00	0	0
Total For ASN241										0.00	0	0
ASN24: On 10/02/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN242 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN242										0.00	0	0
ASN24: On 07/03/2019 Spot Bond				101.10059		101.07758				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				100.00000		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				100.00000		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				100.00000		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				100.00000		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				100.00000		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				100.00000		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				100.00000		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				100.00000		100.00000				0.00	0	0
Total ASN253 SPOT										0.00	0	0
Total For ASN253										0.00	0	0
ASN25: On 25/05/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN254 SPOT										0.00	0	0
Total For ASN254										0.00	0	0
ASN25: On 29/05/2021 Spot Bond				101.32131		101.29833				0.00	0	0
Total ASN255 SPOT										0.00	0	0
Total For ASN255										0.00	0	0
ASN25: On 05/06/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN256 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN256										0.00	0	0
ASN25: On 02/06/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN257 SPOT										0.00	0	0
Total For ASN257										0.00	0	0
ASN26: On 22/06/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN261 SPOT										0.00	0	0
Total For ASN261										0.00	0	0
ASN26: On 22/06/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN262 SPOT										0.00	0	0
Total For ASN262										0.00	0	0
ASN26: On 22/06/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN263 SPOT										0.00	0	0
Total For ASN263										0.00	0	0
ASN26: On 20/06/2023 Spot Bond				100.73037		100.70221				0.00	0	200,000,000
Total ASN264 SPOT										0.00	0	200,000,000
Total For ASN264										0.00	0	200,000,000
ASN26: On 30/06/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN265 SPOT										0.00	0	0
Total For ASN265										0.00	0	0
ASN26: On 10/07/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN268 SPOT										0.00	0	0
Total For ASN268										0.00	0	0
ASN26: On 10/07/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN269 SPOT										0.00	0	0
Total For ASN269										0.00	0	0
ASN27: On 20/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN271 SPOT										0.00	0	0
Total For ASN271										0.00	0	0
ASN27: On 20/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN272 SPOT										0.00	0	0
Total For ASN272										0.00	0	0
ASN75: On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
ASN89: On 02/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN89U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN89U										0.00	0	0
BAW11 On 01/10/2018 Spot Bond			7.82000	103.39368	7.81500	103.37281				0.00	0	550,000,000
Total BAW11 SPOT										0.00	0	550,000,000
Total For BAW11										0.00	0	550,000,000
BAW17 On 05/12/2018 Spot Bond				101.43176		101.41064				0.00	0	30,000,000
Total BAW17 SPOT										0.00	0	30,000,000
Total For BAW17										0.00	0	30,000,000
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				101.29263		101.26901				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			9.33500	101.75195	9.33000	101.73703				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			9.28500	103.11381	9.28000	103.10364				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	103.06805	9.30000	103.04259				0.00	0	0
Total BAW21/R208 SPOT										0.00	0	0
Total For BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond				102.42940		102.40591				0.00	180,000,000	90,000,000
Total BAW22 SPOT										0.00	180,000,000	90,000,000
Total For BAW22										0.00	180,000,000	90,000,000
BAW24 On 30/09/2019 Spot Bond				101.61094		101.14920				0.00	0	907,500,000
Total BAW24 SPOT										0.00	0	907,500,000
Total For BAW24										0.00	0	907,500,000
BAW25 On 08/05/2020 Spot Bond				102.52581		102.50310				0.00	0	215,000,000
Total BAW25 SPOT										0.00	0	215,000,000
Total For BAW25										0.00	0	215,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond				101.53118		101.50674				0.00	0	0
Total BAW28 SPOT										0.00	0	0
Total For BAW28										0.00	0	0
BAW29 On 22/02/2023 Spot Bond				101.53245		101.50882				0.00	0	0
Total BAW29 SPOT										0.00	0	0
Total For BAW29										0.00	0	0
BAYA3 On 30/09/2018 Spot Bond				100.99698		100.96914				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA4 On 30/09/2018 Spot Bond				100.67066		100.64131				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA4 On 30/09/2018 Spot Bond				100.71309		100.68117				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA4 On 31/03/2019 Spot Bond				100.71322		100.68130				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA5 On 31/03/2019 Spot Bond				100.74315		100.71060				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA5 On 31/03/2019 Spot Bond				101.44994		101.41836				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYA5 On 30/09/2019 Spot Bond				101.58557		101.55320				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYA5 On 31/03/2022 Spot Bond				104.49363		104.46196				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				102.65571		102.62433				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			12.07500	104.15915	12.07500	104.12597				0.00	0	0
Total BAYA59 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA59										0.00	0	0
BAYA6 On 30/06/2020 Spot Bond			12.53500	100.59497	12.53000	100.57009				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA6 On 30/06/2020 Spot Bond				100.76571		100.73149				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYA6 On 30/09/2020 Spot Bond				100.72237		100.69004				0.00	0	0
Total BAYA62 SPOT										0.00	0	0
Total For BAYA62										0.00	0	0
BAYA6 On 30/11/2020 Spot Bond				100.71311		100.68119				0.00	0	0
Total BAYA63 SPOT										0.00	0	0
Total For BAYA63										0.00	0	0
BAYA6 On 30/09/2022 Spot Bond				100.72854		100.69595				0.00	0	0
Total BAYA64 SPOT										0.00	0	0
Total For BAYA64										0.00	0	0
BAYA6 On 30/09/2020 Spot Bond				100.69767		100.66643				0.00	0	0
Total BAYA65 SPOT										0.00	0	0
Total For BAYA65										0.00	0	0
BAYA6 On 31/03/2021 Spot Bond				100.72247		100.69015				0.00	0	0
Total BAYA66 SPOT										0.00	0	0
Total For BAYA66										0.00	0	0
BAYA6 On 31/03/2023 Spot Bond			12.07500	97.54981	12.07500	97.51828				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA6 On 30/06/2021 Spot Bond				100.68237		100.65180				0.00	0	0
Total BAYA69 SPOT										0.00	0	0
Total For BAYA69										0.00	0	0
BAYA7 On 30/06/2021 Spot Bond				100.68237		100.65180				0.00	0	0
Total BAYA70 SPOT										0.00	0	0
Total For BAYA70										0.00	0	0
BAYA7 On 30/06/2021 Spot Bond				100.68237		100.65180				0.00	0	0
Total BAYA71 SPOT										0.00	0	0
Total For BAYA71										0.00	0	0
BAYB0 On 30/06/2019 Spot Bond				100.91347		100.87279				0.00	0	0
Total BAYB05 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYB05										0.00	0	0
BAYB05 On 31/12/2019 Spot Bond				100.91324		100.87257				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB06 On 31/03/2020 Spot Bond				100.91335		100.87268				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond				106.62575		106.59145				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB08 On 30/06/2020 Spot Bond				100.94416		100.90214				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYB11 On 30/06/2021 Spot Bond				100.82118		100.78454				0.00	0	0
Total BAYB12 SPOT										0.00	0	0
Total For BAYB12										0.00	0	0
BAYD11 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD31 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD41 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD51 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD61 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC123 On 30/11/2018 Spot Bond				101.10463		101.08372				0.00	0	0
Total BC123 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BC123										0.00	0	0
BCJ10 On 12/07/2019 Spot Bond				100.30638		100.28117				0.00	0	0
Total BCJ10 SPOT										0.00	0	0
Total For BCJ10										0.00	0	0
BCJ14 On 09/05/2019 Spot Bond				101.69818		101.67629				0.00	0	0
Total BCJ14 SPOT										0.00	0	0
Total For BCJ14										0.00	0	0
BCJ15 On 09/11/2020 Spot Bond				101.74006		101.71762				0.00	0	0
Total BCJ15 SPOT										0.00	0	0
Total For BCJ15										0.00	0	0
BCJ16 On 08/12/2020 Spot Bond				101.06641		101.04354				0.00	0	0
Total BCJ16 SPOT										0.00	0	0
Total For BCJ16										0.00	0	0
BCJ17 On 23/09/2019 Spot Bond				100.67436		100.65117				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			8.73500	194.96563	8.74500	194.73785				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			8.73500	195.54069	8.74500	195.31464				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			9.12000	95.79001	9.13000	95.70575				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	10.12352	100.00000	10.10112				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BG1B2U										0.00	0	0
BG1C2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1C2U SPOT										0.00	0	0
Total For BG1C2U										0.00	0	0
BG1D2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1D2U SPOT										0.00	0	0
Total For BG1D2U										0.00	0	0
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				103.42296		103.39858				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			9.73500	103.27341	9.73500	103.24674				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				102.01369		104.57536				0.00	460,000,000	130,000,000
Total BGL03 SPOT										0.00	460,000,000	130,000,000
Total For BGL03										0.00	460,000,000	130,000,000
BGL04 On 05/02/2020 Spot Bond			9.43500	100.55974	9.43500	105.54381				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			11.03500	104.99655	11.03000	104.97516				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2020 Spot Bond				104.21627		104.19161				0.00	0	0
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0
BGL07 On 03/09/2022 Spot Bond			11.00500	107.19884	11.00500	107.16764				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2022 Spot Bond				101.47318		101.44427				0.00	0	0
Total BGL08 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BGL08										0.00	0	0
BGL09 On 29/09/2020 Spot Bond			10.73500	104.88348	10.73000	104.86328				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGL10 On 05/05/2021 Spot Bond				102.34880		102.31819				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			11.51500	104.81836	11.51000	104.79828				0.00	0	0
Total BGL11 SPOT										0.00	0	0
Total For BGL11										0.00	0	0
BGL12 On 20/08/2021 Spot Bond				105.61604		105.59052				0.00	80,000,000	40,000,000
Total BGL12 SPOT										0.00	80,000,000	40,000,000
Total For BGL12										0.00	80,000,000	40,000,000
BGL13 On 20/08/2021 Spot Bond			10.13500	109.15660	10.13000	109.14008				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				103.33770		103.31259				0.00	0	0
Total BGL14 SPOT										0.00	0	0
Total For BGL14										0.00	0	0
BGL15 On 17/03/2022 Spot Bond				103.43368		103.40611				0.00	360,000,000	180,000,000
Total BGL15 SPOT										0.00	360,000,000	180,000,000
Total For BGL15										0.00	360,000,000	180,000,000
BGL16 On 25/05/2022 Spot Bond				101.80076		101.77134				0.00	0	0
Total BGL16 SPOT										0.00	0	0
Total For BGL16										0.00	0	0
BGL17 On 14/08/2024 Spot Bond				105.21515		105.18755				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				101.23201		101.20371				0.00	0	200,000,000
Total BGL18 SPOT										0.00	0	200,000,000
Total For BGL18										0.00	0	200,000,000
BGL19 On 29/09/2024 Spot Bond				101.91176		101.88287				0.00	0	0
Total BGL19 SPOT										0.00	0	0
Total For BGL19										0.00	0	0
BGT01 On 12/09/2022 Spot Bond				103.55947		103.52653				0.00	0	0
Total BGT01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BGT01									0.00	0	0
BID05 On 30/06/2019 Spot Bond				100.57203		100.54835			0.00	0	0
Total BID05 SPOT									0.00	0	0
Total For BID05									0.00	0	0
BID06 On 30/06/2019 Spot Bond			8.07000	101.28580	8.06500	101.26835		274,380,000,000.00	34,000,000	2,217,000,000	
Total BID06 SPOT								274,380,000,000.00	34,000,000	2,217,000,000	
Total For BID06								274,380,000,000.00	34,000,000	2,217,000,000	
BID07 On 30/06/2020 Spot Bond				100.54921		100.52446		0.00	0	500,000,000	
Total BID07 SPOT								0.00	0	500,000,000	
Total For BID07								0.00	0	500,000,000	
BID08 On 30/06/2022 Spot Bond				100.56162		100.53633		0.00	140,000,000	70,000,000	
Total BID08 SPOT								0.00	140,000,000	70,000,000	
Total For BID08								0.00	140,000,000	70,000,000	
BPPF02 On 22/03/2020 Spot Bond				100.78224		100.75768		0.00	0	0	
Total BPPF02 SPOT								0.00	0	0	
Total For BPPF02								0.00	0	0	
BPPF03 On 17/09/2018 Spot Bond				100.86072		100.83871		0.00	0	0	
Total BPPF03 SPOT								0.00	0	0	
Total For BPPF03								0.00	0	0	
BPPF04 On 15/09/2020 Spot Bond				100.91811		100.89465		0.00	820,000,000	410,000,000	
Total BPPF04 SPOT								0.00	820,000,000	410,000,000	
Total For BPPF04								0.00	820,000,000	410,000,000	
BPPF05 On 24/10/2018 Spot Bond				100.01959		99.99997		0.00	0	0	
Total BPPF05 SPOT								0.00	0	0	
Total For BPPF05								0.00	0	0	
BPPF06 On 22/09/2018 Spot Bond				100.67356		100.65282		0.00	0	0	
Total BPPF06 SPOT								0.00	0	0	
Total For BPPF06								0.00	0	0	
BPPF07 On 22/03/2019 Spot Bond				100.71548		100.69296		0.00	0	0	
Total BPPF07 SPOT								0.00	0	0	
Total For BPPF07								0.00	0	0	
BPPF08 On 22/03/2021 Spot Bond				100.75105		100.72744		0.00	0	0	
Total BPPF08 SPOT								0.00	0	0	
Total For BPPF08								0.00	0	0	
BPPF09 On 23/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		300,000,000,000,000.00	13,000,000,000	11,500,000,000	
Total BPPF09 SPOT								300,000,000,000,000.00	13,000,000,000	11,500,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BPPF09									10,000,000,000,000.00	13,000,000,000	11,500,000,000
BPPF1 On 23/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			140,000,000,000,000.00	41,400,000,000	23,500,000,000
Total BPPF10 SPOT									10,000,000,000,000.00	41,400,000,000	23,500,000,000
Total For BPPF10									10,000,000,000,000.00	41,400,000,000	23,500,000,000
BPPF1 On 23/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			940,000,000,000,000.00	69,400,000,000	40,000,000,000
Total BPPF11 SPOT									10,000,000,000,000.00	69,400,000,000	40,000,000,000
Total For BPPF11									10,000,000,000,000.00	69,400,000,000	40,000,000,000
BS2A1 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BS2A1U SPOT									0.00	0	0
Total For BS2A1U									0.00	0	0
BS2A2 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BS2A2U SPOT									0.00	0	0
Total For BS2A2U									0.00	0	0
BS2B1 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BS2B1U SPOT									0.00	0	0
Total For BS2B1U									0.00	0	0
BS2C1 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BS2C1U SPOT									0.00	0	0
Total For BS2C1U									0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				100.70882		100.68280			0.00	0	0
Total BWZ20A SPOT									0.00	0	0
Total For BWZ20A									0.00	0	0
BWZ21 On 27/03/2021 Spot Bond				100.70106		100.67532			0.00	0	0
Total BWZ21B SPOT									0.00	0	0
Total For BWZ21B									0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond				101.64747		101.62467			0.00	0	0
Total BWZJ18 SPOT									0.00	0	0
Total For BWZJ18									0.00	0	0
BWZJ1 On 10/11/2019 Spot Bond				102.17661		102.15273			0.00	0	0
Total BWZJ19 SPOT									0.00	0	0
Total For BWZJ19									0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond				101.92492		101.89970			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
Total For BYA68U										0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL12 On 06/09/2018 Spot Bond			10.02000	104.42730	10.01500	104.39960				0.00	0	0
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond				103.46075		103.43407				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	105.22744	12.19500	105.19547				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL17 On 23/08/2019 Spot Bond				104.29782		104.27258				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	103.99050	11.69500	103.96278				0.00	0	70,000,000
Total CBL18 SPOT										0.00	0	70,000,000
Total For CBL18										0.00	0	70,000,000
CBL20 On 14/12/2019 Spot Bond				103.59591		103.56870				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			9.83500	99.68759	9.83000	99.66950				0.00	0	0
Total CBL22 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CBL22									0.00	0	0
CBL24 On 02/11/2020 Spot Bond				102.19288		102.16713			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				102.57736		102.55459			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			10.13500	104.69523	10.13000	104.67917			0.00	0	0
Total CBL26 SPOT									0.00	0	0
Total For CBL26									0.00	0	0
CBL27 On 12/05/2020 Spot Bond				102.86459		102.84200			0.00	0	180,000,000
Total CBL27 SPOT									0.00	0	180,000,000
Total For CBL27									0.00	0	180,000,000
CBL28 On 21/05/2021 Spot Bond				101.50864		101.48578			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			10.09000	110.50101	10.10000	110.43101			0.00	0	0
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.16500	107.64270	10.17500	107.56830			0.00	0	600,000,000
Total CCT02 SPOT									0.00	0	600,000,000
Total For CCT02									0.00	0	600,000,000
CCT03 On 15/03/2025 Spot Bond			10.32000	107.94180	10.33000	107.86382		557,280,000,000.00		54,000,000	27,000,000
Total CCT03 SPOT								557,280,000,000.00		54,000,000	27,000,000
Total For CCT03								557,280,000,000.00		54,000,000	27,000,000
CCT04 On 17/07/2027 Spot Bond			10.26500	99.83707	10.27500	99.77570			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	109.17220	10.00000	109.14370			0.00	0	0
Total CGR14/JIBAR SPOT									0.00	0	0
Total For CGR14/JIBAR									0.00	0	0
CGR21 On 12/10/2020 Spot Bond				100.41041		100.37714			0.00	0	0
Total CGR21 SPOT									0.00	0	0
Total For CGR21									0.00	0	0
CGR23 On 08/02/2019 Spot Bond				102.33690		102.30698			0.00	0	0
Total CGR23 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CGR23										0.00	0	0
CGR24 On 08/02/2021 Spot Bond				104.84663		104.81682				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				101.76422		101.73582				0.00	0	0
Total CGR25 SPOT										0.00	0	0
Total For CGR25										0.00	0	0
CGR27 On 25/11/2019 Spot Bond				102.50342		102.47497				0.00	0	0
Total CGR27 SPOT										0.00	0	0
Total For CGR27										0.00	0	0
CGR29 On 08/02/2021 Spot Bond				103.72725		103.69802				0.00	0	0
Total CGR29 SPOT										0.00	0	0
Total For CGR29										0.00	0	0
CGR32 On 21/07/2020 Spot Bond				100.05566		100.02803				0.00	0	0
Total CGR32 SPOT										0.00	0	0
Total For CGR32										0.00	0	0
CGR33 On 22/09/2020 Spot Bond				100.98219		100.95151				0.00	0	0
Total CGR33 SPOT										0.00	0	0
Total For CGR33										0.00	0	0
CGR34 On 21/09/2018 Spot Bond			8.38800	102.82347	8.38800	102.80016				0.00	0	0
Total CGR34 SPOT										0.00	0	0
Total For CGR34										0.00	0	0
CGR36 On 02/10/2018 Spot Bond				100.55464		100.52955				0.00	0	0
Total CGR36 SPOT										0.00	0	0
Total For CGR36										0.00	0	0
CGR37 On 08/02/2019 Spot Bond				101.84746		101.82394				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				102.15692		102.12699				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CGR40U									0.00	0	0
CGR41 On 25/06/2021 Spot Bond				100.83962		100.80885			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
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	100.64530	10.11000	100.61833			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	146.64767	3.14000	146.59971			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	142.99011	3.84000	142.94080			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	109.17200	10.00000	109.14400			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	109.17200	10.00000	109.14400			0.00	0	0
Total CLN231/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 CLN231/JIBAR										0.00	0	0
CLN24: On 24/02/2019 Spot Bond			8.59000	104.30163	8.59000	104.27713				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN24: On 24/02/2019 Spot Bond			9.35000	103.88529	9.35000	103.85908				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN26: On 26/03/2019 Spot Bond			8.63000	103.80157	8.62500	103.78098				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN29: On 25/11/2020 Spot Bond			10.00000	109.17200	10.00000	109.14400				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN31: On 14/11/2022 Spot Bond				101.90608		101.87971				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			11.02500	96.85327	11.02500	96.82503				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			11.54500	98.22643	11.54500	98.19647				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN31: On 20/03/2023 Spot Bond				100.96839		100.94011				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN31: On 14/11/2022 Spot Bond				101.86685		101.84104				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN32: On 20/06/2023 Spot Bond				100.96641		100.93818				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN33: On 20/09/2018 Spot Bond				135.63666		135.63666				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN34: On 20/12/2018 Spot Bond				102.17940		102.15426				0.00	0	0
Total CLN340 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN340										0.00	0	0
CLN340 On 20/12/2023 Spot Bond				101.03233		101.00220				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN343 On 20/12/2018 Spot Bond				100.81533		100.79146				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN344 On 20/12/2023 Spot Bond				100.14429		100.11623				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 28/10/2018 Spot Bond				99.89103		99.86879				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN350 On 20/03/2019 Spot Bond				100.79459		100.77132				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			10.20500	105.06783	10.20500	105.03942				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				100.85827		100.83317				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond				102.28013		102.25139				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			12.34500	106.96887	12.34500	106.93405				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				102.36634		102.33649				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 26/07/2022 Spot Bond				99.97586		99.95175				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond				110.21143		110.18813				0.00	0	0
Total CLN371 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				100.84643		100.82166				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/06/2019 Spot Bond				100.86268		100.83744				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 20/03/2021 Spot Bond			9.53500	104.17773	9.53000	104.16293				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 20/06/2019 Spot Bond				98.70901		98.67497				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.98000	101.83414	10.98000	101.80456				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	103.76461	11.00000	103.73442				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond				100.95667		100.92872				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			12.13500	103.69035	12.13500	103.65717				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				101.03969		101.00935				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				100.86235		100.83712				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond				99.97413		99.94854				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond				100.91457		100.88784				0.00	0	0
Total CLN388 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN388										0.00	0	0
CLN39 On 20/12/2019 Spot Bond				107.14677		107.14677				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN39 On 20/09/2022 Spot Bond				100.86721		100.84184				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN39 On 20/03/2020 Spot Bond				100.93353		100.90625				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN39 On 20/06/2020 Spot Bond				101.50047		101.46704				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN39 On 14/11/2022 Spot Bond				101.80409		101.77917				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN39 On 14/11/2022 Spot Bond				101.79428		101.76950				0.00	280,000,000	140,000,000
Total CLN399 SPOT										0.00	280,000,000	140,000,000
Total For CLN399										0.00	280,000,000	140,000,000
CLN40 On 20/06/2020 Spot Bond				100.86709		100.84173				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN40 On 20/06/2020 Spot Bond				102.39587		102.39587				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN40 On 20/06/2020 Spot Bond				100.87181		100.84631				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN40 On 18/07/2020 Spot Bond				100.20112		100.17011				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN41 On 20/09/2020 Spot Bond				100.95674		100.92879				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN41 On 20/09/2020 Spot Bond				100.96145		100.93337				0.00	0	0
Total CLN411 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN411										0.00	0	0
CLN411 On 18/07/2020 Spot Bond				100.20205		100.17090				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN412 On 20/09/2020 Spot Bond				102.33552		102.30981				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				100.99444		100.96540				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN415 On 18/07/2020 Spot Bond				100.21408		100.18119				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN416 On 23/09/2020 Spot Bond				100.85642		100.82713				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond				101.04157		101.01117				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN419 On 18/04/2028 Spot Bond			7.01000	51.71977	7.01000	51.71017				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				101.05098		101.02031				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN420 On 26/01/2021 Spot Bond				99.96715		99.93506				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN421 On 20/12/2020 Spot Bond				115.86915		115.86915				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN422 On 20/12/2020 Spot Bond				112.85313		112.85313				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN423 On 20/12/2020 Spot Bond				115.83546		115.83546				0.00	0	0
Total CLN424 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN424										0.00	0	0
