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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 24/07/2018

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			10.78831	78.69118	10.81965	78.50282			0.00	0	0
ES33 On 01/11/2018 Bond Future			10.90056	76.30686	10.93296	76.11549			0.00	0	9,466
ES33 On 07/02/2019 Bond Future			11.02820	77.78507	11.06196	77.58952			0.00	0	0
ES33 On 02/05/2019 Bond Future			11.13602	75.29870	11.17077	75.10066			0.00	0	0
Total ES33 Future									0.00	0	9,466
ES33 On 02/08/2018 Bond Future	11.14	Call			1,886.30000	1.88630	2,074,660		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			1,944.05000	1.94405	2,132,410		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			2,001.74000	2.00174	2,190,100		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.16	Put			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option									0.00	0	0
Total For ES33									0.00	0	9,466
ES42 On 02/08/2018 Bond Future			11.00299	81.43279	11.03431	81.21803			0.00	0	0
ES42 On 01/11/2018 Bond Future			11.11192	78.62556	11.14430	78.40740			0.00	0	7,957
ES42 On 07/02/2019 Bond Future			11.23152	80.14852	11.26522	79.92564			0.00	0	0
ES42 On 02/05/2019 Bond Future			11.33762	77.23136	11.37234	77.00555			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ES42 Future									0.00	0	7,957
Total For ES42									0.00	0	7,957
I2025 On 02/08/2018 Bond Future			130.06599	130.06599	129.97090	129.97090			0.00	0	500
I2025 On 01/11/2018 Bond Future			132.41802	132.41802	132.32165	132.32165			0.00	0	365
I2025 On 07/02/2019 Bond Future			133.59356	133.59356	133.49458	133.49458			0.00	0	0
I2025 On 02/05/2019 Bond Future			135.85619	135.85619	135.75693	135.75693			0.00	0	0
Total I2025 Future									0.00	0	865
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			6,689.10000	6,68910	6,594,010		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			6,699.10000	6,69910	6,604,010		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			6,679.10000	6,67910	6,584,010		0.00	0	0
Total I2025 Option									0.00	0	0
Total For I2025									0.00	0	865
I2029 On 02/08/2018 Bond Future			99.35954	99.35954	99.34672	99.34672			0.00	0	0
I2029 On 01/11/2018 Bond Future			100.10659	100.10659	100.09397	100.09397			0.00	0	1,370
I2029 On 07/02/2019 Bond Future			102.06387	102.06387	102.05045	102.05045			0.00	0	0
I2029 On 02/05/2019 Bond Future			102.72195	102.72195	102.70931	102.70931			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			102.19945	102.19945	102.43951	102.43951			0.00	0	9,076
I2033 On 01/11/2018 Bond Future			102.92653	102.92653	103.17120	103.17120			0.00	0	5,770
I2033 On 07/02/2019 Bond Future			104.93894	104.93894	105.18787	105.18787			0.00	0	0
I2033 On 02/05/2019 Bond Future			105.57299	105.57299	105.82716	105.82716			0.00	0	0
Total I2033 Future									0.00	0	14,846
I2033 On 02/08/2018 Bond Future	109.92	Put			7,480.49000	7,48049	7,720,550		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			7,490.49000	7,49049	7,730,550		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			7,500.49000	7,50049	7,740,550		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			121.60510	121.60510	121.58942	121.58942			0.00	0	1,000
I2038 On 01/11/2018 Bond Future			123.80414	123.80414	123.78844	123.78844			0.00	0	8,621
I2038 On 07/02/2019 Bond Future			124.63468	124.63468	124.61783	124.61783			0.00	0	0
I2038 On 02/05/2019 Bond Future			126.74543	126.74543	126.72980	126.72980			0.00	0	0
Total I2038 Future									0.00	0	9,621

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			12,940.58000	12.94058	12,924,900		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			12,950.58000	12.95058	12,934,900		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			12,960.58000	12.96058	12,944,900		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	9,621
I2046	On	02/08/2018	Bond Future			115.76573	115.76573	115.41958	115.41958			0.00	0	8,628
I2046	On	01/11/2018	Bond Future			116.20983	116.20983	115.85789	115.85789			0.00	0	10,966
I2046	On	07/02/2019	Bond Future			118.48198	118.48198	118.12232	118.12232			0.00	0	0
I2046	On	02/05/2019	Bond Future			118.80632	118.80632	118.44195	118.44195			0.00	0	0
Total I2046 Future												0.00	0	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			13,360.42000	13.36042	13,014,270		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			13,370.42000	13.37042	13,024,270		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			13,350.42000	13.35042	13,004,270		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	19,594
I2050	On	02/08/2018	Bond Future			119.46409	119.46409	119.95527	119.95527			0.00	0	252
I2050	On	01/11/2018	Bond Future			121.62433	121.62433	122.12499	122.12499			0.00	0	9,834
I2050	On	07/02/2019	Bond Future			122.23088	122.23088	122.74035	122.74035			0.00	0	0
I2050	On	02/05/2019	Bond Future			124.30094	124.30094	124.82054	124.82054			0.00	0	0
Total I2050 Future												0.00	0	10,086
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			17,574.73000	17.57473	18,065,910		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			17,584.73000	17.58473	18,075,910		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			17,564.73000	17.56473	18,055,910		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	10,086
R186	On	02/08/2018	Bond Future			8.72799	111.69952	8.77397	111.41274		7.56	2,544,515,065.60	22,780	71,297
R186	On	01/11/2018	Bond Future			8.79446	113.69230	8.84246	113.40094		7.36	2,544,774,750.90	22,383	44,817
R186	On	07/02/2019	Bond Future			8.86964	110.58982	8.92020	110.29207		7.75	0.00	0	0
R186	On	02/05/2019	Bond Future			8.93638	112.44281	8.98898	112.14126		7.90	0.00	0	0
Total R186 Future												5,089,289,816.50	45,163	116,114

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			3,329.58000	3.32958	3,043,520	7.11	0.00	0	0
R186	On	02/08/2018	Bond Future	8.25	Call			2.66000	0.00266	3,380	7.11	0.00	0	3,020
R186	On	02/08/2018	Bond Future	7.50	Put			8,321.47000	8.32147	8,034,690	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			55.37000	0.05537	72,110	7.35	0.00	0	0
R186	On	02/08/2018	Bond Future	8.48	Put			1,905.92000	1.90592	1,635,880	7.35	0.00	0	0
R186	On	02/08/2018	Bond Future	8.46	Call			44.68000	0.04468	58,260	7.33	0.00	0	0
R186	On	02/08/2018	Bond Future	8.46	Put			2,022.60000	2.02260	1,749,400	7.33	0.00	0	0
R186	On	02/08/2018	Bond Future	8.50	Call			68.09000	0.06809	88,530	7.37	0.00	0	0
R186	On	02/08/2018	Bond Future	8.50	Put			1,791.45000	1.79145	1,525,110	7.37	0.00	0	0
R186	On	02/08/2018	Bond Future	8.90	Call			1,038.40000	1.03840	1,230,580	7.69	0.00	0	0
R186	On	02/08/2018	Bond Future	8.90	Put			257.34000	0.25734	162,740	7.69	0.00	0	2,500
R186	On	02/08/2018	Bond Future	8.75	Call			485.05000	0.48505	600,210	7.56	0.00	0	2,500
R186	On	02/08/2018	Bond Future	8.75	Put			634.43000	0.63443	462,810	7.56	0.00	0	2,500
R186	On	02/08/2018	Bond Future	8.47	Call			49.79000	0.04979	64,890	7.34	0.00	0	0
R186	On	02/08/2018	Bond Future	8.47	Put			1,964.00000	1.96400	1,692,320	7.34	0.00	0	0
R186	On	02/08/2018	Bond Future	9.04	Call			1,730.25000	1.73025	1,975,250	7.83	0.00	0	0
R186	On	02/08/2018	Bond Future	9.04	Put			90.07000	0.09007	48,290	7.83	0.00	0	0
R186	On	01/11/2018	Bond Future	9.14	Call			2,845.27000	2.84527	3,032,760	7.69	0.00	0	0
R186	On	01/11/2018	Bond Future	9.14	Put			1,061.59000	1.06159	957,720	7.69	0.00	0	5,000
R186	On	01/11/2018	Bond Future	7.96	Put			5,692.45000	5.69245	5,426,170	6.72	0.00	0	0
R186	On	01/11/2018	Bond Future	7.96	Call			169.94000	0.16994	195,020	6.72	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.54	Put			2,813.38000	2.81338	2,617,140	7.22	0.00	0	0
R186	On	01/11/2018	Bond Future	8.52	Call			917.52000	0.91752	1,009,610	7.20	0.00	0	0
R186	On	01/11/2018	Bond Future	8.46	Put			3,144.98000	3.14498	2,936,730	7.16	0.00	0	0
R186	On	01/11/2018	Bond Future	8.52	Put			2,894.52000	2.89452	2,695,250	7.20	0.00	0	0
R186	On	01/11/2018	Bond Future	8.46	Call			794.98000	0.79498	878,090	7.16	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.53	Call			938.89000	0.93889	1,032,490	7.21	0.00	0	0
R186	On	01/11/2018	Bond Future	8.53	Put			2,853.88000	2.85388	2,656,120	7.21	0.00	0	0
R186	On	01/11/2018	Bond Future	8.54	Call			960.35000	0.96035	1,055,470	7.22	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Put			5,095.28000	5.09528	4,870,070	7.32	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Call			841.75000	0.84175	912,260	7.30	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Put			5,185.07000	5.18507	4,957,830	7.30	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Call			858.56000	0.85856	930,080	7.31	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Put			5,140.05000	5.14005	4,913,820	7.31	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Call			875.58000	0.87558	948,120	7.32	0.00	0	0
R186	On	02/05/2019	Bond Future	9.02	Put			3,124.96000	3.12496	2,977,710	8.16	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Call			3,335.31000	3.33531	3,490,450	8.18	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Put			3,100.90000	3.10090	2,954,490	8.18	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Call			3,269.40000	3.26940	3,422,850	8.15	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Put			3,149.20000	3.14920	3,001,100	8.15	0.00	0	0

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R186	On	02/05/2019	Bond Future	9.02	Call			3,302.28000	3.30228	3,456,580	8.16	0.00	0	0
Total R186 Option												0.00	0	28,540
Total For R186												5,089,289,816.50	45,163	144,654
R197	On	02/08/2018	Bond Future			296.68509	296.68509	296.78734	296.78734			0.00	0	1,235
R197	On	01/11/2018	Bond Future			302.04996	302.04996	302.15517	302.15517			0.00	0	2,350
R197	On	07/02/2019	Bond Future			300.59935	300.59935	300.70487	300.70487			0.00	0	0
R197	On	02/05/2019	Bond Future			305.69022	305.69022	305.80071	305.80071			0.00	0	0
Total R197 Future												0.00	0	3,585
Total For R197												0.00	0	3,585
R202	On	02/08/2018	Bond Future			232.87140	232.87140	232.84179	232.84179			0.00	0	12,645
R202	On	01/11/2018	Bond Future			237.08245	237.08245	237.05293	237.05293			0.00	0	9,729
R202	On	07/02/2019	Bond Future			237.81077	237.81077	237.77914	237.77914			0.00	0	0
R202	On	02/05/2019	Bond Future			241.83838	241.83838	241.80890	241.80890			0.00	0	0
Total R202 Future												0.00	0	22,374
Total For R202												0.00	0	22,374
R2023	On	02/08/2018	Bond Future			8.14731	101.87094	8.19335	101.70002		4.02	2,015,618,418.84	19,786	14,658
R2023	On	01/11/2018	Bond Future			8.21292	99.76247	8.26200	99.58899		4.06	1,998,840,848.92	20,036	41,469
R2023	On	07/02/2019	Bond Future			8.29208	101.69526	8.34529	101.51772		4.16	0.00	0	0
R2023	On	02/05/2019	Bond Future			8.35492	99.47161	8.41152	99.29216		4.52	0.00	0	0
Total R2023 Future												4,014,459,267.76	39,822	56,127
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			7,816.13000	7.81613	7,987,050	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			7,749.09000	7.74909	7,920,010	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			7,782.62000	7.78262	7,953,540	5.35	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.59	Call			7,815.48000	7.81548	7,988,750	5.10	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.59	Put			0.83000	0.00083	0,620	5.10	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.57	Call			7,751.75000	7.75175	7,925,000	5.10	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.57	Put			0.91000	0.00091	0,680	5.10	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.58	Call			7,783.62000	7.78362	7,956,880	5.10	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.58	Put			0.87000	0.00087	0,650	5.10	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Put			42.46000	0.04246	37,180	5.22	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.57	Call			7,127.03000	7.12703	7,299,080	5.22	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.57	Put			44.35000	0.04435	38,860	5.22	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Call			7,156.46000	7.15646	7,328,620	5.22	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Put			43.39000	0.04339	38,010	5.22	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Call			7,185.91000	7.18591	7,358,170	5.22	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Call			1,709.58000	1.70958	1,801,540	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			1,587.81000	1.58781	1,500,320	4.73	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Call			1,729.03000	1.72903	1,821,530	4.74	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Put			1,575.64000	1.57564	1,488,690	4.74	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Call			1,690.23000	1.69023	1,781,650	4.72	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Put			1,600.08000	1.60008	1,512,050	4.72	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												4,014,459,267.76	39,822	56,127
R2030	On	02/08/2018	Bond Future			9.10774	92.36093	9.15368	92.05583		10.23	1,033,980,611.35	11,195	34,636
R2030	On	01/11/2018	Bond Future			9.17007	94.00870	9.21758	93.69860		10.02	1,034,095,700.00	11,000	43,995
R2030	On	07/02/2019	Bond Future			9.24039	91.82063	9.28990	91.50384		10.55	0.00	0	0
R2030	On	02/05/2019	Bond Future			9.30470	93.35902	9.35575	93.03798		10.99	0.00	0	0
Total R2030 Future												2,068,076,311.35	22,195	78,631
R2030	On	02/08/2018	Bond Future	9.46	Put			89.18000	0.08918	48,420	10.91	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.47	Call			2,146.72000	2.14672	2,413,560	10.93	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.47	Put			82.61000	0.08261	44,350	10.93	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.45	Call			2,031.68000	2.03168	2,293,400	10.89	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.91	Put			1,751.92000	1.75192	1,477,940	10.13	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.91	Call			117.84000	0.11784	148,960	10.13	0.00	0	7,850
R2030	On	02/08/2018	Bond Future	9.50	Call			2,321.90000	2.32190	2,595,560	10.98	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.45	Put			96.20000	0.09620	52,820	10.89	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.50	Put			65.30000	0.06530	33,860	10.98	0.00	0	7,850
R2030	On	02/08/2018	Bond Future	9.46	Call			2,089.00000	2.08900	2,353,340	10.91	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.51	Put			4,402.99000	4.40299	4,098,010	9.55	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.51	Call			0.66000	0.00066	0,780	9.55	0.00	0	7,850
R2030	On	01/11/2018	Bond Future	8.58	Put			4,771.62000	4.77162	4,517,510	9.53	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.59	Call			504.36000	0.50436	561,610	9.54	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.59	Put			4,716.89000	4.71689	4,464,040	9.54	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.60	Call			519.00000	0.51900	577,520	9.56	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.60	Put			4,662.39000	4.66239	4,410,810	9.56	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.58	Call			489.88000	0.48988	545,870	9.53	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Put			5,480.59000	5.48059	5,246,400	9.87	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Call			1,086.30000	1.08630	1,169,990	9.88	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Put			5,432.47000	5.43247	5,199,370	9.88	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Call			1,106.37000	1.10637	1,191,160	9.90	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Put			5,384.63000	5.38463	5,152,630	9.90	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Call			1,066.46000	1.06646	1,149,060	9.87	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.40	Call			3,764.41000	3.76441	3,930,930	11.11	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.40	Put			3,487.35000	3.48735	3,332,830	11.11	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Call			3,797.87000	3.79787	3,965,270	11.12	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Put			3,458.35000	3.45835	3,304,710	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			3,731.10000	3.73110	3,896,730	11.10	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Put			3,516.55000	3.51655	3,361,140	11.10	0.00	0	0
Total R2030 Option												0.00	0	23,550
Total For R2030												2,068,076,311.35	22,195	102,181
R2032	On	02/08/2018	Bond Future			9.30808	94.80498	9.35401	94.47506		10.98	1,010,810,696.76	10,662	19,886
R2032	On	01/11/2018	Bond Future			9.37472	92.34148	9.42216	92.00609		11.24	1,013,632,425.96	10,977	34,534
R2032	On	07/02/2019	Bond Future			9.44867	94.13030	9.49796	93.78784		11.35	0.00	0	0
R2032	On	02/05/2019	Bond Future			9.51208	91.55206	9.56281	91.20486		12.43	0.00	0	0
Total R2032 Future												2,024,443,122.72	21,639	54,420
R2032	On	02/08/2018	Bond Future	9.67	Call			2,318.56000	2.31856	2,605,720	11.64	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.67	Put			93.44000	0.09344	50,680	11.64	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Call			2,380.89000	2.38089	2,670,660	11.66	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Put			86.61000	0.08661	46,460	11.66	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Call			2,256.61000	2.25661	2,541,040	11.62	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Put			100.73000	0.10073	55,240	11.62	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.76	Call			502.68000	0.50268	560,530	10.55	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.76	Put			5,344.81000	5.34481	5,067,270	10.55	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.77	Call			517.83000	0.51783	577,020	10.56	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.77	Put			5,284.19000	5.28419	5,007,990	10.56	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.75	Call			487.85000	0.48785	544,380	10.53	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.75	Put			5,405.83000	5.40583	5,126,970	10.53	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Call			1,143.49000	1.14349	1,231,410	10.54	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Put			6,091.29000	6.09129	5,836,750	10.54	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Call			1,164.87000	1.16487	1,253,960	10.56	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Put			6,038.09000	6.03809	5,784,720	10.56	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Call			1,122.35000	1.12235	1,209,110	10.53	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Put			6,144.81000	6.14481	5,889,110	10.53	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Call			4,164.22000	4.16422	4,345,180	12.52	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Put			3,842.92000	3.84292	3,676,680	12.52	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Call			4,200.18000	4.20018	4,382,070	12.53	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Put			3,810.99000	3.81099	3,645,680	12.53	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Call			4,236.29000	4.23629	4,419,110	12.53	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Put			3,779.29000	3.77929	3,614,910	12.53	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												2,024,443,122.72	21,639	54,420
R2035	On	02/08/2018	Bond Future			9.46799	98.93682	9.50386	98.65133		11.65	985,014,979.92	9,956	37,849
R2035	On	01/11/2018	Bond Future			9.53563	96.20612	9.57261	95.91599		11.96	1,013,339,061.96	10,533	67,899
R2035	On	07/02/2019	Bond Future			9.61194	98.06994	9.65034	97.77353		12.11	0.00	0	0
R2035	On	02/05/2019	Bond Future			9.67332	95.21528	9.71274	94.91493		13.33	0.00	0	0
Total R2035 Future												1,998,354,041.88	20,489	105,748

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	02/08/2018	Bond Future	9.44	Call			528.07000	0.52807	611,480	11.57	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.44	Put			1,037.22000	1.03722	835,140	11.57	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.42	Call			466.41000	0.46641	541,000	11.54	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.42	Put			1,135.86000	1.13586	924,960	11.54	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.43	Call			496.64000	0.49664	575,580	11.56	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.43	Put			1,085.89000	1.08589	879,340	11.56	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.92	Call			543.02000	0.54302	590,670	11.03	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.92	Put			5,864.11000	5.86411	5,621,630	11.03	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.93	Call			560.48000	0.56048	609,300	11.06	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.93	Put			5,796.73000	5.79673	5,555,420	11.06	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.94	Call			578.31000	0.57831	628,320	11.08	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.94	Put			5,729.82000	5.72982	5,489,700	11.08	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Put			6,808.54000	6.80854	6,588,240	11.49	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Call			1,369.13000	1.36913	1,446,230	11.51	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Put			6,749.32000	6.74932	6,530,010	11.51	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Call			1,320.50000	1.32050	1,395,620	11.48	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Put			6,868.14000	6.86814	6,646,850	11.48	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Call			1,344.68000	1.34468	1,420,790	11.49	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Call			4,608.46000	4.60846	4,761,570	13.53	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Put			4,401.59000	4.40159	4,254,350	13.53	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Call			4,647.83000	4.64783	4,801,750	13.54	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Put			4,365.24000	4.36524	4,218,810	13.54	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Call			4,568.91000	4.56891	4,721,220	13.52	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Put			4,437.85000	4.43785	4,289,810	13.52	0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												1,998,354,041.88	20,489	105,748
R2037	On	02/08/2018	Bond Future			9.54277	91.18197	9.57362	90.93531		12.78	1,466,297,259.57	16,081	23,356
R2037	On	01/11/2018	Bond Future			9.60565	92.80872	9.63740	92.55805		12.55	1,466,377,776.00	15,800	52,170
R2037	On	07/02/2019	Bond Future			9.67605	90.34677	9.70896	90.09068		13.32	0.00	0	0
R2037	On	02/05/2019	Bond Future			9.73930	91.86041	9.77305	91.60101		14.01	0.00	0	0
Total R2037 Future												2,932,675,035.57	31,881	75,526
R2037	On	02/08/2018	Bond Future	9.96	Put			60.67000	0.06067	35,420	13.63	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Call			3,135.76000	3.13576	3,358,780	13.66	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Put			55.99000	0.05599	32,350	13.66	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Call			2,993.98000	2.99398	3,213,670	13.61	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Put			65.71000	0.06571	38,740	13.61	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.96	Call			3,064.74000	3.06474	3,286,150	13.63	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.03	Put			5,641.68000	5.64168	5,436,280	11.82	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.01	Call			619.08000	0.61908	662,340	11.78	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.01	Put			5,775.84000	5.77584	5,568,430	11.78	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	01/11/2018	Bond Future	9.02	Call			637.35000	0.63735	681,610	11.80	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.02	Put			5,708.45000	5.70845	5,502,040	11.80	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.03	Call			656.12000	0.65612	701,390	11.82	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Call			1,466.94000	1.46694	1,534,930	12.76	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Put			6,729.16000	6.72916	6,541,060	12.76	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Call			1,492.09000	1.49209	1,560,930	12.78	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Put			6,669.72000	6.66972	6,482,470	12.78	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Call			1,442.04000	1.44204	1,509,190	12.75	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Put			6,788.97000	6.78897	6,600,030	12.75	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Call			4,618.86000	4.61886	4,750,040	14.06	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Put			4,412.55000	4.41255	4,284,330	14.06	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Call			4,658.70000	4.65870	4,790,580	14.07	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Put			4,376.02000	4.37602	4,248,500	14.07	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Call			4,579.17000	4.57917	4,709,650	14.05	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Put			4,449.33000	4.44933	4,320,410	14.05	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												2,932,675,035.57	31,881	75,526
R204	On	02/08/2018	Bond Future			6.64790	101.48616	6.67104	101.47763		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			844.77000	0.84477	853,300	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			848.40000	0.84840	856,930	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			841.15000	0.84115	849,680	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			9.62275	94.55518	9.64858	94.33332		13.25	729,398,658.52	7,714	13,118
R2040	On	01/11/2018	Bond Future			9.68555	96.24211	9.71211	96.01675		13.03	729,515,193.80	7,580	19,218
R2040	On	07/02/2019	Bond Future			9.75580	93.59602	9.78333	93.36567		13.87	0.00	0	0
R2040	On	02/05/2019	Bond Future			9.81872	95.16418	9.84693	94.93094		14.64	0.00	0	0
Total R2040 Future												1,458,913,852.32	15,294	32,336
R2040	On	02/08/2018	Bond Future	10.04	Call			3,328.25000	3.32825	3,524,560	14.32	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.04	Put			66.58000	0.06658	41,030	14.32	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.05	Call			3,404.15000	3.40415	3,602,040	14.34	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.05	Put			61.55000	0.06155	37,580	14.34	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.03	Call			3,252.63000	3.25263	3,447,270	14.29	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.03	Put			72.00000	0.07200	44,780	14.29	0.00	0	0
R2040	On	01/11/2018	Bond Future	8.50	Call			67.07000	0.06707	72,340	11.12	0.00	0	2,950
R2040	On	01/11/2018	Bond Future	9.08	Call			677.75000	0.67775	715,100	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			6,285.50000	6.28550	6,097,490	12.36	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.09	Call			697.60000	0.69760	735,820	12.38	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.10	Put			6,140.22000	6.14022	5,953,970	12.40	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.09	Put			6,212.53000	6.21253	6,025,390	12.38	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.07	Call			658.28000	0.65828	694,780	12.34	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.07	Put			6,359.00000	6.35900	6,170,140	12.34	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.10	Call			717.98000	0.71798	757,090	12.40	0.00	0	2,950
R2040	On	01/11/2018	Bond Future	8.50	Put			11,301.69000	11.30169	11,081,600	11.12	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.20	Put			5,445.46000	5.44546	5,268,490	12.59	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.20	Call			942.64000	0.94264	991,030	12.59	0.00	0	3,540
R2040	On	01/11/2018	Bond Future	9.80	Put			2,350.63000	2.35063	2,239,070	13.48	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.80	Call			3,090.22000	3.09022	3,204,020	13.48	0.00	0	3,540
R2040	On	07/02/2019	Bond Future	9.11	Put			7,359.82000	7.35982	7,186,550	12.97	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Call			1,480.96000	1.48096	1,538,820	12.99	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Put			7,294.49000	7.29449	7,122,000	12.99	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Call			1,508.18000	1.50818	1,566,800	13.00	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Put			7,229.84000	7.22984	7,058,110	13.00	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Call			1,454.28000	1.45428	1,511,360	12.97	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Put			4,698.28000	4.69828	4,583,180	14.78	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Call			5,048.92000	5.04892	5,165,820	14.76	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Put			4,776.69000	4.77669	4,660,350	14.76	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Call			5,091.64000	5.09164	5,209,170	14.77	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Put			4,737.34000	4.73734	4,621,630	14.77	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Call			5,134.53000	5.13453	5,252,670	14.78	0.00	0	0
Total R2040 Option												0.00	0	12,980
Total For R2040												1,458,913,852.32	15,294	45,316
R2044	On	02/08/2018	Bond Future			9.64747	91.70328	9.67828	91.43422		13.94	809,831,665.68	8,831	12,764
R2044	On	01/11/2018	Bond Future			9.70790	93.33939	9.73958	93.06588		13.73	810,465,923.37	8,683	34,752
R2044	On	07/02/2019	Bond Future			9.77537	90.76236	9.80816	90.48297		14.63	0.00	0	0
R2044	On	02/05/2019	Bond Future			9.83567	92.28299	9.86927	91.99988		15.45	0.00	0	0
Total R2044 Future												1,620,297,589.05	17,514	47,516
R2044	On	02/08/2018	Bond Future	10.06	Call			3,301.74000	3.30174	3,540,130	15.11	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.06	Put			76.03000	0.07603	45,360	15.11	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.07	Call			3,378.01000	3.37801	3,618,270	15.13	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.07	Put			70.40000	0.07040	41,600	15.13	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.05	Call			3,225.73000	3.22573	3,462,160	15.09	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.05	Put			82.04000	0.08204	49,410	15.09	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.14	Put			6,110.49000	6.11049	5,885,910	12.58	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.12	Call			648.36000	0.64836	694,990	12.53	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.12	Put			6,258.78000	6.25878	6,031,900	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			669.09000	0.66909	716,870	12.56	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.13	Put			6,184.41000	6.18441	5,958,680	12.56	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.14	Call			690.11000	0.69011	739,040	12.58	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.16	Call			1,568.79000	1.56879	1,642,520	13.76	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.16	Put			7,372.22000	7.37222	7,166,560	13.76	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.17	Call			1,597.20000	1.59720	1,671,880	13.78	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.17	Put			7,306.42000	7.30642	7,101,710	13.78	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.18	Call			1,625.68000	1.62568	1,701,320	13.80	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.18	Put			7,240.84000	7.24084	7,037,090	13.80	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.90	Put			4,900.91000	4.90091	4,761,770	15.59	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.91	Call			5,202.03000	5.20203	5,346,750	15.60	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.91	Put			4,860.84000	4.86084	4,722,450	15.60	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.92	Call			5,245.36000	5.24536	5,390,830	15.61	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.92	Put			4,820.74000	4.82074	4,683,100	15.61	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.90	Call			5,158.53000	5.15853	5,302,500	15.59	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												1,620,297,589.05	17,514	47,516
R2048	On	02/08/2018	Bond Future			9.64234	95.10994	9.67312	94.83389		13.80	190,124,770.06	1,999	75,072
R2048	On	01/11/2018	Bond Future			9.70415	92.37423	9.73580	92.09371		14.24	190,013,791.11	2,057	91,538
R2048	On	07/02/2019	Bond Future			9.77339	94.16382	9.80616	93.87724		14.48	0.00	0	0
R2048	On	02/05/2019	Bond Future			9.82889	91.30712	9.86245	91.01668		16.04	0.00	0	0
Total R2048 Future												380,138,561.17	4,056	166,610
R2048	On	02/08/2018	Bond Future	8.99	Put			6,488.66000	6.48866	6,212,550	12.79	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.97	Call			0.34000	0.00034	0,290	12.75	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.97	Put			6,690.45000	6.69045	6,414,350	12.75	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.98	Call			0.42000	0.00042	0,360	12.77	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.98	Put			6,589.47000	6.58947	6,313,360	12.77	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.99	Call			0.50000	0.00050	0,440	12.79	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.03	Put			7,133.28000	7.13328	6,890,910	12.77	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.01	Call			464.11000	0.46411	500,190	12.72	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.01	Put			7,299.65000	7.29965	7,055,210	12.72	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.02	Call			480.76000	0.48076	517,880	12.74	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.02	Put			7,216.11000	7.21611	6,972,710	12.74	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.03	Call			497.95000	0.49795	536,100	12.77	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.06	Call			1,334.80000	1.33480	1,400,690	13.44	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.06	Put			8,277.28000	8.27728	8,056,590	13.44	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Call			1,361.09000	1.36109	1,427,930	13.46	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Put			8,204.45000	8.20445	7,984,710	13.46	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Call			1,309.05000	1.30905	1,373,990	13.42	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Put			8,350.82000	8.35082	8,129,180	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			5,325.94000	5.32594	5,474,460	16.19	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.90	Put			5,002.90000	5.00290	4,860,980	16.19	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.91	Call			5,370.49000	5.37049	5,519,770	16.20	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.91	Put			4,961.77000	4.96177	4,820,610	16.20	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.89	Call			5,281.54000	5.28154	5,429,290	16.18	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.89	Put			5,044.33000	5.04433	4,901,640	16.18	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												380,138,561.17	4,056	166,610
R207	On	02/08/2018	Bond Future			7.44487	100.18483	7.48624	100.12949		0.81	1,778,881,841.48	17,756	3,471
R207	On	01/11/2018	Bond Future			7.48062	101.97217	7.53055	101.91633		0.73	1,781,861,698.58	17,474	17,433
R207	On	07/02/2019	Bond Future			7.53478	100.30272	7.60064	100.24512		0.73	0.00	0	0
R207	On	02/05/2019	Bond Future			7.61888	101.98342	7.70586	101.92593		0.73	0.00	0	0
Total R207 Future												3,560,743,540.06	35,230	20,904
R207	On	02/08/2018	Bond Future	6.86	Call			0.00000	0.00000	0,000	1.20	0.00	0	0
R207	On	02/08/2018	Bond Future	6.86	Put			842.32000	0.84232	786,980	1.20	0.00	0	0
R207	On	02/08/2018	Bond Future	6.87	Call			0.00000	0.00000	0,000	1.19	0.00	0	0
R207	On	02/08/2018	Bond Future	6.87	Put			828.80000	0.82880	773,460	1.19	0.00	0	0
R207	On	02/08/2018	Bond Future	6.85	Call			0.00000	0.00000	0,000	1.21	0.00	0	0
R207	On	02/08/2018	Bond Future	6.85	Put			855.85000	0.85585	800,510	1.21	0.00	0	0
R207	On	01/11/2018	Bond Future	6.76	Put			873.31000	0.87331	819,450	0.89	0.00	0	0
R207	On	01/11/2018	Bond Future	6.74	Call			6.17000	0.00617	8,040	0.90	0.00	0	0
R207	On	01/11/2018	Bond Future	6.74	Put			895.64000	0.89564	841,670	0.90	0.00	0	0
R207	On	01/11/2018	Bond Future	6.75	Call			6.30000	0.00630	8,220	0.89	0.00	0	0
R207	On	01/11/2018	Bond Future	6.75	Put			884.45000	0.88445	830,530	0.89	0.00	0	0
R207	On	01/11/2018	Bond Future	6.76	Call			6.48000	0.00648	8,460	0.89	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Call			7.79000	0.00779	10,060	0.72	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Put			959.42000	0.95942	904,090	0.72	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Call			8.00000	0.00800	10,330	0.71	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Put			950.76000	0.95076	895,490	0.71	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Call			7.65000	0.00765	9,870	0.72	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Put			968.15000	0.96815	912,770	0.72	0.00	0	0
R207	On	02/05/2019	Bond Future	7.61	Call			235.63000	0.23563	262,790	0.74	0.00	0	0
R207	On	02/05/2019	Bond Future	7.61	Put			298.99000	0.29899	268,660	0.74	0.00	0	0
R207	On	02/05/2019	Bond Future	7.62	Call			239.05000	0.23905	266,440	0.74	0.00	0	0
R207	On	02/05/2019	Bond Future	7.62	Put			295.79000	0.29579	265,690	0.74	0.00	0	0
R207	On	02/05/2019	Bond Future	7.63	Call			242.85000	0.24285	270,470	0.75	0.00	0	0
R207	On	02/05/2019	Bond Future	7.63	Put			292.98000	0.29298	263,110	0.75	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												3,560,743,540.06	35,230	20,904
R208	On	02/08/2018	Bond Future			7.74707	100.01974	7.78824	99.92429		1.92	1,159,028,747.12	11,588	7,728

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			7.80663	98.40468	7.85228	98.30798		2.01	1,159,305,535.08	11,781	28,717
R208	On	07/02/2019	Bond Future			7.88214	100.31105	7.93441	100.21180		2.03	0.00	0	0
R208	On	02/05/2019	Bond Future			7.95160	98.59205	8.01008	98.49220		2.31	0.00	0	0
Total R208 Future												2,318,334,282.20	23,369	36,445
R208	On	02/08/2018	Bond Future	7.12	Put			1,563.83000	1.56383	1,468,380	2.40	0.00	0	0
R208	On	02/08/2018	Bond Future	7.13	Call			0.00000	0.00000	0,010	2.39	0.00	0	0
R208	On	02/08/2018	Bond Future	7.13	Put			1,540.20000	1.54020	1,444,760	2.39	0.00	0	0
R208	On	02/08/2018	Bond Future	7.14	Call			0.01000	0.00001	0,010	2.37	0.00	0	0
R208	On	02/08/2018	Bond Future	7.14	Put			1,516.59000	1.51659	1,421,140	2.37	0.00	0	0
R208	On	02/08/2018	Bond Future	7.12	Call			0.00000	0.00000	0,000	2.40	0.00	0	0
R208	On	01/11/2018	Bond Future	7.11	Call			26.96000	0.02696	32,790	1.97	0.00	0	0
R208	On	01/11/2018	Bond Future	7.11	Put			1,614.45000	1.61445	1,523,580	1.97	0.00	0	0
R208	On	01/11/2018	Bond Future	7.12	Call			27.97000	0.02797	34,000	1.96	0.00	0	0
R208	On	01/11/2018	Bond Future	7.12	Put			1,593.86000	1.59386	1,503,190	1.96	0.00	0	0
R208	On	01/11/2018	Bond Future	7.10	Call			26.05000	0.02605	31,700	1.97	0.00	0	0
R208	On	01/11/2018	Bond Future	7.10	Put			1,635.15000	1.63515	1,544,100	1.97	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Put			1,714.97000	1.71497	1,625,420	1.70	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Call			59.36000	0.05936	69,370	1.71	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Put			1,697.97000	1.69797	1,608,730	1.71	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Call			54.55000	0.05455	63,930	1.70	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Put			1,731.93000	1.73193	1,642,060	1.70	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Call			56.98000	0.05698	66,680	1.70	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Call			852.51000	0.85251	902,970	2.42	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Put			818.52000	0.81852	769,130	2.42	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Call			863.17000	0.86317	913,950	2.42	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Put			812.13000	0.81213	763,060	2.42	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Call			842.24000	0.84224	892,380	2.41	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Put			825.31000	0.82531	775,600	2.41	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												2,318,334,282.20	23,369	36,445
R209	On	02/08/2018	Bond Future			9.45228	74.94802	9.48305	74.74092		13.27	918,487,985.10	12,255	89,627
R209	On	01/11/2018	Bond Future			9.51217	73.13746	9.54380	72.92700		13.61	918,460,222.68	12,558	104,950
R209	On	07/02/2019	Bond Future			9.57809	74.55432	9.61082	74.33923		13.79	0.00	0	0
R209	On	02/05/2019	Bond Future			9.63426	72.65542	9.66776	72.43760		15.10	0.00	0	0
Total R209 Future												1,836,948,207.78	24,813	194,577
R209	On	02/08/2018	Bond Future	10.21	Call			4,652.35000	4.65235	4,857,570	15.28	0.00	0	0
R209	On	02/08/2018	Bond Future	10.21	Put			3.24000	0.00324	1,360	15.28	0.00	0	435
R209	On	02/08/2018	Bond Future	9.66	Put			254.20000	0.25420	182,170	14.04	0.00	0	0
R209	On	02/08/2018	Bond Future	9.66	Call			1,428.45000	1.42845	1,563,520	14.04	0.00	0	435
R209	On	02/08/2018	Bond Future	10.39	Call			5,731.92000	5.73192	5,938,740	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			0.42000	0.00042	0,140	15.36	0.00	0	0
R209	On	02/08/2018	Bond Future	10.40	Call			5,791.24000	5.79124	5,998,090	15.36	0.00	0	0
R209	On	02/08/2018	Bond Future	10.40	Put			0.37000	0.00037	0,120	15.36	0.00	0	0
R209	On	02/08/2018	Bond Future	10.38	Call			5,672.53000	5.67253	5,879,310	15.36	0.00	0	0
R209	On	02/08/2018	Bond Future	10.38	Put			0.48000	0.00048	0,160	15.36	0.00	0	0
R209	On	02/08/2018	Bond Future	9.21	Call			107.06000	0.10706	117,300	13.21	0.00	0	0
R209	On	02/08/2018	Bond Future	9.21	Put			1,975.70000	1.97570	1,778,840	13.21	0.00	0	500
R209	On	02/08/2018	Bond Future	8.83	Call			0.93000	0.00093	0,840	12.51	0.00	0	0
R209	On	02/08/2018	Bond Future	8.83	Put			4,589.69000	4.58969	4,382,500	12.51	0.00	0	500
R209	On	02/08/2018	Bond Future	8.49	Put			7,146.88000	7.14688	6,939,780	11.90	0.00	0	0
R209	On	02/08/2018	Bond Future	8.49	Call			0.00000	0.00000	0,000	11.90	0.00	0	500
R209	On	02/08/2018	Bond Future	8.46	Put			7,378.46000	7.37846	7,171,360	11.89	0.00	0	0
R209	On	02/08/2018	Bond Future	8.46	Call			0.00000	0.00000	0,000	11.89	0.00	0	5,000
R209	On	02/08/2018	Bond Future	8.96	Put			3,649.05000	3.64905	3,441,920	12.80	0.00	0	0
R209	On	02/08/2018	Bond Future	8.96	Call			6.95000	0.00695	6,920	12.80	0.00	0	5,000
R209	On	02/08/2018	Bond Future	9.43	Call			507.38000	0.50738	565,090	13.57	0.00	0	0
R209	On	02/08/2018	Bond Future	9.43	Put			864.98000	0.86498	715,590	13.57	0.00	0	5,000
R209	On	02/08/2018	Bond Future	10.84	Call			8,326.20000	8.32620	8,533,300	15.36	0.00	0	0
R209	On	02/08/2018	Bond Future	10.84	Put			0.00000	0.00000	0,000	15.36	0.00	0	435
R209	On	01/11/2018	Bond Future	1016.00	Call			72,039.13000	72.03913	72,249,590	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			72,039.13000	72.03913	72,249,590	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			72,039.12000	72.03912	72,249,580	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			3,676.43000	3.67643	3,814,780	14.36	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Put			1,114.78000	1.11478	1,042,670	14.36	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Put			2,824.40000	2.82440	2,691,730	13.38	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Call			1,452.40000	1.45240	1,530,190	13.38	0.00	0	0
R209	On	01/11/2018	Bond Future	8.89	Put			5,018.27000	5.01827	4,841,920	12.49	0.00	0	0
R209	On	01/11/2018	Bond Future	8.89	Call			478.78000	0.47878	512,890	12.49	0.00	0	2,000
R209	On	01/11/2018	Bond Future	9.97	Call			3,811.67000	3.81167	3,952,570	14.42	0.00	0	0
R209	On	01/11/2018	Bond Future	9.97	Put			1,061.55000	1.06155	991,990	14.42	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Call			6,750.67000	6.75067	6,929,730	15.64	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Put			385.32000	0.38532	353,920	15.64	0.00	0	0