CLN424 On 20/12/2020 Spot Bond				103.13006		103.10354				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN425 On 20/12/2020 Spot Bond				113.19431		113.19431				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN426 On 20/12/2018 Spot Bond				101.75663		101.73295				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN427 On 20/12/2020 Spot Bond				101.23894		101.20284				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN429 On 20/12/2020 Spot Bond				130.22416		130.22416				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN430 On 20/12/2020 Spot Bond				117.90227		117.90227				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN431 On 20/12/2020 Spot Bond				119.70634		119.70634				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN432 On 20/12/2020 Spot Bond				121.32108		121.32108				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN433 On 20/12/2020 Spot Bond				131.13193		131.13193				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 20/12/2020 Spot Bond				100.95206		100.92425				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN436 On 20/12/2020 Spot Bond				100.90962		100.88303				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 On 03/02/2021 Spot Bond				99.78052		99.75558				0.00	0	0
Total CLN439 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN439										0.00	0	0
CLN44 On 20/03/2021 Spot Bond				132.34026		132.34026				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN44 On 20/03/2021 Spot Bond				101.70580		101.65613				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				101.67999		101.65358				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			9.63500	106.03295	9.63000	106.01832				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN45 On 31/01/2022 Spot Bond			4.39000	144.34787	4.39000	144.29569				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			6.78000	103.37074	6.76000	103.44820				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			6.42000	105.58206	6.40000	105.66254				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				101.63673		101.61057				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				101.07188		101.04061				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				101.73767		101.71269				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				102.02113		101.99642				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				101.43739		101.41235				0.00	0	0
Total CLN460 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN460										0.00	0	0
CLN460 On 15/02/2022 Spot Bond				105.57287		105.54895				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN461 On 16/02/2022 Spot Bond			10.70500	105.83763	10.70000	105.82174				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN462 On 13/03/2022 Spot Bond			9.95500	103.90585	9.95500	103.87842				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN464 On 14/03/2020 Spot Bond				100.97525		100.95112				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN465 On 27/03/2020 Spot Bond				100.66350		100.63912				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN467 On 28/03/2020 Spot Bond				100.66156		100.63630				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				102.08158		102.05665				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN469 On 17/05/2019 Spot Bond				101.59696		101.57406				0.00	0	0
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0
CLN471 On 19/11/2022 Spot Bond				101.78255		101.75543				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN472 On 23/06/2021 Spot Bond				101.61331		101.57947				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN475 On 20/09/2020 Spot Bond				100.96145		100.93337				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	16.64898	100.00000	16.61234				0.00	0	0
Total CLN477 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN477										0.00	0	0
CLN48 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN48 On 07/06/2022 Spot Bond				101.60683		101.57312				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN48 On 20/05/2021 Spot Bond				101.66264		101.63741				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN48 On 20/05/2021 Spot Bond				102.90901		102.88498				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN48 On 02/12/2021 Spot Bond				101.99435		101.97005				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN48 On 02/12/2021 Spot Bond			9.63500	101.44580	9.63000	101.43380				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN48 On 20/06/2022 Spot Bond				101.54546		101.51977				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN48 On 07/12/2021 Spot Bond			12.63500	101.63537	12.63500	101.60136				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN48 On 28/07/2022 Spot Bond			9.43500	98.99272	9.43500	98.96752				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN48 On 28/03/2020 Spot Bond				100.65429		100.62930				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN49 On 28/03/2022 Spot Bond				100.68719		100.66099				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN49 On 07/06/2022 Spot Bond				101.60683		101.57312				0.00	0	0
Total CLN491 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN491										0.00	0	0
CLN491 On 30/09/2019 Spot Bond				100.61744		100.58971				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				100.96075		100.93269				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			12.13500	100.81802	12.13000	100.80062				0.00	0	0
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0
CLN494 On 29/08/2020 Spot Bond				101.35220		101.32867				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN495 On 04/09/2024 Spot Bond			10.23500	103.15502	10.23500	103.12704				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN496 On 04/09/2024 Spot Bond				103.00133		102.97640				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN497 On 08/06/2022 Spot Bond				104.34457		104.32035				0.00	0	0
Total CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0
CLN498 On 20/05/2021 Spot Bond				101.60954		101.58513				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN500 On 10/10/2020 Spot Bond				100.36345		100.33770				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN500 On 11/10/2022 Spot Bond				100.36180		100.33437				0.00	0	0
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN501 On 11/10/2024 Spot Bond				100.37482		100.34644				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN502 On 20/12/2022 Spot Bond				100.99180		100.96284				0.00	0	0
Total CLN503 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN503										0.00	0	0
CLN503 On 11/10/2024 Spot Bond				100.37482		100.34644				0.00	700,000,000	350,000,000
Total CLN504 SPOT										0.00	700,000,000	350,000,000
Total For CLN504										0.00	700,000,000	350,000,000
CLN504 On 24/10/2020 Spot Bond				100.02154		99.99968				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				99.89233		99.87036				0.00	0	0
Total CLN506 SPOT										0.00	0	0
Total For CLN506										0.00	0	0
CLN506 On 20/12/2022 Spot Bond				100.97106		100.94270				0.00	0	0
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0
CLN507 On 24/02/2020 Spot Bond				101.68709		101.66010				0.00	0	0
Total CLN508 SPOT										0.00	0	0
Total For CLN508										0.00	0	0
CLN508 On 11/10/2020 Spot Bond				100.35607		100.32904				0.00	0	0
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0
CLN510 On 14/11/2022 Spot Bond				98.11426		98.09071				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN511 On 07/06/2022 Spot Bond				101.50315		101.47164				0.00	0	0
Total CLN512 SPOT										0.00	0	0
Total For CLN512										0.00	0	0
CLN512 On 23/02/2019 Spot Bond				101.71391		101.68694				0.00	0	0
Total CLN514 SPOT										0.00	0	0
Total For CLN514										0.00	0	0
CLN514 On 23/02/2019 Spot Bond				102.05562		102.02313				0.00	0	0
Total CLN515 SPOT										0.00	0	0
Total For CLN515										0.00	0	0
CLN515 On 15/09/2022 Spot Bond			9.96000	103.54799	9.96000	103.52064				0.00	0	0
Total CLN516 SPOT										0.00	0	0
Total For CLN516										0.00	0	0
CLN516 On 30/10/2022 Spot Bond			10.01000	102.32165	10.01000	102.29435				0.00	0	0
Total CLN517 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN517										0.00	0	0
CLN517 On 25/11/2022 Spot Bond				101.58528		101.55945				0.00	0	0
Total CLN518 SPOT										0.00	0	0
Total For CLN518										0.00	0	0
CLN518 On 30/06/2022 Spot Bond			9.60000	101.28216	9.60000	101.23056				0.00	0	0
Total CLN519 SPOT										0.00	0	0
Total For CLN519										0.00	0	0
CLN519 On 12/03/2023 Spot Bond				101.05783		101.03297				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0
CLN520 On 17/09/2020 Spot Bond				100.86844		100.84456				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN521 On 27/02/2023 Spot Bond				101.40076		101.37682				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN522 On 13/05/2021 Spot Bond				101.76530		101.74092				0.00	0	0
Total CLN523 SPOT										0.00	0	0
Total For CLN523										0.00	0	0
CLN523 On 09/09/2022 Spot Bond			9.20000	103.09765	9.20000	103.06523				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN524 On 24/04/2021 Spot Bond				100.02171		99.99971				0.00	0	0
Total CLN525 SPOT										0.00	0	0
Total For CLN525										0.00	0	0
CLN525 On 26/04/2023 Spot Bond				99.97681		99.95364				0.00	0	0
Total CLN526 SPOT										0.00	0	0
Total For CLN526										0.00	0	0
CLN526 On 21/02/2024 Spot Bond				103.30375		103.27846				0.00	0	0
Total CLN527 SPOT										0.00	0	0
Total For CLN527										0.00	0	0
CLN527 On 25/11/2022 Spot Bond				102.93641		102.91075				0.00	0	0
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN528 On 29/11/2021 Spot Bond				102.55789		102.53267				0.00	0	0
Total CLN529 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN529										0.00	0	0
CLN53 On 12/03/2021 Spot Bond				101.01487		100.99102				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				101.05783		101.03297				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN53 On 20/06/2023 Spot Bond				100.70219		100.67512				0.00	0	0
Total CLN532 SPOT										0.00	0	0
Total For CLN532										0.00	0	0
CLN53 On 20/06/2023 Spot Bond				100.51191		100.48529				0.00	0	0
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN53 On 18/07/2025 Spot Bond				100.17895		100.15115				0.00	0	0
Total CLN534 SPOT										0.00	0	0
Total For CLN534										0.00	0	0
CLN53 On 18/07/2025 Spot Bond			10.34500	100.21656	10.35500	100.14024				0.00	0	0
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN53 On 18/07/2023 Spot Bond				100.17589		100.14854				0.00	0	0
Total CLN536 SPOT										0.00	0	0
Total For CLN536										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				222.56039		222.33289				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN61 On 02/03/2028 Spot Bond				100.00000		100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			9.12000	95.79001	9.13000	95.70575				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			8.73500	194.96563	8.74500	194.73785				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			8.73500	195.54069	8.74500	195.31464				0.00	0	0
Total CLN89 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN89									0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.84376		100.81907			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				101.05450		101.03058			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF1: On 20/09/2019 Spot Bond				100.84369		100.81900			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF1: On 20/06/2020 Spot Bond				100.87653		100.85089			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
CLNF1: On 17/08/2021 Spot Bond				101.72366		101.69889			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			9.33500	112.65727	9.33000	112.64973		5,787,700,000,000.00		620,000,000	360,000,000
Total COJ05 SPOT								5,787,700,000,000.00		620,000,000	360,000,000
Total For COJ05								5,787,700,000,000.00		620,000,000	360,000,000
COJ07 On 23/03/2021 Spot Bond			9.74500	105.98145	9.74000	105.96573		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			10.37500	106.74415	10.38500	106.65954		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			10.03500	101.88811	10.03500	101.86086		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			10.27000	98.55125	10.27000	98.52429		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			11.46000	95.85469	11.47000	95.77078		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			11.46500	89.60178	11.47500	89.52105		0.00		0	0
Total COT03 SPOT								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For COT03										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			12.25000	95.37757	12.25000	95.34651				0.00	0	0
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
CS002 On 17/12/2020 Spot Bond				100.87246		100.84848				0.00	0	0
Total CS002 SPOT										0.00	0	0
Total For CS002										0.00	0	0
CS003 On 12/08/2021 Spot Bond				100.79722		100.77249				0.00	0	0
Total CS003 SPOT										0.00	0	0
Total For CS003										0.00	0	0
CSA04U On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSA04U SPOT										0.00	0	0
Total For CSA04U										0.00	0	0
CSD04U On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSD04U SPOT										0.00	0	0
Total For CSD04U										0.00	0	0
DEN79U 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				101.11580		101.08993				0.00	0	0
Total DEN80 SPOT										0.00	0	0
Total For DEN80										0.00	0	0
DENG7 On 21/09/2018 Spot Bond				100.79394		100.77002				0.00	0	2,280,000,000
Total DENG73 SPOT										0.00	0	2,280,000,000
Total For DENG73										0.00	0	2,280,000,000
DENG7 On 28/09/2018 Spot Bond				100.63623		100.61192				0.00	0	1,747,000,000
Total DENG74 SPOT										0.00	0	1,747,000,000
Total For DENG74										0.00	0	1,747,000,000
DENG7 On 04/09/2018 Spot Bond				101.15139		101.12831				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				101.15139		101.12831				0.00	0	0
Total DENG76 SPOT										0.00	0	0
Total For DENG76										0.00	0	0
DENG7 On 27/09/2018 Spot Bond				100.61701		100.59485				0.00	0	0
Total DENG77 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DENG77									0.00	0	0
DENG7 On 27/09/2018 Spot Bond				102.92507		102.90274			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				101.10317		101.07100			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				100.03466		99.99932			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				81.94553		81.87401			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DOL01: On 20/12/2021 Spot Bond				101.61824		101.57115			0.00	0	0
Total DOL012 SPOT									0.00	0	0
Total For DOL012									0.00	0	0
DSY01 On 21/11/2022 Spot Bond				101.52268		101.49960			0.00	0	0
Total DSY01 SPOT									0.00	0	0
Total For DSY01									0.00	0	0
DSY02 On 21/11/2024 Spot Bond				101.76434		101.74054			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			9.78500	104.94695	9.79500	104.87241			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			9.23500	100.38535	9.23000	100.37303			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			8.47000	105.76321	8.47000	105.73897		796,180,000,000.00	94,000,000	48,315,000	
Total DV22 SPOT								796,180,000,000.00	94,000,000	48,315,000	
Total For DV22								796,180,000,000.00	94,000,000	48,315,000	
DV22/R On 07/02/2020 Spot Bond			100.00000	39.82772	100.00000	39.73860		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			9.38500	106.32323	9.43500	106.11067		10,267,190,000,000.00	1,094,000,000	758,347,100	
Total DV23 SPOT								10,267,190,000,000.00	1,094,000,000	758,347,100	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DV23									10,267,190,000,000.00	1,094,000,000	758,347,100
DV23/R On 27/02/2023 Spot Bond			100.00000	16.10540	100.00000	16.06937			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	16.10540	100.00000	16.06937			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			9.73500	103.99933	9.73500	103.97202			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	104.18931	9.69000	104.16208			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	104.18931	9.69000	104.16208			0.00	0	0
Total DV24/R2023 SPOT									0.00	0	0
Total For DV24/R2023									0.00	0	0
DV29 On 18/02/2029 Spot Bond			11.00000	98.82207	11.01000	98.73366			1,144,000,000,000.00	104,000,000	52,000,000
Total DV29 SPOT									1,144,000,000,000.00	104,000,000	52,000,000
Total For DV29									1,144,000,000,000.00	104,000,000	52,000,000
DV29/R On 18/02/2029 Spot Bond			10.10000	104.36599	10.10000	104.33759			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	104.36599	10.10000	104.33759			0.00	0	0
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVC02 On 29/08/2018 Spot Bond				101.23804		101.21698			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				100.03877		100.01947			0.00	0	0
Total DVC030 SPOT									0.00	0	0
Total For DVC030									0.00	0	0
DVF19 On 31/05/2019 Spot Bond				101.78434		101.76291			0.00	0	0
Total DVF19 SPOT									0.00	0	0
Total For DVF19									0.00	0	0
DVF20 On 29/11/2019 Spot Bond				101.31368		101.29083			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				101.08879		101.06582			0.00	0	0
Total DVF20B SPOT									0.00	0	0
Total For DVF20B									0.00	0	0
DVF20 On 31/08/2020 Spot Bond				101.58957		101.56759			0.00	0	0
Total DVF20C SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DVF20C										0.00	0	0
DVF20I On 23/10/2020 Spot Bond				100.04106		100.02058				0.00	0	0
Total DVF20D SPOT										0.00	0	0
Total For DVF20D										0.00	0	0
DVF21 On 29/11/2021 Spot Bond				101.36313		101.33941				0.00	0	0
Total DVF21 SPOT										0.00	0	0
Total For DVF21										0.00	0	0
DVF22 On 28/03/2022 Spot Bond				101.26614		101.24220				0.00	0	0
Total DVF22 SPOT										0.00	0	0
Total For DVF22										0.00	0	0
DVF22I On 29/08/2022 Spot Bond				101.33685		101.31359				0.00	0	215,000,000
Total DVF22B SPOT										0.00	0	215,000,000
Total For DVF22B										0.00	0	215,000,000
DVF22C On 24/10/2022 Spot Bond				100.02115		99.99986				0.00	0	0
Total DVF22C SPOT										0.00	0	0
Total For DVF22C										0.00	0	0
DVF24 On 23/10/2024 Spot Bond				100.04382		100.02189				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			8.38500	109.06812	8.38500	109.04337				0.00	0	200,000,000
Total E170 SPOT										0.00	0	200,000,000
Total For E170										0.00	0	200,000,000
E170/R On 01/08/2020 Spot Bond			100.00000	30.11054	100.00000	30.04316				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			9.04500	104.36877	9.04500	104.34368				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			9.34500	104.72677	9.34000	104.71605				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			9.74500	104.44574	9.74500	104.41874				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			4.13000	103.26114	4.13000	103.22474				0.00	0	0
Total ECN32 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ECN32									0.00	0	0
EL037 On 31/01/2037 Spot Bond			3.86000	94.56520	3.86000	94.53237			0.00	0	0
Total EL037 SPOT									0.00	0	0
Total For EL037									0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	119.95887	2.25000	119.92247			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			3.77000	126.88037	3.77000	126.83684			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			3.78000	113.11418	3.78000	113.07535			0.00	0	0
Total EL29 SPOT									0.00	0	0
Total For EL29									0.00	0	0
EL30 On 29/07/2030 Spot Bond			3.78000	111.09953	3.78000	111.06121			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			3.79000	103.27814	3.79000	103.24260			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	95.92468	3.83000	95.89145			0.00	0	0
Total EL36 SPOT									0.00	0	0
Total For EL36									0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	119.95887	2.25000	119.92247			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			9.31000	102.15703	9.30500	102.14046			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			9.03500	107.80694	9.03000	107.79284		1,029,990,000,000.00		114,000,000	57,000,000
Total EMM02 SPOT								1,029,990,000,000.00		114,000,000	57,000,000
Total For EMM02								1,029,990,000,000.00		114,000,000	57,000,000
EMM03 On 04/05/2024 Spot Bond			10.63500	99.72958	10.64500	99.65978			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			10.80000	95.88127	10.81000	95.81963			0.00	0	0
Total EMM04 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			11.05000	101.36478	11.06000	101.29787				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			10.61500	99.84534	10.62500	99.78894				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			10.46500	100.55431	10.47500	100.49236				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			11.04500	87.73976	11.05500	87.68389				0.00	0	0
Total EMM07P SPOT										0.00	0	0
Total For EMM07P										0.00	0	0
ENX01 On 23/04/2021 Spot Bond				100.05117		100.02555				0.00	0	0
Total ENX01 SPOT										0.00	0	0
Total For ENX01										0.00	0	0
ENX01S On 23/04/2021 Spot Bond				100.04748		100.02374				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				101.55380		101.53336				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond				101.20402		101.18047				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				101.57063		101.54760				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				102.22603		102.20305				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF011 On 12/06/2020 Spot Bond				101.82697		101.80347				0.00	140,000,000	35,000,000
Total EPF011 SPOT										0.00	140,000,000	35,000,000
Total For EPF011										0.00	140,000,000	35,000,000
EPF012 On 06/11/2020 Spot Bond				102.63190		102.60890				0.00	0	0
Total EPF012 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EPF012										0.00	0	0
EPF012 On 28/05/2021 Spot Bond				101.38975		101.36597				0.00	0	0
Total EPF014 SPOT										0.00	0	0
Total For EPF014										0.00	0	0
EPF014 On 04/06/2023 Spot Bond				101.25198		101.22743				0.00	0	0
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF015 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
EPF01U On 01/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPF02U 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
EPF03U 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
EPF04U 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
EPFC05 On 06/09/2018 Spot Bond				101.09014		101.06785				0.00	0	0
Total EPFC34 SPOT										0.00	0	0
Total For EPFC34										0.00	0	0
EPFC34 On 06/11/2018 Spot Bond				101.75190		101.72999				0.00	0	0
Total EPFC36 SPOT										0.00	0	0
Total For EPFC36										0.00	0	0
EPFC36 On 04/03/2019 Spot Bond				101.13481		101.11263				0.00	0	0
Total EPFC37 SPOT										0.00	0	0
Total For EPFC37										0.00	0	0
EPFC37 On 03/10/2018 Spot Bond				100.45784		100.43694				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EQS05										0.00	0	0
EQS06 On 09/04/2020 Spot Bond				98.08988		98.05855				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS08, On 04/10/2018 Spot Bond				100.31353		100.28461				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS08, On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
EQS08, On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS08A/JIBAR SPOT										0.00	0	0
Total For EQS08A/JIBAR										0.00	0	0
EQS10 On 28/07/2022 Spot Bond				99.87242		99.84643				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
ERS3B On 17/08/2019 Spot Bond				101.66251		101.63864				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3B On 17/05/2019 Spot Bond				101.69740		101.67218				0.00	0	0
Total ERS3B5 SPOT										0.00	0	0
Total For ERS3B5										0.00	0	0
ERS3C On 17/08/2019 Spot Bond				101.75642		101.73117				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERS3C On 17/05/2019 Spot Bond				101.88418		101.85616				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	109.17200	10.00000	109.14400				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA1 On 17/08/2018 Spot Bond				101.56934		101.54644				0.00	0	0
Total ERSA17 SPOT										0.00	0	0
Total For ERSA17										0.00	0	0
ERSA2 On 17/08/2018 Spot Bond				101.62831		101.60677				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ERSA20 SPOT										0.00	0	0
Total For ERSA20										0.00	0	0
ERSA2 On 17/08/2020 Spot Bond				101.36280		101.33852				0.00	0	0
Total ERSA21 SPOT										0.00	0	0
Total For ERSA21										0.00	0	0
ERSA2 On 17/05/2019 Spot Bond				101.91574		101.89305				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				102.09936		102.07693				0.00	280,000,000	140,000,000
Total ERSA23 SPOT										0.00	280,000,000	140,000,000
Total For ERSA23										0.00	280,000,000	140,000,000
ERSA2 On 17/08/2020 Spot Bond				101.59682		101.57392				0.00	0	0
Total ERSA24 SPOT										0.00	0	0
Total For ERSA24										0.00	0	0
ERSA2 On 17/08/2022 Spot Bond				101.65319		101.62946				0.00	136,000,000	34,000,000
Total ERSA25 SPOT										0.00	136,000,000	34,000,000
Total For ERSA25										0.00	136,000,000	34,000,000
ES23 On 25/01/2023 Spot Bond			9.31500	102.47199	9.31500	102.44622				0.00	0	6,138,730,800
Total ES23 SPOT										0.00	0	6,138,730,800
Total For ES23										0.00	0	6,138,730,800
ES23/R On 25/01/2023 Spot Bond			10.00000	100.00000	10.00000	99.97305				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			9.99500	91.10035	10.00500	91.02718				0.00	0	3,703,941,900
Total ES26 SPOT										0.00	0	3,703,941,900
Total For ES26										0.00	0	3,703,941,900
ES26/R On 02/04/2026 Spot Bond			7.85000	102.42731	7.85000	102.40576				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			10.75500	78.60072	10.76500	78.51789				0.00	0	4,721,100
Total ES33 SPOT										0.00	0	4,721,100
Total For ES33										0.00	0	4,721,100
ES33/R On 15/09/2033 Spot Bond			7.50000	102.67619	7.50000	102.65564				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			10.97000	81.35091	10.98000	81.25815				0.00	0	8,192,095,600

Contract 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 SPOT										0.00	0	8,192,095,600
Total For ES42										0.00	0	8,192,095,600
ES42/R On 25/04/2042 Spot Bond			8.50000	102.09128	8.50000	102.06806				0.00	0	0
Total ES42/R214 SPOT										0.00	0	0
Total For ES42/R214										0.00	0	0
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ESF01U SPOT										0.00	0	0
Total For ESF01U										0.00	0	0
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ESF02U SPOT										0.00	0	0
Total For ESF02U										0.00	0	0
ESFR0: On 20/04/2021 Spot Bond				100.14105		100.20584				0.00	0	0
Total ESFR03 SPOT										0.00	0	0
Total For ESFR03										0.00	0	0
EXX02 On 19/05/2019 Spot Bond				100.84401		100.81760				0.00	0	0