R209	On	01/11/2018	Bond Future	9.64	Put			1,802.06000	1.80206	1,701,240	13.81	0.00	0	0
R209	On	01/11/2018	Bond Future	9.64	Call			2,436.67000	2.43667	2,546,310	13.81	0.00	0	2,000
R209	On	01/11/2018	Bond Future	9.98	Call			3,857.19000	3.85719	3,998,930	14.44	0.00	0	0
R209	On	01/11/2018	Bond Future	9.98	Put			1,044.41000	1.04441	975,690	14.44	0.00	0	2,000
R209	On	01/11/2018	Bond Future	10.00	Put			1,010.76000	1.01076	943,700	14.48	0.00	0	5,850
R209	On	01/11/2018	Bond Future	10.00	Call			3,948.59000	3.94859	4,091,990	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		1,257.89000	1.25789	1,315,630	13.08	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Put		5,645.79000	5.64579	5,488,440	13.08	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Call		1,214.71000	1.21471	1,271,010	13.05	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Put		5,745.75000	5.74575	5,586,960	13.05	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Call		1,236.18000	1.23618	1,293,210	13.06	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Put		5,695.60000	5.69560	5,537,540	13.06	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Call		3,987.93000	3.98793	4,098,650	15.29	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Put		3,779.22000	3.77922	3,672,120	15.29	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Call		3,921.14000	3.92114	4,030,700	15.27	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Put		3,841.80000	3.84180	3,733,540	15.27	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Call		3,954.60000	3.95460	4,064,740	15.28	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Put		3,810.53000	3.81053	3,702,850	15.28	0.00	0	0
Total R209 Option											0.00	0	29,655
Total For R209											1,836,948,207.78	24,813	224,232
R210	On	02/08/2018	Bond Future			184.95426	184.95426	184.93074	184.93074		0.00	0	1,480
R210	On	01/11/2018	Bond Future			185.79861	185.79861	185.77536	185.77536		0.00	0	969
R210	On	07/02/2019	Bond Future			189.43123	189.43123	189.40648	189.40648		0.00	0	0
R210	On	02/05/2019	Bond Future			190.08944	190.08944	190.06619	190.06619		0.00	0	0
Total R210 Future											0.00	0	2,449
Total For R210											0.00	0	2,449
R212	On	02/08/2018	Bond Future			152.99173	152.99173	153.07513	153.07513		0.00	0	2,387
R212	On	01/11/2018	Bond Future			155.75830	155.75830	155.84376	155.84376		0.00	0	3,446
R212	On	07/02/2019	Bond Future			156.64994	156.64994	156.73620	156.73620		0.00	0	0
R212	On	02/05/2019	Bond Future			159.30296	159.30296	159.39234	159.39234		0.00	0	0
Total R212 Future											0.00	0	5,833
Total For R212											0.00	0	5,833
R213	On	02/08/2018	Bond Future			9.21261	86.76235	9.25849	86.46398	10.77	1,158,884,708.95	13,357	14,647
R213	On	01/11/2018	Bond Future			9.27743	84.76425	9.32480	84.46096	11.02	1,159,066,354.50	13,674	32,593
R213	On	07/02/2019	Bond Future			9.35082	86.40650	9.40008	86.09667	11.16	0.00	0	0
R213	On	02/05/2019	Bond Future			9.40976	84.30670	9.46042	83.99264	12.11	0.00	0	0
Total R213 Future											2,317,951,063.45	27,031	47,240
R213	On	02/08/2018	Bond Future	9.06	Call		165.60000	0.16560	208,670	10.55	0.00	0	0
R213	On	02/08/2018	Bond Future	9.06	Put		1,466.97000	1.46697	1,211,670	10.55	0.00	0	0
R213	On	02/08/2018	Bond Future	9.07	Call		179.32000	0.17932	225,660	10.56	0.00	0	0
R213	On	02/08/2018	Bond Future	9.07	Put		1,414.47000	1.41447	1,162,440	10.56	0.00	0	0
R213	On	02/08/2018	Bond Future	9.05	Call		152.73000	0.15273	192,690	10.54	0.00	0	0
R213	On	02/08/2018	Bond Future	9.05	Put		1,520.39000	1.52039	1,261,980	10.54	0.00	0	0
R213	On	01/11/2018	Bond Future	8.65	Call		418.66000	0.41866	468,390	10.21	0.00	0	0
R213	On	01/11/2018	Bond Future	8.65	Put		4,883.92000	4.88392	4,630,360	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			431.86000	0.43186	482,780	10.23	0.00	0	0
R213	On	01/11/2018	Bond Future	8.66	Put			4,828.62000	4.82862	4,576,250	10.23	0.00	0	0
R213	On	01/11/2018	Bond Future	8.64	Call			405.63000	0.40563	454,170	10.19	0.00	0	0
R213	On	01/11/2018	Bond Future	8.64	Put			4,939.46000	4.93946	4,684,710	10.19	0.00	0	0
R213	On	07/02/2019	Bond Future	8.69	Call			1,027.36000	1.02736	1,105,580	10.53	0.00	0	0
R213	On	07/02/2019	Bond Future	8.69	Put			5,648.57000	5.64857	5,416,960	10.53	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Call			1,046.47000	1.04647	1,125,710	10.54	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Put			5,600.23000	5.60023	5,369,640	10.54	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Call			1,008.28000	1.00828	1,085,450	10.51	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Put			5,697.01000	5.69701	5,464,350	10.51	0.00	0	0
R213	On	02/05/2019	Bond Future	9.49	Call			3,730.19000	3.73019	3,892,240	12.35	0.00	0	0
R213	On	02/05/2019	Bond Future	9.49	Put			3,547.55000	3.54755	3,395,540	12.35	0.00	0	0
R213	On	02/05/2019	Bond Future	9.50	Call			3,763.18000	3.76318	3,926,070	12.36	0.00	0	0
R213	On	02/05/2019	Bond Future	9.50	Put			3,518.92000	3.51892	3,367,750	12.36	0.00	0	0
R213	On	02/05/2019	Bond Future	9.48	Call			3,697.33000	3.69733	3,858,540	12.34	0.00	0	0
R213	On	02/05/2019	Bond Future	9.48	Put			3,576.38000	3.57638	3,423,530	12.34	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												2,317,951,063.45	27,031	47,240
R214	On	02/08/2018	Bond Future			9.60724	74.36682	9.63800	74.15098		14.15	572,178,313.08	7,694	15,976
R214	On	01/11/2018	Bond Future			9.66822	72.40088	9.69983	72.18147		14.53	572,111,753.76	7,902	25,912
R214	On	07/02/2019	Bond Future			9.73650	73.80355	9.76919	73.57943		14.73	0.00	0	0
R214	On	02/05/2019	Bond Future			9.79124	71.74595	9.82468	71.51887		16.20	0.00	0	0
Total R214 Future												1,144,290,066.84	15,596	41,888
R214	On	02/08/2018	Bond Future	8.95	Call			0.48000	0.00048	0,420	13.03	0.00	0	0
R214	On	02/08/2018	Bond Future	8.95	Put			5,089.00000	5.08900	4,873,100	13.03	0.00	0	0
R214	On	02/08/2018	Bond Future	8.96	Call			0.58000	0.00058	0,510	13.05	0.00	0	0
R214	On	02/08/2018	Bond Future	8.96	Put			5,011.06000	5.01106	4,795,150	13.05	0.00	0	0
R214	On	02/08/2018	Bond Future	8.94	Call			0.40000	0.00040	0,340	13.01	0.00	0	0
R214	On	02/08/2018	Bond Future	8.94	Put			5,167.09000	5.16709	4,951,190	13.01	0.00	0	0
R214	On	01/11/2018	Bond Future	8.99	Call			468.55000	0.46855	501,160	13.59	0.00	0	0
R214	On	01/11/2018	Bond Future	8.99	Put			5,668.39000	5.66839	5,481,590	13.59	0.00	0	0
R214	On	01/11/2018	Bond Future	9.00	Call			483.37000	0.48337	516,800	13.62	0.00	0	0
R214	On	01/11/2018	Bond Future	9.00	Put			5,605.81000	5.60581	5,419,830	13.62	0.00	0	0
R214	On	01/11/2018	Bond Future	8.98	Call			453.94000	0.45394	485,760	13.57	0.00	0	0
R214	On	01/11/2018	Bond Future	8.98	Put			5,731.29000	5.73129	5,543,700	13.57	0.00	0	0
R214	On	07/02/2019	Bond Future	9.04	Call			1,117.84000	1.11784	1,171,430	13.64	0.00	0	0
R214	On	07/02/2019	Bond Future	9.04	Put			6,399.19000	6.39919	6,228,660	13.64	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Call			1,138.97000	1.13897	1,193,290	13.66	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Put			6,343.72000	6.34372	6,173,920	13.66	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Call			1,097.14000	1.09714	1,150,000	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		6,455.21000	6.45521	6,283,950	13.63	0.00	0	0
R214	On	02/05/2019	Bond Future	9.86	Call		4,208.92000	4.20892	4,324,840	16.32	0.00	0	0
R214	On	02/05/2019	Bond Future	9.86	Put		3,970.34000	3.97034	3,859,180	16.32	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Call		4,243.86000	4.24386	4,360,370	16.33	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Put		3,937.97000	3.93797	3,827,400	16.33	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Call		4,173.86000	4.17386	4,289,170	16.30	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Put		4,002.70000	4.00270	3,890,930	16.30	0.00	0	0
Total R214 Option											0.00	0	0
Total For R214										1,144,290,066.84	15,596	41,888	
Total for Bond										32,764,914,758.65	344,092	1,287,123	
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			614.84800	614.84800	613.09800	613.09800				0.00	0	145
GOVI On 01/11/2018 GOVI			625.81700	625.81700	624.03900	624.03900				0.00	0	341
GOVI On 07/02/2019 GOVI			637.94400	637.94400	636.12700	636.12700				0.00	0	0
GOVI On 02/05/2019 GOVI			648.63700	648.63700	646.79700	646.79700				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total GOVI Future									0.00	0	486
GOVI On 02/08/2018 GOVI	605.71	Call			73,880.00000	7.38800	91,380,000		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			73,780.00000	7.37800	91,280,000		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			73,980.00000	7.39800	91,480,000		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			294,610.00000	29.46100	276,830,000		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			294,710.00000	29.47100	276,930,000		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			294,510.00000	29.45100	276,730,000		0.00	0	0
GOVI On 07/02/2019 GOVI	666.52	Put			303,930.00000	30.39300	285,760,000		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			304,030.00000	30.40300	285,860,000		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			303,830.00000	30.38300	285,660,000		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			0.00000	0.00000	7,770,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.86	Put			10,630.00000	1.06300	0,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.87	Call			0.00000	0.00000	7,670,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.87	Put			10,730.00000	1.07300	0,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.88	Call			0.00000	0.00000	7,570,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.88	Put			10,830.00000	1.08300	0,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	486
Total for GOVI									0.00	0	486
AL37 On 02/08/2018 Index Future			585.45900	585.45900	584.47800	584.47800			0.00	0	0
AL37 On 01/11/2018 Index Future			595.90400	595.90400	594.90800	594.90800			0.00	0	0
AL37 On 07/02/2019 Index Future			607.45100	607.45100	606.43200	606.43200			0.00	0	0
AL37 On 02/05/2019 Index Future			617.63300	617.63300	616.60400	616.60400			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			682.50300	682.50300	680.63200	680.63200			0.00	0	0
AL7T On 01/11/2018 Index Future			694.68000	694.68000	692.77800	692.77800			0.00	0	0
AL7T On 07/02/2019 Index Future			708.14100	708.14100	706.19800	706.19800			0.00	0	0
AL7T On 02/05/2019 Index Future			720.01100	720.01100	718.04300	718.04300			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			619.15300	619.15300	617.53300	617.53300				0.00	0	407
ALBI On 01/11/2018 Index Future			630.20000	630.20000	628.55300	628.55300				0.00	0	498
ALBI On 07/02/2019 Index Future			642.41100	642.41100	640.72800	640.72800				0.00	0	0
ALBI On 02/05/2019 Index Future			653.18000	653.18000	651.47500	651.47500				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			249.37200	249.37200	249.45200	249.45200				0.00	0	665
IGOV On 01/11/2018 Index Future			253.88100	253.88100	253.96400	253.96400				0.00	0	714
IGOV On 07/02/2019 Index Future			258.84600	258.84600	258.92900	258.92900				0.00	0	0
IGOV On 02/05/2019 Index Future			263.23100	263.23100	263.31800	263.31800				0.00	0	0
Total IGOV Future										0.00	0	1,379
Total For IGOV										0.00	0	1,379
Total for Index										0.00	0	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			95.83000	95.83000	96.05000	96.05000				0.00	0	0
10Y ST On 16/03/2026 Interest Rate Swap			92.85000	92.85000	93.07000	93.07000				0.00	0	0
10Y ST On 15/06/2026 Interest Rate Swap			91.59000	91.59000	91.82000	91.82000				0.00	0	0
10Y ST On 21/09/2026 Interest Rate Swap			93.74000	93.74000	93.97000	93.97000				0.00	0	0
10Y ST On 21/12/2026 Interest Rate Swap			97.49000	97.49000	97.73000	97.73000				0.00	0	0
10Y ST On 15/03/2027 Interest Rate Swap			96.05000	96.05000	96.30000	96.30000				0.00	0	0
10Y ST On 21/06/2027 Interest Rate Swap			98.10000	98.10000	98.36000	98.36000				0.00	0	0
10Y ST On 20/09/2027 Interest Rate Swap			103.50000	103.50000	103.77000	103.77000				0.00	0	0
10Y ST On 20/12/2027 Interest Rate Swap			103.84000	103.84000	104.11000	104.11000				0.00	0	0
10Y ST On 22/03/2028 Interest Rate Swap			97.38000	97.38000	97.67000	97.67000				0.00	0	0
10Y ST On 20/06/2028 Interest Rate Swap			104.49000	104.49000	104.78000	104.78000				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			99.58000	99.58000	99.59000	99.59000				0.00	0	0
1Y STN On 20/06/2019 Interest Rate Swap			102.03000	102.03000	102.04000	102.04000				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	98.91000	98.91000	98.91000	98.91000				0.00	0	0
2Y STN On	15/03/2019	Interest Rate Swap	99.32000	99.32000	99.33000	99.33000				0.00	0	0
2Y STN On	21/06/2019	Interest Rate Swap	99.77000	99.77000	99.78000	99.78000				0.00	0	0
2Y STN On	20/09/2019	Interest Rate Swap	101.96000	101.96000	101.99000	101.99000				0.00	0	0
2Y STN On	20/12/2019	Interest Rate Swap	102.98000	102.98000	103.01000	103.01000				0.00	0	0
2Y STN On	23/03/2020	Interest Rate Swap	99.08000	99.08000	99.11000	99.11000				0.00	0	0
2Y STN On	22/06/2020	Interest Rate Swap	102.71000	102.71000	102.76000	102.76000				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	96.67000	96.67000	96.74000	96.74000				0.00	0	0
5Y STN On	16/03/2021	Interest Rate Swap	95.93000	95.93000	96.01000	96.01000				0.00	0	0
5Y STN On	15/06/2021	Interest Rate Swap	95.16000	95.16000	95.25000	95.25000				0.00	0	0
5Y STN On	21/09/2021	Interest Rate Swap	95.36000	95.36000	95.47000	95.47000				0.00	0	0
5Y STN On	21/12/2021	Interest Rate Swap	97.58000	97.58000	97.69000	97.69000				0.00	0	51
5Y STN On	15/03/2022	Interest Rate Swap	97.73000	97.73000	97.85000	97.85000				0.00	0	0
5Y STN On	21/06/2022	Interest Rate Swap	98.94000	98.94000	99.07000	99.07000				0.00	0	0
5Y STN On	20/09/2022	Interest Rate Swap	102.87000	102.87000	103.00000	103.00000				0.00	0	0
5Y STN On	20/12/2022	Interest Rate Swap	104.13000	104.13000	104.27000	104.27000				0.00	0	0
5Y STN On	22/03/2023	Interest Rate Swap	97.55000	97.55000	97.71000	97.71000				0.00	0	0
5Y STN On	20/06/2023	Interest Rate Swap	103.58000	103.58000	103.74000	103.74000				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 :									32,764,914,758.65	344,092	1,324,944	
AA05	On	22/03/2019	Spot Bond	8.07500	103.92715	8.07500	103.90480			0.00	0	0
Total AA05 SPOT										0.00	0	0
Total For AA05										0.00	0	0
AA06	On	15/04/2021	Spot Bond		100.00000	0.00000	99.38779			0.00	0	0
Total AA06 SPOT										0.00	0	0
Total For AA06										0.00	0	0
AA06/JI	On	15/04/2021	Spot Bond	100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AA06/JIBAR SPOT										0.00	0	0
Total For AA06/JIBAR										0.00	0	0
AA07	On	15/04/2021	Spot Bond	9.58000	102.43233	9.58000	102.40614			0.00	0	22,000,000
Total AA07 SPOT										0.00	0	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										0.00	0	22,000,000
AB01/R On 24/11/2020 Spot Bond			10.00000	108.59500	10.00000	108.56700				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB011 On 21/11/2018 Spot Bond					0.00000	101.89585				0.00	0	0
Total AB011 SPOT										0.00	0	0
Total For AB011										0.00	0	0
AB013 On 21/11/2018 Spot Bond			7.81500	101.60228	7.81500	101.58106				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	101.99216	10.84000	101.96291				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	104.44254	11.37000	104.41117				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	104.65758	11.81000	104.62494				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	24.15545	100.00000	24.10228				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	24.03112	100.00000	23.97735				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	109.22900	10.00000	109.20100				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	4.85000	4.85000	269.28659				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond					0.00000	101.96318				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					0.00000	101.03954			0.00	0	0
Total ABFN09 SPOT									0.00	0	0
Total For ABFN09									0.00	0	0
ABFN1: On 28/10/2019 Spot Bond					0.00000	99.83688			0.00	0	0
Total ABFN10 SPOT									0.00	0	0
Total For ABFN10									0.00	0	0
ABFN1: On 09/04/2019 Spot Bond					0.00000	100.55014			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					0.00000	102.31744			0.00	0	0
Total ABFN13 SPOT									0.00	0	0
Total For ABFN13									0.00	0	0
ABFN1: On 14/05/2022 Spot Bond					0.00000	101.72669			0.00	0	0
Total ABFN14 SPOT									0.00	0	0
Total For ABFN14									0.00	0	0
ABFN1: On 11/11/2020 Spot Bond					0.00000	102.24624			0.00	0	0
Total ABFN15 SPOT									0.00	0	0
Total For ABFN15									0.00	0	0
ABFN1: On 11/11/2022 Spot Bond					0.00000	102.40995			0.00	0	0
Total ABFN16 SPOT									0.00	0	0
Total For ABFN16									0.00	0	0
ABFN1: On 17/05/2019 Spot Bond					0.00000	101.71872			0.00	0	0
Total ABFN17 SPOT									0.00	0	0
Total For ABFN17									0.00	0	0
ABFN1: On 26/09/2023 Spot Bond					0.00000	101.46775			0.00	0	0
Total ABFN18 SPOT									0.00	0	0
Total For ABFN18									0.00	0	0
ABFN2: On 30/05/2020 Spot Bond					0.00000	101.54500			0.00	0	0
Total ABFN20 SPOT									0.00	0	0
Total For ABFN20									0.00	0	0
ABFN2: On 30/05/2022 Spot Bond					0.00000	101.53083			0.00	0	0
Total ABFN21 SPOT									0.00	0	0
Total For ABFN21									0.00	0	0
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.72278			0.00	0	0
Total ABFN22 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABFN22										0.00	0	0
ABFN2: On 25/05/2027 Spot Bond					0.00000	102.60141				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABFN2: On 17/10/2020 Spot Bond					0.00000	100.05024				0.00	0	0
Total ABFN24 SPOT										0.00	0	0
Total For ABFN24										0.00	0	0
ABFN2: On 17/10/2024 Spot Bond					0.00000	100.21493				0.00	0	0
Total ABFN25 SPOT										0.00	0	0
Total For ABFN25										0.00	0	0
ABFN2: On 17/10/2029 Spot Bond					0.00000	100.22447				0.00	0	0
Total ABFN26 SPOT										0.00	0	0
Total For ABFN26										0.00	0	0
ABK1 On 07/11/2018 Spot Bond			8.86500	103.16909	8.86500	103.14465				0.00	0	0
Total ABK1 SPOT										0.00	0	0
Total For ABK1										0.00	0	0
ABK10 On 14/02/2020 Spot Bond					0.00000	101.04591				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					0.00000	102.04337				0.00	0	0
Total ABK11 SPOT										0.00	0	0
Total For ABK11										0.00	0	0
ABK12 On 20/05/2022 Spot Bond					0.00000	96.07486				0.00	0	0
Total ABK12 SPOT										0.00	0	0
Total For ABK12										0.00	0	0
ABK3 On 07/11/2018 Spot Bond					0.00000	102.48983				0.00	0	0
Total ABK3 SPOT										0.00	0	0
Total For ABK3										0.00	0	0
ABK3/J On 07/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABK3/JIBAR SPOT										0.00	0	0
Total For ABK3/JIBAR										0.00	0	0
ABK5 On 31/10/2018 Spot Bond				100.00000	0.00000	99.94516				0.00	0	0
Total ABK5 SPOT										0.00	0	0
Total For ABK5										0.00	0	0
ABK5/J On 31/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABK5/JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABK5/JIBAR									0.00	0	0
ABK6 On 05/06/2020 Spot Bond					0.00000	101.32172			0.00	0	0
Total ABK6 SPOT									0.00	0	0
Total For ABK6									0.00	0	0
ABK7 On 03/06/2019 Spot Bond					0.00000	100.42713			0.00	0	28,000,000
Total ABK7 SPOT									0.00	0	28,000,000
Total For ABK7									0.00	0	28,000,000
ABK8 On 03/06/2021 Spot Bond					0.00000	96.44581			0.00	0	0
Total ABK8 SPOT									0.00	0	0
Total For ABK8									0.00	0	0
ABK9 On 18/11/2019 Spot Bond					0.00000	100.03804			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			4.85000	156.66322	4.85000	156.60486			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			6.22000	6.22000	6.22000	139.02825			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	29.37741	100.00000	29.30531			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			7.45000	118.95077	7.45000	118.89828		16,207,579,300,000.00	2,175,514,000	1,087,757,000	
Total ABKI03 SPOT								16,207,579,300,000.00	2,175,514,000	1,087,757,000	
Total For ABKI03								16,207,579,300,000.00	2,175,514,000	1,087,757,000	
ABKI03 On 13/10/2021 Spot Bond			100.00000	12.75519	100.00000	12.72389		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	113.74571	9.08000	113.69079		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	9.96411	100.00000	9.93976		0.00	0	0	
Total ABKI04/I2025 SPOT								0.00	0	0	
Total For ABKI04/I2025								0.00	0	0	
ABKS1 On 05/04/2021 Spot Bond					0.00000	89.60791		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	192.34039	4.06000	192.27282				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	3.93000	3.93000	122.46369				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	3.73000	3.73000	173.42767				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	3.62000	3.62000	216.37506				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			9.79500	9.79500	9.79500	95.67475				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			10.17000	10.17000	10.17000	102.81922				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			8.95500	8.95500	8.95500	96.98771				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN86 On 01/08/2018 Spot Bond					0.00000	116.43968				0.00	0	0
Total ABN86 SPOT										0.00	0	0
Total For ABN86										0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.71500	10.71500	10.71500	99.81107				0.00	0	0
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABN91 On 11/12/2018 Spot Bond					0.00000	101.08933				0.00	0	0
Total ABN91 SPOT										0.00	0	0
Total For ABN91										0.00	0	0
ABN92 On 31/01/2019 Spot Bond					0.00000	99.88557				0.00	400,000,000	100,000,000
Total ABN92 SPOT										0.00	400,000,000	100,000,000
Total For ABN92										0.00	400,000,000	100,000,000
ABS11 On 09/04/2021 Spot Bond			8.98000	103.84225	8.98000	103.81734				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			8.93000	102.37522	8.93000	102.35092			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	101.93450	9.20000	101.90959			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			9.66000	101.96490	9.66000	101.93876		966,000,000,000.00		100,000,000	100,000,000
Total ABS13 SPOT								966,000,000,000.00		100,000,000	100,000,000
Total For ABS13								966,000,000,000.00		100,000,000	100,000,000
ABS14 On 11/11/2020 Spot Bond			8.58500	103.38094	8.58500	103.35732			0.00	0	0
Total ABS14 SPOT								0.00	0	0	0
Total For ABS14								0.00	0	0	0
ABS15 On 11/11/2022 Spot Bond			9.07500	104.42480	9.07500	104.39962			0.00	0	0
Total ABS15 SPOT								0.00	0	0	0
Total For ABS15								0.00	0	0	0
ABS16 On 11/11/2025 Spot Bond			9.72500	105.58696	9.72500	105.55972			0.00	0	0
Total ABS16 SPOT								0.00	0	0	0
Total For ABS16								0.00	0	0	0
ABS17 On 11/11/2027 Spot Bond			9.86500	106.80906	9.86500	106.78111			0.00	0	1,500,000,000
Total ABS17 SPOT								0.00	0	0	1,500,000,000
Total For ABS17								0.00	0	0	1,500,000,000
ABS18 On 26/09/2023 Spot Bond			9.64500	104.04213	9.64500	104.01550			0.00	0	0
Total ABS18 SPOT								0.00	0	0	0
Total For ABS18								0.00	0	0	0
ABS6 On 01/06/2020 Spot Bond			8.21000	101.22035	8.21000	101.19811			0.00	0	0
Total ABS6 SPOT								0.00	0	0	0
Total For ABS6								0.00	0	0	0
ABS7 On 11/09/2026 Spot Bond			9.79000	97.81928	9.79000	97.79388		979,000,000,000.00		100,000,000	3,960,000,000
Total ABS7 SPOT								979,000,000,000.00		100,000,000	3,960,000,000
Total For ABS7								979,000,000,000.00		100,000,000	3,960,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	12.05301	100.00000	12.02647			0.00	0	0
Total ABS7/R186 SPOT								0.00	0	0	0
Total For ABS7/R186								0.00	0	0	0
ABS12 On 07/12/2023 Spot Bond			3.80000	3.80000	3.80000	282.63835			0.00	0	0
Total ABS12 SPOT								0.00	0	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABSI2										0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			3.20000	150.24871	3.20000	150.19927				0.00	0	0
Total ABSI4 SPOT										0.00	0	0
Total For ABSI4										0.00	0	0
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABT01U SPOT										0.00	0	0
Total For ABT01U										0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ACIF1U SPOT										0.00	0	0
Total For ACIF1U										0.00	0	0
ACL047 On 22/10/2018 Spot Bond					0.00000	98.15114				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	109.22900	10.00000	109.20100				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL097 On 20/12/2025 Spot Bond					0.00000	89.78001				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					0.00000	88.80996				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			9.08000	9.08000	9.08000	102.17013				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL127 On 20/09/2021 Spot Bond					0.00000	222.30114				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					0.00000	222.36724				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					0.00000	100.90702				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	109.22900	10.00000	109.20100				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL142/JIBAR										0.00	0	0
ACL142 On 20/12/2021 Spot Bond					0.00000	100.90996				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			8.84500	8.84500	8.84500	101.75779				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL174 On 20/06/2019 Spot Bond					0.00000	100.90724				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond					0.00000	100.85858				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL183 On 20/06/2019 Spot Bond					0.00000	101.46177				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL185 On 20/09/2022 Spot Bond					0.00000	100.90217				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond					0.00000	101.72898				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond					0.00000	100.92634				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193 On 20/09/2022 Spot Bond					0.00000	100.92937				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond					0.00000	100.92937				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL201 On 20/12/2022 Spot Bond					0.00000	100.94590				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond					0.00000	100.94590				0.00	0	0
Total ACL202 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL202										0.00	0	0
ACL202 On 30/01/2023 Spot Bond					0.00000	152.58161				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL203 On 14/02/2023 Spot Bond					0.00000	153.57305				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL204 On 20/09/2018 Spot Bond					0.00000	100.85073				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL212 On 20/09/2020 Spot Bond					0.00000	95.53251				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL214 On 20/09/2018 Spot Bond					0.00000	100.84003				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL215 On 20/12/2018 Spot Bond					0.00000	100.83907				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL216 On 20/12/2023 Spot Bond					0.00000	100.89830				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL217 On 11/05/2020 Spot Bond					0.00000	101.89487				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL218 On 26/01/2021 Spot Bond					0.00000	99.99969				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL220 On 20/09/2021 Spot Bond					0.00000	100.89439				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL221 On 20/09/2021 Spot Bond					0.00000	100.87981				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					0.00000	99.83589				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					0.00000	99.83589				0.00	0	0
Total AHF2B3 SPOT										0.00	0	0
Total For AHF2B3										0.00	0	0
AHF2C: On 18/07/2021 Spot Bond					0.00000	99.86028				0.00	0	0
Total AHF2C3 SPOT										0.00	0	0
Total For AHF2C3										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond					0.00000	100.48719				0.00	0	0
Total AHF3A3 SPOT										0.00	0	0
Total For AHF3A3										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond					0.00000	100.18775				0.00	0	0
Total AHF3A4 SPOT										0.00	0	0
Total For AHF3A4										0.00	0	0
AHF3B: On 18/04/2019 Spot Bond					0.00000	100.24128				0.00	0	0
Total AHF3B2 SPOT										0.00	0	0
Total For AHF3B2										0.00	0	0
AHF3B: On 18/04/2019 Spot Bond					0.00000	100.23060				0.00	0	0
Total AHF3B3 SPOT										0.00	0	0
Total For AHF3B3										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond					0.00000	100.31783				0.00	0	0
Total AHF3C2 SPOT										0.00	0	0
Total For AHF3C2										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond					0.00000	100.28601				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			7.84500	103.55526	7.84500	103.53360			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			9.49000	111.00828	9.49000	110.98017			0.00	0	0
Total AIR02 SPOT									0.00	0	0
Total For AIR02									0.00	0	0
AIR04 On 29/05/2024 Spot Bond			9.60500	99.90046	9.60500	99.87499			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			10.81000	96.23600	10.81000	96.20847			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	174.81295	4.04000	174.75164			0.00	0	0
Total AIRL01 SPOT									0.00	0	0
Total For AIRL01									0.00	0	0
APF02 On 26/09/2019 Spot Bond					0.00000	101.10120			0.00	0	0
Total APF02 SPOT									0.00	0	0
Total For APF02									0.00	0	0
APF03 On 07/08/2018 Spot Bond					0.00000	101.94001			0.00	9,750,000,000	16,950,000,000
Total APF03 SPOT									0.00	9,750,000,000	16,950,000,000
Total For APF03									0.00	9,750,000,000	16,950,000,000
APF04 On 21/10/2021 Spot Bond					0.00000	100.01889			0.00	0	0
Total APF04 SPOT									0.00	0	0
Total For APF04									0.00	0	0
APF05 On 24/08/2020 Spot Bond					0.00000	102.07094			0.00	0	0
Total APF05 SPOT									0.00	0	0
Total For APF05									0.00	0	0
APF06 On 24/08/2022 Spot Bond					0.00000	101.56748			0.00	0	0
Total APF06 SPOT									0.00	0	0
Total For APF06									0.00	0	0
APF07 On 25/06/2023 Spot Bond					0.00000	100.77210			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
APF08 On 24/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			491,700,000,000,000.00	94,917,000,000	60,000,000,000
Total APF08 SPOT									11,700,000,000,000.00	94,917,000,000	60,000,000,000
Total For APF08									11,700,000,000,000.00	94,917,000,000	60,000,000,000
APF09 On 24/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			485,000,000,000,000.00	74,850,000,000	32,500,000,000
Total APF09 SPOT									15,000,000,000,000.00	74,850,000,000	32,500,000,000
Total For APF09									15,000,000,000,000.00	74,850,000,000	32,500,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AS248U										0.00	0	0
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS249U SPOT										0.00	0	0
Total For AS249U										0.00	0	0
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS266U SPOT										0.00	0	0
Total For AS266U										0.00	0	0
ASN01 On 20/03/2019 Spot Bond					0.00000	100.85865				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01 On 20/03/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN02 On 07/12/2033 Spot Bond			3.87000	234.75724	3.87000	234.67599				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02 On 20/06/2019 Spot Bond					0.00000	100.34278				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03 On 20/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03 On 10/11/2019 Spot Bond					0.00000	101.86825				0.00	400,000,000	100,000,000
Total ASN036 SPOT										0.00	400,000,000	100,000,000
Total For ASN036										0.00	400,000,000	100,000,000
ASN03 On 07/12/2033 Spot Bond			3.88500	209.83808	3.88500	209.76537				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04 On 21/11/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN05 On 22/04/2020 Spot Bond					0.00000	100.01800				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05 On 28/04/2020 Spot Bond					0.00000	99.90719				0.00	0	0
Total ASN059 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ASN059									0.00	0	0
ASN06 On 30/04/2020 Spot Bond					0.00000	99.90858			0.00	400,000,000	100,000,000
Total ASN061 SPOT									0.00	400,000,000	100,000,000
Total For ASN061									0.00	400,000,000	100,000,000
ASN06 On 22/05/2020 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN064 SPOT									0.00	0	0
Total For ASN064									0.00	0	0
ASN06 On 07/02/2020 Spot Bond					0.00000	101.91628			0.00	0	0
Total ASN069 SPOT									0.00	0	0
Total For ASN069									0.00	0	0
ASN07 On 20/06/2020 Spot Bond					0.00000	101.01459			0.00	0	0
Total ASN078 SPOT									0.00	0	0
Total For ASN078									0.00	0	0
ASN08 On 20/09/2020 Spot Bond					0.00000	100.86807			0.00	0	0
Total ASN080 SPOT									0.00	0	0
Total For ASN080									0.00	0	0
ASN08 On 20/06/2020 Spot Bond					0.00000	101.62878			0.00	614,100,000	207,300,000
Total ASN083 SPOT									0.00	614,100,000	207,300,000
Total For ASN083									0.00	614,100,000	207,300,000
ASN08 On 03/09/2020 Spot Bond					0.00000	101.41832			0.00	0	0
Total ASN084 SPOT									0.00	0	0
Total For ASN084									0.00	0	0
ASN08 On 25/09/2018 Spot Bond					0.00000	100.73220			0.00	0	0
Total ASN086 SPOT									0.00	0	0
Total For ASN086									0.00	0	0
ASN08 On 01/10/2020 Spot Bond					0.00000	120.98763			0.00	0	0
Total ASN087 SPOT									0.00	0	0
Total For ASN087									0.00	0	0
ASN09 On 08/10/2018 Spot Bond					0.00000	100.40635			0.00	0	0
Total ASN090 SPOT									0.00	0	0
Total For ASN090									0.00	0	0
ASN09 On 16/10/2020 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN091 SPOT									0.00	0	0
Total For ASN091									0.00	0	0
ASN09 On 21/10/2020 Spot Bond					0.00000	100.01643			0.00	400,000,000	100,000,000
Total ASN092 SPOT									0.00	400,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN092										0.00	400,000,000	100,000,000
ASN09: On 10/11/2020 Spot Bond					0.00000	101.88766				0.00	400,000,000	100,000,000
Total ASN096 SPOT										0.00	400,000,000	100,000,000
Total For ASN096										0.00	400,000,000	100,000,000
ASN09: On 20/12/2020 Spot Bond					0.00000	80.73480				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN11: On 02/12/2020 Spot Bond					0.00000	101.29156				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN11: On 07/03/2021 Spot Bond					0.00000	101.20351				0.00	400,000,000	100,000,000
Total ASN113 SPOT										0.00	400,000,000	100,000,000
Total For ASN113										0.00	400,000,000	100,000,000
ASN11: On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN12: On 20/12/2020 Spot Bond					0.00000	101.13962				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN12: On 20/03/2019 Spot Bond					0.00000	100.87569				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN12: On 24/02/2019 Spot Bond					0.00000	101.54338				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN12: On 24/02/2019 Spot Bond					0.00000	101.53336				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN13: On 24/02/2019 Spot Bond					0.00000	101.51769				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN13: On 03/03/2019 Spot Bond					0.00000	101.27747				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN13: On 03/03/2019 Spot Bond					0.00000	101.26688				0.00	0	0
Total ASN132 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN132										0.00	0	0
ASN13: On 20/12/2020 Spot Bond					0.00000	101.12994				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN13: On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN13: On 31/12/2018 Spot Bond					0.00000	95.32000				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			3.93000	146.66123	3.93000	146.61006				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN14: On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14: On 31/12/2018 Spot Bond					0.00000	95.32000				0.00	0	0
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0
ASN14: On 20/06/2020 Spot Bond					0.00000	102.85488				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14: On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14: On 20/06/2021 Spot Bond					0.00000	58.51370				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	99.72475				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	99.72475				0.00	560,000,000	280,000,000
Total ASN147 SPOT										0.00	560,000,000	280,000,000
Total For ASN147										0.00	560,000,000	280,000,000
ASN14: On 31/01/2022 Spot Bond			3.97500	146.44339	3.97500	146.39212				0.00	0	0
Total ASN149 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN149										0.00	0	0
ASN15: On 31/05/2021 Spot Bond					0.00000	115.72744				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15: On 02/06/2021 Spot Bond					0.00000	101.31984				0.00	800,000,000	200,000,000
Total ASN152 SPOT										0.00	800,000,000	200,000,000
Total For ASN152										0.00	800,000,000	200,000,000
ASN15: On 31/03/2028 Spot Bond			4.63000	161.03787	4.63000	160.97885				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN16: On 08/08/2021 Spot Bond					0.00000	101.98103				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN16: On 19/08/2021 Spot Bond					0.00000	101.61853				0.00	400,000,000	100,000,000
Total ASN161 SPOT										0.00	400,000,000	100,000,000
Total For ASN161										0.00	400,000,000	100,000,000
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN16: On 20/06/2021 Spot Bond					0.00000	100.94585				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN172										0.00	0	0
ASN17: On 02/12/2019 Spot Bond					0.00000	101.23518				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN17: On 30/07/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN178 SPOT										0.00	0	0
Total For ASN178										0.00	0	0
ASN17: On 25/02/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN179 SPOT										0.00	0	0
Total For ASN179										0.00	0	0
ASN18: On 20/06/2022 Spot Bond					0.00000	100.99645				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN18: On 25/04/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN185 SPOT										0.00	0	0
Total For ASN185										0.00	0	0
ASN19: On 12/06/2020 Spot Bond					0.00000	101.04126				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN19: On 27/06/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN192 SPOT										0.00	0	0
Total For ASN192										0.00	0	0
ASN19: On 12/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN193 SPOT										0.00	0	0
Total For ASN193										0.00	0	0
ASN19: On 30/06/2022 Spot Bond					0.00000	100.61529				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	101.97333	4.21000	101.93698				0.00	0	0
Total ASN195 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN195										0.00	0	0
ASN195 On 20/06/2022 Spot Bond					0.00000	100.84875				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN196 On 01/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN199 SPOT										0.00	0	0
Total For ASN199										0.00	0	0
ASN200 On 25/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN200 SPOT										0.00	0	0
Total For ASN200										0.00	0	0
ASN200 On 21/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN201 SPOT										0.00	0	0
Total For ASN201										0.00	0	0
ASN201 On 18/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN202 SPOT										0.00	0	0
Total For ASN202										0.00	0	0
ASN202 On 20/06/2022 Spot Bond					0.00000	100.85673				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN203 On 20/06/2022 Spot Bond					0.00000	100.91195				0.00	0	0
Total ASN204 SPOT										0.00	0	0
Total For ASN204										0.00	0	0
ASN204 On 25/08/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN207 SPOT										0.00	0	0
Total For ASN207										0.00	0	0
ASN207 On 24/08/2021 Spot Bond					0.00000	101.79173				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN208 On 24/08/2025 Spot Bond					0.00000	101.95379				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN209 On 28/08/2020 Spot Bond					0.00000	101.37395				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN210 On 02/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN212 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN212										0.00	0	0
ASN21: On 01/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN213 SPOT										0.00	0	0
Total For ASN213										0.00	0	0
ASN21: On 29/08/2022 Spot Bond					0.00000	101.42365				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN21: On 14/09/2018 Spot Bond					0.00000	100.93710				0.00	0	0
Total ASN215 SPOT										0.00	0	0
Total For ASN215										0.00	0	0
ASN21: On 12/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN216 SPOT										0.00	0	0
Total For ASN216										0.00	0	0
ASN21: On 12/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN217 SPOT										0.00	0	0
Total For ASN217										0.00	0	0
ASN21: On 19/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN218 SPOT										0.00	0	0
Total For ASN218										0.00	0	0
ASN21: On 20/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN219 SPOT										0.00	0	0
Total For ASN219										0.00	0	0
ASN22: On 22/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN220 SPOT										0.00	0	0
Total For ASN220										0.00	0	0
ASN22: On 25/10/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN223 SPOT										0.00	0	0
Total For ASN223										0.00	0	0
ASN22: On 25/10/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN225 SPOT										0.00	0	0
Total For ASN225										0.00	0	0
ASN22: On 01/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN228 SPOT										0.00	0	0
Total For ASN228										0.00	0	0
ASN22: On 10/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN229 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN229										0.00	0	0
ASN23 On 10/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN230 SPOT										0.00	0	0
Total For ASN230										0.00	0	0
ASN23 On 17/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN231 SPOT										0.00	0	0
Total For ASN231										0.00	0	0
ASN23 On 28/05/2019 Spot Bond			8.56000	8.56000	8.56000	101.35872				0.00	0	0
Total ASN232 SPOT										0.00	0	0
Total For ASN232										0.00	0	0
ASN23 On 29/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN234 SPOT										0.00	0	0
Total For ASN234										0.00	0	0
ASN23 On 12/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN235 SPOT										0.00	0	0
Total For ASN235										0.00	0	0
ASN23 On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN236 SPOT										0.00	0	0
Total For ASN236										0.00	0	0
ASN23 On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN237 SPOT										0.00	0	0
Total For ASN237										0.00	0	0
ASN23 On 18/12/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN239 SPOT										0.00	0	0
Total For ASN239										0.00	0	0
ASN24 On 02/02/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN240 SPOT										0.00	0	0
Total For ASN240										0.00	0	0
ASN24 On 02/02/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN241 SPOT										0.00	0	0
Total For ASN241										0.00	0	0
ASN24 On 10/02/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN242 SPOT										0.00	0	0
Total For ASN242										0.00	0	0
ASN24 On 07/03/2019 Spot Bond					0.00000	101.12396				0.00	0	0
Total ASN243 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN243										0.00	0	0
ASN24 On 10/03/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN244 SPOT										0.00	0	0