Total EXX02 SPOT										0.00	0	0
Total For EXX02										0.00	0	0
FBJ20Z On 20/03/2020 Spot Bond				100.84846		100.82364				0.00	0	0
Total FBJ20Z SPOT										0.00	0	0
Total For FBJ20Z										0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond				100.87661		100.85097				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				101.59402		101.57089				0.00	0	0
Total FIFB08 SPOT										0.00	0	0
Total For FIFB08										0.00	0	0
FIFB09 On 27/06/2019 Spot Bond				100.68544		100.66026				0.00	0	0
Total FIFB09 SPOT										0.00	0	0
Total For FIFB09										0.00	0	0
FIFB10 On 12/09/2019 Spot Bond				101.41515		101.39160				0.00	0	0
Total FIFB10 SPOT										0.00	0	0
Total For FIFB10										0.00	0	0
FIFB11 On 07/02/2020 Spot Bond				102.22413		102.20114				0.00	0	154,999,900
Total FIFB11 SPOT										0.00	0	154,999,900
Total For FIFB11										0.00	0	154,999,900
FIFB12 On 13/08/2020 Spot Bond				101.72600		101.70218				0.00	0	0
Total FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0
FIFB14 On 07/11/2022 Spot Bond				101.85132		101.82808				0.00	0	75,000,000
Total FIFB14 SPOT										0.00	0	75,000,000
Total For FIFB14										0.00	0	75,000,000
FIFB15 On 20/11/2022 Spot Bond				101.53856		101.51526				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.88931	8.15500	100.86949		8,688,715,776,000.00	1,064,793,600	892,396,800	
Total FRB05 SPOT								8,688,715,776,000.00	1,064,793,600	892,396,800	
Total For FRB05								8,688,715,776,000.00	1,064,793,600	892,396,800	
FRB12 On 02/06/2019 Spot Bond				101.66336		101.63934		0.00	80,000,000	40,000,000	
Total FRB12 SPOT								0.00	80,000,000	40,000,000	
Total For FRB12								0.00	80,000,000	40,000,000	
FRB13 On 02/06/2021 Spot Bond				100.05585		100.02881		0.00	20,000,000	10,000,000	
Total FRB13 SPOT								0.00	20,000,000	10,000,000	
Total For FRB13								0.00	20,000,000	10,000,000	
FRB14 On 02/06/2021 Spot Bond			10.73500	99.65403	10.73000	99.63748		0.00	0	0	
Total FRB14 SPOT								0.00	0	0	
Total For FRB14								0.00	0	0	
FRB15 On 06/03/2020 Spot Bond				103.63343		103.60860		0.00	240,000,000	215,000,000	
Total FRB15 SPOT								0.00	240,000,000	215,000,000	
Total For FRB15								0.00	240,000,000	215,000,000	
FRB16 On 08/07/2020 Spot Bond				103.12194		103.09565		0.00	40,000,000	40,000,000	
Total FRB16 SPOT								0.00	40,000,000	40,000,000	
Total For FRB16								0.00	40,000,000	40,000,000	
FRB17 On 08/01/2022 Spot Bond				102.78043		102.75209		0.00	0	0	
Total FRB17 SPOT								0.00	0	0	
Total For FRB17								0.00	0	0	
FRB17/On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total FRB17/JIBAR SPOT								0.00	0	0	
Total For FRB17/JIBAR								0.00	0	0	
FRB18 On 13/04/2021 Spot Bond				103.90630		103.87839		0.00	436,000,000	119,000,000	
Total FRB18 SPOT								0.00	436,000,000	119,000,000	
Total For FRB18								0.00	436,000,000	119,000,000	
FRB19 On 14/04/2021 Spot Bond			11.43500	105.47599	11.43000	105.45554		0.00	0	0	
Total FRB19 SPOT								0.00	0	0	
Total For FRB19								0.00	0	0	
FRB20 On 15/04/2021 Spot Bond				102.98211		102.95321		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRB20 SPOT									0.00	0	0
Total For FRB20									0.00	0	0
FRB21 On 24/11/2021 Spot Bond				101.83009		101.80076			0.00	0	0
Total FRB21 SPOT									0.00	0	0
Total For FRB21									0.00	0	0
FRB22 On 08/12/2022 Spot Bond				104.41925		104.39200			0.00	20,000,000	10,000,000
Total FRB22 SPOT									0.00	20,000,000	10,000,000
Total For FRB22									0.00	20,000,000	10,000,000
FRB23 On 20/09/2027 Spot Bond				101.47198		101.44409			0.00	220,000,000	110,000,000
Total FRB23 SPOT									0.00	220,000,000	110,000,000
Total For FRB23									0.00	220,000,000	110,000,000
FRBC2 On 21/12/2018 Spot Bond			8.28000	102.53429	8.27500	102.51383		7,288,989,984,000.00		880,312,800	440,156,400
Total FRBC21 SPOT								7,288,989,984,000.00		880,312,800	440,156,400
Total For FRBC21								7,288,989,984,000.00		880,312,800	440,156,400
FRBC2 On 21/12/2018 Spot Bond				101.58848		101.56479			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	149.20535	3.39000	149.15544			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			3.49000	286.63377	3.49000	286.53742			0.00	0	55,600,000
Total FRBI23 SPOT									0.00	0	55,600,000
Total For FRBI23									0.00	0	55,600,000
FRBI25 On 31/01/2025 Spot Bond			3.78000	123.52796	3.76000	123.63380			0.00	0	44,200,000
Total FRBI25 SPOT									0.00	0	44,200,000
Total For FRBI25									0.00	0	44,200,000
FRBI28 On 31/03/2028 Spot Bond			4.02000	169.23964	4.02000	169.18037			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			4.09500	85.07019	4.09500	85.04021			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			4.52000	194.83188	4.52000	194.76103			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	89.41606	4.53000	89.38352			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBI46 SPOT										0.00	0	0
Total For FRBI46										0.00	0	0
FRBI50 On 31/12/2050 Spot Bond			4.55000	90.16722	4.55000	90.13436				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			8.60000	82.25617	8.55000	82.32710				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			9.95000	55.13225	9.92000	55.19423				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			9.98000	54.42565	9.95000	54.48850				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC10 On 03/06/2021 Spot Bond				101.56199		101.53132				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC16 On 31/01/2025 Spot Bond			4.87500	115.69783	4.85500	115.79242				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17 On 20/09/2018 Spot Bond				100.86260		100.83737				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17 On 20/09/2018 Spot Bond				100.84464		100.81992				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17 On 06/08/2023 Spot Bond				101.80060		101.77177				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17 On 20/09/2020 Spot Bond				100.97276		100.94435				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				93.46513		94.03931				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				102.01048		101.98428				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC183 On 20/12/2018 Spot Bond				101.10230		101.07016				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC185 On 20/03/2019 Spot Bond				100.89120		100.86484				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC188 On 20/03/2019 Spot Bond				100.90059		100.87427				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC189 On 02/04/2019 Spot Bond				100.96564		100.94149				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC192 On 25/11/2020 Spot Bond			10.00000	109.17200	10.00000	109.14400				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC193 On 20/06/2024 Spot Bond				100.94554		100.91792				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC195 On 20/06/2019 Spot Bond				101.13470		101.10955				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC206 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC207 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC208 On 07/10/2020 Spot Bond				102.87696		102.84799				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC209 On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
FRC210 On 20/12/2019 Spot Bond				100.92877		100.90163				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC21: On 07/05/2020 Spot Bond				101.92481		101.90063				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC21: On 07/11/2019 Spot Bond				102.22605		102.20252				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				102.00849		101.98419				0.00	100,000,000	50,000,000
Total FRC219 SPOT										0.00	100,000,000	50,000,000
Total For FRC219										0.00	100,000,000	50,000,000
FRC22: On 31/01/2022 Spot Bond			3.95000	146.46193	3.95000	146.41073				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22: On 20/05/2020 Spot Bond				101.59188		101.56775				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	142.36324	4.81000	142.31018				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23: On 20/12/2020 Spot Bond				101.32989		101.29115				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC23: On 08/02/2020 Spot Bond				108.74231		108.70421				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				111.68775		116.68973				0.00	40,000,000	20,000,000
Total FRC237 SPOT										0.00	40,000,000	20,000,000
Total For FRC237										0.00	40,000,000	20,000,000
FRC23: On 08/02/2020 Spot Bond				109.15952		109.12112				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				112.24346		117.26703				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC24(On 19/10/2020 Spot Bond				111.56425		116.32536			0.00	0	0
Total FRC240 SPOT									0.00	0	0
Total For FRC240									0.00	0	0
FRC24(On 08/02/2020 Spot Bond				108.73897		108.70046			0.00	0	0
Total FRC241 SPOT									0.00	0	0
Total For FRC241									0.00	0	0
FRC24(On 08/02/2020 Spot Bond				108.46327		108.42479			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				100.31492		100.16792			0.00	0	0
Total FRC243 SPOT									0.00	0	0
Total For FRC243									0.00	0	0
FRC24(On 08/02/2020 Spot Bond				108.71079		108.67326			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				100.31182		100.16531			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				100.25110		100.11403			0.00	0	0
Total FRC246 SPOT									0.00	0	0
Total For FRC246									0.00	0	0
FRC24(On 08/02/2020 Spot Bond				108.48588		108.44783			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				101.23483		101.19674			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				110.40093		115.08019			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				94.17287		97.68923			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				102.03951		102.01125			0.00	0	0
Total FRC251 SPOT									0.00	0	0
Total For FRC251									0.00	0	0

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 14/03/2022 Spot Bond				101.00869		100.98374			0.00	0	0
Total FRC252 SPOT									0.00	0	0
Total For FRC252									0.00	0	0
FRC25: On 27/03/2020 Spot Bond				100.96893		100.94521			0.00	0	0
Total FRC254 SPOT									0.00	0	0
Total For FRC254									0.00	0	0
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC255 SPOT									0.00	0	0
Total For FRC255									0.00	0	0
FRC25: On 17/07/2027 Spot Bond				102.28758		102.26054			0.00	0	0
Total FRC256 SPOT									0.00	0	0
Total For FRC256									0.00	0	0
FRC25: On 27/03/2020 Spot Bond				100.65217		100.62819			0.00	0	0
Total FRC257 SPOT									0.00	0	0
Total For FRC257									0.00	0	0
FRC25: On 08/05/2020 Spot Bond				102.32064		102.29696			0.00	0	0
Total FRC258 SPOT									0.00	0	0
Total For FRC258									0.00	0	0
FRC25: On 06/11/2023 Spot Bond			3.33700	104.44058	3.33700	104.40595			0.00	0	0
Total FRC259 SPOT									0.00	0	0
Total For FRC259									0.00	0	0
FRC26: On 27/02/2023 Spot Bond			3.45500	105.08517	3.45500	105.04985			0.00	0	0
Total FRC260 SPOT									0.00	0	0
Total For FRC260									0.00	0	0
FRC26: On 10/10/2020 Spot Bond				100.35743		100.33208			0.00	0	0
Total FRC261 SPOT									0.00	0	0
Total For FRC261									0.00	0	0
FRC26: On 13/07/2020 Spot Bond				100.29058		100.26432			0.00	0	0
Total FRC262 SPOT									0.00	0	0
Total For FRC262									0.00	0	0
FRC26: On 15/03/2019 Spot Bond				100.88309		100.86051			0.00	0	0
Total FRC263 SPOT									0.00	0	0
Total For FRC263									0.00	0	0
FRC26: On 13/07/2020 Spot Bond				100.28993		100.26373			0.00	0	0
Total FRC264 SPOT									0.00	0	0
Total For FRC264									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC267 On 20/06/2021 Spot Bond				101.05107		101.02040			0.00	0	0
Total FRC265 SPOT									0.00	0	0
Total For FRC265									0.00	0	0
FRC266 On 23/08/2019 Spot Bond				101.39746		101.37560			0.00	0	0
Total FRC266 SPOT									0.00	0	0
Total For FRC266									0.00	0	0
FRC267 On 06/08/2023 Spot Bond				105.57751		105.55181			0.00	0	0
Total FRC267 SPOT									0.00	0	0
Total For FRC267									0.00	0	0
FRC268 On 10/10/2020 Spot Bond				100.36144		100.33583			0.00	0	0
Total FRC268 SPOT									0.00	0	0
Total For FRC268									0.00	0	0
FRC269 On 21/10/2019 Spot Bond				100.03994		100.02010			0.00	0	0
Total FRC269 SPOT									0.00	0	0
Total For FRC269									0.00	0	0
FRC270 On 16/11/2019 Spot Bond				101.53429		101.51260			0.00	0	0
Total FRC270 SPOT									0.00	0	0
Total For FRC270									0.00	0	0
FRC271 On 30/01/2023 Spot Bond				101.53419		101.51021			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	104.42659	9.58400	101.14404			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	101.13837	8.82000	101.11453			0.00	0	0
Total FRC273 SPOT									0.00	0	0
Total For FRC273									0.00	0	0
FRC274 On 02/05/2028 Spot Bond			9.80000	102.20790	9.80000	102.18133			0.00	0	0
Total FRC274 SPOT									0.00	0	0
Total For FRC274									0.00	0	0
FRC275 On 12/12/2020 Spot Bond				100.56290		100.53903			0.00	0	0
Total FRC275 SPOT									0.00	0	0
Total For FRC275									0.00	0	0
FRC276 On 12/12/2020 Spot Bond				100.49380		100.46989			0.00	0	0
Total FRC276 SPOT									0.00	0	0
Total For FRC276									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC66 On 31/01/2022 Spot Bond			4.59000	145.49386	4.59000	145.44048				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	145.77783	4.53000	145.72459				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	145.87264	4.51000	145.81945				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD011 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
FRD171 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
FRD181 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
FRD191 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			4.54000	85.07616	4.53000	85.14765				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	98.55937	4.43500	98.52362				0.00	0	0
Total FRI38 SPOT										0.00	0	0
Total For FRI38										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.84697		100.82467				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				100.82679		100.80437				0.00	17,400,000,000	10,600,000,000
Total FRJ20 SPOT										0.00	17,400,000,000	10,600,000,000
Total For FRJ20										0.00	17,400,000,000	10,600,000,000
FRJ21 On 15/09/2021 Spot Bond				101.25256		101.23005				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ22 On 07/03/2022 Spot Bond				102.38548		102.36338			0.00	400,000,000	160,000,000
Total FRJ22 SPOT									0.00	400,000,000	160,000,000
Total For FRJ22									0.00	400,000,000	160,000,000
FRJ23 On 31/07/2023 Spot Bond				102.94015		102.91858			0.00	0	0
Total FRJ23 SPOT									0.00	0	0
Total For FRJ23									0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				103.39735		103.37384			0.00	740,000,000	470,000,000
Total FRJ25 SPOT									0.00	740,000,000	470,000,000
Total For FRJ25									0.00	740,000,000	470,000,000
FRJ27 On 25/01/2027 Spot Bond				101.71240		101.69028			0.00	0	0
Total FRJ27 SPOT									0.00	0	0
Total For FRJ27									0.00	0	0
FRS01L 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
FRS02L 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
FRS10C On 15/01/2024 Spot Bond			3.33800	97.84548	3.33800	97.81305			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS10E On 31/01/2038 Spot Bond			3.68000	110.32665	3.68000	110.28888			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS10G On 23/01/2024 Spot Bond				100.04080		100.02042			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS10H On 23/01/2024 Spot Bond				100.04080		100.02042			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS10I On 31/01/2038 Spot Bond			3.82000	108.02207	3.82000	107.98468			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS10J On 07/12/2033 Spot Bond			3.82000	211.29071	3.82000	211.21784			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS11C On 31/01/2038 Spot Bond			4.61000	96.05215	4.61000	96.01685			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			3.85000	210.55131	3.85000	210.47853			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				99.86440		102.45035			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			4.13000	120.96223	4.11000	121.06435			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS115 On 31/01/2038 Spot Bond			3.70500	109.91084	3.70500	109.87315			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	99.80580	4.35000	99.76983			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			3.97000	207.62502	3.97000	207.55257			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			4.02000	206.42039	4.02000	206.34807			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			3.66000	108.92814	3.64000	109.02195			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			4.05000	205.70168	4.05000	205.62947			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	88.40775	5.18000	88.37391			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			4.81000	158.55582	4.81000	158.49695			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS127 On 31/01/2038 Spot Bond			4.71000	94.65427	4.71000	94.61922			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			4.33000	164.95105	4.33000	164.89192			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			4.39000	164.13557	4.39000	164.07645			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			4.56000	193.93971	4.56000	193.86896			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS133 On 24/03/2020 Spot Bond				98.42631		98.53504			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS134 On 31/01/2038 Spot Bond			4.64000	95.63016	4.64000	95.59495			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS135 On 31/01/2038 Spot Bond			4.89500	92.13300	4.89500	92.09845			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS136 On 31/01/2038 Spot Bond			4.42000	98.77796	4.42000	98.74217			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS137 On 31/03/2028 Spot Bond			4.20000	166.73405	4.20000	166.67485			0.00	0	0
Total FRS137 SPOT									0.00	0	0
Total For FRS137									0.00	0	0
FRS138 On 07/12/2033 Spot Bond			4.33000	199.13922	4.33000	199.06780			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0
FRS142 On 31/03/2028 Spot Bond			4.33000	164.95105	4.33000	164.89192			0.00	0	0
Total FRS142 SPOT									0.00	0	0
Total For FRS142									0.00	0	0
FRS143 On 31/03/2028 Spot Bond			4.33000	164.95105	4.33000	164.89192			0.00	0	0
Total FRS143 SPOT									0.00	0	0
Total For FRS143									0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS144	On 31/03/2028	Spot Bond			4.62000	161.05237	4.62000	160.99337			0.00	0	0
Total FRS145 SPOT											0.00	0	0
Total For FRS145											0.00	0	0
FRS145	On 31/01/2025	Spot Bond			4.43000	118.81061	4.41000	118.90965			0.00	0	0
Total FRS146 SPOT											0.00	0	0
Total For FRS146											0.00	0	0
FRS146	On 31/01/2022	Spot Bond			3.65000	147.92418	3.65000	147.87367			0.00	0	0
Total FRS147 SPOT											0.00	0	0
Total For FRS147											0.00	0	0
FRS147	On 31/03/2028	Spot Bond			4.68000	160.25910	4.68000	160.20015			0.00	0	0
Total FRS149 SPOT											0.00	0	0
Total For FRS149											0.00	0	0
FRS148	On 31/03/2028	Spot Bond			4.72000	159.73277	4.72000	159.67384			0.00	0	0
Total FRS150 SPOT											0.00	0	0
Total For FRS150											0.00	0	0
FRS149	On 31/01/2025	Spot Bond			4.40000	119.02383	4.38000	119.12316			0.00	0	0
Total FRS151 SPOT											0.00	0	0
Total For FRS151											0.00	0	0
FRS150	On 31/03/2028	Spot Bond			4.69000	160.12734	4.69000	160.06838			0.00	0	0
Total FRS152 SPOT											0.00	0	0
Total For FRS152											0.00	0	0
FRS151	On 31/03/2028	Spot Bond			4.73000	159.60150	4.73000	159.54256			0.00	0	0
Total FRS153 SPOT											0.00	0	0
Total For FRS153											0.00	0	0
FRS152	On 19/05/2019	Spot Bond				125.92676		125.15914			0.00	0	0
Total FRS157 SPOT											0.00	0	0
Total For FRS157											0.00	0	0
FRS153	On 20/06/2022	Spot Bond				67.93875		67.54928			0.00	0	0
Total FRS158 SPOT											0.00	0	0
Total For FRS158											0.00	0	0
FRS154	On 06/06/2023	Spot Bond				74.48451		74.01547			0.00	0	0
Total FRS159 SPOT											0.00	0	0
Total For FRS159											0.00	0	0
FRS155	On 06/06/2024	Spot Bond				77.97015		77.03434			0.00	0	0
Total FRS160 SPOT											0.00	0	0
Total For FRS160											0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS16 On 06/06/2025 Spot Bond				79.31600		78.69155			0.00	0	0
Total FRS161 SPOT									0.00	0	0
Total For FRS161									0.00	0	0
FRS16 On 20/06/2022 Spot Bond				55.34445		55.04170			0.00	0	0
Total FRS162 SPOT									0.00	0	0
Total For FRS162									0.00	0	0
FRS16 On 06/06/2023 Spot Bond				61.16661		60.79130			0.00	0	0
Total FRS163 SPOT									0.00	0	0
Total For FRS163									0.00	0	0
FRS16 On 06/06/2024 Spot Bond				66.03848		65.25136			0.00	0	0
Total FRS164 SPOT									0.00	0	0
Total For FRS164									0.00	0	0
FRS16 On 06/06/2025 Spot Bond				68.14833		67.62401			0.00	0	0
Total FRS165 SPOT									0.00	0	0
Total For FRS165									0.00	0	0
FRS16 On 01/08/2021 Spot Bond				33.72153		33.19269			0.00	0	0
Total FRS166 SPOT									0.00	0	0
Total For FRS166									0.00	0	0
FRS16 On 01/08/2022 Spot Bond				46.77420		46.57676			0.00	0	0
Total FRS167 SPOT									0.00	0	0
Total For FRS167									0.00	0	0
FRS16 On 01/08/2022 Spot Bond				45.27601		45.08327			0.00	0	0
Total FRS168 SPOT									0.00	0	0
Total For FRS168									0.00	0	0
FRS16 On 01/08/2021 Spot Bond				34.95154		34.39977			0.00	0	0
Total FRS169 SPOT									0.00	0	0
Total For FRS169									0.00	0	0
FRS17 On 01/08/2022 Spot Bond				166.35802		165.12561			0.00	0	0
Total FRS170 SPOT									0.00	0	0
Total For FRS170									0.00	0	0
FRS17 On 16/10/2022 Spot Bond				100.21456		100.18870			0.00	0	0
Total FRS171 SPOT									0.00	0	0
Total For FRS171									0.00	0	0
FRS17 On 16/10/2024 Spot Bond				100.22778		100.20044			0.00	0	0
Total FRS172 SPOT									0.00	0	0
Total For FRS172									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS17 On 13/11/2020 Spot Bond				100.00000		100.00000			0.00	0	0
Total FRS173 SPOT									0.00	0	0
Total For FRS173									0.00	0	0
FRS17 On 13/05/2021 Spot Bond				100.00000		100.00000			0.00	0	0
Total FRS174 SPOT									0.00	0	0
Total For FRS174									0.00	0	0
FRS17 On 26/01/2024 Spot Bond				59.41398		58.82420			0.00	0	0
Total FRS175 SPOT									0.00	0	0
Total For FRS175									0.00	0	0
FRS17 On 26/01/2024 Spot Bond				59.41388		58.82410			0.00	0	0
Total FRS176 SPOT									0.00	0	0
Total For FRS176									0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.41000	287.70138	3.41000	287.60529			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			3.30000	289.17707	3.30000	289.08138			0.00	0	0
Total FRS37 SPOT									0.00	0	0
Total For FRS37									0.00	0	0
FRS43 On 07/12/2023 Spot Bond			4.02000	279.67863	4.02000	279.58067			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	151.05342	3.44000	151.00270			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				99.95591		99.93369			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	150.44952	3.14000	150.40023			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				101.96350		101.93976			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	104.66781	3.66000	104.63202			0.00	0	0
Total FRS64 SPOT									0.00	0	0
Total For FRS64									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS81 On 30/10/2042 Spot Bond			3.34000	112.40043	3.34000	112.36310			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			3.59000	124.94634	3.57000	125.05425			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			3.62000	124.72118	3.60000	124.82875			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			4.21000	277.23436	4.21000	277.13582			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond				101.82629		101.80305			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 27/08/2018 Spot Bond				101.39000		101.36625			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			8.05500	102.86594	8.05500	102.84387			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			8.28500	103.64110	8.28000	103.62801			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			8.98500	98.51063	8.98500	98.48711		844,590,000,000.00		94,000,000	47,000,000
Total FRX23 SPOT								844,590,000,000.00		94,000,000	47,000,000
Total For FRX23								844,590,000,000.00		94,000,000	47,000,000
FRX24 On 10/12/2024 Spot Bond			9.50500	107.15204	9.51500	107.07607			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			9.85500	100.99502	9.86500	100.91386			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			9.82500	105.94408	9.83500	105.85842		1,021,800,000,000.00		104,000,000	52,000,000
Total FRX27 SPOT								1,021,800,000,000.00		104,000,000	52,000,000
Total For FRX27								1,021,800,000,000.00		104,000,000	52,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRX30 On 31/01/2030 Spot Bond			10.35500	100.69348	10.37000	100.56870				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			10.52000	97.00111	10.53000	96.90826				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			10.51500	103.33871	10.52500	103.23806				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	73.91907	11.43000	73.71022				0.00	0	0
Total FRX45 SPOT										0.00	0	0
Total For FRX45										0.00	0	0
FS1A5 On 20/09/2018 Spot Bond				100.81182		100.78876				0.00	0	0
Total FS1A5 SPOT										0.00	0	0
Total For FS1A5										0.00	0	0
FS1B1 On 20/09/2018 Spot Bond				100.87280		100.84905				0.00	0	0
Total FS1B1 SPOT										0.00	0	0
Total For FS1B1										0.00	0	0
FS1C1 On 20/09/2018 Spot Bond				100.86260		100.83737				0.00	0	0
Total FS1C1 SPOT										0.00	0	0
Total For FS1C1										0.00	0	0
FS1D1 On 20/09/2018 Spot Bond				100.98536		100.95659				0.00	0	0
Total FS1D1 SPOT										0.00	0	0
Total For FS1D1										0.00	0	0
FS2A4 On 20/11/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total FS2A4 SPOT										0.00	0	0
Total For FS2A4										0.00	0	0
FS2A5 On 20/02/2019 Spot Bond				101.51478		101.49298				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/02/2019 Spot Bond				101.51215		101.48927				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/02/2019 Spot Bond				101.55638		101.53281				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS2D1 On 20/02/2019 Spot Bond				101.75089		101.72428			0.00	0	0
Total FS2D1 SPOT									0.00	0	0
Total For FS2D1									0.00	0	0
FS3A5 On 20/02/2020 Spot Bond				101.54735		101.52571			0.00	0	0
Total FS3A5 SPOT									0.00	0	0
Total For FS3A5									0.00	0	0
FS3A5L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3A5U SPOT									0.00	0	0
Total For FS3A5U									0.00	0	0
FS3B1 On 20/02/2020 Spot Bond				101.86003		101.83809			0.00	0	0
Total FS3B1 SPOT									0.00	0	0
Total For FS3B1									0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3B1U SPOT									0.00	0	0
Total For FS3B1U									0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3C1U SPOT									0.00	0	0
Total For FS3C1U									0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3D1U SPOT									0.00	0	0
Total For FS3D1U									0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4A4U SPOT									0.00	0	0
Total For FS4A4U									0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4A5U SPOT									0.00	0	0
Total For FS4A5U									0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4B1U SPOT									0.00	0	0
Total For FS4B1U									0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4C1U SPOT									0.00	0	0
Total For FS4C1U									0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4D1U SPOT									0.00	0	0
Total For FS4D1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5A3U SPOT									0.00	0	0
Total For FS5A3U									0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5A4U SPOT									0.00	0	0
Total For FS5A4U									0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5A5U SPOT									0.00	0	0
Total For FS5A5U									0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5B1U SPOT									0.00	0	0
Total For FS5B1U									0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5C1U SPOT									0.00	0	0
Total For FS5C1U									0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5D1U SPOT									0.00	0	0
Total For FS5D1U									0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5E1U SPOT									0.00	0	0
Total For FS5E1U									0.00	0	0
GBL02 On 15/10/2018 Spot Bond				100.22949		100.20218			0.00	0	0
Total GBL02 SPOT									0.00	0	0
Total For GBL02									0.00	0	0
GBL03 On 16/11/2020 Spot Bond				101.90605		101.87895			0.00	0	0
Total GBL03 SPOT									0.00	0	0
Total For GBL03									0.00	0	0
GBL04 On 05/06/2021 Spot Bond				101.36274		101.33541			0.00	0	0
Total GBL04 SPOT									0.00	0	0
Total For GBL04									0.00	0	0
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GH2A1U SPOT									0.00	0	0
Total For GH2A1U									0.00	0	0
GH31A On 25/02/2020 Spot Bond				101.40297		101.38018			0.00	0	0
Total GH31A2 SPOT									0.00	0	0
Total For GH31A2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GH31A On 25/02/2020 Spot Bond				101.41956		101.39649			0.00	0	0
Total GH31A3 SPOT									0.00	0	0
Total For GH31A3									0.00	0	0
GH31B On 25/02/2020 Spot Bond				101.52731		101.50245			0.00	0	0
Total GH31B SPOT									0.00	0	0
Total For GH31B									0.00	0	0
GH31C On 25/02/2020 Spot Bond				101.65985		101.63277			0.00	0	0
Total GH31C SPOT									0.00	0	0
Total For GH31C									0.00	0	0
GH31D On 25/02/2020 Spot Bond				101.74264		101.71418			0.00	0	0
Total GH31D SPOT									0.00	0	0
Total For GH31D									0.00	0	0
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GH41U SPOT									0.00	0	0
Total For GH41U									0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB01U SPOT									0.00	0	0
Total For GRB01U									0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB03U SPOT									0.00	0	0
Total For GRB03U									0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB04U SPOT									0.00	0	0
Total For GRB04U									0.00	0	0
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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB25U SPOT									0.00	0	0
Total For GRB25U									0.00	0	0
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB27U SPOT									0.00	0	0
Total For GRB27U									0.00	0	0
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB28U SPOT									0.00	0	0
Total For GRB28U									0.00	0	0
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB29U SPOT									0.00	0	0
Total For GRB29U									0.00	0	0
GRT07 On 21/02/2024 Spot Bond				102.43774		102.41449			0.00	0	0
Total GRT07 SPOT									0.00	0	0
Total For GRT07									0.00	0	0
GRT08 On 24/06/2019 Spot Bond				101.11402		101.09123			0.00	0	0
Total GRT08 SPOT									0.00	0	0
Total For GRT08									0.00	0	0
GRT09 On 15/10/2018 Spot Bond				100.35831		100.33461			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				102.13016		102.10856			0.00	50,000,000	25,000,000
Total GRT10 SPOT									0.00	50,000,000	25,000,000
Total For GRT10									0.00	50,000,000	25,000,000
GRT11 On 13/05/2021 Spot Bond				102.70793		102.68536			0.00	0	0
Total GRT11 SPOT									0.00	0	0
Total For GRT11									0.00	0	0
GRT12 On 24/06/2020 Spot Bond				101.33209		101.30836			0.00	0	0
Total GRT12 SPOT									0.00	0	0
Total For GRT12									0.00	0	0
GRT13 On 15/04/2020 Spot Bond				100.21204		100.18666			0.00	0	0
Total GRT13 SPOT									0.00	0	0
Total For GRT13									0.00	0	0
GRT14 On 15/09/2021 Spot Bond				101.82560		101.80222			0.00	0	0
Total GRT14 SPOT									0.00	0	0
Total For GRT14									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT15 On 15/04/2020 Spot Bond				100.29192		100.26662			0.00	0	0
Total GRT15 SPOT									0.00	0	0
Total For GRT15									0.00	0	0
GRT16 On 17/10/2021 Spot Bond				101.05787		101.03258			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			9.67500	104.62984	9.67500	104.60284			0.00	0	0
Total GRT17 SPOT									0.00	0	0
Total For GRT17									0.00	0	0
GRT18 On 13/03/2020 Spot Bond				101.12345		101.10048			0.00	0	0
Total GRT18 SPOT									0.00	0	0
Total For GRT18									0.00	0	0
GRT19 On 14/03/2022 Spot Bond				101.90115		101.87798			0.00	340,000,000	170,000,000
Total GRT19 SPOT									0.00	340,000,000	170,000,000
Total For GRT19									0.00	340,000,000	170,000,000
GRT20 On 03/04/2024 Spot Bond				100.53931		100.51375			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			10.26500	100.93852	10.27500	100.86913			0.00	0	0
Total GRT21 SPOT									0.00	0	0
Total For GRT21									0.00	0	0
GRT22 On 16/10/2022 Spot Bond				100.21000		100.18465			0.00	0	0
Total GRT22 SPOT									0.00	0	0
Total For GRT22									0.00	0	0
GRT23 On 16/10/2024 Spot Bond				100.45091		100.42501			0.00	320,000,000	160,000,000
Total GRT23 SPOT									0.00	320,000,000	160,000,000
Total For GRT23									0.00	320,000,000	160,000,000
GRT24 On 09/03/2023 Spot Bond				101.01032		100.98722			0.00	0	0
Total GRT24G SPOT									0.00	0	0
Total For GRT24G									0.00	0	0
GRT25 On 09/03/2025 Spot Bond				101.04598		101.02205			0.00	0	0
Total GRT25G SPOT									0.00	0	0
Total For GRT25G									0.00	0	0
GRT26 On 09/03/2028 Spot Bond				101.08292		101.05815			0.00	80,000,000	40,000,000
Total GRT26G SPOT									0.00	80,000,000	40,000,000
Total For GRT26G									0.00	80,000,000	40,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRX01U SPOT									0.00	0	0
Total For GRX01U									0.00	0	0
HC2T2 On 05/10/2018 Spot Bond				100.45493		100.43103			0.00	0	0
Total HC2T2 SPOT									0.00	0	0
Total For HC2T2									0.00	0	0
HC5T1 On 29/10/2018 Spot Bond				101.29704		101.27515			0.00	0	0
Total HC5T1 SPOT									0.00	0	0
Total For HC5T1									0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HIL01U SPOT									0.00	0	0
Total For HIL01U									0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.00303		99.98111			0.00	100,000,000	50,000,000
Total HILB04 SPOT									0.00	100,000,000	50,000,000
Total For HILB04									0.00	100,000,000	50,000,000
HILB05 On 11/07/2019 Spot Bond				100.54750		100.52243			0.00	0	0
Total HILB05 SPOT									0.00	0	0
Total For HILB05									0.00	0	0
HILB06 On 11/07/2020 Spot Bond				100.34069		100.31476			0.00	0	0
Total HILB06 SPOT									0.00	0	0
Total For HILB06									0.00	0	0
HILB07 On 11/07/2021 Spot Bond				100.34490		100.31868			0.00	0	0
Total HILB07 SPOT									0.00	0	0
Total For HILB07									0.00	0	0
HILB08 On 29/03/2023 Spot Bond				100.61857		100.59380			0.00	84,000,000	42,000,000
Total HILB08 SPOT									0.00	84,000,000	42,000,000
Total For HILB08									0.00	84,000,000	42,000,000
HILB09 On 29/03/2025 Spot Bond				100.63937		100.61378			0.00	80,000,000	40,000,000
Total HILB09 SPOT									0.00	80,000,000	40,000,000
Total For HILB09									0.00	80,000,000	40,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	109.17200	10.00000	109.14400			0.00	0	0
Total HPF04/JIBAR SPOT									0.00	0	0
Total For HPF04/JIBAR									0.00	0	0
HPF06 On 20/02/2020 Spot Bond				101.73322		101.70687			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF08 On 15/04/2019 Spot Bond				100.24888		100.21942			0.00	0	0
Total HPF08 SPOT									0.00	0	0
Total For HPF08									0.00	0	0
HPF09 On 15/04/2019 Spot Bond				100.38432		100.36045			0.00	0	0
Total HPF09 SPOT									0.00	0	0
Total For HPF09									0.00	0	0
HPF11 On 31/03/2023 Spot Bond				100.57087		100.54517			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			8.47500	102.16052	8.47500	102.13709		440,700,000,000.00		52,000,000	26,000,000
Total HWAY20 SPOT								440,700,000,000.00		52,000,000	26,000,000
Total For HWAY20								440,700,000,000.00		52,000,000	26,000,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	27.20898	100.00000	27.14809			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			3.77500	282.86847	3.77500	282.77123			0.00	0	254,000,000
Total HWAY23 SPOT									0.00	0	254,000,000
Total For HWAY23									0.00	0	254,000,000
HWAY2 On 07/12/2024 Spot Bond			3.94000	283.90339	3.94000	283.80453			0.00	0	0
Total HWAY24 SPOT									0.00	0	0
Total For HWAY24									0.00	0	0

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 28/02/2033 Spot Bond			3.67000	98.12714	3.66000	98.21098			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			10.56500	89.79683	10.57500	89.70075			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	9.12672	100.00000	9.10629			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			10.56500	89.56273	10.57500	89.46532			0.00	0	300,000,000
Total HWAY35 SPOT									0.00	0	300,000,000
Total For HWAY35									0.00	0	300,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.12660	100.00000	9.10617			0.00	0	0
Total HWAY35/R209 SPOT									0.00	0	0
Total For HWAY35/R209									0.00	0	0
HWF08 On 15/07/2019 Spot Bond				100.21116		100.18589			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				101.07161		101.04854			0.00	0	220,000,000
Total HWF09 SPOT									0.00	0	220,000,000
Total For HWF09									0.00	0	220,000,000
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	109.17200	10.00000	109.14400			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			2.98000	129.62507	2.96000	129.73988		3,576,000,000,000.00	1,200,000,000	72,461,400,000	
Total I2025 SPOT								3,576,000,000,000.00	1,200,000,000	72,461,400,000	
Total For I2025								3,576,000,000,000.00	1,200,000,000	72,461,400,000	
I2029 On 31/03/2029 Spot Bond			3.02000	99.26987	3.02000	99.23775		113,955,061,280,000.00	37,733,464,000	52,963,400,000	
Total I2029 SPOT								113,955,061,280,000.00	37,733,464,000	52,963,400,000	
Total For I2029								113,955,061,280,000.00	37,733,464,000	52,963,400,000	
I2033 On 28/02/2033 Spot Bond			3.04000	102.16683	3.03000	102.26027		204,075,200,000,000.00	67,130,000,000	212,025,000,000	
Total I2033 SPOT								204,075,200,000,000.00	67,130,000,000	212,025,000,000	
Total For I2033								204,075,200,000,000.00	67,130,000,000	212,025,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038 On 31/01/2038 Spot Bond			3.06000	121.26554	3.06000	121.22608			348,931,800,000,000.00	114,030,000,000	185,255,200,000
Total I2038 SPOT									18,931,800,000,000.00	114,030,000,000	185,255,200,000
Total For I2038									18,931,800,000,000.00	114,030,000,000	185,255,200,000
I2046 On 31/03/2046 Spot Bond			3.15500	115.11203	3.15500	115.07436			181,696,450,000,000.00	57,590,000,000	149,944,671,300
Total I2046 SPOT									11,696,450,000,000.00	57,590,000,000	149,944,671,300
Total For I2046									11,696,450,000,000.00	57,590,000,000	149,944,671,300
I2050 On 31/12/2050 Spot Bond			3.15000	119.63570	3.15000	119.59664			176,998,500,000,000.00	56,190,000,000	139,105,124,408
Total I2050 SPOT									16,998,500,000,000.00	56,190,000,000	139,105,124,408
Total For I2050									16,998,500,000,000.00	56,190,000,000	139,105,124,408
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB105U SPOT									0.00	0	0
Total For IB105U									0.00	0	0
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB107U SPOT									0.00	0	0
Total For IB107U									0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL02U SPOT									0.00	0	0
Total For IBL02U									0.00	0	0
IBL100 On 24/05/2020 Spot Bond				101.41754		101.39497			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			9.15000	101.26844	9.15000	101.24381			0.00	0	0
Total IBL101 SPOT									0.00	0	0
Total For IBL101									0.00	0	0
IBL102 On 24/05/2022 Spot Bond				101.93440		101.91177			0.00	0	215,000,000
Total IBL102 SPOT									0.00	0	215,000,000
Total For IBL102									0.00	0	215,000,000
IBL104 On 17/07/2020 Spot Bond			8.70500	100.18738	8.70500	100.16395			0.00	0	0
Total IBL104 SPOT									0.00	0	0
Total For IBL104									0.00	0	0
IBL106 On 06/08/2020 Spot Bond			8.28000	101.79290	8.28000	101.76988			0.00	0	0
Total IBL106 SPOT									0.00	0	0
Total For IBL106									0.00	0	0
IBL108 On 22/11/2019 Spot Bond				101.43683		101.41473			0.00	0	0
Total IBL108 SPOT									0.00	0	0
Total For IBL108									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL109 On 07/12/2023 Spot Bond			3.87000	281.62648	3.87000	281.52895			0.00	0	0
Total IBL109 SPOT									0.00	0	0
Total For IBL109									0.00	0	0
IBL110 On 07/03/2019 Spot Bond			8.12000	101.03601	8.12000	101.01375			0.00	0	0
Total IBL110 SPOT									0.00	0	0
Total For IBL110									0.00	0	0
IBL112 On 21/05/2020 Spot Bond				101.45026		101.42831			0.00	0	0
Total IBL112 SPOT									0.00	0	0
Total For IBL112									0.00	0	0
IBL113 On 21/05/2021 Spot Bond				101.45024		101.42830			0.00	0	0
Total IBL113 SPOT									0.00	0	0
Total For IBL113									0.00	0	0
IBL114 On 21/05/2022 Spot Bond				101.51201		101.48910			0.00	0	0
Total IBL114 SPOT									0.00	0	0
Total For IBL114									0.00	0	0
IBL115 On 21/05/2023 Spot Bond				101.49087		101.46829			0.00	0	0
Total IBL115 SPOT									0.00	0	0
Total For IBL115									0.00	0	0
IBL116 On 20/06/2020 Spot Bond				100.78207		100.75915			0.00	0	0
Total IBL116 SPOT									0.00	0	0
Total For IBL116									0.00	0	0
IBL117 On 13/07/2019 Spot Bond				100.26637		100.24213			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	150.09992	3.21000	150.05048		160,500,000,000.00		50,000,000	50,000,000
Total IBL36 SPOT								160,500,000,000.00		50,000,000	50,000,000
Total For IBL36								160,500,000,000.00		50,000,000	50,000,000
IBL43/J On 25/11/2020 Spot Bond			10.00000	109.17200	10.00000	109.14400			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	100.65930	8.12500	100.63960			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			8.20500	98.89332	8.20500	98.87172			0.00	0	0
Total IBL46 SPOT									0.00	0	0
Total For IBL46									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL50 On 02/08/2020 Spot Bond			9.05500	99.88499	9.05500	99.86056			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				99.87625		99.85513			0.00	2,000,000,000	1,230,000,000
Total IBL53 SPOT									0.00	2,000,000,000	1,230,000,000
Total For IBL53									0.00	2,000,000,000	1,230,000,000
IBL55 On 31/07/2018 Spot Bond			7.91000	99.87014	7.90500	99.84863			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				99.86403		99.84090			0.00	0	0
Total IBL56 SPOT									0.00	0	0
Total For IBL56									0.00	0	0
IBL59 On 17/02/2019 Spot Bond			7.87000	104.73471	7.86500	104.71512			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			9.83500	106.22945	9.83500	106.20128			0.00	0	0
Total IBL60 SPOT									0.00	0	0
Total For IBL60									0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.55118		100.52791			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				100.04060		100.01981			0.00	20,000,000	130,000,000
Total IBL64 SPOT									0.00	20,000,000	130,000,000
Total For IBL64									0.00	20,000,000	130,000,000
IBL65 On 29/07/2021 Spot Bond				99.89436		99.87279			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	146.51039	3.94000	146.45922			0.00	0	0
Total IBL67 SPOT									0.00	0	0
Total For IBL67									0.00	0	0
IBL69U On 22/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL69U SPOT									0.00	0	0
Total For IBL69U									0.00	0	0
IBL73 On 19/08/2018 Spot Bond				101.57072		101.55150			0.00	0	0
Total IBL73 SPOT									0.00	0	0
Total For IBL73									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL75 On 19/08/2020 Spot Bond				102.47199		102.45024				0.00	0	0
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IBL76 On 25/11/2018 Spot Bond				101.64437		101.62370				0.00	0	0
Total IBL76 SPOT										0.00	0	0
Total For IBL76										0.00	0	0
IBL77 On 25/11/2020 Spot Bond				102.06599		102.04350				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			9.88500	102.15527	9.88500	102.12849				0.00	0	0
Total IBL78 SPOT										0.00	0	0
Total For IBL78										0.00	0	0
IBL79 On 27/01/2019 Spot Bond			7.70000	101.06517	7.69500	101.04655				0.00	0	0
Total IBL79 SPOT										0.00	0	0
Total For IBL79										0.00	0	0
IBL80U On 02/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL80U SPOT										0.00	0	0
Total For IBL80U										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL82 On 29/01/2019 Spot Bond				100.06708		100.04601				0.00	0	0
Total IBL82 SPOT										0.00	0	0
Total For IBL82										0.00	0	0
IBL83 On 22/03/2019 Spot Bond				100.77350		100.74921				0.00	0	0
Total IBL83 SPOT										0.00	0	0
Total For IBL83										0.00	0	0
IBL84U On 21/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL84U SPOT										0.00	0	0
Total For IBL84U										0.00	0	0
IBL85 On 20/05/2019 Spot Bond				101.94446		101.92300				0.00	80,000,000	40,000,000
Total IBL85 SPOT										0.00	80,000,000	40,000,000
Total For IBL85										0.00	80,000,000	40,000,000
IBL86 On 20/05/2021 Spot Bond				102.67452		102.65214				0.00	80,000,000	40,000,000
Total IBL86 SPOT										0.00	80,000,000	40,000,000
Total For IBL86										0.00	80,000,000	40,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL87 On 20/05/2019 Spot Bond			8.00000	103.09048	7.99500	103.07248			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			9.23500	104.46542	9.23000	104.45220			0.00	0	0
Total IBL88 SPOT									0.00	0	0
Total For IBL88									0.00	0	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	21.04122	100.00000	20.99490			0.00	0	0
Total IBL88/R208 SPOT									0.00	0	0
Total For IBL88/R208									0.00	0	0
IBL89 On 26/05/2021 Spot Bond				101.46018		101.43439			0.00	0	0
Total IBL89 SPOT									0.00	0	0
Total For IBL89									0.00	0	0
IBL90U On 20/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL90U SPOT									0.00	0	0
Total For IBL90U									0.00	0	0
IBL92 On 12/01/2020 Spot Bond				100.31141		100.28579			0.00	0	0
Total IBL92 SPOT									0.00	0	0
Total For IBL92									0.00	0	0
IBL93 On 31/08/2018 Spot Bond				101.30572		101.28417			0.00	0	0
Total IBL93 SPOT									0.00	0	0
Total For IBL93									0.00	0	0
IBL94 On 06/09/2019 Spot Bond				101.28197		101.25815			0.00	0	0
Total IBL94 SPOT									0.00	0	0
Total For IBL94									0.00	0	0
IBL95 On 12/09/2021 Spot Bond				102.51602		102.49352			0.00	0	0
Total IBL95 SPOT									0.00	0	0
Total For IBL95									0.00	0	0
IBL96 On 21/09/2019 Spot Bond				100.79287		100.76898			0.00	0	0
Total IBL96 SPOT									0.00	0	0
Total For IBL96									0.00	0	0
IBL97 On 03/10/2019 Spot Bond				100.51813		100.49354			0.00	0	0
Total IBL97 SPOT									0.00	0	0
Total For IBL97									0.00	0	0
IBL98 On 03/10/2023 Spot Bond				101.15496		101.12976			0.00	0	0
Total IBL98 SPOT									0.00	0	0
Total For IBL98									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL99 On 21/10/2019 Spot Bond			7.87000	103.62544	7.86500	103.60946			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	12.89539	100.00000	12.86654			0.00	0	0
Total IDC02U SPOT									0.00	0	0
Total For IDC02U									0.00	0	0
IDCC01 On 06/12/2018 Spot Bond				101.06356		101.04182			0.00	0	0
Total IDCC01 SPOT									0.00	0	0
Total For IDCC01									0.00	0	0
IDCC02 On 26/04/2019 Spot Bond				99.98009		99.96003			0.00	0	0
Total IDCC02 SPOT									0.00	0	0
Total For IDCC02									0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.20860		100.19007			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			8.73500	101.33054	8.73000	101.31684			0.00	0	0
Total IDCG03 SPOT									0.00	0	0
Total For IDCG03									0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				101.98026		101.95855			0.00	0	0
Total IDCG05 SPOT									0.00	0	0
Total For IDCG05									0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			9.84500	100.21755	9.85500	100.14547			0.00	0	0
Total IDCG06 SPOT									0.00	0	0
Total For IDCG06									0.00	0	0
IDCG07 On 13/11/2020 Spot Bond				101.67686		101.65373			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			11.45000	101.05924	11.46000	100.96407			0.00	0	0
Total IDCG08 SPOT									0.00	0	0
Total For IDCG08									0.00	0	0
IDCG09 On 05/12/2019 Spot Bond				101.17611		101.15257			0.00	0	0
Total IDCG09 SPOT									0.00	0	0
Total For IDCG09									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCG10 On 05/12/2021 Spot Bond				101.19355		101.16966			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			10.66500	102.18263	10.67500	102.09890			0.00	0	0
Total IDCG11 SPOT									0.00	0	0
Total For IDCG11									0.00	0	0
IDCG12 On 26/04/2021 Spot Bond				99.97865		99.95724			0.00	0	0
Total IDCG12 SPOT									0.00	0	0
Total For IDCG12									0.00	0	0
IDCG13 On 26/04/2023 Spot Bond				99.97793		99.95582			0.00	100,000,000	50,000,000
Total IDCG13 SPOT									0.00	100,000,000	50,000,000
Total For IDCG13									0.00	100,000,000	50,000,000
IDCP06 On 17/10/2019 Spot Bond			4.00000	101.07705	4.00000	101.06611			0.00	0	0
Total IDCP06 SPOT									0.00	0	0
Total For IDCP06									0.00	0	0
IDCP07 On 15/12/2022 Spot Bond				100.94680		100.92261			0.00	0	0
Total IDCP07 SPOT									0.00	0	0
Total For IDCP07									0.00	0	0
IDCP1U On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IDCP1U SPOT									0.00	0	0
Total For IDCP1U									0.00	0	0
IDCP2U On 05/04/2025 Spot Bond			100.00000	6.17303	100.00000	6.15937			0.00	0	0
Total IDCP2U SPOT									0.00	0	0
Total For IDCP2U									0.00	0	0
IDCP3U On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IDCP3U SPOT									0.00	0	0
Total For IDCP3U									0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.96500	99.88381	8.97500	99.81243			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			7.88500	104.53985	7.88000	104.52998			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN302U On 28/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN302U SPOT										0.00	0	0
Total For IN302U										0.00	0	0
IN303U On 01/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN303U SPOT										0.00	0	0
Total For IN303U										0.00	0	0
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN304U SPOT										0.00	0	0
Total For IN304U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN313U SPOT										0.00	0	0
Total For IN313U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN334U SPOT										0.00	0	0
Total For IN334U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN342U SPOT									0.00	0	0
Total For IN342U									0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN343U SPOT									0.00	0	0
Total For IN343U									0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN345U SPOT									0.00	0	0
Total For IN345U									0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN347U SPOT									0.00	0	0
Total For IN347U									0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN355U SPOT									0.00	0	0
Total For IN355U									0.00	0	0
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN367U SPOT									0.00	0	0
Total For IN367U									0.00	0	0
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				75.78758		75.78758			0.00	0	0
Total ING196 SPOT									0.00	0	0
Total For ING196									0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	109.17200	10.00000	109.14400			0.00	0	0
Total ING211/JIBAR SPOT									0.00	0	0
Total For ING211/JIBAR									0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.84871		100.82211			0.00	0	0
Total ING228 SPOT									0.00	0	0
Total For ING228									0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.45863		100.46752			0.00	0	0
Total ING232 SPOT									0.00	0	0
Total For ING232									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING335 On 15/08/2019 Spot Bond				101.85854		101.83587				0.00	0	0
Total ING335 SPOT										0.00	0	0
Total For ING335										0.00	0	0
ING360 On 22/09/2022 Spot Bond				100.86674		100.83960				0.00	0	0
Total ING360 SPOT										0.00	0	0
Total For ING360										0.00	0	0
ING362 On 24/02/2021 Spot Bond				101.31421		101.28932				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				99.89716		99.87615				0.00	0	0
Total ING370 SPOT										0.00	0	0
Total For ING370										0.00	0	0
ING371 On 31/01/2020 Spot Bond				101.96032		101.93809				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				102.10253		102.07861				0.00	0	0
Total ING375 SPOT										0.00	0	0
Total For ING375										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				102.24940		102.21879				0.00	20,000,000	10,000,000
Total INLV01 SPOT										0.00	20,000,000	10,000,000
Total For INLV01										0.00	20,000,000	10,000,000
INLV02 On 20/10/2020 Spot Bond				100.93845		100.99803				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond				102.42761		102.39681				0.00	300,000,000	150,000,000
Total INLV03 SPOT										0.00	300,000,000	150,000,000
Total For INLV03										0.00	300,000,000	150,000,000
INLV04 On 11/02/2021 Spot Bond			11.53500	108.43011	11.53000	108.40750				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
INLV05 On 22/03/2023 Spot Bond				101.61744		101.58381				0.00	0	0
Total INLV05 SPOT										0.00	0	0
Total For INLV05										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	109.17200	10.00000	109.14400				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/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
IPF09 On 01/07/2019 Spot Bond				100.86692		100.84279			0.00	100,000,000	150,000,000
Total IPF09 SPOT									0.00	100,000,000	150,000,000
Total For IPF09									0.00	100,000,000	150,000,000
IPF11 On 15/10/2015 Spot Bond				100.33507					0.00	0	0
IPF11 On 15/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF11 SPOT									0.00	0	0
Total For IPF11									0.00	0	0
IPF13 On 04/12/2020 Spot Bond				101.21057		101.18684			0.00	0	0
Total IPF13 SPOT									0.00	0	0
Total For IPF13									0.00	0	0