Total For ASN244										0.00	0	0
ASN24 On 30/03/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN245 SPOT										0.00	0	0
Total For ASN245										0.00	0	0
ASN24 On 12/04/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN246 SPOT										0.00	0	0
Total For ASN246										0.00	0	0
ASN24 On 13/04/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN247 SPOT										0.00	0	0
Total For ASN247										0.00	0	0
ASN25 On 09/05/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN250 SPOT										0.00	0	0
Total For ASN250										0.00	0	0
ASN25 On 16/05/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN251 SPOT										0.00	0	0
Total For ASN251										0.00	0	0
ASN25 On 16/05/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN252 SPOT										0.00	0	0
Total For ASN252										0.00	0	0
ASN25 On 27/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN253 SPOT										0.00	0	0
Total For ASN253										0.00	0	0
ASN25 On 25/05/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN254 SPOT										0.00	0	0
Total For ASN254										0.00	0	0
ASN25 On 29/05/2021 Spot Bond					0.00000	101.34483				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					0.00000	100.00000				0.00	0	0
Total ASN256 SPOT										0.00	0	0
Total For ASN256										0.00	0	0
ASN25 On 02/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN257 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN257										0.00	0	0
ASN26 On 22/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN261 SPOT										0.00	0	0
Total For ASN261										0.00	0	0
ASN26 On 22/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN262 SPOT										0.00	0	0
Total For ASN262										0.00	0	0
ASN26 On 22/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN263 SPOT										0.00	0	0
Total For ASN263										0.00	0	0
ASN26 On 20/06/2023 Spot Bond					0.00000	100.75840				0.00	0	200,000,000
Total ASN264 SPOT										0.00	0	200,000,000
Total For ASN264										0.00	0	200,000,000
ASN26 On 30/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN265 SPOT										0.00	0	0
Total For ASN265										0.00	0	0
ASN26 On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN268 SPOT										0.00	0	0
Total For ASN268										0.00	0	0
ASN26 On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN269 SPOT										0.00	0	0
Total For ASN269										0.00	0	0
ASN27 On 20/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN270 SPOT										0.00	0	0
Total For ASN270										0.00	0	0
ASN27 On 20/07/2023 Spot Bond					0.00000	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					0.00000	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			7.83500	103.43460	7.83500	103.41271				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW17 On 05/12/2018 Spot Bond					0.00000	101.45330				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW17 On 05/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW17/JIBAR SPOT										0.00	0	0
Total For BAW17/JIBAR										0.00	0	0
BAW18 On 05/12/2020 Spot Bond					0.00000	101.31668				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			9.38000	101.70905	9.38000	101.68358				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			9.33000	103.02767	9.33000	103.00214				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	103.11898	9.30000	103.09351				0.00	0	0
Total BAW21/R208 SPOT										0.00	0	0
Total For BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond					0.00000	102.45336				0.00	0	90,000,000
Total BAW22 SPOT										0.00	0	90,000,000
Total For BAW22										0.00	0	90,000,000
BAW24 On 30/09/2019 Spot Bond					0.00000	101.63347				0.00	0	0
Total BAW24 SPOT										0.00	0	0
Total For BAW24										0.00	0	0
BAW25 On 08/05/2020 Spot Bond					0.00000	102.54891				0.00	0	0
Total BAW25 SPOT										0.00	0	0
Total For BAW25										0.00	0	0
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW26U SPOT										0.00	0	0
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					0.00000	101.55605				0.00	0	0
Total BAW28 SPOT										0.00	0	0
Total For BAW28										0.00	0	0
BAW29 On 22/02/2023 Spot Bond					0.00000	101.55734				0.00	0	0
Total BAW29 SPOT										0.00	0	0
Total For BAW29										0.00	0	0
BAYA3 On 30/09/2018 Spot Bond					0.00000	101.02406				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA4 On 30/09/2018 Spot Bond					0.00000	100.70002				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA4 On 30/09/2018 Spot Bond					0.00000	100.74427				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA4 On 31/03/2019 Spot Bond					0.00000	100.74439				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA5 On 31/03/2019 Spot Bond					0.00000	100.77571				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA5 On 31/03/2019 Spot Bond					0.00000	101.48079				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYA5 On 30/09/2019 Spot Bond					0.00000	101.61727				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYA5 On 31/03/2022 Spot Bond					0.00000	104.52507				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA5 On 30/06/2020 Spot Bond					0.00000	102.68670				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			12.12500	104.06962	12.12500	104.03634				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			12.58000	12.58000	12.58000	100.55322				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					0.00000	100.79918				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					0.00000	100.75394				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					0.00000	100.74428				0.00	1,800,000,000	900,000,000
Total BAYA63 SPOT										0.00	1,800,000,000	900,000,000
Total For BAYA63										0.00	1,800,000,000	900,000,000
BAYA6 On 30/09/2022 Spot Bond					0.00000	100.76039				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					0.00000	100.72817				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					0.00000	100.75405				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			12.12500	12.12500	12.12500	97.40823				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					0.00000	100.71219				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					0.00000	100.71219				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					0.00000	100.71219				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					0.00000	100.95341				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					0.00000	100.95318				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					0.00000	100.95329				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					0.00000	106.66047				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					0.00000	100.98544				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					0.00000	100.85709				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					0.00000	101.12555				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					0.00000	100.33003				0.00	0	0
Total BCJ10 SPOT										0.00	0	0
Total For BCJ10										0.00	0	0
BCJ14 On 09/05/2019 Spot Bond					0.00000	101.72060				0.00	0	0
Total BCJ14 SPOT										0.00	0	0
Total For BCJ14										0.00	0	0
BCJ15 On 09/11/2020 Spot Bond					0.00000	101.76303				0.00	0	0
Total BCJ15 SPOT										0.00	0	0
Total For BCJ15										0.00	0	0
BCJ16 On 08/12/2020 Spot Bond					0.00000	101.08955				0.00	0	0
Total BCJ16 SPOT										0.00	0	0
Total For BCJ16										0.00	0	0
BCJ17 On 23/09/2019 Spot Bond					0.00000	100.69715				0.00	2,400,000,000	1,200,000,000
Total BCJ17 SPOT										0.00	2,400,000,000	1,200,000,000
Total For BCJ17										0.00	2,400,000,000	1,200,000,000
BD0205 On 28/04/2028 Spot Bond			8.78500	8.78500	8.78500	194.19404				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			8.78500	8.78500	8.78500	194.77883				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			9.17000	9.17000	9.17000	95.50931				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	10.16848	100.00000	10.14598				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					0.00000	103.44998				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			9.78000	103.27193	9.78000	103.24514				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2020 Spot Bond					0.00000	102.03759				0.00	0	0
Total BGL03 SPOT										0.00	0	0
Total For BGL03										0.00	0	0
BGL04 On 05/02/2020 Spot Bond			9.48000	100.54812	9.48000	100.52240				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			11.08000	104.97492	11.08000	104.94417				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2020 Spot Bond					0.00000	104.24195				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			11.05500	107.09706	11.05500	107.06575				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2022 Spot Bond					0.00000	101.50253				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			10.78000	104.85708	10.78000	104.82716				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGL10 On 05/05/2021 Spot Bond					0.00000	99.67084				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			11.56000	104.77631	11.56000	104.74431				0.00	0	0
Total BGL11 SPOT										0.00	0	0
Total For BGL11										0.00	0	0
BGL12 On 20/08/2021 Spot Bond					0.00000	105.64466				0.00	0	0
Total BGL12 SPOT										0.00	0	0
Total For BGL12										0.00	0	0
BGL13 On 20/08/2021 Spot Bond			10.18000	109.09711	10.18000	109.06719				0.00	0	0
Total BGL13 SPOT										0.00	0	0
Total For BGL13										0.00	0	0
BGL14 On 03/11/2021 Spot Bond					0.00000	103.36325				0.00	70,000,000	70,000,000
Total BGL14 SPOT										0.00	70,000,000	70,000,000
Total For BGL14										0.00	70,000,000	70,000,000
BGL15 On 17/03/2022 Spot Bond					0.00000	103.46158				0.00	0	170,000,000
Total BGL15 SPOT										0.00	0	170,000,000
Total For BGL15										0.00	0	170,000,000
BGL16 On 25/05/2022 Spot Bond					0.00000	101.83075				0.00	0	0
Total BGL16 SPOT										0.00	0	0
Total For BGL16										0.00	0	0
BGL17 On 14/08/2024 Spot Bond					0.00000	105.24289				0.00	0	0
Total BGL17 SPOT										0.00	0	0
Total For BGL17										0.00	0	0
BGL18 On 30/09/2022 Spot Bond					0.00000	101.25982				0.00	26,000,000	13,000,000
Total BGL18 SPOT										0.00	26,000,000	13,000,000
Total For BGL18										0.00	26,000,000	13,000,000
BGL19 On 29/09/2024 Spot Bond					0.00000	101.93968				0.00	0	0
Total BGL19 SPOT										0.00	0	0
Total For BGL19										0.00	0	0
BGT01 On 12/09/2022 Spot Bond					0.00000	103.59287				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					0.00000	100.59495				0.00	0	0
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0
BID06 On 30/06/2019 Spot Bond			8.08500	101.31637	8.08500	101.29443				0.00	0	2,217,000,000
Total BID06 SPOT										0.00	0	2,217,000,000
Total For BID06										0.00	0	2,217,000,000
BID07 On 30/06/2020 Spot Bond					0.00000	100.57321				0.00	0	0
Total BID07 SPOT										0.00	0	0
Total For BID07										0.00	0	0
BID08 On 30/06/2022 Spot Bond					0.00000	100.58616				0.00	0	70,000,000
Total BID08 SPOT										0.00	0	70,000,000
Total For BID08										0.00	0	70,000,000
BPPF0 On 22/03/2020 Spot Bond					0.00000	100.80641				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BPPF0 On 17/09/2018 Spot Bond					0.00000	100.88274				0.00	0	0
Total BPPF03 SPOT										0.00	0	0
Total For BPPF03										0.00	0	0
BPPF0 On 15/09/2020 Spot Bond					0.00000	100.94158				0.00	0	410,000,000
Total BPPF04 SPOT										0.00	0	410,000,000
Total For BPPF04										0.00	0	410,000,000
BPPF0 On 24/10/2018 Spot Bond					0.00000	100.03915				0.00	0	0
Total BPPF05 SPOT										0.00	0	0
Total For BPPF05										0.00	0	0
BPPF0 On 22/09/2018 Spot Bond					0.00000	100.69430				0.00	0	0
Total BPPF06 SPOT										0.00	0	0
Total For BPPF06										0.00	0	0
BPPF0 On 22/03/2019 Spot Bond					0.00000	100.73761				0.00	0	0
Total BPPF07 SPOT										0.00	0	0
Total For BPPF07										0.00	0	0
BPPF0 On 22/03/2021 Spot Bond					0.00000	100.77427				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BPPF0 On 23/01/2019 Spot Bond					0.00000	100.06124				0.00	0	0
Total BPPF09 SPOT										0.00	0	0

Contract Details	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										0.00	0	0
BPPF1 On 23/07/2019 Spot Bond					0.00000	100.06389				0.00	0	0
Total BPPF10 SPOT										0.00	0	0
Total For BPPF10										0.00	0	0
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.06673				0.00	0	5,600,000,000
Total BPPF11 SPOT										0.00	0	5,600,000,000
Total For BPPF11										0.00	0	5,600,000,000
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					0.00000	100.73433				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.72630				0.00	0	0
Total BWZ21B SPOT										0.00	0	0
Total For BWZ21B										0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond					0.00000	101.67277				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BWZJ1 On 10/11/2019 Spot Bond					0.00000	102.20104				0.00	0	0
Total BWZJ19 SPOT										0.00	0	0
Total For BWZJ19										0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.95068				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			10.03500	104.48226	10.03500	104.45386				0.00	0	0
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond					0.00000	103.48722				0.00	0	0
Total CBL13 SPOT										0.00	0	0
Total For CBL13										0.00	0	0
CBL14 On 01/02/2019 Spot Bond			12.21500	99.52352	12.21500	105.25459				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL17 On 23/08/2019 Spot Bond					0.00000	104.32378				0.00	0	0
Total CBL17 SPOT										0.00	0	0
Total For CBL17										0.00	0	0
CBL18 On 23/08/2019 Spot Bond			11.71500	104.04115	11.71500	104.00843				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL20 On 14/12/2019 Spot Bond					0.00000	103.62349				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			9.88000	99.66879	9.88000	99.64267				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					0.00000	102.21844			0.00	0	0
Total CBL24 SPOT									0.00	0	0
Total For CBL24									0.00	0	0
CBL25 On 06/05/2019 Spot Bond					0.00000	102.60021			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			10.18000	104.64326	10.18000	104.61503			0.00	0	0
Total CBL26 SPOT									0.00	0	0
Total For CBL26									0.00	0	0
CBL27 On 12/05/2020 Spot Bond					0.00000	102.88834			0.00	0	0
Total CBL27 SPOT									0.00	0	0
Total For CBL27									0.00	0	0
CBL28 On 21/05/2021 Spot Bond					0.00000	101.53340			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			10.14000	110.35950	10.14000	110.32969			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			10.21500	107.47529	10.21500	107.44603		12,258,000,000,000.00	1,200,000,000	600,000,000	
Total CCT02 SPOT								12,258,000,000,000.00	1,200,000,000	600,000,000	
Total For CCT02								12,258,000,000,000.00	1,200,000,000	600,000,000	
CCT03 On 15/03/2025 Spot Bond			10.37000	107.75903	10.37000	107.72943		0.00	0	27,000,000	
Total CCT03 SPOT								0.00	0	27,000,000	
Total For CCT03								0.00	0	27,000,000	
CCT04 On 17/07/2027 Spot Bond			10.31500	99.43423	10.31500	99.69109		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	109.22920	10.00000	109.20070		0.00	0	0	
Total CGR14/JIBAR SPOT								0.00	0	0	
Total For CGR14/JIBAR								0.00	0	0	
CGR21 On 12/10/2020 Spot Bond					0.00000	100.44214		0.00	0	0	
Total CGR21 SPOT								0.00	0	0	
Total For CGR21								0.00	0	0	
CGR23 On 08/02/2019 Spot Bond					0.00000	102.36711		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					0.00000	104.87726				0.00	0	0
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CGR25 On 27/06/2019 Spot Bond					0.00000	101.79216				0.00	0	0
Total CGR25 SPOT										0.00	0	0
Total For CGR25										0.00	0	0
CGR27 On 25/11/2019 Spot Bond					0.00000	102.53250				0.00	0	0
Total CGR27 SPOT										0.00	0	0
Total For CGR27										0.00	0	0
CGR29 On 08/02/2021 Spot Bond					0.00000	103.75707				0.00	0	0
Total CGR29 SPOT										0.00	0	0
Total For CGR29										0.00	0	0
CGR32 On 21/07/2020 Spot Bond					0.00000	100.03212				0.00	0	0
Total CGR32 SPOT										0.00	0	0
Total For CGR32										0.00	0	0
CGR33 On 22/09/2020 Spot Bond					0.00000	101.01249				0.00	0	0
Total CGR33 SPOT										0.00	0	0
Total For CGR33										0.00	0	0
CGR34 On 21/09/2018 Spot Bond			8.38800	8.38800	8.38800	102.84680				0.00	0	0
Total CGR34 SPOT										0.00	0	0
Total For CGR34										0.00	0	0
CGR36 On 02/10/2018 Spot Bond					0.00000	100.57891				0.00	0	0
Total CGR36 SPOT										0.00	0	0
Total For CGR36										0.00	0	0
CGR37 On 08/02/2019 Spot Bond					0.00000	101.87125				0.00	0	0
Total CGR37 SPOT										0.00	0	0
Total For CGR37										0.00	0	0
CGR38 On 13/02/2021 Spot Bond					0.00000	102.18785				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					0.00000	100.87002				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	100.69926	10.11000	100.67228				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	146.81680	3.14000	146.69567				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			3.90000	3.90000	3.90000	142.78923				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	109.22900	10.00000	109.20100				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	109.22900	10.00000	109.20100				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	104.35824	8.59000	104.32614				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	103.93776	9.35000	103.91152				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN26: On 26/03/2019 Spot Bond			8.64500	103.83965	8.64500	103.81577				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	109.22900	10.00000	109.20100				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN31: On 14/11/2022 Spot Bond					0.00000	101.93362				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			11.07500	96.74749	11.07500	96.71915				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			11.59500	98.11620	11.59500	98.08615				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN31: On 20/03/2023 Spot Bond					0.00000	100.99654				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN31: On 14/11/2022 Spot Bond					0.00000	101.89384				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN32: On 20/06/2023 Spot Bond					0.00000	100.99451				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					0.00000	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					0.00000	102.20442				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
CLN34: On 20/12/2023 Spot Bond					0.00000	101.06234				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN34: On 20/12/2018 Spot Bond					0.00000	100.83907				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN34: On 20/12/2023 Spot Bond					0.00000	100.17232				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN35: On 28/10/2018 Spot Bond					0.00000	99.91303				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN36: On 20/03/2019 Spot Bond					0.00000	100.81773				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN36: On 20/03/2024 Spot Bond			10.25500	104.91216	10.25500	104.88366				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN36: On 20/03/2024 Spot Bond					0.00000	100.88326				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN36: On 06/08/2023 Spot Bond					0.00000	102.30897				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN36: On 20/03/2024 Spot Bond			12.39500	106.83618	12.39500	106.80127				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN36: On 06/08/2023 Spot Bond					0.00000	102.39630				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN37: On 26/07/2022 Spot Bond					0.00000	99.99981				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN37: On 20/03/2024 Spot Bond					0.00000	110.23264				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					0.00000	100.87107				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					0.00000	100.88778				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			9.58000	104.12671	9.58000	104.10023				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					0.00000	98.74284				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	101.89331	10.98000	101.86373				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	103.82501	11.00000	103.79480				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond					0.00000	100.98449				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			12.18500	103.54514	12.18500	103.51186				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond					0.00000	101.06992				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond					0.00000	100.88745				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond					0.00000	99.99954				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond					0.00000	100.94117				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					0.00000	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					0.00000	100.89245				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					0.00000	100.96067				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					0.00000	101.53384				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					0.00000	101.83019				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					0.00000	101.82024				0.00	0	140,000,000
Total CLN399 SPOT										0.00	0	140,000,000
Total For CLN399										0.00	0	140,000,000
CLN40 On 20/06/2020 Spot Bond					0.00000	100.89233				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					0.00000	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					0.00000	100.89719				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					0.00000	100.23006				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					0.00000	100.98457				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					0.00000	100.98942				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					0.00000	100.23112				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN412 On 20/09/2020 Spot Bond					0.00000	102.36139				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN413 On 20/09/2020 Spot Bond					0.00000	101.02335				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN415 On 18/07/2020 Spot Bond					0.00000	100.24489				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					0.00000	100.88533				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond					0.00000	101.07185				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	7.01000	7.01000	51.72937				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	101.08153				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					0.00000	99.99907				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					0.00000	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					0.00000	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					0.00000	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					0.00000	103.15694				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					0.00000	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					0.00000	101.78017				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					0.00000	101.27494				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					0.00000	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					0.00000	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					0.00000	119.70634				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN432 On 20/12/2020 Spot Bond					0.00000	121.32108				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN433 On 20/12/2020 Spot Bond					0.00000	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					0.00000	100.97975				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN436 On 20/12/2020 Spot Bond					0.00000	100.93608				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 On 03/02/2021 Spot Bond					0.00000	99.80533				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					0.00000	132.34026				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN44 On 20/03/2021 Spot Bond					0.00000	101.75537				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN44 On 23/05/2021 Spot Bond					0.00000	101.70698				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			9.68000	105.97522	9.68000	105.94800				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			4.45000	144.16702	4.45000	144.11470				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	103.45879	6.78000	103.41476				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	105.66996	6.42000	105.62600				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN45 On 04/05/2021 Spot Bond					0.00000	101.66347				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN45 On 20/12/2021 Spot Bond					0.00000	101.10303				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN45 On 17/11/2021 Spot Bond					0.00000	101.76443				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN45 On 29/11/2021 Spot Bond					0.00000	102.04647				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN46 On 29/11/2021 Spot Bond					0.00000	101.46298				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					0.00000	105.59865				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			10.75000	105.76763	10.75000	105.73705				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			10.00500	103.81122	10.00500	103.78368				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					0.00000	100.99951				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN465 On 27/03/2020 Spot Bond					0.00000	100.68739				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN467 On 28/03/2020 Spot Bond					0.00000	100.68625				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN468 On 28/03/2022 Spot Bond					0.00000	102.10613				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN469 On 17/05/2019 Spot Bond					0.00000	101.62163				0.00	0	0
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0
CLN471 On 19/11/2022 Spot Bond					0.00000	101.81215				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN472 On 23/06/2021 Spot Bond					0.00000	101.64752				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN475 On 20/09/2020 Spot Bond					0.00000	100.98942				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	16.72252	100.00000	16.68571				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					0.00000	101.64090				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN48 On 20/05/2021 Spot Bond					0.00000	101.69036				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN48 On 20/05/2021 Spot Bond					0.00000	102.93579				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN48 On 02/12/2021 Spot Bond					0.00000	102.01920				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			9.68000	101.37165	9.68000	101.34546				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN48 On 20/06/2022 Spot Bond					0.00000	101.57110				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			12.68500	101.56819	12.68500	101.52008				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			9.48500	98.88074	9.48500	98.85542				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					0.00000	100.67871				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					0.00000	100.71284				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					0.00000	101.64090				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					0.00000	100.64442				0.00	0	0
Total CLN492 SPOT										0.00	0	0
Total For CLN492										0.00	0	0
CLN492 On 20/06/2022 Spot Bond					0.00000	100.98869				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			12.18000	102.92965	12.18000	100.71542				0.00	0	0
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0
CLN494 On 29/08/2020 Spot Bond					0.00000	101.37627				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			10.28500	102.98931	10.28500	102.96125				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN496 On 04/09/2024 Spot Bond					0.00000	103.02610				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN497 On 08/06/2022 Spot Bond					0.00000	104.36947				0.00	0	0
Total CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0
CLN498 On 20/05/2021 Spot Bond					0.00000	101.63643				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN500 On 10/10/2020 Spot Bond					0.00000	100.38780				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN500 On 11/10/2022 Spot Bond					0.00000	100.38775				0.00	0	0
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN501 On 11/10/2024 Spot Bond					0.00000	100.40171				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN502 On 20/12/2022 Spot Bond					0.00000	101.02064				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					0.00000	100.40171				0.00	0	350,000,000
Total CLN504 SPOT										0.00	0	350,000,000
Total For CLN504										0.00	0	350,000,000
CLN504 On 24/10/2020 Spot Bond					0.00000	100.04333				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN505 On 30/04/2019 Spot Bond					0.00000	99.91406				0.00	0	0
Total CLN506 SPOT										0.00	0	0
Total For CLN506										0.00	0	0
CLN506 On 20/12/2022 Spot Bond					0.00000	100.99929				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					0.00000	101.71466				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					0.00000	100.38162				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					0.00000	98.13863				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN511 On 07/06/2022 Spot Bond					0.00000	101.53503				0.00	0	0
Total CLN512 SPOT										0.00	0	0
Total For CLN512										0.00	0	0
CLN512 On 23/02/2019 Spot Bond					0.00000	101.74145				0.00	0	0
Total CLN514 SPOT										0.00	0	0
Total For CLN514										0.00	0	0
CLN514 On 23/02/2019 Spot Bond					0.00000	102.08871				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	102.40707	9.96000	103.57534				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	101.59085	10.01000	102.34896				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					0.00000	101.61167				0.00	0	0
Total CLN518 SPOT										0.00	0	0
Total For CLN518										0.00	0	0
CLN518 On 30/06/2022 Spot Bond			9.60000	102.53085	9.60000	101.33379				0.00	0	0
Total CLN519 SPOT										0.00	0	0
Total For CLN519										0.00	0	0
CLN519 On 12/03/2023 Spot Bond					0.00000	101.08289				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0
CLN520 On 17/09/2020 Spot Bond					0.00000	100.89233				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN521 On 27/02/2023 Spot Bond					0.00000	101.42527				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN522 On 13/05/2021 Spot Bond					0.00000	101.79068				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	103.16252	9.20000	103.13008				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					0.00000	100.04363				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					0.00000	99.99981				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					0.00000	103.33067				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					0.00000	102.96276				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					0.00000	102.58380				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					0.00000	101.03892				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN53 On 12/03/2023 Spot Bond					0.00000	101.08289				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN53 On 20/06/2023 Spot Bond					0.00000	100.72915				0.00	0	0
Total CLN532 SPOT										0.00	0	0
Total For CLN532										0.00	0	0
CLN53 On 20/06/2023 Spot Bond					0.00000	100.53840				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					0.00000	100.20468				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			10.39500	10.39500	10.39500	100.00013				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					0.00000	100.20115				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					0.00000	221.99733				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			9.17000	95.53271	9.17000	95.50931				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			8.78500	8.78500	8.78500	194.19404				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			8.78500	8.78500	8.78500	194.77883				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					0.00000	100.86832			0.00	0	0
Total CLNF12 SPOT									0.00	0	0
Total For CLNF12									0.00	0	0
CLNF1: On 20/06/2019 Spot Bond					0.00000	101.07829			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF1: On 20/09/2019 Spot Bond					0.00000	100.86825			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF1: On 20/06/2020 Spot Bond					0.00000	100.90204			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
CLNF1: On 17/08/2021 Spot Bond					0.00000	101.75020			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			9.30000	112.85711	9.30000	112.82909		5,580,000,000,000.00	600,000,000	860,000,000	
Total COJ05 SPOT								5,580,000,000,000.00	600,000,000	860,000,000	
Total For COJ05								5,580,000,000,000.00	600,000,000	860,000,000	
COJ07 On 23/03/2021 Spot Bond			9.79000	105.93148	9.79000	105.90397		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			10.42500	106.52822	10.42500	106.49865		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			10.08500	101.72417	10.08500	101.69683		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			10.32000	98.42778	10.32000	98.40073		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			11.51000	95.64001	11.51000	95.61077		4,604,000,000,000.00	400,000,000	100,000,000	
Total COT02 SPOT								4,604,000,000,000.00	400,000,000	100,000,000	
Total For COT02								4,604,000,000,000.00	400,000,000	100,000,000	
COT03 On 05/06/2028 Spot Bond			11.51500	89.38972	11.51500	89.36238		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			12.30000	93.08571	12.30000	95.20581				0.00	0	0
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
CS002 On 17/12/2020 Spot Bond					0.00000	100.89646				0.00	0	0
Total CS002 SPOT										0.00	0	0
Total For CS002										0.00	0	0
CS003 On 12/08/2021 Spot Bond					0.00000	100.82280				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					0.00000	101.14169				0.00	0	0
Total DEN80 SPOT										0.00	0	0
Total For DEN80										0.00	0	0
DENG7 On 21/09/2018 Spot Bond					0.00000	100.81769				0.00	0	0
Total DENG73 SPOT										0.00	0	0
Total For DENG73										0.00	0	0
DENG7 On 28/09/2018 Spot Bond					0.00000	100.65998				0.00	0	0
Total DENG74 SPOT										0.00	0	0
Total For DENG74										0.00	0	0
DENG7 On 04/09/2018 Spot Bond					0.00000	101.17448				0.00	0	0
Total DENG75 SPOT										0.00	0	0
Total For DENG75										0.00	0	0
DENG7 On 04/09/2018 Spot Bond					0.00000	101.17448				0.00	0	0
Total DENG76 SPOT										0.00	0	0
Total For DENG76										0.00	0	0
DENG7 On 27/09/2018 Spot Bond					0.00000	100.63920				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					0.00000	102.94740			0.00	0	0
Total DENG78 SPOT									0.00	0	0
Total For DENG78									0.00	0	0
DOL00: On 20/09/2018 Spot Bond					0.00000	101.13522			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL00: On 24/01/2019 Spot Bond					0.00000	100.06994			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL00: On 20/12/2019 Spot Bond					0.00000	82.01718			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DOL01: On 20/12/2021 Spot Bond					0.00000	101.66524			0.00	0	0
Total DOL012 SPOT									0.00	0	0
Total For DOL012									0.00	0	0
DSY01 On 21/11/2022 Spot Bond					0.00000	101.54766			0.00	0	0
Total DSY01 SPOT									0.00	0	0
Total For DSY01									0.00	0	0
DSY02 On 21/11/2024 Spot Bond					0.00000	101.78996			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			9.83500	9.83500	9.83500	104.73816			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			9.28000	100.32322	9.28000	100.29836			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			8.51500	105.74775	8.51500	105.72339			0.00	0	51,330,900
Total DV22 SPOT									0.00	0	51,330,900
Total For DV22									0.00	0	51,330,900
DV22/R On 07/02/2020 Spot Bond			100.00000	40.00656	100.00000	39.91704			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			9.43500	106.19177	9.43500	106.16473		94,387,740,000,000.00	10,004,000,000	5,736,436,500	
Total DV23 SPOT								94,387,740,000,000.00	10,004,000,000	5,736,436,500	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DV23										14,387,740,000,000.00	10,004,000,000	5,736,436,500
DV23/R On 27/02/2023 Spot Bond			100.00000	16.17773	100.00000	16.14153				0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	16.17773	100.00000	16.14153				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			9.78500	103.84356	9.78500	103.81616				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	104.24379	9.69000	104.21655				0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	104.24379	9.69000	104.21655				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			11.05000	98.58527	11.05000	98.55597				0.00	0	52,000,000
Total DV29 SPOT										0.00	0	52,000,000
Total For DV29										0.00	0	52,000,000
DV29/R On 18/02/2029 Spot Bond			10.10000	104.42283	10.10000	104.39440				0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	104.42283	10.10000	104.39440				0.00	0	0
Total DV29/R213 SPOT										0.00	0	0
Total For DV29/R213										0.00	0	0
DVC02 On 29/08/2018 Spot Bond					0.00000	101.25964				0.00	4,000,000,000	4,000,000,000
Total DVC029 SPOT										0.00	4,000,000,000	4,000,000,000
Total For DVC029										0.00	4,000,000,000	4,000,000,000
DVC03 On 23/10/2018 Spot Bond					0.00000	100.00654				0.00	0	0
Total DVC030 SPOT										0.00	0	0
Total For DVC030										0.00	0	0
DVF19 On 31/05/2019 Spot Bond					0.00000	101.80629				0.00	0	0
Total DVF19 SPOT										0.00	0	0
Total For DVF19										0.00	0	0
DVF20 On 29/11/2019 Spot Bond					0.00000	101.33706				0.00	0	0
Total DVF20 SPOT										0.00	0	0
Total For DVF20										0.00	0	0
DVF20 On 28/03/2020 Spot Bond					0.00000	101.11127				0.00	0	0
Total DVF20B SPOT										0.00	0	0
Total For DVF20B										0.00	0	0
DVF20 On 31/08/2020 Spot Bond					0.00000	101.61214				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					0.00000	100.01007			0.00	0	0
Total DVF20D SPOT									0.00	0	0
Total For DVF20D									0.00	0	0
DVF21 On 29/11/2021 Spot Bond					0.00000	101.38739			0.00	0	0
Total DVF21 SPOT									0.00	0	0
Total For DVF21									0.00	0	0
DVF22 On 28/03/2022 Spot Bond					0.00000	101.28961			0.00	0	0
Total DVF22 SPOT									0.00	0	0
Total For DVF22									0.00	0	0
DVF22I On 29/08/2022 Spot Bond					0.00000	101.36064			0.00	0	0
Total DVF22B SPOT									0.00	0	0
Total For DVF22B									0.00	0	0
DVF22I On 24/10/2022 Spot Bond					0.00000	100.04237			0.00	0	0
Total DVF22C SPOT									0.00	0	0
Total For DVF22C									0.00	0	0
DVF24 On 23/10/2024 Spot Bond					0.00000	100.01436			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			8.43000	109.03093	8.43000	109.00606		1,686,000,000,000.00	200,000,000	200,000,000	
Total E170 SPOT								1,686,000,000,000.00	200,000,000	200,000,000	
Total For E170								1,686,000,000,000.00	200,000,000	200,000,000	
E170/R On 01/08/2020 Spot Bond			100.00000	30.24574	100.00000	30.17806		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			9.09000	104.35156	9.09000	104.32635		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			9.39000	104.64176	9.39000	104.61567		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			9.79500	104.28587	9.79500	104.25878		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	103.33400	4.13000	103.29756		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	94.63088	3.86000	94.59804			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	120.03167	2.25000	119.99527			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	126.96744	3.77000	126.92390			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	113.19187	3.78000	113.15302			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	111.17623	3.78000	111.13788			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	103.34925	3.79000	103.31368			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	95.99114	3.83000	95.95791			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	120.03167	2.25000	119.99527			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			9.35500	102.12674	9.35500	102.10095			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			9.08000	107.75306	9.08000	107.72706			0.00	0	57,000,000
Total EMM02 SPOT									0.00	0	57,000,000
Total For EMM02									0.00	0	57,000,000
EMM03 On 04/05/2024 Spot Bond			10.68500	99.57762	10.68500	99.54946			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			10.85000	10.85000	10.85000	95.73920			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			11.10000	11.10000	11.10000	101.21016				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			10.66500	98.93940	10.66500	99.73338				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			10.51500	100.50331	10.51500	100.40985				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			11.09500	101.87924	11.09500	87.61193				0.00	0	0
Total EMM07P SPOT										0.00	0	0
Total For EMM07P										0.00	0	0
ENX01 On 23/04/2021 Spot Bond					0.00000	100.02555				0.00	0	0
Total ENX01 SPOT										0.00	0	0
Total For ENX01										0.00	0	0
ENX01 On 23/04/2021 Spot Bond					0.00000	100.01990				0.00	0	0
Total ENX01S SPOT										0.00	0	0
Total For ENX01S										0.00	0	0
EPF00 On 19/08/2018 Spot Bond					0.00000	101.57673				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	101.22802				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF00 On 12/09/2019 Spot Bond					0.00000	101.59390				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF01 On 07/11/2019 Spot Bond					0.00000	102.24922				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF011 On 12/06/2020 Spot Bond					0.00000	101.85082				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF012 On 06/11/2020 Spot Bond					0.00000	102.65514				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					0.00000	101.41408				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					0.00000	101.27697				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					0.00000	101.11282				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					0.00000	101.77389				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					0.00000	101.15744				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					0.00000	100.47875				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					0.00000	98.12124				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS08, On 04/10/2018 Spot Bond					0.00000	100.34150				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS08, On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
EQS08, On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS08A/JIBAR SPOT										0.00	0	0
Total For EQS08A/JIBAR										0.00	0	0
EQS10 On 28/07/2022 Spot Bond					0.00000	99.89816				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
ERS3B On 17/08/2019 Spot Bond					0.00000	101.68815				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3B On 17/05/2019 Spot Bond					0.00000	101.72265				0.00	0	0
Total ERS3B5 SPOT										0.00	0	0
Total For ERS3B5										0.00	0	0
ERS3C On 17/08/2019 Spot Bond					0.00000	101.78345				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERS3C On 17/05/2019 Spot Bond					0.00000	101.91223				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	109.22900	10.00000	109.20100				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA1 On 17/08/2018 Spot Bond					0.00000	101.59400				0.00	0	0