IPF14 On 17/12/2018 Spot Bond				101.13603		101.11415			0.00	0	0
Total IPF14 SPOT									0.00	0	0
Total For IPF14									0.00	0	0
IPF15 On 17/12/2020 Spot Bond				101.20868		101.18471			0.00	0	0
Total IPF15 SPOT									0.00	0	0
Total For IPF15									0.00	0	0
IPF16 On 17/12/2021 Spot Bond				100.90248		100.87767			0.00	0	0
Total IPF16 SPOT									0.00	0	0
Total For IPF16									0.00	0	0
IPF17 On 22/12/2020 Spot Bond				100.77777		100.75334			0.00	0	0
Total IPF17 SPOT									0.00	0	0
Total For IPF17									0.00	0	0
IPF18 On 22/12/2021 Spot Bond				100.78667		100.76198			0.00	0	0
Total IPF18 SPOT									0.00	0	0
Total For IPF18									0.00	0	0
IPF19 On 22/12/2022 Spot Bond				100.79558		100.77061			0.00	0	0
Total IPF19 SPOT									0.00	0	0
Total For IPF19									0.00	0	0
IPF20 On 17/03/2020 Spot Bond				100.86054		100.83688			0.00	0	0
Total IPF20 SPOT									0.00	0	0
Total For IPF20									0.00	0	0
IPF21 On 17/03/2022 Spot Bond				100.89257		100.86804			0.00	0	0
Total IPF21 SPOT									0.00	0	0
Total For IPF21									0.00	0	0
IPF22 On 14/06/2022 Spot Bond				100.98644		100.96204			0.00	0	0
Total IPF22 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IPF22										0.00	0	0
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF23U SPOT										0.00	0	0
Total For IPF23U										0.00	0	0
IPF24 On 05/02/2023 Spot Bond				101.87046		101.84701				0.00	120,000,000	30,000,000
Total IPF24 SPOT										0.00	120,000,000	30,000,000
Total For IPF24										0.00	120,000,000	30,000,000
IPFC18 On 26/07/2018 Spot Bond				101.81356		101.79341				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			9.08500	102.35199	9.08000	102.33956			417,910,000,000.00		46,000,000	1,523,000,000
Total IPL10 SPOT									417,910,000,000.00		46,000,000	1,523,000,000
Total For IPL10									417,910,000,000.00		46,000,000	1,523,000,000
IPL11 On 24/05/2022 Spot Bond				101.52718		101.50282				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				101.00331		100.97845				0.00	240,000,000	120,000,000
Total IPL8 SPOT										0.00	240,000,000	120,000,000
Total For IPL8										0.00	240,000,000	120,000,000
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPL8/JIBAR SPOT										0.00	0	0
Total For IPL8/JIBAR										0.00	0	0
IPL9 On 20/05/2021 Spot Bond				101.72425		101.70138				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	99.95474	2.75000	99.94720				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			6.29000	140.57473	6.29000	140.45925				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV025 On 12/09/2019 Spot Bond				101.70315		101.67832				0.00	360,000,000	180,000,000
Total IV025 SPOT										0.00	360,000,000	180,000,000
Total For IV025										0.00	360,000,000	180,000,000
IV026 On 27/09/2019 Spot Bond				100.06313		100.03478				0.00	80,000,000	40,000,000
Total IV026 SPOT										0.00	80,000,000	40,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV026										0.00	80,000,000	40,000,000
IV030 On 31/01/2025 Spot Bond			4.98000	114.97680	4.96000	115.07036				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			4.98000	114.97680	4.96000	115.07036				0.00	0	0
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2020 Spot Bond				101.19569		101.16827				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				102.03078		102.00771				0.00	4,840,000,000	2,420,000,000
Total IV032 SPOT										0.00	4,840,000,000	2,420,000,000
Total For IV032										0.00	4,840,000,000	2,420,000,000
IV033 On 11/02/2021 Spot Bond				102.84616		102.81619				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			11.43500	107.86699	11.43000	107.84481				0.00	0	0
Total IV034 SPOT										0.00	0	0
Total For IV034										0.00	0	0
IV035 On 07/04/2022 Spot Bond				105.50220		105.47373				0.00	160,000,000	80,000,000
Total IV035 SPOT										0.00	160,000,000	80,000,000
Total For IV035										0.00	160,000,000	80,000,000
IV036 On 22/07/2021 Spot Bond				100.05729		100.02873				0.00	0	0
Total IV036 SPOT										0.00	0	0
Total For IV036										0.00	0	0
IV038 On 23/09/2021 Spot Bond				100.92506		100.89346				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	139.67501	5.39000	139.62077				0.00	0	0
Total IV039 SPOT										0.00	0	0
Total For IV039										0.00	0	0
IV040 On 29/09/2021 Spot Bond				104.43279		104.40478				0.00	0	800,000,000
Total IV040 SPOT										0.00	0	800,000,000
Total For IV040										0.00	0	800,000,000
IV041 On 29/09/2021 Spot Bond			11.78500	104.27771	11.78000	104.25829				0.00	0	0
Total IV041 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV041										0.00	0	0
IV042 On 18/11/2021 Spot Bond				102.08080		102.05041				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			11.67500	104.38742	11.67000	104.36890				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				99.82748		99.79834				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	141.75546	4.94000	141.70213				0.00	0	0
Total IV045 SPOT										0.00	0	0
Total For IV045										0.00	0	0
IV046 On 21/06/2022 Spot Bond				101.01392		100.98346				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			4.99000	156.23192	4.99000	156.17316				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVA698										0.00	0	0
IVA736 On 25/07/2018 Spot Bond			7.25000	99.90078	7.25000	99.86115				0.00	0	0
Total IVA736 SPOT										0.00	0	0
Total For IVA736										0.00	0	0
IVA831 On 03/08/2018 Spot Bond			7.25000	99.72269	7.25000	99.68320				0.00	0	0
Total IVA831 SPOT										0.00	0	0
Total For IVA831										0.00	0	0
IVA833 On 16/08/2018 Spot Bond			7.35000	99.45924	7.35000	99.41942				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	99.32000	7.35000	99.28029				0.00	0	0
Total IVA852 SPOT										0.00	0	0
Total For IVA852										0.00	0	0
IVA853 On 06/09/2018 Spot Bond			7.35000	99.04268	7.35000	99.00319				0.00	0	0
Total IVA853 SPOT										0.00	0	0
Total For IVA853										0.00	0	0
IVA854 On 13/09/2018 Spot Bond			7.35000	98.90460	7.35000	98.86522				0.00	0	0
Total IVA854 SPOT										0.00	0	0
Total For IVA854										0.00	0	0
IVA855 On 20/09/2018 Spot Bond			7.45000	98.75033	7.45000	98.71054				0.00	0	0
Total IVA855 SPOT										0.00	0	0
Total For IVA855										0.00	0	0
IVA856 On 27/09/2018 Spot Bond			7.45000	98.61120	7.45000	98.57152				0.00	0	0
Total IVA856 SPOT										0.00	0	0
Total For IVA856										0.00	0	0
IVA857 On 04/10/2018 Spot Bond			7.45000	98.47246	7.45000	98.43289				0.00	0	0
Total IVA857 SPOT										0.00	0	0
Total For IVA857										0.00	0	0
IVA859 On 18/10/2018 Spot Bond			7.45000	98.19615	7.45000	98.15680				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	109.17200	10.00000	109.14400				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.53417		100.50885				0.00	0	0
Total IVC027 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC027										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.54921		100.52446				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.56162		100.53633				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				98.41682		98.38548				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	100.97536	8.46500	100.95723				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	50.59918	100.00000	50.48781				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			9.30500	100.14023	9.30000	100.12833				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				101.57407		101.55019				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC055 On 26/03/2020 Spot Bond				100.72229		100.69674				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				99.86498		99.84199				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				102.01101		101.98572				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				101.08296		101.05819				0.00	0	0
Total IVC065 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC065										0.00	0	0
IVC070 On 20/01/2019 Spot Bond				100.33918		100.40389				0.00	0	280,000,000
Total IVC070 SPOT										0.00	0	280,000,000
Total For IVC070										0.00	0	280,000,000
IVC075 On 21/04/2019 Spot Bond				100.04642		100.02335				0.00	0	0
Total IVC075 SPOT										0.00	0	0
Total For IVC075										0.00	0	0
IVC081 On 14/07/2019 Spot Bond				100.22655		100.19957				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				101.55233		101.52755				0.00	0	0
Total IVC092 SPOT										0.00	0	0
Total For IVC092										0.00	0	0
IVC093 On 24/11/2018 Spot Bond				101.48485		101.46118				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			10.15500	103.22071	10.15000	103.20692				0.00	0	0
Total IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0
IVC097 On 29/06/2021 Spot Bond				100.66753		100.64087				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				99.84868		99.82301				0.00	0	0
Total IVC102 SPOT										0.00	0	0
Total For IVC102										0.00	0	0
IVC103 On 29/06/2021 Spot Bond				100.67803		100.65095				0.00	0	0
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC105 On 08/03/2020 Spot Bond				101.16448		101.13949				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				101.03335		101.00845				0.00	0	0
Total IVC106 SPOT										0.00	0	0
Total For IVC106										0.00	0	0
IVC107 On 29/06/2021 Spot Bond				100.67103		100.64423				0.00	0	0
Total IVC107 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC107										0.00	0	0
IVC108 On 29/07/2019 Spot Bond				99.87842		99.85363				0.00	0	0
Total IVC108 SPOT										0.00	0	0
Total For IVC108										0.00	0	0
IVC109 On 19/05/2021 Spot Bond				101.68046		101.65495				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			9.80500	101.66738	9.80000	101.65301				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				101.50347		101.48072				0.00	0	0
Total IVC111 SPOT										0.00	0	0
Total For IVC111										0.00	0	0
IVC113 On 26/08/2018 Spot Bond				101.39788		101.37400				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				101.03626		101.01063				0.00	0	0
Total IVC114 SPOT										0.00	0	0
Total For IVC114										0.00	0	0
IVC116 On 16/08/2020 Spot Bond				101.80122		101.77566				0.00	0	0
Total IVC116 SPOT										0.00	0	0
Total For IVC116										0.00	0	0
IVC119 On 21/02/2019 Spot Bond				101.54748		101.52401				0.00	0	0
Total IVC119 SPOT										0.00	0	0
Total For IVC119										0.00	0	0
IVC121 On 22/09/2018 Spot Bond				100.78649		100.76180				0.00	0	0
Total IVC121 SPOT										0.00	0	0
Total For IVC121										0.00	0	0
IVC122 On 20/01/2020 Spot Bond				100.29253		100.35667				0.00	0	0
Total IVC122 SPOT										0.00	0	0
Total For IVC122										0.00	0	0
IVC124 On 17/09/2018 Spot Bond				100.91255		100.88747				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				99.88562		99.86230				0.00	0	0
Total IVC126 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC126										0.00	0	0
IVC127 On 27/12/2018 Spot Bond				100.64082		100.61725				0.00	0	0
Total IVC127 SPOT										0.00	0	0
Total For IVC127										0.00	0	0
IVC128 On 23/03/2019 Spot Bond				100.67838		100.65506				0.00	0	0
Total IVC128 SPOT										0.00	0	0
Total For IVC128										0.00	0	0
IVC129 On 26/03/2019 Spot Bond				100.64798		100.62501				0.00	0	0
Total IVC129 SPOT										0.00	0	0
Total For IVC129										0.00	0	0
IVC130 On 23/04/2019 Spot Bond				100.04378		100.02198				0.00	0	0
Total IVC130 SPOT										0.00	0	0
Total For IVC130										0.00	0	0
IVC131 On 08/05/2019 Spot Bond				102.38299		102.36019				0.00	0	0
Total IVC131 SPOT										0.00	0	0
Total For IVC131										0.00	0	0
IVC132 On 31/05/2019 Spot Bond				101.26047		101.23770				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	101.05831	8.02000	101.03659				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC91U										0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC95U SPOT										0.00	0	0
Total For IVC95U										0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC96U SPOT										0.00	0	0
Total For IVC96U										0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
IVF41U On 16/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF41U SPOT										0.00	0	0
Total For IVF41U										0.00	0	0
IVF47U On 16/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF47U SPOT										0.00	0	0
Total For IVF47U										0.00	0	0
IVS01U On 23/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVS01U SPOT										0.00	0	0
Total For IVS01U										0.00	0	0
JAS01 On 31/01/2019 Spot Bond				99.84223		99.81550				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				101.03793		101.01291				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP003 On 06/06/2019 Spot Bond				101.20849		101.18376				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KAP006 On 29/06/2021 Spot Bond				100.66403		100.63750				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			9.35500	104.88733	9.35000	104.87513				0.00	0	0
Total KAP007 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For KAP007										0.00	0	0
KAP007 On 28/11/2019 Spot Bond				101.98714		101.96397				0.00	0	0
Total KAP008 SPOT										0.00	0	0
Total For KAP008										0.00	0	0
KAP008 On 24/05/2020 Spot Bond				101.51025		101.48617				0.00	0	0
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP009 On 15/09/2020 Spot Bond				101.54271		101.51900				0.00	0	65,000,000
Total KAP010 SPOT										0.00	0	65,000,000
Total For KAP010										0.00	0	65,000,000
KAP010 On 01/12/2022 Spot Bond				101.32509		101.30056				0.00	0	0
Total KAP012 SPOT										0.00	0	0
Total For KAP012										0.00	0	0
KAP012 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
KAP04U On 24/10/2022 Spot Bond				100.37000		100.34767				0.00	0	0
Total KAP11 SPOT										0.00	0	0
Total For KAP11										0.00	0	0
KAP11 On 05/08/2020 Spot Bond				103.87743		103.85030				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KSB009 On 12/07/2020 Spot Bond				100.32989		100.30285				0.00	0	0
Total KST01 SPOT										0.00	0	0
Total For KST01										0.00	0	0
KST01 On 31/10/2027 Spot Bond			10.05500	123.57121	10.06500	123.47071				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
KW01 On 28/02/2019 Spot Bond				101.13395		101.10996				0.00	0	0
Total LBK05 SPOT										0.00	0	0
Total For LBK05										0.00	0	0
LBK05 On 30/10/2019 Spot Bond				99.94611		99.92319				0.00	0	0
Total LBK08 SPOT										0.00	0	0
Total For LBK08										0.00	0	0
LBK08 On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LBK08/JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For LBK08/JIBAR									0.00	0	0
LBK11 On 28/11/2019 Spot Bond			9.63500	101.47337	9.63500	101.44742			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK11/ On 28/11/2019 Spot Bond			9.62000	101.49188	9.62000	101.46597			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	104.00706	9.71000	103.97983			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				100.35842		100.32917			0.00	0	0
Total LBK15 SPOT									0.00	0	0
Total For LBK15									0.00	0	0
LBK16 On 30/11/2019 Spot Bond				101.37419		101.34980			0.00	0	0
Total LBK16 SPOT									0.00	0	0
Total For LBK16									0.00	0	0
LBK17 On 22/03/2020 Spot Bond				101.88121		101.85782			0.00	0	0
Total LBK17 SPOT									0.00	0	0
Total For LBK17									0.00	0	0
LBK18 On 22/03/2022 Spot Bond				103.80902		103.78417			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			9.93500	102.12115	9.93500	102.09411		596,100,000,000.00		60,000,000	2,530,000,000
Total LBK20 SPOT								596,100,000,000.00		60,000,000	2,530,000,000
Total For LBK20								596,100,000,000.00		60,000,000	2,530,000,000
LBK21 On 04/09/2018 Spot Bond				101.12894		101.10659			0.00	0	0
Total LBK21 SPOT									0.00	0	0
Total For LBK21									0.00	0	0
LBK22 On 04/09/2020 Spot Bond				101.38121		101.35817			0.00	0	0
Total LBK22 SPOT									0.00	0	0
Total For LBK22									0.00	0	0
LBK23 On 05/09/2022 Spot Bond				101.26136		101.23609			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			10.13500	103.65082	10.13500	103.62283			0.00	0	4,000,000,000
Total LBK24 SPOT									0.00	0	4,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For LBK24									0.00	0	4,000,000,000
LBK25 On 25/03/2019 Spot Bond				100.67026		100.64721			0.00	0	0
Total LBK25 SPOT									0.00	0	0
Total For LBK25									0.00	0	0
LBK26 On 23/03/2021 Spot Bond				100.91393		100.89009			0.00	0	0
Total LBK26 SPOT									0.00	0	0
Total For LBK26									0.00	0	0
LBK27 On 23/03/2023 Spot Bond				100.75546		100.72956			0.00	0	215,000,000
Total LBK27 SPOT									0.00	0	215,000,000
Total For LBK27									0.00	0	215,000,000
LBK28 On 15/05/2028 Spot Bond			10.88500	100.10508	10.90000	99.98834			0.00	0	1,000,000,000
Total LBK28 SPOT									0.00	0	1,000,000,000
Total For LBK28									0.00	0	1,000,000,000
LBK29 On 07/06/2023 Spot Bond			9.88500	100.60685	9.88500	100.58033			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			8.78500	104.76702	8.78500	104.74214			0.00	0	580,000,000
Total LGL04 SPOT									0.00	0	580,000,000
Total For LGL04									0.00	0	580,000,000
LGL05 On 12/12/2021 Spot Bond				102.26435		102.23935			0.00	40,000,000	20,000,000
Total LGL05 SPOT									0.00	40,000,000	20,000,000
Total For LGL05									0.00	40,000,000	20,000,000
LGL06 On 04/10/2022 Spot Bond			9.98500	103.81407	9.98500	103.78644			0.00	0	2,500,000,000
Total LGL06 SPOT									0.00	0	2,500,000,000
Total For LGL06									0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond				101.36228		101.33627			0.00	840,000,000	420,000,000
Total LGL07 SPOT									0.00	840,000,000	420,000,000
Total For LGL07									0.00	840,000,000	420,000,000
LGL08 On 28/02/2023 Spot Bond				103.68305		103.09466			0.00	60,000,000	392,500,000
Total LGL08 SPOT									0.00	60,000,000	392,500,000
Total For LGL08									0.00	60,000,000	392,500,000
LGL09 On 28/08/2024 Spot Bond				103.55048		103.52619			0.00	60,000,000	30,000,000
Total LGL09 SPOT									0.00	60,000,000	30,000,000
Total For LGL09									0.00	60,000,000	30,000,000
LHC04U On 21/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC04U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LHC04U										0.00	0	0
LHL17 On 14/11/2018 Spot Bond				103.19942		103.17194				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	103.57709	9.69500	103.55192				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			13.63500	103.51269	13.63500	103.47559				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				102.54935		102.51385				0.00	0	0
Total LHL26 SPOT										0.00	0	0
Total For LHL26										0.00	0	0
LHL27 On 13/02/2021 Spot Bond				102.25485		102.22352				0.00	0	0
Total LHL27 SPOT										0.00	0	0
Total For LHL27										0.00	0	0
LHL28 On 13/02/2022 Spot Bond				102.52918		102.49395				0.00	0	0
Total LHL28 SPOT										0.00	0	0
Total For LHL28										0.00	0	0
LOM01 On 25/11/2019 Spot Bond				104.11397		104.08650				0.00	0	0
Total LOM01 SPOT										0.00	0	0
Total For LOM01										0.00	0	0
LRFA2 On 20/11/2019 Spot Bond				101.53558		101.51137				0.00	0	0
Total LRFA2 SPOT										0.00	0	0
Total For LRFA2										0.00	0	0
LRFB2 On 20/11/2019 Spot Bond				102.39552		102.37197				0.00	0	0
Total LRFB2 SPOT										0.00	0	0
Total For LRFB2										0.00	0	0
LRFC2 On 20/11/2019 Spot Bond				101.73769		101.71027				0.00	0	0
Total LRFC2 SPOT										0.00	0	0
Total For LRFC2										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				102.92069		102.90265				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				103.04677		103.02781				0.00	0	0
Total MAQ0A4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MAQ0A4										0.00	0	0
MAQ0J On 28/02/2020 Spot Bond				103.04478		103.02403				0.00	0	0
Total MAQ0J1 SPOT										0.00	0	0
Total For MAQ0J1										0.00	0	0
MAQ0J On 28/12/2020 Spot Bond				102.95134		102.93123				0.00	0	0
Total MAQ0J2 SPOT										0.00	0	0
Total For MAQ0J2										0.00	0	0
MAQ11 On 09/11/2018 Spot Bond				101.66658		101.64511				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				100.95178		100.93002				0.00	0	0
Total MAQ114 SPOT										0.00	0	0
Total For MAQ114										0.00	0	0
MAQ11 On 31/01/2019 Spot Bond				99.88021		99.85976				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				100.00000		99.98038				0.00	0	0
Total MAQ121 SPOT										0.00	0	0
Total For MAQ121										0.00	0	0
MAQ12 On 08/08/2018 Spot Bond				99.72453		99.70486				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				98.35728		98.33749				0.00	0	0
Total MAQ123 SPOT										0.00	0	0
Total For MAQ123										0.00	0	0
MBF04 On 17/08/2018 Spot Bond				101.62275		101.60271				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				101.47095		101.44918				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBF04 On 14/03/2019 Spot Bond				101.38993		101.36819				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				102.10329		102.08215				0.00	0	130,000,000
Total MBF051 SPOT										0.00	0	130,000,000

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 MBF051										0.00	0	130,000,000
MBF05 On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBF051/JIBAR SPOT										0.00	0	0
Total For MBF051/JIBAR										0.00	0	0
MBF05 On 28/09/2019 Spot Bond				101.10424		101.08129				0.00	0	130,000,000
Total MBF053 SPOT										0.00	0	130,000,000
Total For MBF053										0.00	0	130,000,000
MBF05 On 27/03/2020 Spot Bond				101.08210		101.05931				0.00	0	80,000,000
Total MBF055 SPOT										0.00	0	80,000,000
Total For MBF055										0.00	0	80,000,000
MBF05 On 28/08/2018 Spot Bond				101.23055		101.20955				0.00	0	0
Total MBF056 SPOT										0.00	0	0
Total For MBF056										0.00	0	0
MBF05 On 28/08/2020 Spot Bond				101.71190		101.69045				0.00	0	0
Total MBF057 SPOT										0.00	0	0
Total For MBF057										0.00	0	0
MBF05 On 21/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBF058 SPOT										0.00	0	0
Total For MBF058										0.00	0	0
MBF05 On 21/05/2021 Spot Bond				101.42901		101.40739				0.00	0	0
Total MBF059 SPOT										0.00	0	0
Total For MBF059										0.00	0	0
MBP03 On 12/09/2019 Spot Bond				100.99389		100.97053				0.00	0	0
Total MBP035 SPOT										0.00	0	0
Total For MBP035										0.00	0	0
MBP03 On 11/04/2020 Spot Bond				100.31855		100.29422				0.00	0	0
Total MBP036 SPOT										0.00	0	0
Total For MBP036										0.00	0	0
MBP03 On 26/05/2020 Spot Bond				101.29542		101.27332				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				99.83065		99.80892				0.00	0	0
Total MBP038 SPOT										0.00	0	0
Total For MBP038										0.00	0	0
MBP03 On 23/02/2021 Spot Bond				101.39731		101.37546				0.00	0	0
Total MBP039 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MBP039									0.00	0	0
MBP04 On 23/02/2023 Spot Bond				101.42302		101.40075			0.00	0	0
Total MBP040 SPOT									0.00	0	0
Total For MBP040									0.00	0	0
MBP04 On 13/04/2021 Spot Bond				100.26898		100.24453			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				99.97954		99.95899			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	103.09362	8.09500	103.07476			0.00	0	0
Total MBSA01 SPOT									0.00	0	0
Total For MBSA01									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.00000	103.16354	8.00000	103.14143			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	103.03948	8.02500	103.02082		353,320,000,000.00	44,000,000	22,000,000	
Total MBSA02 SPOT								353,320,000,000.00	44,000,000	22,000,000	
Total For MBSA02								353,320,000,000.00	44,000,000	22,000,000	
MBSA0 On 15/04/2019 Spot Bond			8.91000	102.42994	8.91000	102.40555		0.00	0	0	
Total MBSA02/R204 SPOT								0.00	0	0	
Total For MBSA02/R204								0.00	0	0	
MEFSA On 05/01/2019 Spot Bond				100.45646		100.43354		0.00	0	0	
Total MEFSA4 SPOT								0.00	0	0	
Total For MEFSA4								0.00	0	0	
MEFSA On 05/07/2026 Spot Bond				100.47418		100.45037		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	100.98560	8.11500	100.96613		0.00	0	0	
Total MEFBS4 SPOT								0.00	0	0	
Total For MEFBS4								0.00	0	0	
MEFSB On 05/01/2022 Spot Bond			9.56000	101.82787	9.55500	101.81656		0.00	0	0	
Total MEFBS5 SPOT								0.00	0	0	
Total For MEFBS5								0.00	0	0	
MFS1A On 20/12/2018 Spot Bond				100.79168		100.76849		0.00	0	0	
Total MFS1A2 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MFS1A2										0.00	0	0
MFS1B On 20/09/2019 Spot Bond			9.43500	101.84980	9.43500	101.82398				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				100.20745		100.18436				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				100.22367		101.68926				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				100.28180		102.14199				0.00	0	0
Total MMF301 SPOT										0.00	0	0
Total For MMF301										0.00	0	0
MMF40 On 15/12/2024 Spot Bond				101.35979		101.32514				0.00	0	0
Total MMF401 SPOT										0.00	0	0
Total For MMF401										0.00	0	0
MMIG0 On 17/03/2019 Spot Bond				100.83361		100.80990				0.00	560,000,000	280,000,000
Total MMIG01 SPOT										0.00	560,000,000	280,000,000
Total For MMIG01										0.00	560,000,000	280,000,000
MMIG0 On 17/03/2021 Spot Bond			9.38500	105.09320	9.38000	105.07863				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMIG0 On 01/06/2020 Spot Bond				101.45329		101.42807				0.00	20,000,000	10,000,000
Total MMIG03 SPOT										0.00	20,000,000	10,000,000
Total For MMIG03										0.00	20,000,000	10,000,000
MMIG0 On 12/08/2025 Spot Bond			11.51500	104.05473	11.52500	103.97546				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			10.13500	107.23806	10.13500	107.20877				0.00	0	1,050,000,000
Total MMIG05 SPOT										0.00	0	1,050,000,000
Total For MMIG05										0.00	0	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond				100.55900		100.43764				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				101.31526		101.20004				0.00	880,000,000	440,000,000
Total MTN06 SPOT										0.00	880,000,000	440,000,000

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 MTN06									0.00	880,000,000	440,000,000
MTN07 On 13/07/2022 Spot Bond				100.79049		100.76418			0.00	80,000,000	255,000,000
Total MTN07 SPOT									0.00	80,000,000	255,000,000
Total For MTN07									0.00	80,000,000	255,000,000
MTN08 On 11/10/2020 Spot Bond				100.83868		100.81356			0.00	40,000,000	20,000,000
Total MTN08 SPOT									0.00	40,000,000	20,000,000
Total For MTN08									0.00	40,000,000	20,000,000
MTN08 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		40,000,000,000,000.00	400,000,000	400,000,000	100,000,000
Total MTN08U SPOT								10,000,000,000,000.00	400,000,000	400,000,000	100,000,000
Total For MTN08U								10,000,000,000,000.00	400,000,000	400,000,000	100,000,000
MTN09 On 11/10/2022 Spot Bond				100.86569		100.83982			0.00	0	0
Total MTN09 SPOT									0.00	0	0
Total For MTN09									0.00	0	0
MTN09 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MTN09U SPOT									0.00	0	0