Total ERSA17 SPOT										0.00	0	0
Total For ERSA17										0.00	0	0
ERSA2 On 17/08/2018 Spot Bond					0.00000	101.65163				0.00	0	0

Contract 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					0.00000	101.38879			0.00	0	0
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0
ERSA2 On 17/05/2019 Spot Bond					0.00000	101.94021			0.00	0	0
Total ERSA22 SPOT									0.00	0	0
Total For ERSA22									0.00	0	0
ERSA2 On 17/08/2019 Spot Bond					0.00000	102.12359			0.00	0	140,000,000
Total ERSA23 SPOT									0.00	0	140,000,000
Total For ERSA23									0.00	0	140,000,000
ERSA2 On 17/08/2020 Spot Bond					0.00000	101.62149			0.00	0	0
Total ERSA24 SPOT									0.00	0	0
Total For ERSA24									0.00	0	0
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.67870			0.00	0	0
Total ERSA25 SPOT									0.00	0	0
Total For ERSA25									0.00	0	0
ES23 On 25/01/2023 Spot Bond			9.36500	102.33987	9.36500	102.31443		46,862,460,000,000.00	5,004,000,000	2,509,983,800	
Total ES23 SPOT								16,862,460,000,000.00	5,004,000,000	2,509,983,800	
Total For ES23								16,862,460,000,000.00	5,004,000,000	2,509,983,800	
ES23/R On 25/01/2023 Spot Bond			10.00000	100.05304	10.00000	100.02652		0.00	0	0	
Total ES23/R2023 SPOT								0.00	0	0	
Total For ES23/R2023								0.00	0	0	
ES26 On 02/04/2026 Spot Bond			10.04500	90.90494	10.04500	90.88060		62,319,180,000,000.00	6,204,000,000	3,714,982,500	
Total ES26 SPOT								12,319,180,000,000.00	6,204,000,000	3,714,982,500	
Total For ES26								12,319,180,000,000.00	6,204,000,000	3,714,982,500	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.47041	7.85000	102.44886		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			10.77500	78.52466	10.80500	78.32157		3,284,220,000,000.00	304,800,000	702,249,300	
Total ES33 SPOT								3,284,220,000,000.00	304,800,000	702,249,300	
Total For ES33								3,284,220,000,000.00	304,800,000	702,249,300	
ES33/R On 15/09/2033 Spot Bond			7.50000	102.71728	7.50000	102.69673		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			11.02000	81.05428	11.02000	81.03054		61,712,000,000,000.00	5,600,000,000	8,196,901,900	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ES42 SPOT									1,712,000,000,000.00	5,600,000,000	8,196,901,900
Total For ES42									1,712,000,000,000.00	5,600,000,000	8,196,901,900
ES42/R On 25/04/2042 Spot Bond			8.50000	102.13773	8.50000	102.11451			0.00	0	0
Total ES42/R214 SPOT									0.00	0	0
Total For ES42/R214									0.00	0	0
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF01U SPOT									0.00	0	0
Total For ESF01U									0.00	0	0
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF02U SPOT									0.00	0	0
Total For ESF02U									0.00	0	0
ESFR0: On 20/04/2021 Spot Bond					0.00000	100.25863			0.00	0	0
Total ESFR03 SPOT									0.00	0	0
Total For ESFR03									0.00	0	0
EXX02 On 19/05/2019 Spot Bond					0.00000	100.87287			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FBJ20Z On 20/03/2020 Spot Bond					0.00000	100.87316			0.00	0	0
Total FBJ20Z SPOT									0.00	0	0
Total For FBJ20Z									0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.90212			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					0.00000	101.61767				0.00	0	0
Total FIFB08 SPOT										0.00	0	0
Total For FIFB08										0.00	0	0
FIFB09 On 27/06/2019 Spot Bond					0.00000	100.71011				0.00	0	0
Total FIFB09 SPOT										0.00	0	0
Total For FIFB09										0.00	0	0
FIFB10 On 12/09/2019 Spot Bond					0.00000	101.43894				0.00	0	0
Total FIFB10 SPOT										0.00	0	0
Total For FIFB10										0.00	0	0
FIFB11 On 07/02/2020 Spot Bond					0.00000	102.24734				0.00	0	0
Total FIFB11 SPOT										0.00	0	0
Total For FIFB11										0.00	0	0
FIFB12 On 13/08/2020 Spot Bond					0.00000	101.75081				0.00	0	0
Total FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0
FIFB14 On 07/11/2022 Spot Bond					0.00000	101.87473				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					0.00000	101.56435				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			8.17500	100.92708	8.17500	100.90520			0.00	0	892,396,800
Total FRB05 SPOT									0.00	0	892,396,800
Total For FRB05									0.00	0	892,396,800
FRB12 On 02/06/2019 Spot Bond					0.00000	101.68785			0.00	0	40,000,000
Total FRB12 SPOT									0.00	0	40,000,000
Total For FRB12									0.00	0	40,000,000
FRB13 On 02/06/2021 Spot Bond					0.00000	100.08312			0.00	0	0
Total FRB13 SPOT									0.00	0	0
Total For FRB13									0.00	0	0
FRB14 On 02/06/2021 Spot Bond			10.78000	10.78000	10.78000	99.57558			0.00	0	0
Total FRB14 SPOT									0.00	0	0
Total For FRB14									0.00	0	0
FRB15 On 06/03/2020 Spot Bond					0.00000	103.65895			0.00	47,000,000	23,500,000
Total FRB15 SPOT									0.00	47,000,000	23,500,000
Total For FRB15									0.00	47,000,000	23,500,000
FRB16 On 08/07/2020 Spot Bond					0.00000	103.14752			0.00	0	0
Total FRB16 SPOT									0.00	0	0
Total For FRB16									0.00	0	0
FRB17 On 08/01/2022 Spot Bond					0.00000	102.80786			0.00	0	0
Total FRB17 SPOT									0.00	0	0
Total For FRB17									0.00	0	0
FRB17/On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRB17/JIBAR SPOT									0.00	0	0
Total For FRB17/JIBAR									0.00	0	0
FRB18 On 13/04/2021 Spot Bond					0.00000	103.93314			0.00	800,000,000	200,000,000
Total FRB18 SPOT									0.00	800,000,000	200,000,000
Total For FRB18									0.00	800,000,000	200,000,000
FRB19 On 14/04/2021 Spot Bond			11.48000	105.43606	11.48000	105.40391			0.00	0	0
Total FRB19 SPOT									0.00	0	0
Total For FRB19									0.00	0	0
FRB20 On 15/04/2021 Spot Bond					0.00000	103.00977			0.00	0	0

Contract 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					0.00000	101.86002			0.00	0	0
Total FRB21 SPOT									0.00	0	0
Total For FRB21									0.00	0	0
FRB22 On 08/12/2022 Spot Bond					0.00000	104.44704			0.00	0	0
Total FRB22 SPOT									0.00	0	0
Total For FRB22									0.00	0	0
FRB23 On 20/09/2027 Spot Bond					0.00000	101.49980			0.00	0	310,000,000
Total FRB23 SPOT									0.00	0	310,000,000
Total For FRB23									0.00	0	310,000,000
FRBC2 On 21/12/2018 Spot Bond			8.29500	102.57331	8.29500	102.55075			0.00	0	440,156,400
Total FRBC21 SPOT									0.00	0	440,156,400
Total For FRBC21									0.00	0	440,156,400
FRBC2 On 21/12/2018 Spot Bond					0.00000	101.61200			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			3.45000	149.00865	3.45000	148.95859			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	3.49000	3.49000	286.73011		1,396,000,000,000.00	400,000,000	2,555,600,000	
Total FRBI23 SPOT								1,396,000,000,000.00	400,000,000	2,555,600,000	
Total For FRBI23								1,396,000,000,000.00	400,000,000	2,555,600,000	
FRBI25 On 31/01/2025 Spot Bond			3.78000	3.78000	3.78000	123.57059		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	169.35826	4.02000	169.29895		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			4.11500	4.11500	4.11500	84.94151		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	4.52000	4.52000	194.90275		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	89.48117	4.53000	89.44861		0.00	0	0	

Contract 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	90.16361	4.55000	90.20010				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			8.64000	8.64000	8.64000	82.24336				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			9.98000	9.98000	9.98000	55.08267				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			10.00000	10.00000	10.00000	54.38932				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC10 On 03/06/2021 Spot Bond					0.00000	101.59311				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	4.87500	4.87500	115.74119				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17 On 20/09/2018 Spot Bond					0.00000	100.88770				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17 On 20/09/2018 Spot Bond					0.00000	100.86922				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17 On 06/08/2023 Spot Bond					0.00000	101.82954				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17 On 20/09/2020 Spot Bond					0.00000	101.00105				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18 On 06/08/2023 Spot Bond					0.00000	93.45015				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18 On 20/12/2018 Spot Bond					0.00000	102.03654				0.00	0	0

Contract 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					0.00000	101.13432				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					0.00000	100.91743				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC188 On 20/03/2019 Spot Bond					0.00000	100.92678				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC189 On 02/04/2019 Spot Bond					0.00000	100.98898				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	109.22900	10.00000	109.20100				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC193 On 20/06/2024 Spot Bond					0.00000	100.97304				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC195 On 20/06/2019 Spot Bond					0.00000	101.15973				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC206 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC207 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC208 On 07/10/2020 Spot Bond					0.00000	102.90519				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					0.00000	100.95578				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					0.00000	101.94917				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC21: On 07/11/2019 Spot Bond					0.00000	102.24978				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC21: On 04/11/2019 Spot Bond					0.00000	102.03286				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC22: On 31/01/2022 Spot Bond			4.01000	146.27422	4.01000	146.22287				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22: On 20/05/2020 Spot Bond					0.00000	101.61849				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			4.87000	142.18879	4.87000	142.13558				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23: On 20/12/2020 Spot Bond					0.00000	101.36852				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC23: On 08/02/2020 Spot Bond					0.00000	108.77572				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC23: On 19/10/2020 Spot Bond					0.00000	111.72359				0.00	0	20,000,000
Total FRC237 SPOT										0.00	0	20,000,000
Total For FRC237										0.00	0	20,000,000
FRC23: On 08/02/2020 Spot Bond					0.00000	109.19317				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC23: On 19/10/2020 Spot Bond					0.00000	112.27910				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					0.00000	111.59916			0.00	0	0
Total FRC240 SPOT									0.00	0	0
Total For FRC240									0.00	0	0
FRC24(On 08/02/2020 Spot Bond					0.00000	108.77256			0.00	0	0
Total FRC241 SPOT									0.00	0	0
Total For FRC241									0.00	0	0
FRC24(On 08/02/2020 Spot Bond					0.00000	108.49680			0.00	0	0
Total FRC242 SPOT									0.00	0	0
Total For FRC242									0.00	0	0
FRC24(On 19/10/2020 Spot Bond					0.00000	100.36799			0.00	0	0
Total FRC243 SPOT									0.00	0	0
Total For FRC243									0.00	0	0
FRC24(On 08/02/2020 Spot Bond					0.00000	108.74418			0.00	0	0
Total FRC244 SPOT									0.00	0	0
Total For FRC244									0.00	0	0
FRC24(On 19/10/2020 Spot Bond					0.00000	100.36437			0.00	0	0
Total FRC245 SPOT									0.00	0	0
Total For FRC245									0.00	0	0
FRC24(On 19/10/2020 Spot Bond					0.00000	100.29334			0.00	0	0
Total FRC246 SPOT									0.00	0	0
Total For FRC246									0.00	0	0
FRC24(On 08/02/2020 Spot Bond					0.00000	108.51937			0.00	0	0
Total FRC247 SPOT									0.00	0	0
Total For FRC247									0.00	0	0
FRC24(On 08/02/2020 Spot Bond					0.00000	101.26678			0.00	0	0
Total FRC248 SPOT									0.00	0	0
Total For FRC248									0.00	0	0
FRC24(On 19/10/2020 Spot Bond					0.00000	110.43488			0.00	0	0
Total FRC249 SPOT									0.00	0	0
Total For FRC249									0.00	0	0
FRC25(On 19/10/2020 Spot Bond					0.00000	94.20321			0.00	0	0
Total FRC250 SPOT									0.00	0	0
Total For FRC250									0.00	0	0
FRC25(On 13/02/2022 Spot Bond					0.00000	102.06879			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					0.00000	101.03376				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC25: On 27/03/2020 Spot Bond					0.00000	100.99220				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC25: On 17/07/2027 Spot Bond					0.00000	102.31034				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC25: On 27/03/2020 Spot Bond					0.00000	100.67564				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC25: On 08/05/2020 Spot Bond					0.00000	102.34466				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC25: On 06/11/2023 Spot Bond			3.33700	3.33700	3.33700	104.47520				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	105.15584	3.45500	105.12051				0.00	0	0
Total FRC260 SPOT										0.00	0	0
Total For FRC260										0.00	0	0
FRC26: On 10/10/2020 Spot Bond					0.00000	100.38137				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC26: On 13/07/2020 Spot Bond					0.00000	100.31501				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC26: On 15/03/2019 Spot Bond					0.00000	100.90566				0.00	0	0
Total FRC263 SPOT										0.00	0	0
Total For FRC263										0.00	0	0
FRC26: On 13/07/2020 Spot Bond					0.00000	100.31431				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
FRC266 On 20/06/2021 Spot Bond					0.00000	101.08163			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					0.00000	101.41989			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					0.00000	105.60325			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					0.00000	100.38565			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					0.00000	100.00827			0.00	0	0
Total FRC269 SPOT									0.00	0	0
Total For FRC269									0.00	0	0
FRC270 On 16/11/2019 Spot Bond					0.00000	101.55753			0.00	0	0
Total FRC270 SPOT									0.00	0	0
Total For FRC270									0.00	0	0
FRC271 On 30/01/2023 Spot Bond					0.00000	99.90737			0.00	0	0
Total FRC271 SPOT									0.00	0	0
Total For FRC271									0.00	0	0
FRC272 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	99.72094			0.00	0	0
Total FRC272 SPOT									0.00	0	0
Total For FRC272									0.00	0	0
FRC273 On 07/12/2023 Spot Bond			8.82000	100.79484	8.82000	101.16222			0.00	0	0
Total FRC273 SPOT									0.00	0	0
Total For FRC273									0.00	0	0
FRC274 On 02/05/2028 Spot Bond			9.80000	101.67218	9.80000	102.23447			0.00	0	0
Total FRC274 SPOT									0.00	0	0
Total For FRC274									0.00	0	0
FRC275 On 12/12/2020 Spot Bond					0.00000	100.58698			0.00	0	0
Total FRC275 SPOT									0.00	0	0
Total For FRC275									0.00	0	0
FRC276 On 12/12/2020 Spot Bond					0.00000	100.51792			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			4.65000	4.65000	4.65000	143.16825				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			4.59000	4.59000	4.59000	143.45142				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			4.57000	4.57000	4.57000	143.54595				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	84.43866	4.54000	85.10710				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	98.63090	4.43500	98.59513				0.00	0	0
Total FRI38 SPOT										0.00	0	0
Total For FRI38										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond					0.00000	100.86832				0.00	0	2,200,000,000
Total FRJ19 SPOT										0.00	0	2,200,000,000
Total For FRJ19										0.00	0	2,200,000,000
FRJ20 On 20/09/2020 Spot Bond					0.00000	100.84909				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.27513				0.00	36,300,000,000	36,300,000,000
Total FRJ21 SPOT										0.00	36,300,000,000	36,300,000,000
Total For FRJ21										0.00	36,300,000,000	36,300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ22 On 07/03/2022 Spot Bond					0.00000	102.40812			0.00	800,000,000	200,000,000
Total FRJ22 SPOT									0.00	800,000,000	200,000,000
Total For FRJ22									0.00	800,000,000	200,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.81851			0.00	58,650,000,000	49,400,000,000
Total FRJ23 SPOT									0.00	58,650,000,000	49,400,000,000
Total For FRJ23									0.00	58,650,000,000	49,400,000,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.61978			0.00	94,800,000,000	86,555,000,000
Total FRJ25 SPOT									0.00	94,800,000,000	86,555,000,000
Total For FRJ25									0.00	94,800,000,000	86,555,000,000
FRJ27 On 25/01/2027 Spot Bond					0.00000	101.73274			0.00	0	0
Total FRJ27 SPOT									0.00	0	0
Total For FRJ27									0.00	0	0
FRS01U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRS01U SPOT									0.00	0	0
Total For FRS01U									0.00	0	0
FRS02U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRS02U SPOT									0.00	0	0
Total For FRS02U									0.00	0	0
FRS100 On 15/01/2024 Spot Bond			3.33800	3.33800	3.33800	97.84548			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS101 On 31/01/2038 Spot Bond			3.68000	3.68000	3.68000	110.36443			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS103 On 23/01/2024 Spot Bond					0.00000	100.00970			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS104 On 23/01/2024 Spot Bond					0.00000	100.00970			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS108 On 31/01/2038 Spot Bond			3.82000	108.09686	3.82000	108.05947			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS109 On 07/12/2033 Spot Bond			3.82000	211.43652	3.82000	211.36362			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	96.12276	4.61000	96.08745				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	3.85000	3.85000	210.62413				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS113 On 29/04/2019 Spot Bond					0.00000	99.89174				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	121.04801	4.13000	121.00511				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	109.98625	3.70500	109.94855				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	99.87778	4.35000	99.84179				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	207.76998	3.97000	207.69748				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	206.56503	4.02000	206.49269				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	155.25989	3.66000	108.96537				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	205.84617	4.05000	205.77392				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	88.47545	5.18000	88.44160				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	158.67364	4.81000	158.61471				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	94.72436	4.71000	94.68932			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	165.06941	4.33000	165.01020			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	164.25385	4.39000	164.19470			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	194.08120	4.56000	194.01045			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS133 On 24/03/2020 Spot Bond					0.00000	97.89879			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	95.70062	4.64000	95.66538			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	4.89500	4.89500	92.16758			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	98.84956	4.42000	98.81375			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	166.85252	4.20000	166.79326			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	199.28208	4.33000	199.21064			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	165.06941	4.33000	165.01020			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	165.06941	4.33000	165.01020			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	161.17042	4.62000	161.11138			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	118.89679	4.43000	118.85370			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			3.71000	147.73170	3.71000	147.68103			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	160.37709	4.68000	160.31807			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	159.85071	4.72000	159.79172			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	119.10998	4.40000	119.06690			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	160.24530	4.69000	160.18630			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	4.73000	4.73000	159.66044			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					0.00000	125.47816			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					0.00000	69.60622			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					0.00000	76.19320			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					0.00000	79.40249			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					0.00000	80.84330				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS16 On 20/06/2022 Spot Bond					0.00000	56.71940				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS16 On 06/06/2023 Spot Bond					0.00000	62.60131				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS16 On 06/06/2024 Spot Bond					0.00000	67.29852				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS16 On 06/06/2025 Spot Bond					0.00000	69.51341				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS16 On 01/08/2021 Spot Bond					0.00000	34.40748				0.00	0	0
Total FRS166 SPOT										0.00	0	0
Total For FRS166										0.00	0	0
FRS16 On 01/08/2022 Spot Bond					0.00000	47.99569				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS16 On 01/08/2022 Spot Bond					0.00000	46.45131				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS16 On 01/08/2021 Spot Bond					0.00000	35.66978				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS17 On 01/08/2022 Spot Bond					0.00000	165.15600				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS17 On 16/10/2022 Spot Bond					0.00000	100.23852				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS17 On 16/10/2024 Spot Bond					0.00000	100.25322				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					0.00000	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					0.00000	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					0.00000	60.64451			0.00	0	0