Total For MTN09U									0.00	0	0
MTN10 On 11/10/2024 Spot Bond				100.35610		100.32907			0.00	420,000,000	210,000,000
Total MTN10 SPOT									0.00	420,000,000	210,000,000
Total For MTN10									0.00	420,000,000	210,000,000
MTN11 On 04/06/2021 Spot Bond				101.17955		101.15640			0.00	24,000,000	12,000,000
Total MTN11 SPOT									0.00	24,000,000	12,000,000
Total For MTN11									0.00	24,000,000	12,000,000
MTN12 On 04/06/2023 Spot Bond				101.46684		101.44322			0.00	0	0
Total MTN12 SPOT									0.00	0	0
Total For MTN12									0.00	0	0
MTN13 On 04/06/2025 Spot Bond				101.25275		101.22815			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				101.91938		101.89523			0.00	0	0
Total MWAR01 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MWAR01										0.00	0	0
MWAR(On 22/02/2021 Spot Bond				101.56724		101.54306				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				100.91835		100.89151				0.00	0	0
Total N5D23 SPOT										0.00	0	0
Total For N5D23										0.00	0	0
N5E23 On 20/06/2023 Spot Bond				108.86634		108.84377				0.00	0	0
Total N5E23 SPOT										0.00	0	0
Total For N5E23										0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0
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				100.75570		100.73354				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				101.01919		100.99598				0.00	0	0
Total N6B26 SPOT										0.00	0	0
Total For N6B26										0.00	0	0
N6C26 On 21/09/2020 Spot Bond				100.81422		100.79038				0.00	120,000,000	30,000,000
Total N6C26 SPOT										0.00	120,000,000	30,000,000
Total For N6C26										0.00	120,000,000	30,000,000
N6D26 On 21/12/2020 Spot Bond				100.82369		100.79957				0.00	0	0
Total N6D26 SPOT										0.00	0	0
Total For N6D26										0.00	0	0
N6E26 On 22/03/2021 Spot Bond				100.87179		100.84629				0.00	0	0
Total N6E26 SPOT										0.00	0	0
Total For N6E26										0.00	0	0
N6F26 On 22/03/2021 Spot Bond				101.03201		101.00189				0.00	0	0
Total N6F26 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For N6F26									0.00	0	0
N6G26 On 22/03/2021 Spot Bond				101.23871		101.20260			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			9.78500	96.21321	9.78500	96.18824			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			9.13500	101.46564	9.13000	101.44961			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			9.73500	101.07694	9.73500	101.05040			0.00	0	0
Total NAM03 SPOT									0.00	0	0
Total For NAM03									0.00	0	0
NAM04 On 01/08/2026 Spot Bond			10.51500	99.77548	10.52500	99.69396			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			8.48500	102.29272	8.48500	102.26963			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			9.46000	103.05574	9.45500	103.04136			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	103.23978	9.38000	103.21408			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			9.53500	104.19739	9.53500	104.17102			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			8.85500	101.84522	8.85000	101.83383			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			9.48500	101.92082	9.48000	101.90933			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			9.71500	102.93056	9.72500	102.85634			0.00	0	0
Total NBK16A SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK16A									0.00	0	0
NBK17, On 22/04/2026 Spot Bond			9.82500	103.19253	9.83500	103.11189			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			8.48000	102.65793	8.48000	102.63464			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			9.63500	101.41456	9.63000	101.40430			0.00	0	0
Total NBK19A SPOT									0.00	0	0
Total For NBK19A									0.00	0	0
NBK20, On 01/06/2026 Spot Bond			9.85500	104.21948	9.86500	104.13732			0.00	0	0
Total NBK20A SPOT									0.00	0	0
Total For NBK20A									0.00	0	0
NBK20I On 25/06/2021 Spot Bond				100.94257		100.91928			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21, On 21/07/2027 Spot Bond			10.27500	102.16399	10.28500	102.07762			0.00	0	0
Total NBK21A SPOT									0.00	0	0
Total For NBK21A									0.00	0	0
NBK22, On 19/11/2022 Spot Bond			9.87500	102.47766	9.87500	102.45082			0.00	0	0
Total NBK22A SPOT									0.00	0	0
Total For NBK22A									0.00	0	0
NBK23, On 19/11/2025 Spot Bond			9.78500	106.54204	9.79500	106.46141			0.00	0	0
Total NBK23A SPOT									0.00	0	0
Total For NBK23A									0.00	0	0
NBK23I On 12/02/2020 Spot Bond				101.72936		101.70664			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24, On 19/11/2027 Spot Bond			9.86500	108.38499	9.87500	108.29399			0.00	0	1,000,000,000
Total NBK24A SPOT									0.00	0	1,000,000,000
Total For NBK24A									0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond				101.74613		101.72299			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25, On 17/02/2023 Spot Bond			9.43500	109.09792	9.43500	109.07014			0.00	0	0
Total NBK25A SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK25A									0.00	0	0
NBK25I On 12/02/2025 Spot Bond				103.15003		103.12642			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	14.45847	100.00000	14.42664			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				102.22575		102.20377			0.00	40,000,000	20,000,000
Total NBK26B SPOT									0.00	40,000,000	20,000,000
Total For NBK26B									0.00	40,000,000	20,000,000
NBK27I On 10/05/2026 Spot Bond			10.06500	108.03482	10.07500	107.95083			0.00	0	0
Total NBK27A SPOT									0.00	0	0
Total For NBK27A									0.00	0	0
NBK28I On 02/08/2023 Spot Bond			9.78500	105.65496	9.78500	105.62707			0.00	0	0
Total NBK28A SPOT									0.00	0	0
Total For NBK28A									0.00	0	0
NBK28I On 19/11/2020 Spot Bond				101.51221		101.48933			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK29I On 31/07/2026 Spot Bond			10.01500	107.70217	10.02500	107.61793			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				102.00529		101.89562			0.00	6,000,000,000	3,000,000,000
Total NBK29B SPOT									0.00	6,000,000,000	3,000,000,000
Total For NBK29B									0.00	6,000,000,000	3,000,000,000
NBK30I On 20/02/2024 Spot Bond			9.58500	104.16021	9.58500	104.13327			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				103.00171		102.97989			0.00	0	0
Total NBK30B SPOT									0.00	0	0
Total For NBK30B									0.00	0	0
NBK31I On 17/02/2023 Spot Bond				101.66937		101.64456			0.00	0	0
Total NBK31B SPOT									0.00	0	0
Total For NBK31B									0.00	0	0
NBK32I On 26/02/2019 Spot Bond				101.33477		101.31199			0.00	0	0
Total NBK32B SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK32B									0.00	0	0
NBK33I On 10/05/2019 Spot Bond				102.20534		102.18405			0.00	0	0
Total NBK33B SPOT									0.00	0	0
Total For NBK33B									0.00	0	0
NBK34I On 10/05/2021 Spot Bond				103.30011		103.27809			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				103.94894		103.92639			0.00	0	0
Total NBK35B SPOT									0.00	0	0
Total For NBK35B									0.00	0	0
NBK36I On 10/05/2026 Spot Bond				104.86990		104.84593			0.00	120,000,000	60,000,000
Total NBK36B SPOT									0.00	120,000,000	60,000,000
Total For NBK36B									0.00	120,000,000	60,000,000
NBK37I On 02/08/2019 Spot Bond				102.11164		102.08976			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				103.05202		103.02987			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	108.17787	7.67500	108.16118			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	51.02390	100.00000	50.91158			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			11.29000	51.18843	11.30000	51.14464			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				102.14959		102.12511			0.00	0	0
Total NBK40B SPOT									0.00	0	0
Total For NBK40B									0.00	0	0
NBK41I On 20/02/2020 Spot Bond				101.74422		101.72256			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				102.12146		102.09918			0.00	0	0
Total NBK42B SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK42B										0.00	0	0
NBK43I On 20/02/2024 Spot Bond				101.96638		101.94310				0.00	620,000,000	310,000,000
Total NBK43B SPOT										0.00	620,000,000	310,000,000
Total For NBK43B										0.00	620,000,000	310,000,000
NBK44I On 15/02/2021 Spot Bond				101.58541		101.56328				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				102.19294		102.17063				0.00	80,000,000	40,000,000
Total NBK45B SPOT										0.00	80,000,000	40,000,000
Total For NBK45B										0.00	80,000,000	40,000,000
NBK46I On 15/08/2025 Spot Bond				101.67248		101.64910				0.00	0	0
Total NBK46B SPOT										0.00	0	0
Total For NBK46B										0.00	0	0
NBK47I On 15/02/2028 Spot Bond				101.72073		101.69666				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				100.15063		100.02909				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.86253		100.83730				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			10.46000	104.48752	10.47000	104.41643				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.85780		100.83271				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			10.49500	103.57050	10.50500	103.49984				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.86253		100.83730				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.86997		100.84453				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				100.87941		100.85370				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond				100.80136		100.77613				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NCLN9 On 08/10/2018 Spot Bond				100.38240		100.35720				0.00	0	0
Total NCLN95 SPOT										0.00	0	0
Total For NCLN95										0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED05U SPOT										0.00	0	0
Total For NED05U										0.00	0	0
NED13 On 25/07/2018 Spot Bond				100.00000		99.97909				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2018 Spot Bond				101.77963		101.75590				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	104.47140	8.39500	104.45134				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NED15 SPOT									0.00	0	0
Total For NED15									0.00	0	0
NED16 On 08/04/2019 Spot Bond				101.16807		101.14311			0.00	20,000,000	10,000,000
Total NED16 SPOT									0.00	20,000,000	10,000,000
Total For NED16									0.00	20,000,000	10,000,000
NED17 On 14/10/2019 Spot Bond				100.24292		100.21413			0.00	0	0
Total NED17 SPOT									0.00	0	0
Total For NED17									0.00	0	0
NED18 On 16/01/2020 Spot Bond				100.24162		100.21275			0.00	0	0
Total NED18 SPOT									0.00	0	0
Total For NED18									0.00	0	0
NED19 On 01/07/2020 Spot Bond				103.39033		103.36460			0.00	80,000,000	40,000,000
Total NED19 SPOT									0.00	80,000,000	40,000,000
Total For NED19									0.00	80,000,000	40,000,000
NED20 On 01/07/2020 Spot Bond			10.33500	102.35710	10.33500	102.32906			0.00	0	3,030,000,000
Total NED20 SPOT									0.00	0	3,030,000,000
Total For NED20									0.00	0	3,030,000,000
NEDT1 On 21/05/2021 Spot Bond				107.30926		107.27685			0.00	40,000,000	20,000,000
Total NEDT1A SPOT									0.00	40,000,000	20,000,000
Total For NEDT1A									0.00	40,000,000	20,000,000
NEDT1 On 26/11/2021 Spot Bond				105.88695		105.85487			0.00	20,000,000	10,000,000
Total NEDT1B SPOT									0.00	20,000,000	10,000,000
Total For NEDT1B									0.00	20,000,000	10,000,000
NET51 On 16/11/2018 Spot Bond				101.53441		101.51272			0.00	0	0
Total NET51 SPOT									0.00	0	0
Total For NET51									0.00	0	0
NGL01 On 22/09/2021 Spot Bond				104.61628		104.58930			0.00	80,000,000	540,000,000
Total NGL01 SPOT									0.00	80,000,000	540,000,000
Total For NGL01									0.00	80,000,000	540,000,000
NGL02 On 15/03/2022 Spot Bond				104.15815		104.13115			0.00	240,000,000	120,000,000
Total NGL02 SPOT									0.00	240,000,000	120,000,000
Total For NGL02									0.00	240,000,000	120,000,000
NGL03 On 26/05/2022 Spot Bond				101.69724		101.66811			0.00	0	0
Total NGL03 SPOT									0.00	0	0
Total For NGL03									0.00	0	0
NGL04 On 20/03/2023 Spot Bond				102.43180		102.40500			0.00	80,000,000	40,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NGL04 SPOT										0.00	80,000,000	40,000,000
Total For NGL04										0.00	80,000,000	40,000,000
NGLT1/On 01/07/2022 Spot Bond				100.79904		100.76334				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	109.17200	10.00000	109.14400				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	102.66179	13.50000	102.62535				0.00	0	0
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0
NHM00 On 09/06/2019 Spot Bond				101.28066		101.25095				0.00	0	0
Total NHM003 SPOT										0.00	0	0
Total For NHM003										0.00	0	0
NHM00 On 20/04/2019 Spot Bond				102.89315		102.86301				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				102.04932		102.01918				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			3.84000	124.45899	3.82000	124.56371				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			4.23000	120.24020	4.21000	120.34128				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			4.24000	166.18308	4.24000	166.12389				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			4.55000	161.98358	4.55000	161.92455				0.00	0	0
Total NILB15 SPOT										0.00	0	0
Total For NILB15										0.00	0	0
NILB17 On 31/01/2038 Spot Bond			4.53000	98.73548	4.53000	98.69940				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NILB17 SPOT										0.00	0	0
Total For NILB17										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			8.48500	101.58394	8.48500	101.56100				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NN01U On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NN01U SPOT										0.00	0	0
Total For NN01U										0.00	0	0
NN02 On 24/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		380,000,000,000,000.00		3,800,000,000	3,800,000,000	3,800,000,000
Total NN02 SPOT								380,000,000,000,000.00		3,800,000,000	3,800,000,000	3,800,000,000
Total For NN02								380,000,000,000,000.00		3,800,000,000	3,800,000,000	3,800,000,000
NQ1A1 On 22/05/2020 Spot Bond			9.11500	104.00614	9.11500	103.98067				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond				101.47105		101.44751				0.00	0	0
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond				101.49781		101.47474				0.00	0	0
Total NQ1A24 SPOT										0.00	0	0
Total For NQ1A24										0.00	0	0
NQ1A2 On 22/05/2022 Spot Bond				101.53950		101.51577				0.00	0	0
Total NQ1A25 SPOT										0.00	0	0
Total For NQ1A25										0.00	0	0
NQ1A2 On 22/05/2023 Spot Bond				101.54131		101.51755				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			9.31500	104.03631	9.31500	104.01028				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				101.53612		101.51244				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1B2 On 22/05/2023 Spot Bond				101.61094		101.58607				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			9.51500	104.06650	9.51500	104.03991				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond				101.61099		101.58612				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				101.78499		101.75735				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2019 Spot Bond				101.69238		101.66527				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	103.27121	7.87500	103.25129			1,134,720,000,000.00		144,000,000	72,000,000
Total NRA018 SPOT									1,134,720,000,000.00		144,000,000	72,000,000
Total For NRA018									1,134,720,000,000.00		144,000,000	72,000,000
NRA02 On 31/10/2022 Spot Bond			9.43500	112.52983	9.43000	112.51995				0.00	0	0
Total NRA022 SPOT										0.00	0	0
Total For NRA022										0.00	0	0
NRA02 On 31/05/2023 Spot Bond			4.00000	177.62375	4.00000	177.56165				0.00	0	0
Total NRA023 SPOT										0.00	0	0
Total For NRA023										0.00	0	0
NRA02 On 30/11/2028 Spot Bond			11.18500	108.24073	11.19500	108.14539				0.00	0	6,240,000,000
Total NRA028 SPOT										0.00	0	6,240,000,000
Total For NRA028										0.00	0	6,240,000,000
NRA02 On 30/11/2028 Spot Bond			100.00000	13.85744	100.00000	13.82677				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NSN99U SPOT									0.00	0	0
Total For NSN99U									0.00	0	0
NTC18 On 27/02/2019 Spot Bond				101.54394		101.52193			0.00	300,000,000	150,000,000
Total NTC18 SPOT									0.00	300,000,000	150,000,000
Total For NTC18									0.00	300,000,000	150,000,000
NTC19 On 27/07/2020 Spot Bond				100.91458		100.89341			0.00	0	0
Total NTC19 SPOT									0.00	0	0
Total For NTC19									0.00	0	0
NTC20 On 27/07/2020 Spot Bond				100.68849		100.66765			0.00	0	0
Total NTC20 SPOT									0.00	0	0
Total For NTC20									0.00	0	0
NTC21 On 24/03/2022 Spot Bond				101.02035		100.99570			0.00	60,000,000	80,000,000
Total NTC21 SPOT									0.00	60,000,000	80,000,000
Total For NTC21									0.00	60,000,000	80,000,000
NTC22 On 15/02/2021 Spot Bond				101.65311		101.63001			0.00	0	0
Total NTC22 SPOT									0.00	0	0
Total For NTC22									0.00	0	0
NTC23 On 15/02/2023 Spot Bond				101.69180		101.66815			0.00	420,000,000	210,000,000
Total NTC23 SPOT									0.00	420,000,000	210,000,000
Total For NTC23									0.00	420,000,000	210,000,000
NTC24 On 29/03/2021 Spot Bond				100.61507		100.59044			0.00	0	0
Total NTC24 SPOT									0.00	0	0
Total For NTC24									0.00	0	0
OMI01 On 22/11/2022 Spot Bond				101.58297		101.55855			0.00	0	0
Total OMI01 SPOT									0.00	0	0
Total For OMI01									0.00	0	0
OML02 On 27/11/2019 Spot Bond				102.34451		102.32150			0.00	140,000,000	70,000,000
Total OML02 SPOT									0.00	140,000,000	70,000,000
Total For OML02									0.00	140,000,000	70,000,000
OML03 On 27/11/2019 Spot Bond			9.63500	100.99304	9.63500	100.96722			0.00	0	0
Total OML03 SPOT									0.00	0	0
Total For OML03									0.00	0	0
OML04 On 19/03/2020 Spot Bond				101.82961		101.80517			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			9.73500	103.40747	9.73000	103.38827			0.00	0	1,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total 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			10.48500	103.07137	10.48500	103.04275				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			11.26500	102.35411	11.27500	102.27809				0.00	0	1,000,000,000
Total OML07 SPOT										0.00	0	1,000,000,000
Total For OML07										0.00	0	1,000,000,000
OML08 On 14/09/2020 Spot Bond				102.04013		102.01594				0.00	320,000,000	160,000,000
Total OML08 SPOT										0.00	320,000,000	160,000,000
Total For OML08										0.00	320,000,000	160,000,000
OML09 On 14/09/2022 Spot Bond			10.58500	104.94512	10.58500	104.91572				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			11.31500	104.23896	11.32500	104.15962				0.00	0	930,000,000
Total OML10 SPOT										0.00	0	930,000,000
Total For OML10										0.00	0	930,000,000
PBAJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBAJ1U SPOT										0.00	0	0
Total For PBAJ1U										0.00	0	0
PBBJ1L On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBBJ1U SPOT										0.00	0	0
Total For PBBJ1U										0.00	0	0
PBGJ1L On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBGJ1U SPOT										0.00	0	0
Total For PBGJ1U										0.00	0	0
PBJC1L On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJC1U SPOT										0.00	0	0
Total For PBJC1U										0.00	0	0
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJJ1U SPOT										0.00	0	0
Total For PBJJ1U										0.00	0	0
PBKJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKJ1U SPOT										0.00	0	0
Total For PBKJ1U										0.00	0	0
PBKS1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PBKS1U SPOT										0.00	0	0
Total For PBKS1U										0.00	0	0
PBKX11 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
PBLS11 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBL1U SPOT										0.00	0	0
Total For PBL1U										0.00	0	0
PBLT11 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
PBUJ11 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUJ1U SPOT										0.00	0	0
Total For PBUJ1U										0.00	0	0
PBVJ11 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	109.17200	10.00000	109.14400				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM38 On 12/06/2020 Spot Bond				101.04044		101.01599				0.00	0	0
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0
PMM39 On 04/09/2018 Spot Bond				101.19985		101.17830				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				101.15527		101.13264				0.00	0	0
Total PMM40 SPOT										0.00	0	0
Total For PMM40										0.00	0	0
PMM43 On 28/02/2019 Spot Bond				101.31876		101.29622				0.00	0	0
Total PMM43 SPOT										0.00	0	0
Total For PMM43										0.00	0	0
PMM44 On 07/11/2019 Spot Bond				101.83848		101.81541				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PMM44 SPOT										0.00	0	0
Total For PMM44										0.00	0	0
PMM45 On 28/11/2018 Spot Bond				101.25637		101.23419				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
PPC001 On 31/12/2018 Spot Bond				99.56215		99.53143				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC001 On 31/10/2019 Spot Bond				98.08269		98.05690				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PRE2A On 20/02/2022 Spot Bond				101.42356		101.40206				0.00	0	0
Total PRE2A1 SPOT										0.00	0	0
Total For PRE2A1										0.00	0	0
PRE2A On 20/02/2022 Spot Bond				101.49431		101.47170				0.00	0	0
Total PRE2A2 SPOT										0.00	0	0
Total For PRE2A2										0.00	0	0
PRE2A On 20/02/2022 Spot Bond				101.55619		101.53262				0.00	0	0
Total PRE2A3 SPOT										0.00	0	0
Total For PRE2A3										0.00	0	0
PRE2B On 20/02/2022 Spot Bond				101.67992		101.65440				0.00	0	0
Total PRE2B1 SPOT										0.00	0	0
Total For PRE2B1										0.00	0	0
PRE2C On 20/02/2022 Spot Bond				101.69759		101.67180				0.00	0	0
Total PRE2C1 SPOT										0.00	0	0
Total For PRE2C1										0.00	0	0
PRE2D On 20/02/2022 Spot Bond				101.71525		101.68919				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			8.71500	111.44255	8.72500	111.35386		354,360,188,005,500.00	1,417,597,267,700	1,485,010,249,800		
Total R186 SPOT								4,360,188,005,500.00	417,597,267,700	485,010,249,800		
Total For R186								4,360,188,005,500.00	417,597,267,700	485,010,249,800		
R197 On 07/12/2023 Spot Bond			2.80000	295.99927	2.80000	295.90527		140,224,000,000,000.00	50,080,000,000	51,751,800,000		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R197 SPOT									10,224,000,000,000.00	50,080,000,000	51,751,800,000
Total For R197									10,224,000,000,000.00	50,080,000,000	51,751,800,000
R202 On 07/12/2033 Spot Bond			3.02000	232.22204	3.02000	232.14692			489,413,277,634,000.00	162,057,376,700	231,175,928,900
Total R202 SPOT									19,413,277,634,000.00	162,057,376,700	231,175,928,900
Total For R202									19,413,277,634,000.00	162,057,376,700	231,175,928,900
R2023 On 28/02/2023 Spot Bond			8.13500	101.63002	8.13500	101.60800			863,223,394,546,000.00	106,112,279,600	697,033,400,000
Total R2023 SPOT									13,223,394,546,000.00	106,112,279,600	697,033,400,000
Total For R2023									13,223,394,546,000.00	106,112,279,600	697,033,400,000
R2030 On 31/01/2030 Spot Bond			9.09500	92.15356	9.11000	92.03087			229,939,275,860,000.00	245,182,988,000	777,233,509,000
Total R2030 SPOT									19,939,275,860,000.00	245,182,988,000	777,233,509,000
Total For R2030									19,939,275,860,000.00	245,182,988,000	777,233,509,000
R2032 On 31/03/2032 Spot Bond			9.29500	94.59350	9.30500	94.49785			883,055,091,199,000.00	632,926,852,200	791,042,037,600
Total R2032 SPOT									13,055,091,199,000.00	632,926,852,200	791,042,037,600
Total For R2032									13,055,091,199,000.00	632,926,852,200	791,042,037,600
R2035 On 28/02/2035 Spot Bond			9.44500	98.79786	9.45500	98.69305			935,301,281,500,000.00	628,406,700,000	672,981,597,300
Total R2035 SPOT									15,301,281,500,000.00	628,406,700,000	672,981,597,300
Total For R2035									15,301,281,500,000.00	628,406,700,000	672,981,597,300
R2037 On 31/01/2037 Spot Bond			9.51500	91.10292	9.52500	90.99913			036,561,747,892,000.00	108,939,752,800	628,389,305,600
Total R2037 SPOT									16,561,747,892,000.00	108,939,752,800	628,389,305,600
Total For R2037									16,561,747,892,000.00	108,939,752,800	628,389,305,600
R204 On 21/12/2018 Spot Bond			6.70000	101.23126	6.69500	101.21520			271,551,000,000,000.00	40,530,000,000	46,478,103,500
Total R204 SPOT									1,551,000,000,000.00	40,530,000,000	46,478,103,500
Total For R204									1,551,000,000,000.00	40,530,000,000	46,478,103,500
R2040 On 31/01/2040 Spot Bond			9.59000	94.52197	9.60000	94.41109			472,309,134,136,000.00	49,250,170,400	664,657,155,700
Total R2040 SPOT									2,309,134,136,000.00	49,250,170,400	664,657,155,700
Total For R2040									2,309,134,136,000.00	49,250,170,400	664,657,155,700
R2044 On 31/01/2044 Spot Bond			9.62000	91.63729	9.63500	91.48174			673,451,876,326,000.00	589,755,912,300	728,039,400,000
Total R2044 SPOT									3,451,876,326,000.00	589,755,912,300	728,039,400,000
Total For R2044									3,451,876,326,000.00	589,755,912,300	728,039,400,000
R2048 On 28/02/2048 Spot Bond			9.61500	95.04054	9.62500	94.92600			773,955,758,500,000.00	912,527,900,000	1,461,731,071,200
Total R2048 SPOT									3,955,758,500,000.00	912,527,900,000	1,461,731,071,200
Total For R2048									3,955,758,500,000.00	912,527,900,000	1,461,731,071,200
R207 On 15/01/2020 Spot Bond			7.43500	99.93998	7.43500	99.92016			545,357,250,000,000.00	73,350,000,000	89,608,197,000
Total R207 SPOT									15,357,250,000,000.00	73,350,000,000	89,608,197,000
Total For R207									15,357,250,000,000.00	73,350,000,000	89,608,197,000
R208 On 31/03/2021 Spot Bond			7.73500	99.77843	7.73000	99.76949			748,242,867,962,500.00	226,017,177,500	550,178,862,600

Contract 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 SPOT									18,242,867,962,500.00	226,017,177,500	550,178,862,600
Total For R208									18,242,867,962,500.00	226,017,177,500	550,178,862,600
R209 On 31/03/2036 Spot Bond			9.42500	74.88699	9.43500	74.80047			031,654,925,000,000.00	321,661,000,000	1,161,854,500,000
Total R209 SPOT									11,654,925,000,000.00	321,661,000,000	161,854,500,000
Total For R209									11,654,925,000,000.00	321,661,000,000	161,854,500,000
R210 On 31/03/2028 Spot Bond			2.99000	184.43877	2.99000	184.37926			45,370,260,000,000.00	15,174,000,000	63,984,400,000
Total R210 SPOT									15,370,260,000,000.00	15,174,000,000	63,984,400,000
Total For R210									15,370,260,000,000.00	15,174,000,000	63,984,400,000
R212 On 31/01/2022 Spot Bond			2.64000	152.97460	2.64000	152.92656			192,143,948,568,000.00	72,781,798,700	91,521,472,100
Total R212 SPOT									12,143,948,568,000.00	72,781,798,700	91,521,472,100
Total For R212									12,143,948,568,000.00	72,781,798,700	91,521,472,100
R213 On 28/02/2031 Spot Bond			9.20000	86.56911	9.21000	86.48262			129,418,321,200,000.00	122,762,861,000	581,695,375,600
Total R213 SPOT									129,418,321,200,000.00	122,762,861,000	581,695,375,600
Total For R213									129,418,321,200,000.00	122,762,861,000	581,695,375,600
R214 On 28/02/2041 Spot Bond			9.58000	74.31276	9.59000	74.22327			062,532,751,506,000.00	110,911,560,700	945,467,721,600
Total R214 SPOT									12,532,751,506,000.00	110,911,560,700	945,467,721,600
Total For R214									12,532,751,506,000.00	110,911,560,700	945,467,721,600
RCG01 On 24/10/2019 Spot Bond				100.72749		100.70730			0.00	0	330,000,000
Total RCG01B SPOT									0.00	0	330,000,000
Total For RCG01B									0.00	0	330,000,000
RDF02 On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF04 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
RDF05 On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			28,000,000,000,000.00	280,000,000	70,000,000
Total RDF05U SPOT									18,000,000,000,000.00	280,000,000	70,000,000
Total For RDF05U									18,000,000,000,000.00	280,000,000	70,000,000
RDF06 On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF06U SPOT									0.00	0	0
Total For RDF06U									0.00	0	0
RDF07 On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF07U SPOT									0.00	0	0
Total For RDF07U									0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				102.17538		102.15264			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond				101.41243		101.38950				0.00	0	0
Total RDFB06 SPOT										0.00	0	0
Total For RDFB06										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDFB06/JIBAR SPOT										0.00	0	0
Total For RDFB06/JIBAR										0.00	0	0
RDFB0 On 30/09/2019 Spot Bond				100.77228		100.74804				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				100.56466		100.53923				0.00	0	0
Total RDFB08 SPOT										0.00	0	0
Total For RDFB08										0.00	0	0
RDFB0 On 02/12/2021 Spot Bond				101.23172		101.20763				0.00	0	0
Total RDFB09 SPOT										0.00	0	0
Total For RDFB09										0.00	0	0
RDFB1 On 27/03/2020 Spot Bond				101.03380		101.01007				0.00	0	0
Total RDFB10 SPOT										0.00	0	0
Total For RDFB10										0.00	0	0
RDFB1 On 27/03/2022 Spot Bond				100.67851		100.65359				0.00	0	0
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0
RDFB1 On 27/11/2022 Spot Bond				101.36609		101.34276				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				100.98808		100.96486				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				101.01129		100.98752				0.00	120,000,000	30,000,000
Total RDFB14 SPOT										0.00	120,000,000	30,000,000
Total For RDFB14										0.00	120,000,000	30,000,000
RDFC3 On 27/07/2018 Spot Bond				99.95984		99.93950				0.00	0	0
Total RDFC39 SPOT										0.00	0	0
Total For RDFC39										0.00	0	0
RDFC4 On 05/10/2018 Spot Bond				100.44307		100.41977				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFC41 SPOT										0.00	0	0
Total For RDFC41										0.00	0	0
RDFC4 On 23/09/2018 Spot Bond				100.61722		100.59639				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				101.10685		101.08518				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				101.50343		101.48065				0.00	0	0
Total REBC09 SPOT										0.00	0	0
Total For REBC09										0.00	0	0
REBC8 On 07/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REBC8U SPOT										0.00	0	0
Total For REBC8U										0.00	0	0
RED20I On 05/04/2019 Spot Bond				100.66750		100.63292				0.00	0	0
Total RED202 SPOT										0.00	0	0
Total For RED202										0.00	0	0
RED20I On 05/04/2019 Spot Bond				100.80350		100.76206				0.00	0	0
Total RED203 SPOT										0.00	0	0
Total For RED203										0.00	0	0
RED20I On 05/01/2020 Spot Bond				100.65880		100.62462				0.00	0	0
Total RED204 SPOT										0.00	0	0
Total For RED204										0.00	0	0
RED20I On 05/07/2020 Spot Bond				100.73884		100.70063				0.00	0	0
Total RED205 SPOT										0.00	0	0
Total For RED205										0.00	0	0
RED30 On 16/09/2021 Spot Bond				101.16218		101.13029				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RED40 On 26/11/2019 Spot Bond				101.97250		101.93855				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RED401 SPOT										0.00	0	0
Total For RED401										0.00	0	0
RED50 On 05/12/2022 Spot Bond				101.63332		101.60050				0.00	0	0
Total RED501 SPOT										0.00	0	0
Total For RED501										0.00	0	0
RED60 On 09/03/2022 Spot Bond				100.37985		100.35603				0.00	0	0
Total RED601 SPOT										0.00	0	0
Total For RED601										0.00	0	0
RED60 On 09/03/2022 Spot Bond				100.47460		100.44480				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				101.12111		101.09155				0.00	0	0
Total RED701 SPOT										0.00	0	0
Total For RED701										0.00	0	0
RED80 On 06/04/2021 Spot Bond				100.48363		100.44796				0.00	0	0
Total RED801 SPOT										0.00	0	0
Total For RED801										0.00	0	0
RES02 On 02/03/2019 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 RES02U SPOT									10,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total For RES02U									10,000,000,000,000.00	50,000,000,000	50,000,000,000	
RES03 On 02/03/2020 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 RES03U SPOT									10,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total For RES03U									10,000,000,000,000.00	50,000,000,000	50,000,000,000	
RES04 On 02/03/2021 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 RES04U SPOT									10,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total For RES04U									10,000,000,000,000.00	50,000,000,000	50,000,000,000	
RES30 On 07/03/2021 Spot Bond				100.68480		100.66025				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES34 On 25/08/2019 Spot Bond				101.43720		101.41345				0.00	0	0
Total RES34 SPOT										0.00	0	0
Total For RES34										0.00	0	0
RES35 On 25/08/2021 Spot Bond				101.26504		101.24076				0.00	0	0
Total RES35 SPOT										0.00	0	0
Total For RES35										0.00	0	0
RES36 On 21/10/2019 Spot Bond				99.99769		99.97565				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RES36 SPOT										0.00	0	0
Total For RES36										0.00	0	0
RES38 On 01/08/2020 Spot Bond				99.65970		99.63649				0.00	0	0
Total RES38 SPOT										0.00	0	0
Total For RES38										0.00	0	0
RES40 On 13/10/2022 Spot Bond				100.28730		100.26131				0.00	0	0
Total RES40 SPOT										0.00	0	0
Total For RES40										0.00	0	0
RES41 On 30/11/2022 Spot Bond				101.32108		101.29766				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
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			9.16500	104.47251	9.16000	104.45899				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			9.81500	99.89707	9.81500	99.87091				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			10.91000	97.16342	10.92000	97.07573				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	109.17200	10.00000	109.14400				0.00	0	0
Total SBK12/R157 SPOT										0.00	0	0
Total For SBK12/R157										0.00	0	0
SBK17 On 30/07/2019 Spot Bond				100.45916		100.43682				0.00	380,000,000	190,000,000

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 SBK17 SPOT									0.00	380,000,000	190,000,000
Total For SBK17									0.00	380,000,000	190,000,000
SBK18 On 24/10/2020 Spot Bond				101.44071		101.41906			0.00	80,000,000	40,000,000
Total SBK18 SPOT									0.00	80,000,000	40,000,000
Total For SBK18									0.00	80,000,000	40,000,000
SBK19 On 24/10/2019 Spot Bond				100.02311		99.99991			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK20 On 02/12/2019 Spot Bond				103.61027		103.58601			0.00	180,000,000	90,000,000
Total SBK20 SPOT									0.00	180,000,000	90,000,000
Total For SBK20									0.00	180,000,000	90,000,000
SBK21 On 28/01/2020 Spot Bond				101.89695		101.87387			0.00	80,000,000	40,000,000
Total SBK21 SPOT									0.00	80,000,000	40,000,000
Total For SBK21									0.00	80,000,000	40,000,000
SBK22 On 28/05/2020 Spot Bond				104.00585		103.98113			0.00	0	0
Total SBK22 SPOT									0.00	0	0
Total For SBK22									0.00	0	0
SBK23 On 28/05/2022 Spot Bond			10.68500	104.48918	10.68500	104.45963			0.00	0	2,030,000,000
Total SBK23 SPOT									0.00	0	2,030,000,000
Total For SBK23									0.00	0	2,030,000,000
SBK24 On 19/10/2020 Spot Bond				102.76793		102.64635			0.00	20,000,000	10,000,000
Total SBK24 SPOT									0.00	20,000,000	10,000,000
Total For SBK24									0.00	20,000,000	10,000,000
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond				103.29199		103.26777			0.00	40,000,000	20,000,000
Total SBK25 SPOT									0.00	40,000,000	20,000,000
Total For SBK25									0.00	40,000,000	20,000,000
SBK26 On 25/04/2021 Spot Bond			10.33500	107.49378	10.33000	107.47627			0.00	0	0
Total SBK26 SPOT									0.00	0	0
Total For SBK26									0.00	0	0
SBS16 On 22/09/2018 Spot Bond				100.92325		100.90155			0.00	18,000,000,000	9,000,000,000
Total SBS16 SPOT									0.00	18,000,000,000	9,000,000,000
Total For SBS16									0.00	18,000,000,000	9,000,000,000
SBS18 On 23/06/2021 Spot Bond				102.14278		102.11963			0.00	0	65,000,000

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 SBS18 SPOT									0.00	0	65,000,000
Total For SBS18									0.00	0	65,000,000
SBS19 On 23/06/2021 Spot Bond			8.61500	104.83146	8.61000	104.82028			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			9.70000	103.79668	9.71000	103.71540			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond				104.68630		104.66249			0.00	60,000,000	30,000,000
Total SBS21 SPOT									0.00	60,000,000	30,000,000
Total For SBS21									0.00	60,000,000	30,000,000
SBS24 On 24/05/2019 Spot Bond				102.00089		101.97955			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			8.04000	102.12987	8.03500	102.11198			0.00	0	0
Total SBS25 SPOT									0.00	0	0
Total For SBS25									0.00	0	0
SBS27 On 20/02/2024 Spot Bond			9.13500	108.59400	9.13500	108.56721		438,480,000,000.00		48,000,000	24,000,000
Total SBS27 SPOT								438,480,000,000.00		48,000,000	24,000,000
Total For SBS27								438,480,000,000.00		48,000,000	24,000,000
SBS29 On 12/06/2019 Spot Bond			8.10000	101.49845	8.09500	101.48065			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			9.83000	92.57442	9.84000	92.49959			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				101.00642		100.98010			0.00	0	0
Total SBS30 SPOT									0.00	0	0
Total For SBS30									0.00	0	0
SBS31 On 12/06/2027 Spot Bond			9.91500	100.37234	9.92500	100.28793			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.81919		100.79592			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			9.76500	105.00985	9.77500	104.93674			0.00	0	1,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total 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				100.28850		100.26752				0.00	0	0
Total SBS36 SPOT										0.00	0	0
Total For SBS36										0.00	0	0
SBS37 On 29/01/2020 Spot Bond			8.39500	99.32911	8.39500	99.30654				0.00	0	0
Total SBS37 SPOT										0.00	0	0
Total For SBS37										0.00	0	0
SBS38 On 29/01/2025 Spot Bond			9.57000	97.61519	9.58000	97.54304				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			10.30000	95.96997	10.31000	95.87868		41,200,000,000,000.00		4,000,000,000	2,000,000,000	
Total SBS39 SPOT								11,200,000,000,000.00		4,000,000,000	2,000,000,000	
Total For SBS39								11,200,000,000,000.00		4,000,000,000	2,000,000,000	
SBS4 On 16/11/2021 Spot Bond			8.95000	100.62990	8.94500	100.61995				0.00	0	580,000,000
Total SBS4 SPOT										0.00	0	580,000,000
Total For SBS4										0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond				102.54889		102.52697				0.00	0	0
Total SBS40 SPOT										0.00	0	0
Total For SBS40										0.00	0	0
SBS41 On 12/11/2022 Spot Bond			9.12000	104.98306	9.12000	104.95762				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			9.60500	107.45198	9.61500	107.37117				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			9.90500	107.62249	9.91500	107.53214				0.00	0	0
Total SBS43 SPOT										0.00	0	0
Total For SBS43										0.00	0	0
SBS44 On 15/02/2019 Spot Bond				101.81471		101.79294				0.00	0	0
Total SBS44 SPOT										0.00	0	0
Total For SBS44										0.00	0	0
SBS45 On 15/02/2021 Spot Bond				102.81505		102.78163				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			9.06000	110.52629	9.06000	110.49925				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS46 SPOT									0.00	0	0
Total For SBS46									0.00	0	0
SBS47 On 15/02/2023 Spot Bond				103.27075		103.24827			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				100.28445		100.26368			0.00	400,000,000	200,000,000
Total SBS48 SPOT									0.00	400,000,000	200,000,000
Total For SBS48									0.00	400,000,000	200,000,000
SBS49 On 31/01/2022 Spot Bond				99.77967		99.75735			0.00	800,000,000	400,000,000
Total SBS49 SPOT									0.00	800,000,000	400,000,000
Total For SBS49									0.00	800,000,000	400,000,000
SBS50 On 31/01/2022 Spot Bond			9.29500	100.31771	9.29500	100.29253			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			9.75500	99.92573	9.76500	99.85752			0.00	0	0
Total SBS51 SPOT									0.00	0	0
Total For SBS51									0.00	0	0
SBS52 On 29/01/2030 Spot Bond				100.70360		100.68003			0.00	540,000,000	270,000,000
Total SBS52 SPOT									0.00	540,000,000	270,000,000
Total For SBS52									0.00	540,000,000	270,000,000
SBS53 On 03/05/2027 Spot Bond				100.94114		100.91786			0.00	0	155,000,000
Total SBS53 SPOT									0.00	0	155,000,000
Total For SBS53									0.00	0	155,000,000
SBS54 On 12/06/2020 Spot Bond				100.97640		100.95345			0.00	0	0
Total SBS54 SPOT									0.00	0	0
Total For SBS54									0.00	0	0
SBS55 On 12/06/2022 Spot Bond				101.87875		101.83937			0.00	160,000,000	80,000,000
Total SBS55 SPOT									0.00	160,000,000	80,000,000
Total For SBS55									0.00	160,000,000	80,000,000
SBS56 On 12/06/2022 Spot Bond			8.93000	101.09842	8.93000	101.07429			0.00	0	0
Total SBS56 SPOT									0.00	0	0
Total For SBS56									0.00	0	0
SBS57 On 12/06/2024 Spot Bond				102.06510		102.04169			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				102.15039		102.12591			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS58 SPOT										0.00	0	0
Total For SBS58										0.00	0	0
SBS59 On 09/10/2020 Spot Bond				100.36214		100.33808				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				100.16513		100.13931				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			3.81000	282.41013	3.81000	282.31280				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			4.32000	199.36914	4.32000	199.29769				0.00	0	0
Total SBSI14 SPOT										0.00	0	0
Total For SBSI14										0.00	0	0
SBT101 On 31/03/2022 Spot Bond				103.24767		103.21441				0.00	0	0
Total SBT101 SPOT										0.00	0	0
Total For SBT101										0.00	0	0
SBT102 On 30/09/2022 Spot Bond				102.33047		102.29677				0.00	0	0
Total SBT102 SPOT										0.00	0	0
Total For SBT102										0.00	0	0
SBT201 On 13/02/2023 Spot Bond				102.85179		102.82501				0.00	160,000,000	2,340,000,000
Total SBT201 SPOT										0.00	160,000,000	2,340,000,000
Total For SBT201										0.00	160,000,000	2,340,000,000
SGI004 On 20/01/2021 Spot Bond				100.51338		100.47755				0.00	0	0
Total SGI004 SPOT										0.00	0	0
Total For SGI004										0.00	0	0
SGI005 On 10/07/2021 Spot Bond				100.51352		100.47769				0.00	0	0
Total SGI005 SPOT										0.00	0	0
Total For SGI005										0.00	0	0
SGI006 On 11/07/2022 Spot Bond				100.44232		100.40912				0.00	0	0
Total SGI006 SPOT										0.00	0	0
Total For SGI006										0.00	0	0
SHI02 On 01/10/2021 Spot Bond				82.63494		82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHS11 On 25/11/2020 Spot Bond			10.00000	109.17200	10.00000	109.14400				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	103.92547	7.09500	103.90565				0.00	0	0
Total SLI3 SPOT										0.00	0	0
Total For SLI3										0.00	0	0
SLI4 On 15/08/2021 Spot Bond				102.97064		102.94710				0.00	0	0
Total SLI4 SPOT										0.00	0	0
Total For SLI4										0.00	0	0
SLRA1 On 15/08/2019 Spot Bond				101.68816		101.66456				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				101.73632		101.71203				0.00	0	0
Total SLRA2 SPOT										0.00	0	0
Total For SLRA2										0.00	0	0
SLRA3 On 15/11/2020 Spot Bond				101.64342		101.62046				0.00	74,000,000	37,000,000
Total SLRA3 SPOT										0.00	74,000,000	37,000,000
Total For SLRA3										0.00	74,000,000	37,000,000
SLRA4 On 15/11/2022 Spot Bond				101.69185		101.66820				0.00	0	0
Total SLRA4 SPOT										0.00	0	0
Total For SLRA4										0.00	0	0
SLRB1 On 15/08/2019 Spot Bond				101.76557		101.74086				0.00	0	0
Total SLRB1 SPOT										0.00	0	0
Total For SLRB1										0.00	0	0
SLRB2 On 15/08/2021 Spot Bond				101.78466		101.75968				0.00	0	0
Total SLRB2 SPOT										0.00	0	0
Total For SLRB2										0.00	0	0
SLRB3 On 15/11/2020 Spot Bond				101.78845		101.76341				0.00	0	0
Total SLRB3 SPOT										0.00	0	0
Total For SLRB3										0.00	0	0
SLRB4 On 15/11/2022 Spot Bond				101.79822		101.77304				0.00	0	0
Total SLRB4 SPOT										0.00	0	0
Total For SLRB4										0.00	0	0
SLRC1 On 15/08/2019 Spot Bond				101.92227		101.89531				0.00	0	0
Total SLRC1 SPOT										0.00	0	0
Total For SLRC1										0.00	0	0
SLRC2 On 15/08/2021 Spot Bond				101.96250		101.93496				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0
SLRC3 On 15/11/2020 Spot Bond				101.87157		101.84533				0.00	0	0
Total SLRC3 SPOT										0.00	0	0
Total For SLRC3										0.00	0	0
SLRC4 On 15/11/2022 Spot Bond				101.91422		101.88738				0.00	0	0
Total SLRC4 SPOT										0.00	0	0
Total For SLRC4										0.00	0	0
SNT02 On 12/04/2021 Spot Bond				100.33937		100.31160				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			10.58500	107.61923	10.58500	107.58891				0.00	0	1,550,000,000
Total SNT03 SPOT										0.00	0	1,550,000,000
Total For SNT03										0.00	0	1,550,000,000
SNT04 On 27/06/2022 Spot Bond				101.19305		101.16765				0.00	520,000,000	260,000,000
Total SNT04 SPOT										0.00	520,000,000	260,000,000
Total For SNT04										0.00	520,000,000	260,000,000
SPDA10 On 21/08/2021 Spot Bond				102.19547		102.17263				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA11 On 21/08/2020 Spot Bond				101.69164		101.66914				0.00	0	0
Total SPDA11 SPOT										0.00	0	0
Total For SPDA11										0.00	0	0
SPDA12 On 21/08/2022 Spot Bond				101.53327		101.51002				0.00	0	0
Total SPDA12 SPOT										0.00	0	0
Total For SPDA12										0.00	0	0
SPDA6 On 21/08/2019 Spot Bond				101.49452		101.47189				0.00	0	0
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPDA7 On 21/08/2019 Spot Bond				101.85340		101.83126				0.00	0	0
Total SPDA7 SPOT										0.00	0	0
Total For SPDA7										0.00	0	0
SPDA8 On 21/08/2021 Spot Bond				101.54385		101.51951				0.00	0	0
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0
SPDA9 On 21/08/2019 Spot Bond				101.70935		101.68668				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SPDA9 SPOT										0.00	0	0
Total For SPDA9										0.00	0	0
SPG00: On 09/09/2019 Spot Bond				101.11883		101.09323				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				99.85846		99.83439				0.00	0	0
Total SPG003 SPOT										0.00	0	0
Total For SPG003										0.00	0	0
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS039U SPOT										0.00	0	0
Total For SS039U										0.00	0	0
SS040L On 18/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS040U SPOT										0.00	0	0
Total For SS040U										0.00	0	0
SS041L On 29/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS041U SPOT										0.00	0	0
Total For SS041U										0.00	0	0
SS042L On 02/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS042U SPOT										0.00	0	0
Total For SS042U										0.00	0	0
SS043L On 04/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS043U SPOT										0.00	0	0
Total For SS043U										0.00	0	0
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS044U SPOT										0.00	0	0
Total For SS044U										0.00	0	0
SS045L On 09/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS045U SPOT										0.00	0	0
Total For SS045U										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			9.07500	100.59082	9.07000	100.57420				0.00	0	0
Total SSA06 SPOT										0.00	0	0
Total For SSA06										0.00	0	0
SSN00: On 31/03/2021 Spot Bond			9.30500	96.17589	9.30000	96.16320				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			9.30500	96.17589	9.30000	96.16320				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN01: On 31/01/2025 Spot Bond			4.39500	119.05940	4.37500	119.15879				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			10.21500	102.53834	10.22500	102.45432				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			11.07000	75.47359	11.08000	75.39778				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02: On 21/01/2019 Spot Bond				100.04390		100.02207				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02: On 16/01/2019 Spot Bond				100.20792		100.18282				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN02: On 25/09/2019 Spot Bond				100.74305		100.71755				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN02: On 07/12/2023 Spot Bond				101.34089		101.31280				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03: On 17/03/2020 Spot Bond				100.88803		100.86359				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03: On 02/06/2020 Spot Bond				101.25253		101.22802				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03: On 17/11/2020 Spot Bond				101.69071		101.66643				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03: On 01/06/2021 Spot Bond				101.40277		101.37678				0.00	560,000,000	280,000,000
Total SSN037 SPOT										0.00	560,000,000	280,000,000
Total For SSN037										0.00	560,000,000	280,000,000
SSN03: On 26/01/2021 Spot Bond			9.55000	99.97424	9.55000	99.94847				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN04(On 13/10/2023 Spot Bond				100.29052		100.26426				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			9.53500	103.77818	9.53500	103.75177				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	103.58390	4.10000	103.54727				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN04(On 09/02/2027 Spot Bond				100.18258		100.15773				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				99.84387		99.81788				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN04(On 05/04/2027 Spot Bond				100.36193		100.33608				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN04(On 30/09/2027 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN049 SPOT										0.00	0	0
Total For SSN049										0.00	0	0
SSN05(On 08/12/2023 Spot Bond			3.83000	282.14864	3.83000	282.05122				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN05(On 26/09/2018 Spot Bond				106.53396		106.51232				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0
SSN05(On 26/10/2020 Spot Bond				99.97929		99.95853				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			7.78700	103.24983	7.78200	103.23854				0.00	0	0
Total SSN053 SPOT										0.00	0	0
Total For SSN053										0.00	0	0
SSN05(On 26/10/2022 Spot Bond				99.97761		99.95524				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SSN054 SPOT									0.00	0	0
Total For SSN054									0.00	0	0
SSN054 On 03/11/2022 Spot Bond				99.79877		99.77583			0.00	0	0
Total SSN055 SPOT									0.00	0	0
Total For SSN055									0.00	0	0
SSN055 On 19/12/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total SSN057 SPOT									0.00	0	0
Total For SSN057									0.00	0	0
SSN057 On 19/01/2023 Spot Bond				100.13881		100.01910			0.00	0	0
Total SSN058 SPOT									0.00	0	0
Total For SSN058									0.00	0	0
SSN058 On 05/10/2022 Spot Bond			8.40000	102.52689	8.40000	102.50385			0.00	0	0
Total SSN059 SPOT									0.00	0	0
Total For SSN059									0.00	0	0
SSN059 On 05/10/2022 Spot Bond				100.44462		100.42124			0.00	0	0
Total SSN060 SPOT									0.00	0	0
Total For SSN060									0.00	0	0
SSN060 On 31/03/2028 Spot Bond			4.21000	166.59611	4.21000	166.53690			0.00	0	0
Total SSN061 SPOT									0.00	0	0
Total For SSN061									0.00	0	0
SSN061 On 31/01/2025 Spot Bond			4.05000	121.54336	4.03000	121.64633			0.00	0	0
Total SSN062 SPOT									0.00	0	0
Total For SSN062									0.00	0	0
SSN062 On 31/01/2038 Spot Bond			4.44000	98.48664	4.44000	98.45092			0.00	0	0
Total SSN063 SPOT									0.00	0	0
Total For SSN063									0.00	0	0
SSN063 On 31/03/2029 Spot Bond			4.32000	87.87038	4.32000	87.83890			0.00	0	0
Total SSN064 SPOT									0.00	0	0
Total For SSN064									0.00	0	0
SSN064 On 31/03/2028 Spot Bond			4.17000	167.14867	4.17000	167.08944			0.00	0	0
Total SSN065 SPOT									0.00	0	0
Total For SSN065									0.00	0	0
SSN065 On 14/05/2028 Spot Bond				100.00000		100.00000			0.00	0	0
Total SSN066 SPOT									0.00	0	0
Total For SSN066									0.00	0	0
SSN066 On 22/05/2019 Spot Bond				100.00000		100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN067 SPOT										0.00	0	0
Total For SSN067										0.00	0	0
SSN067 On 28/05/2023 Spot Bond				101.41012		101.38599				0.00	0	0
Total SSN068 SPOT										0.00	0	0
Total For SSN068										0.00	0	0
SSN068 On 28/05/2023 Spot Bond				101.39280		101.36896				0.00	0	0
Total SSN069 SPOT										0.00	0	0
Total For SSN069										0.00	0	0
SSN069 On 28/02/2022 Spot Bond				101.35019		101.32710				0.00	0	0
Total SSN070 SPOT										0.00	0	0
Total For SSN070										0.00	0	0
SSN070 On 28/05/2028 Spot Bond				1.48496	9.65000	101.48792				0.00	0	0
Total SSN071 SPOT										0.00	0	0
Total For SSN071										0.00	0	0
SSN071 On 04/06/2019 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN072 SPOT										0.00	0	0
Total For SSN072										0.00	0	0
SSN072 On 15/06/2023 Spot Bond				100.97657		100.95164				0.00	0	0
Total SSN073 SPOT										0.00	0	0
Total For SSN073										0.00	0	0
SSN073 On 15/06/2023 Spot Bond				100.96143		100.93688				0.00	0	0
Total SSN074 SPOT										0.00	0	0
Total For SSN074										0.00	0	0
SSN074 On 15/06/2028 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN075 SPOT										0.00	0	0
Total For SSN075										0.00	0	0
SSN075 On 15/06/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN076 SPOT										0.00	0	0
Total For SSN076										0.00	0	0
SSN076 On 19/06/2023 Spot Bond				100.87946		100.85450				0.00	0	0
Total SSN077 SPOT										0.00	0	0
Total For SSN077										0.00	0	0
SSN077 On 13/07/2023 Spot Bond				100.29475		100.26815				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			9.73500	99.09187	9.74500	99.01652				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A10 On 21/08/2019 Spot Bond				101.48567		101.46318				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/08/2019 Spot Bond				101.85256		101.82987				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			9.08500	103.77357	9.08500	103.74811				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T13A10 On 21/08/2018 Spot Bond				101.56525		101.54383				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				101.56494		101.54027				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			8.98500	107.10304	8.98500	107.07704				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A13 On 21/08/2018 Spot Bond				101.43832		101.41565				0.00	0	0
Total T13A13 SPOT										0.00	0	0
Total For T13A13										0.00	0	0
T13A14 On 21/08/2018 Spot Bond				101.52228		101.49945				0.00	0	0
Total T13A14 SPOT										0.00	0	0
Total For T13A14										0.00	0	0
T13A15 On 21/08/2020 Spot Bond				101.56143		101.53680				0.00	0	0
Total T13A15 SPOT										0.00	0	0
Total For T13A15										0.00	0	0
T13A16 On 21/08/2020 Spot Bond			9.08500	106.64115	9.08500	106.61498				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A18 On 21/08/2018 Spot Bond				101.52107		101.49802				0.00	0	0
Total T13A18 SPOT										0.00	0	0
Total For T13A18										0.00	0	0
T13A19 On 21/08/2020 Spot Bond				101.34996		101.32590				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A20 On 21/08/2020 Spot Bond			9.03500	105.43685	9.03500	105.41111				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
T14A10 On 21/11/2019 Spot Bond				101.51216		101.48925				0.00	0	0
Total T14A10 SPOT										0.00	0	0
Total For T14A10										0.00	0	0
T14A11 On 21/11/2021 Spot Bond				101.54736		101.52389				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	103.29880	8.55000	103.27530				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
T15OM On 21/11/2018 Spot Bond				101.37944		101.35860				0.00	0	0
Total T15OM1 SPOT										0.00	0	0
Total For T15OM1										0.00	0	0
T15OM On 21/05/2019 Spot Bond				101.28560		101.26494				0.00	0	0
Total T15OM2 SPOT										0.00	0	0
Total For T15OM2										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				101.20550		101.18508				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.84052		100.81800				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS136 On 06/07/2020 Spot Bond				100.44656		100.42161				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS139 On 27/05/2019 Spot Bond				101.75688		101.73546				0.00	0	0
Total TFS139 SPOT										0.00	0	0
Total For TFS139										0.00	0	0
TFS141 On 28/10/2019 Spot Bond				100.23835		100.21752				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS142 On 28/10/2021 Spot Bond				99.89037		99.86799				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS144 On 20/03/2020 Spot Bond				101.25114		101.22877				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS14€ On 20/03/2022 Spot Bond				100.81520		100.79133				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS147 On 12/10/2020 Spot Bond				100.29229		100.26816				0.00	0	0
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS14€ On 12/10/2022 Spot Bond				100.36990		100.34524				0.00	860,000,000	430,000,000
Total TFS148 SPOT										0.00	860,000,000	430,000,000
Total For TFS148										0.00	860,000,000	430,000,000
TFS14€ On 31/10/2021 Spot Bond				99.87527		99.85401				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS15C On 16/11/2018 Spot Bond				101.49624		101.47511				0.00	150,000,000	75,000,000
Total TFS150 SPOT										0.00	150,000,000	75,000,000
Total For TFS150										0.00	150,000,000	75,000,000
TFS151 On 30/11/2020 Spot Bond				101.23745		101.21554				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TFS152 On 25/04/2019 Spot Bond				99.99999		99.98042				0.00	0	0
Total TFS152 SPOT										0.00	0	0
Total For TFS152										0.00	0	0
TFS153 On 06/07/2021 Spot Bond				100.42201		100.39836				0.00	0	0
Total TFS153 SPOT										0.00	0	0
Total For TFS153										0.00	0	0
TFS154 On 06/07/2023 Spot Bond				100.43122		100.40708				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
TH12A7 On 21/08/2019 Spot Bond				101.46798		101.44575				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A1 On 21/08/2019 Spot Bond				101.51222		101.48931				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond			9.03500	104.02349	9.03500	103.99809				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond				101.48567		101.46318				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A4 On 21/08/2019 Spot Bond				101.54761		101.52414				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond			8.94500	103.21477	8.94500	103.18982				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				101.47682		101.45447				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				101.54761		101.52414				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			9.05500	102.77659	9.05500	102.75145				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond				101.62721		101.60251				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				101.62721		101.60251				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				101.62721		101.60251				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				101.62721		101.60251				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C On 21/08/2019 Spot Bond				102.57805		102.55318				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C On 21/08/2019 Spot Bond				102.57805		102.55318				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C On 21/08/2019 Spot Bond				101.76867		101.74175				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C On 21/08/2019 Spot Bond				101.76690		101.74001				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D On 21/08/2019 Spot Bond				102.34249		102.30655				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D On 21/08/2019 Spot Bond				102.33262		102.29667				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D On 21/08/2019 Spot Bond				102.40169		102.36590				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D On 21/08/2019 Spot Bond				102.33190		102.29614				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A On 21/08/2018 Spot Bond				101.44497		101.42311				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A On 21/08/2018 Spot Bond				101.48391		101.46144				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A On 21/08/2020 Spot Bond				101.82941		101.80636				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			9.18500	104.20134	9.18500	104.17550				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A4 On 21/08/2018 Spot Bond				101.44674		101.42485				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A5 On 21/08/2018 Spot Bond				101.51366		101.49219				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A6 On 21/08/2020 Spot Bond				102.32866		102.30620				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A7 On 21/08/2020 Spot Bond			9.07500	105.11157	9.07500	105.08579				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A8 On 21/08/2018 Spot Bond				101.47753		101.45613				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13A9 On 21/08/2020 Spot Bond				101.62710		101.60239				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond				101.62887		101.60413				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond				101.65805		101.63190				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B3 On 21/08/2020 Spot Bond				101.62293		101.59733				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B4 On 21/08/2020 Spot Bond				101.62179		101.59717				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13B5 On 21/08/2020 Spot Bond				101.75084		101.72419				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C1 On 21/08/2020 Spot Bond				101.76497		101.73811				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				101.74583		101.71829				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				101.78093		101.75283				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				101.84801		101.81985				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				102.33329		102.29750				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				102.33329		102.29750				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				102.35851		102.32115				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				102.33231		102.29538				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				102.36854		102.33220				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A: On 21/11/2019 Spot Bond				102.08096		102.05908				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A: On 21/11/2021 Spot Bond				101.57210		101.54825				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			9.27500	104.06592	9.27000	104.05454				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A: On 21/11/2019 Spot Bond				102.00989		101.98802				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A7 On 21/11/2021 Spot Bond				102.58781		102.56530				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A8 On 21/11/2021 Spot Bond			9.08500	102.37359	9.08000	102.36303				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14B1 On 21/11/2021 Spot Bond				101.67990		101.65436				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B2 On 21/11/2021 Spot Bond				102.19381		102.16972				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B3 On 21/11/2021 Spot Bond				101.60569		101.58131				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14C1 On 21/11/2021 Spot Bond				101.76822		101.74130				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C2 On 21/11/2021 Spot Bond				101.73290		101.70653				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C3 On 21/11/2021 Spot Bond				101.71170		101.68566				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14D1 On 21/11/2021 Spot Bond				102.29740		102.26216				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D2 On 21/11/2021 Spot Bond				102.26040		102.22574				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D3 On 21/11/2021 Spot Bond				103.55844		103.52599				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
TH15A On 21/11/2020 Spot Bond				101.49426		101.47162				0.00	66,000,000	33,000,000

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 TH15A1 SPOT										0.00	66,000,000	33,000,000
Total For TH15A1										0.00	66,000,000	33,000,000
TH15A1 On 21/11/2022 Spot Bond				101.52975		101.50656				0.00	0	0
Total TH15A2 SPOT										0.00	0	0
Total For TH15A2										0.00	0	0
TH15A2 On 21/11/2022 Spot Bond			9.82000	101.70769	9.82000	101.68120				0.00	0	0
Total TH15A3 SPOT										0.00	0	0
Total For TH15A3										0.00	0	0
TH15A3 On 21/11/2020 Spot Bond				101.39334		101.37089				0.00	0	0
Total TH15A4 SPOT										0.00	0	0
Total For TH15A4										0.00	0	0
TH15A4 On 21/11/2022 Spot Bond				101.42666		101.40366				0.00	0	0
Total TH15A5 SPOT										0.00	0	0
Total For TH15A5										0.00	0	0
TH15A5 On 21/11/2022 Spot Bond				101.56865		101.54485				0.00	0	0
Total TH15B1 SPOT										0.00	0	0
Total For TH15B1										0.00	0	0
TH15B1 On 21/11/2022 Spot Bond				101.45986		101.43631				0.00	0	0
Total TH15B2 SPOT										0.00	0	0
Total For TH15B2										0.00	0	0
TH15B2 On 21/11/2022 Spot Bond				101.65173		101.62664				0.00	0	0
Total TH15C1 SPOT										0.00	0	0
Total For TH15C1										0.00	0	0
TH15C1 On 21/11/2022 Spot Bond				101.52791		101.50323				0.00	0	0
Total TH15C2 SPOT										0.00	0	0
Total For TH15C2										0.00	0	0
TH15C2 On 21/11/2022 Spot Bond				102.16546		102.13230				0.00	0	0
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH15D1 On 21/11/2022 Spot Bond				101.95067		101.91893				0.00	0	0
Total TH15D2 SPOT										0.00	0	0
Total For TH15D2										0.00	0	0
TH15D2 On 18/07/2019 Spot Bond				100.77423		100.74982				0.00	0	0
Total TH9A12 SPOT										0.00	0	0
Total For TH9A12										0.00	0	0
THE9A12 On 18/07/2019 Spot Bond				100.17828		100.15061				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total THE9B4 SPOT									0.00	0	0
Total For THE9B4									0.00	0	0
THE9C-On 18/07/2019 Spot Bond				102.20610		102.18050			0.00	0	0
Total THE9C4 SPOT									0.00	0	0
Total For THE9C4									0.00	0	0
THE9D-On 18/07/2019 Spot Bond				101.02812		100.99154			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			8.66000	98.63539	8.66000	98.61295			0.00	0	350,000,000
Total TL20 SPOT									0.00	0	350,000,000
Total For TL20									0.00	0	350,000,000
TL20/R-On 22/02/2020 Spot Bond			100.00000	39.44638	100.00000	39.37154			0.00	0	0
TL20/R-On 25/11/2020 Spot Bond			10.00000	109.17200	10.00000	109.14400			0.00	0	0
Total TL20/R207 SPOT									0.00	0	0
Total For TL20/R207									0.00	0	0
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TL21U SPOT									0.00	0	0
Total For TL21U									0.00	0	0
TL22 On 04/03/2021 Spot Bond				101.17330		101.15031			0.00	0	0
Total TL22 SPOT									0.00	0	0
Total For TL22									0.00	0	0
TL23 On 05/09/2022 Spot Bond				101.18548		101.16174			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			9.32500	102.51437	9.32500	102.48898		690,050,000,000.00		74,000,000	37,000,000
Total TL24 SPOT								690,050,000,000.00		74,000,000	37,000,000
Total For TL24								690,050,000,000.00		74,000,000	37,000,000
TL25 On 04/09/2024 Spot Bond			9.86500	102.36851	9.86500	102.34173		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				102.44054		102.41678		0.00		0	0
Total TL26 SPOT								0.00		0	0
Total For TL26								0.00		0	0
TL27 On 24/04/2023 Spot Bond				100.02134		99.99988		0.00		120,000,000	30,000,000
Total TL27 SPOT								0.00		120,000,000	30,000,000
Total For TL27								0.00		120,000,000	30,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL28 On 24/04/2025 Spot Bond			9.98500	98.90199	9.99500	98.82842			898,650,000,000.00	90,000,000	45,000,000
Total TL28 SPOT									898,650,000,000.00	90,000,000	45,000,000
Total For TL28									898,650,000,000.00	90,000,000	45,000,000
TL29 On 24/04/2025 Spot Bond				100.02202		99.99978			0.00	0	0
Total TL29 SPOT									0.00	0	0
Total For TL29									0.00	0	0
TLC04 On 21/09/2018 Spot Bond				102.68562		102.66413			0.00	4,000,000	2,000,000
Total TLC04 SPOT									0.00	4,000,000	2,000,000
Total For TLC04									0.00	4,000,000	2,000,000
TLC05 On 22/09/2019 Spot Bond				100.71994		100.69729			0.00	0	0
Total TLC05 SPOT									0.00	0	0
Total For TLC05									0.00	0	0
TN20 On 17/09/2020 Spot Bond			8.98500	106.58452	8.98000	106.56883			0.00	0	33,969,000,000
Total TN20 SPOT									0.00	0	33,969,000,000
Total For TN20									0.00	0	33,969,000,000
TN20/R On 17/09/2020 Spot Bond			100.00000	29.67868	100.00000	29.61335			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	20.48974	100.00000	20.44464			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			9.70500	106.76016	9.70500	106.73267			0.00	0	16,043,200,000
Total TN23 SPOT									0.00	0	16,043,200,000
Total For TN23									0.00	0	16,043,200,000
TN23/R On 06/11/2023 Spot Bond			100.00000	14.11210	100.00000	14.08104			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			10.51500	99.10425	10.52500	99.02877			0.00	0	25,180,000,000
Total TN25 SPOT									0.00	0	25,180,000,000
Total For TN25									0.00	0	25,180,000,000
TN25/R On 19/08/2025 Spot Bond			100.00000	13.76700	100.00000	13.73621			0.00	0	0
Total TN25/R186 SPOT									0.00	0	0
Total For TN25/R186									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN27 On 14/11/2027 Spot Bond			10.51500	92.27439	10.52500	92.19398			0.00	0	1,860,000,000
Total TN27 SPOT									0.00	0	1,860,000,000
Total For TN27									0.00	0	1,860,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	10.47843	100.00000	10.45536			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			10.99500	99.75230	11.01000	99.62602			0.00	0	13,380,000,000
Total TN30 SPOT									0.00	0	13,380,000,000
Total For TN30									0.00	0	13,380,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	122.30031	8.00000	122.27411			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			11.59000	96.45202	11.60000	96.34763			0.00	0	8,300,000,000
Total TN40 SPOT									0.00	0	8,300,000,000
Total For TN40									0.00	0	8,300,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	103.10854	10.75000	103.07905			0.00	0	0
Total TN40/R214 SPOT									0.00	0	0
Total For TN40/R214									0.00	0	0
TNF18 On 22/08/2018 Spot Bond				101.46468		101.44311			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	109.17200	10.00000	109.14400			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/JIBAR									0.00	0	0
TPDA0 On 10/04/2019 Spot Bond				100.53157		100.50787			0.00	0	1,000,000,000
Total TPDA05 SPOT									0.00	0	1,000,000,000
Total For TPDA05									0.00	0	1,000,000,000
TPDA0 On 30/11/2018 Spot Bond				101.45975		101.43833			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			9.34500	101.75395	9.34000	101.73907			0.00	0	0
Total TPDA08 SPOT									0.00	0	0
Total For TPDA08									0.00	0	0
TRA2A On 14/12/2020 Spot Bond				100.99195		100.96741			0.00	0	0
Total TRA2A2 SPOT									0.00	0	0
Total For TRA2A2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRA2A: On 14/12/2020 Spot Bond			9.33500	101.76672	9.33500	101.74135			0.00	0	0
Total TRA2A3 SPOT									0.00	0	0
Total For TRA2A3									0.00	0	0
TRA2A: On 14/12/2020 Spot Bond				100.99195		100.96741			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			9.13500	102.23382	9.13500	102.20887			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				101.06399		101.03767			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				101.09167		101.06468			0.00	0	0
Total TRA2B2 SPOT									0.00	0	0
Total For TRA2B2									0.00	0	0
TRA2C: On 14/12/2020 Spot Bond				101.20786		101.17800			0.00	0	0
Total TRA2C1 SPOT									0.00	0	0
Total For TRA2C1									0.00	0	0
TRA2C: On 14/12/2020 Spot Bond				101.25208		101.22112			0.00	0	0
Total TRA2C2 SPOT									0.00	0	0
Total For TRA2C2									0.00	0	0
TRA2D: On 14/12/2020 Spot Bond				101.53887		101.50082			0.00	0	0
Total TRA2D1 SPOT									0.00	0	0
Total For TRA2D1									0.00	0	0
TRA2D: On 14/12/2020 Spot Bond				101.53887		101.50082			0.00	0	0
Total TRA2D2 SPOT									0.00	0	0
Total For TRA2D2									0.00	0	0
TRA3A: On 14/11/2018 Spot Bond				101.52745		101.50643			0.00	0	0
Total TRA3A1 SPOT									0.00	0	0
Total For TRA3A1									0.00	0	0
TRA3A: On 14/11/2020 Spot Bond				101.67448		101.65138			0.00	0	0
Total TRA3A2 SPOT									0.00	0	0
Total For TRA3A2									0.00	0	0
TRA3A: On 14/11/2022 Spot Bond				101.71777		101.69407			0.00	0	0
Total TRA3A3 SPOT									0.00	0	0
Total For TRA3A3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRA3A On 14/11/2022 Spot Bond			9.23500	100.08736	9.23500	101.00295			461,750,000,000.00	50,000,000	25,000,000
Total TRA3A4 SPOT									461,750,000,000.00	50,000,000	25,000,000
Total For TRA3A4									461,750,000,000.00	50,000,000	25,000,000
TRA3A On 14/05/2019 Spot Bond				101.04773		101.02678			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				101.13982		101.11698			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				101.16536		101.14200			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				102.00019		101.97248			0.00	0	0
Total TRA3B1 SPOT									0.00	0	0
Total For TRA3B1									0.00	0	0
TRA3B On 14/11/2022 Spot Bond				101.34056		101.31360			0.00	0	0
Total TRA3B2 SPOT									0.00	0	0
Total For TRA3B2									0.00	0	0
TRAA2 On 14/06/2019 Spot Bond				100.98392		100.95981			0.00	0	0
Total TRAA2 SPOT									0.00	0	0
Total For TRAA2									0.00	0	0
TRAA4 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRAA4U SPOT									0.00	0	0
Total For TRAA4U									0.00	0	0
TRAB1 On 14/06/2019 Spot Bond				101.29944		101.27552			0.00	0	0
Total TRAB1 SPOT									0.00	0	0
Total For TRAB1									0.00	0	0
TRAB2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRAB2U SPOT									0.00	0	0
Total For TRAB2U									0.00	0	0
TRAC1 On 14/06/2019 Spot Bond				101.00875		100.98380			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRAD1 On 14/06/2019 Spot Bond				102.34643		102.32122			0.00	0	0
Total TRAD1 SPOT									0.00	0	0
Total For TRAD1									0.00	0	0
TRAD2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRAD2U SPOT									0.00	0	0
Total For TRAD2U									0.00	0	0
TRAE1 On 14/06/2019 Spot Bond				103.29975		103.26785			0.00	0	0
Total TRAE1 SPOT									0.00	0	0
Total For TRAE1									0.00	0	0
TRAE2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRAE2U SPOT									0.00	0	0
Total For TRAE2U									0.00	0	0
TRQ11 On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRQ11U SPOT									0.00	0	0
Total For TRQ11U									0.00	0	0
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRQ12U SPOT									0.00	0	0
Total For TRQ12U									0.00	0	0
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRQ13U SPOT									0.00	0	0
Total For TRQ13U									0.00	0	0
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRQ14U SPOT									0.00	0	0
Total For TRQ14U									0.00	0	0
TSE01 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TSE01U SPOT									0.00	0	0
Total For TSE01U									0.00	0	0
TSE03 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TSE03U SPOT									0.00	0	0
Total For TSE03U									0.00	0	0
TTO01 On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TTO01U SPOT									0.00	0	0
Total For TTO01U									0.00	0	0
TUHF0 On 26/01/2020 Spot Bond				99.97342		99.94717			0.00	0	0
Total TUHF01 SPOT									0.00	0	0
Total For TUHF01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC26 On 23/07/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total TWC268 SPOT									0.00	0	0
Total For TWC268									0.00	0	0
TWC26 On 25/07/2018 Spot Bond				101.83745		101.81726			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				101.73649		101.71630			0.00	0	0
Total TWC270 SPOT									0.00	0	0
Total For TWC270									0.00	0	0
TWC27 On 15/08/2018 Spot Bond				101.44986		101.42973			0.00	0	0
Total TWC271 SPOT									0.00	0	0
Total For TWC271									0.00	0	0
TWC27 On 17/08/2018 Spot Bond				101.38945		101.36932			0.00	0	0
Total TWC272 SPOT									0.00	0	0
Total For TWC272									0.00	0	0
TWC27 On 10/10/2018 Spot Bond				100.30444		100.28414			0.00	0	0
Total TWC273 SPOT									0.00	0	0
Total For TWC273									0.00	0	0
TWC27 On 12/10/2018 Spot Bond				100.24388		100.22356			0.00	0	0
Total TWC274 SPOT									0.00	0	0
Total For TWC274									0.00	0	0
TWC27 On 18/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TWC275 SPOT									0.00	0	0
Total For TWC275									0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.51300	106.87904	9.50800	106.86358			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			10.70500	107.31332	10.71500	107.23061		363,970,000,000.00		34,000,000	17,000,000
Total UG26 SPOT								363,970,000,000.00		34,000,000	17,000,000
Total For UG26								363,970,000,000.00		34,000,000	17,000,000
VCJA1U On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA1U SPOT									0.00	0	0
Total For VCJA1U									0.00	0	0
VCJA2U On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA2U SPOT									0.00	0	0
Total For VCJA2U									0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VCPA3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPA3U SPOT									0.00	0	0
Total For VCPA3U									0.00	0	0
VCPA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPA4U SPOT									0.00	0	0
Total For VCPA4U									0.00	0	0
VCPA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPA5U SPOT									0.00	0	0
Total For VCPA5U									0.00	0	0
VCPA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPA6U SPOT									0.00	0	0
Total For VCPA6U									0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB1U SPOT									0.00	0	0
Total For VCPB1U									0.00	0	0
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB2U SPOT									0.00	0	0
Total For VCPB2U									0.00	0	0
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB3U SPOT									0.00	0	0
Total For VCPB3U									0.00	0	0
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB4U SPOT									0.00	0	0
Total For VCPB4U									0.00	0	0
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB5U SPOT									0.00	0	0
Total For VCPB5U									0.00	0	0
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB6U SPOT									0.00	0	0
Total For VCPB6U									0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA03U SPOT									0.00	0	0
Total For VJA03U									0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA04U SPOT									0.00	0	0
Total For VJA04U									0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKC23 On 20/08/2018 Spot Bond				101.34194		101.32080			0.00	0	0
Total VKC23 SPOT									0.00	0	0
Total For VKC23									0.00	0	0
VKC24 On 20/02/2019 Spot Bond				101.43252		101.41088			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				101.01479		100.99450			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				101.11103		101.08719			0.00	0	0
Total VKE07 SPOT									0.00	0	0
Total For VKE07									0.00	0	0
VKE08 On 29/03/2019 Spot Bond				100.79729		100.77282			0.00	0	0
Total VKE08 SPOT									0.00	0	0
Total For VKE08									0.00	0	0
VKE09 On 08/07/2020 Spot Bond				100.99098		100.96660			0.00	0	0
Total VKE09 SPOT									0.00	0	0
Total For VKE09									0.00	0	0
VKE10 On 08/07/2022 Spot Bond				100.39096		100.36522			0.00	0	0
Total VKE10 SPOT									0.00	0	0
Total For VKE10									0.00	0	0
VKE11 On 20/04/2023 Spot Bond				100.02380		100.08772			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				99.80251		99.77997			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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0
Total VR833U SPOT									0.00	0	0
Total For VR833U									0.00	0	0
VRI712 On 11/12/2018 Spot Bond				100.93352		100.91212			0.00	0	0
Total VRI712 SPOT									0.00	0	0
Total For VRI712									0.00	0	0
WHL01 On 10/10/2020 Spot Bond				100.51997		100.49537			0.00	0	0
Total WHL01 SPOT									0.00	0	0
Total For WHL01									0.00	0	0
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL01U SPOT									0.00	0	0
Total For WHL01U									0.00	0	0
WHL02 On 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	254.74450	1.34000	254.67361			0.00	0	0
Total WS05 SPOT									0.00	0	0
Total For WS05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
WSP3 On 28/05/2019 Spot Bond			7.26000	102.79859	7.25500	102.78276				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			8.07500	102.95389	8.07500	102.93174				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			8.51000	102.61274	8.50500	102.60201				0.00	0	0
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
WSP5/R203 On 28/05/2021 Spot Bond			100.00000	19.30526	100.00000	19.26276				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	92.56385	6.64000	92.55271				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										80,820,575,866,875,000.00	593,142,168,000	012,274,960,140
Total for SPOT :										80,820,575,866,875,000.00	593,142,168,000	012,274,960,140
Total Futures										80 820 590 468 282 300.00	593,142,209,742	012,276,124,430
Total Options										558 255.00	250	94,725
Grand Total:										80,820,590,468,840,500.00	593,142,209,992	012,276,219,155