Total FRS175 SPOT									0.00	0	0
Total For FRS175									0.00	0	0
FRS17 On 26/01/2024 Spot Bond					0.00000	60.64442			0.00	0	0
Total FRS176 SPOT									0.00	0	0
Total For FRS176									0.00	0	0
FRS17 On 19/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		25,645,230,000,000.00	256,452,300	256,452,300	
Total FRS177 SPOT								25,645,230,000,000.00	256,452,300	256,452,300	
Total For FRS177								25,645,230,000,000.00	256,452,300	256,452,300	
FRS36 On 07/12/2023 Spot Bond			3.41000	3.41000	3.41000	287.79746		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	3.30000	3.30000	289.27281		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	4.02000	4.02000	279.77664		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			3.50000	148.76207	3.50000	148.71190		0.00	0	0	
Total FRS46 SPOT								0.00	0	0	
Total For FRS46								0.00	0	0	
FRS49 On 27/10/2020 Spot Bond					0.00000	99.97792		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			3.20000	150.24871	3.20000	150.19927		0.00	0	0	
Total FRS51 SPOT								0.00	0	0	
Total For FRS51								0.00	0	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.98731		0.00	0	0	
Total FRS62 SPOT								0.00	0	0	
Total For FRS62								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS64 On 26/01/2042 Spot Bond			3.66000	104.73919	3.66000	104.70358			0.00	0	0
Total FRS64 SPOT									0.00	0	0
Total For FRS64									0.00	0	0
FRS81 On 30/10/2042 Spot Bond			3.34000	82.51529	3.34000	112.43775			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	3.59000	3.59000	124.98880			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	3.62000	3.62000	124.76367			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	4.21000	4.21000	277.33290			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond					0.00000	101.84980			0.00	800,000,000	200,000,000
Total FRS94 SPOT									0.00	800,000,000	200,000,000
Total For FRS94									0.00	800,000,000	200,000,000
FRS96 On 27/08/2018 Spot Bond					0.00000	101.41430			0.00	400,000,000	100,000,000
Total FRS96 SPOT									0.00	400,000,000	100,000,000
Total For FRS96									0.00	400,000,000	100,000,000
FRX19 On 15/11/2019 Spot Bond			8.10000	102.85499	8.10000	102.83280			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			8.33000	103.59840	8.33000	103.57530			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			9.03500	9.03500	9.03500	98.35455		57,824,000,000,000.00	6,400,000,000	6,447,000,000	
Total FRX23 SPOT								57,824,000,000,000.00	6,400,000,000	6,447,000,000	
Total For FRX23								57,824,000,000,000.00	6,400,000,000	6,447,000,000	
FRX24 On 10/12/2024 Spot Bond			9.55500	106.96302	9.55500	106.93573		955,500,000,000.00	100,000,000	100,000,000	
Total FRX24 SPOT								955,500,000,000.00	100,000,000	100,000,000	
Total For FRX24								955,500,000,000.00	100,000,000	100,000,000	
FRX25 On 26/07/2025 Spot Bond			100.00000	14.34107	100.00000	0.55243		0.00	0	0	
Total FRX25 SPOT								0.00	0	0	
Total For FRX25								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX26 On 01/10/2026 Spot Bond			9.90500	100.77567	9.90500	100.74905			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			9.87500	105.70966	9.87500	105.68197			0.00	0	52,000,000
Total FRX27 SPOT									0.00	0	52,000,000
Total For FRX27									0.00	0	52,000,000
FRX28 On 26/07/2028 Spot Bond			100.00000	14.42816	100.00000	0.06905			0.00	0	0
Total FRX28 SPOT									0.00	0	0
Total For FRX28									0.00	0	0
FRX30 On 31/01/2030 Spot Bond			10.36500	95.81564	10.36500	95.78890		1,036,500,000,000.00	100,000,000	2,100,000,000	
Total FRX30 SPOT								1,036,500,000,000.00	100,000,000	2,100,000,000	
Total For FRX30								1,036,500,000,000.00	100,000,000	2,100,000,000	
FRX31 On 21/02/2031 Spot Bond			10.57000	96.72996	10.57000	96.70245		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			10.56500	100.17795	10.56500	103.00987		1,056,500,000,000.00	100,000,000	100,000,000	
Total FRX32 SPOT								1,056,500,000,000.00	100,000,000	100,000,000	
Total For FRX32								1,056,500,000,000.00	100,000,000	100,000,000	
FRX45 On 14/04/2045 Spot Bond			11.45000	73.65358	11.45000	73.63118		0.00	0	0	
Total FRX45 SPOT								0.00	0	0	
Total For FRX45								0.00	0	0	
FS1A5 On 20/09/2018 Spot Bond					0.00000	100.83475		0.00	0	0	
Total FS1A5 SPOT								0.00	0	0	
Total For FS1A5								0.00	0	0	
FS1B1 On 20/09/2018 Spot Bond					0.00000	100.89641		0.00	0	0	
Total FS1B1 SPOT								0.00	0	0	
Total For FS1B1								0.00	0	0	
FS1C1 On 20/09/2018 Spot Bond					0.00000	100.88770		0.00	0	0	
Total FS1C1 SPOT								0.00	0	0	
Total For FS1C1								0.00	0	0	
FS1D1 On 20/09/2018 Spot Bond					0.00000	101.01401		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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS2A5 On 20/02/2019 Spot Bond					0.00000	101.53906			0.00	0	0
Total FS2A5 SPOT									0.00	0	0
Total For FS2A5									0.00	0	0
FS2B1 On 20/02/2019 Spot Bond					0.00000	101.53752			0.00	0	0
Total FS2B1 SPOT									0.00	0	0
Total For FS2B1									0.00	0	0
FS2C1 On 20/02/2019 Spot Bond					0.00000	101.58244			0.00	0	0
Total FS2C1 SPOT									0.00	0	0
Total For FS2C1									0.00	0	0
FS2D1 On 20/02/2019 Spot Bond					0.00000	101.77999			0.00	0	0
Total FS2D1 SPOT									0.00	0	0
Total For FS2D1									0.00	0	0
FS3A5 On 20/02/2020 Spot Bond					0.00000	101.57150			0.00	0	0
Total FS3A5 SPOT									0.00	0	0
Total For FS3A5									0.00	0	0
FS3A5L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3A5U SPOT									0.00	0	0
Total For FS3A5U									0.00	0	0
FS3B1 On 20/02/2020 Spot Bond					0.00000	101.88451			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4B1U SPOT									0.00	0	0
Total For FS4B1U									0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4C1U SPOT									0.00	0	0
Total For FS4C1U									0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4D1U SPOT									0.00	0	0
Total For FS4D1U									0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5A3U SPOT									0.00	0	0
Total For FS5A3U									0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5A4U SPOT									0.00	0	0
Total For FS5A4U									0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5A5U SPOT									0.00	0	0
Total For FS5A5U									0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5B1U SPOT									0.00	0	0
Total For FS5B1U									0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5C1U SPOT									0.00	0	0
Total For FS5C1U									0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5D1U SPOT									0.00	0	0
Total For FS5D1U									0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5E1U SPOT									0.00	0	0
Total For FS5E1U									0.00	0	0
GBL02 On 15/10/2018 Spot Bond					0.00000	100.25498			0.00	0	0
Total GBL02 SPOT									0.00	0	0
Total For GBL02									0.00	0	0
GBL03 On 16/11/2020 Spot Bond					0.00000	101.93470			0.00	0	0
Total GBL03 SPOT									0.00	0	0
Total For GBL03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GBL04 On 05/06/2021 Spot Bond					0.00000	101.39048			0.00	0	0
Total GBL04 SPOT									0.00	0	0
Total For GBL04									0.00	0	0
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GH2A1U SPOT									0.00	0	0
Total For GH2A1U									0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	101.42633			0.00	0	0
Total GH31A2 SPOT									0.00	0	0
Total For GH31A2									0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	101.44319			0.00	0	0
Total GH31A3 SPOT									0.00	0	0
Total For GH31A3									0.00	0	0
GH31B On 25/02/2020 Spot Bond					0.00000	101.55274			0.00	0	0
Total GH31B SPOT									0.00	0	0
Total For GH31B									0.00	0	0
GH31C On 25/02/2020 Spot Bond					0.00000	101.68748			0.00	0	0
Total GH31C SPOT									0.00	0	0
Total For GH31C									0.00	0	0
GH31D On 25/02/2020 Spot Bond					0.00000	101.77165			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB06 On 10/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB06U SPOT									0.00	0	0
Total For GRB06U									0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB07U SPOT									0.00	0	0
Total For GRB07U									0.00	0	0
GRB12 On 31/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB12U SPOT									0.00	0	0
Total For GRB12U									0.00	0	0
GRB13 On 31/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB13U SPOT									0.00	0	0
Total For GRB13U									0.00	0	0
GRB14 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB14U SPOT									0.00	0	0
Total For GRB14U									0.00	0	0
GRB15 On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB15U SPOT									0.00	0	0
Total For GRB15U									0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB16U SPOT									0.00	0	0
Total For GRB16U									0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB17U SPOT									0.00	0	0
Total For GRB17U									0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB18U SPOT									0.00	0	0
Total For GRB18U									0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB19U SPOT									0.00	0	0
Total For GRB19U									0.00	0	0
GRB20 On 17/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB20U SPOT									0.00	0	0
Total For GRB20U									0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB21U SPOT									0.00	0	0
Total For GRB21U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB22U SPOT									0.00	0	0
Total For GRB22U									0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB23U SPOT									0.00	0	0
Total For GRB23U									0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB24U SPOT									0.00	0	0
Total For GRB24U									0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB25U SPOT									0.00	0	0
Total For GRB25U									0.00	0	0
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB27U SPOT									0.00	0	0
Total For GRB27U									0.00	0	0
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB28U SPOT									0.00	0	0
Total For GRB28U									0.00	0	0
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB29U SPOT									0.00	0	0
Total For GRB29U									0.00	0	0
GRT07 On 21/02/2024 Spot Bond					0.00000	102.46273			0.00	0	0
Total GRT07 SPOT									0.00	0	0
Total For GRT07									0.00	0	0
GRT08 On 24/06/2019 Spot Bond					0.00000	101.13643			0.00	0	0
Total GRT08 SPOT									0.00	0	0
Total For GRT08									0.00	0	0
GRT09 On 15/10/2018 Spot Bond					0.00000	100.38017			0.00	0	0
Total GRT09 SPOT									0.00	0	0
Total For GRT09									0.00	0	0
GRT10 On 13/05/2019 Spot Bond					0.00000	102.15277			0.00	0	25,000,000
Total GRT10 SPOT									0.00	0	25,000,000
Total For GRT10									0.00	0	25,000,000
GRT11 On 13/05/2021 Spot Bond					0.00000	102.73170			0.00	0	0
Total GRT11 SPOT									0.00	0	0
Total For GRT11									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT12 On 24/06/2020 Spot Bond					0.00000	101.35555			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					0.00000	100.23559			0.00	0	0
Total GRT13 SPOT									0.00	0	0
Total For GRT13									0.00	0	0
GRT14 On 15/09/2021 Spot Bond					0.00000	101.84913			0.00	0	0
Total GRT14 SPOT									0.00	0	0
Total For GRT14									0.00	0	0
GRT15 On 15/04/2020 Spot Bond					0.00000	100.31541			0.00	640,000,000	320,000,000
Total GRT15 SPOT									0.00	640,000,000	320,000,000
Total For GRT15									0.00	640,000,000	320,000,000
GRT16 On 17/10/2021 Spot Bond					0.00000	101.08129			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			9.72500	104.48024	9.72500	104.45313			0.00	0	0
Total GRT17 SPOT									0.00	0	0
Total For GRT17									0.00	0	0
GRT18 On 13/03/2020 Spot Bond					0.00000	101.14661			0.00	0	0
Total GRT18 SPOT									0.00	0	0
Total For GRT18									0.00	0	0
GRT19 On 14/03/2022 Spot Bond					0.00000	101.92458			0.00	0	170,000,000
Total GRT19 SPOT									0.00	0	170,000,000
Total For GRT19									0.00	0	170,000,000
GRT20 On 03/04/2024 Spot Bond					0.00000	100.56398			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			10.31500	98.15801	10.31500	100.75757			0.00	0	0
Total GRT21 SPOT									0.00	0	0
Total For GRT21									0.00	0	0
GRT22 On 16/10/2022 Spot Bond					0.00000	100.23344			0.00	0	0
Total GRT22 SPOT									0.00	0	0
Total For GRT22									0.00	0	0
GRT23 On 16/10/2024 Spot Bond					0.00000	100.47483			0.00	0	50,000,000
Total GRT23 SPOT									0.00	0	50,000,000
Total For GRT23									0.00	0	50,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT24 On 09/03/2023 Spot Bond					0.00000	101.03369				0.00	0	0
Total GRT24G SPOT										0.00	0	0
Total For GRT24G										0.00	0	0
GRT25 On 09/03/2025 Spot Bond					0.00000	101.07017				0.00	0	0
Total GRT25G SPOT										0.00	0	0
Total For GRT25G										0.00	0	0
GRT26 On 09/03/2028 Spot Bond					0.00000	101.10796				0.00	0	0
Total GRT26G SPOT										0.00	0	0
Total For GRT26G										0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
HC2T2 On 05/10/2018 Spot Bond					0.00000	100.47780				0.00	0	0
Total HC2T2 SPOT										0.00	0	0
Total For HC2T2										0.00	0	0
HC5T1 On 29/10/2018 Spot Bond					0.00000	101.31946				0.00	0	0
Total HC5T1 SPOT										0.00	0	0
Total For HC5T1										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB04 On 01/11/2019 Spot Bond					0.00000	100.02474				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILB05 On 11/07/2019 Spot Bond					0.00000	100.57110				0.00	0	0
Total HILB05 SPOT										0.00	0	0
Total For HILB05										0.00	0	0
HILB06 On 11/07/2020 Spot Bond					0.00000	100.36513				0.00	800,000,000	200,000,000
Total HILB06 SPOT										0.00	800,000,000	200,000,000
Total For HILB06										0.00	800,000,000	200,000,000
HILB07 On 11/07/2021 Spot Bond					0.00000	100.36964				0.00	0	0
Total HILB07 SPOT										0.00	0	0
Total For HILB07										0.00	0	0
HILB08 On 29/03/2023 Spot Bond					0.00000	100.64259				0.00	0	42,000,000
Total HILB08 SPOT										0.00	0	42,000,000
Total For HILB08										0.00	0	42,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HILB09 On 29/03/2025 Spot Bond					0.00000	100.66420				0.00	0	0
Total HILB09 SPOT										0.00	0	0
Total For HILB09										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
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	109.22900	10.00000	109.20100				0.00	0	0
Total HPF04/JIBAR SPOT										0.00	0	0
Total For HPF04/JIBAR										0.00	0	0
HPF06 On 20/02/2020 Spot Bond					0.00000	101.76204				0.00	0	0
Total HPF06 SPOT										0.00	0	0
Total For HPF06										0.00	0	0
HPF08 On 15/04/2019 Spot Bond					0.00000	100.27652				0.00	0	0
Total HPF08 SPOT										0.00	0	0
Total For HPF08										0.00	0	0
HPF09 On 15/04/2019 Spot Bond					0.00000	100.40822				0.00	0	0
Total HPF09 SPOT										0.00	0	0
Total For HPF09										0.00	0	0
HPF11 On 31/03/2023 Spot Bond					0.00000	100.59581				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			8.52000	102.12458	8.52000	102.10104				0.00	0	26,000,000
Total HWAY20 SPOT										0.00	0	26,000,000
Total For HWAY20										0.00	0	26,000,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	27.33116	100.00000	27.27000				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	283.06298	3.77500	282.96574				0.00	0	0
Total HWAY23 SPOT										0.00	0	0
Total For HWAY23										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2 On 07/12/2024 Spot Bond			3.94000	3.94000	3.94000	284.00226			0.00	0	0
Total HWAY24 SPOT									0.00	0	0
Total For HWAY24									0.00	0	0
HWAY3 On 28/02/2033 Spot Bond			3.67000	84.97381	3.67000	98.16056			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			10.61500	89.49612	10.61500	89.47056			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	9.16769	100.00000	9.14718			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			10.61500	89.25491	10.61500	89.22941			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	9.16758	100.00000	9.14707			0.00	0	0
Total HWAY35/R209 SPOT									0.00	0	0
Total For HWAY35/R209									0.00	0	0
HWF08 On 15/07/2019 Spot Bond					0.00000	100.23461			0.00	0	0
Total HWF08 SPOT									0.00	0	0
Total For HWF08									0.00	0	0
HWF09 On 19/09/2019 Spot Bond					0.00000	101.09461			0.00	800,000,000	200,000,000
Total HWF09 SPOT									0.00	800,000,000	200,000,000
Total For HWF09									0.00	800,000,000	200,000,000
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	109.22900	10.00000	109.20100			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			2.97000	129.78719	2.98000	129.66698		148,969,854,000,000.00	50,158,200,000	72,014,400,000	
Total I2025 SPOT								18,969,854,000,000.00	50,158,200,000	72,014,400,000	
Total For I2025								18,969,854,000,000.00	50,158,200,000	72,014,400,000	
I2029 On 31/03/2029 Spot Bond			3.04000	99.14652	3.04000	99.11442		302,532,592,000,000.00	99,517,300,000	64,920,700,000	
Total I2029 SPOT								12,532,592,000,000.00	99,517,300,000	64,920,700,000	
Total For I2029								12,532,592,000,000.00	99,517,300,000	64,920,700,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2033 On 28/02/2033 Spot Bond			3.04000	102.23296	3.04000	102.19989			40,817,168,000,000.00	13,426,700,000	216,888,600,000
Total I2033 SPOT									10,817,168,000,000.00	13,426,700,000	216,888,600,000
Total For I2033									10,817,168,000,000.00	13,426,700,000	216,888,600,000
I2038 On 31/01/2038 Spot Bond			3.06000	121.34449	3.06000	121.30502			175,294,854,000,000.00	57,285,900,000	176,691,700,000
Total I2038 SPOT									175,294,854,000,000.00	57,285,900,000	176,691,700,000
Total For I2038									175,294,854,000,000.00	57,285,900,000	176,691,700,000
I2046 On 31/03/2046 Spot Bond			3.15500	115.18735	3.15500	115.14968			293,539,216,451,500.00	93,039,371,300	164,411,742,600
Total I2046 SPOT									13,539,216,451,500.00	93,039,371,300	164,411,742,600
Total For I2046									13,539,216,451,500.00	93,039,371,300	164,411,742,600
I2050 On 31/12/2050 Spot Bond			3.17000	119.20793	3.15000	119.67476			193,860,716,000,000.00	61,154,800,000	150,509,924,408
Total I2050 SPOT									13,860,716,000,000.00	61,154,800,000	150,509,924,408
Total For I2050									13,860,716,000,000.00	61,154,800,000	150,509,924,408
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					0.00000	101.44069			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			9.20000	9.20000	9.20000	101.13483			0.00	0	0
Total IBL101 SPOT									0.00	0	0
Total For IBL101									0.00	0	0
IBL102 On 24/05/2022 Spot Bond					0.00000	101.95768			0.00	0	0
Total IBL102 SPOT									0.00	0	0
Total For IBL102									0.00	0	0
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	100.21083			0.00	0	0
Total IBL104 SPOT									0.00	0	0
Total For IBL104									0.00	0	0
IBL106 On 06/08/2020 Spot Bond			8.28000	8.28000	8.28000	101.81593			0.00	0	0
Total IBL106 SPOT									0.00	0	0
Total For IBL106									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL108 On 22/11/2019 Spot Bond					0.00000	101.46021			0.00	0	0
Total IBL108 SPOT									0.00	0	0
Total For IBL108									0.00	0	0
IBL109 On 07/12/2023 Spot Bond			3.87000	281.82156	3.87000	281.72403			0.00	0	0
Total IBL109 SPOT									0.00	0	0
Total For IBL109									0.00	0	0
IBL110 On 07/03/2019 Spot Bond			8.12000	8.12000	8.12000	101.05828			0.00	0	0
Total IBL110 SPOT									0.00	0	0
Total For IBL110									0.00	0	0
IBL112 On 21/05/2020 Spot Bond					0.00000	101.47410			0.00	0	0
Total IBL112 SPOT									0.00	0	0
Total For IBL112									0.00	0	0
IBL113 On 21/05/2021 Spot Bond					0.00000	101.47409			0.00	0	0
Total IBL113 SPOT									0.00	0	0
Total For IBL113									0.00	0	0
IBL114 On 21/05/2022 Spot Bond					0.00000	101.53683			0.00	0	0
Total IBL114 SPOT									0.00	0	0
Total For IBL114									0.00	0	0
IBL115 On 21/05/2023 Spot Bond					0.00000	101.51535			0.00	0	0
Total IBL115 SPOT									0.00	0	0
Total For IBL115									0.00	0	0
IBL116 On 20/06/2020 Spot Bond					0.00000	100.80485			0.00	0	0
Total IBL116 SPOT									0.00	0	0
Total For IBL116									0.00	0	0
IBL117 On 13/07/2019 Spot Bond					0.00000	100.28878			0.00	0	0
Total IBL117 SPOT									0.00	0	0
Total For IBL117									0.00	0	0
IBL118 On 24/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total IBL118 SPOT								10,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total For IBL118								10,000,000,000,000.00	50,000,000,000	50,000,000,000	
IBL36 On 31/01/2022 Spot Bond			3.27000	3.27000	3.27000	149.85067		0.00	0	50,000,000	
Total IBL36 SPOT								0.00	0	50,000,000	
Total For IBL36								0.00	0	50,000,000	
IBL43/J On 25/11/2020 Spot Bond			10.00000	109.22900	10.00000	109.20100		0.00	0	0	
Total IBL43/JIBAR SPOT								0.00	0	0	
Total For IBL43/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
IBL45 On 21/12/2018 Spot Bond			8.14500	8.14500	8.14500	100.67507			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			8.25000	8.25000	8.25000	98.85433			0.00	0	0
Total IBL46 SPOT									0.00	0	0
Total For IBL46									0.00	0	0
IBL50 On 02/08/2020 Spot Bond			9.10000	99.85261	9.10000	99.82807			0.00	0	0
Total IBL50 SPOT									0.00	0	0
Total For IBL50									0.00	0	0
IBL53 On 31/07/2018 Spot Bond					0.00000	99.89713			0.00	0	0
Total IBL53 SPOT									0.00	0	0
Total For IBL53									0.00	0	0
IBL55 On 31/07/2018 Spot Bond			7.92500	99.91322	7.92500	99.89155			0.00	0	0
Total IBL55 SPOT									0.00	0	0
Total For IBL55									0.00	0	0
IBL56 On 31/01/2019 Spot Bond					0.00000	99.88692			0.00	0	0
Total IBL56 SPOT									0.00	0	0
Total For IBL56									0.00	0	0
IBL59 On 17/02/2019 Spot Bond			7.88500	104.77128	7.88500	104.74890			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			9.88500	106.07346	9.88500	106.04520		988,500,000,000.00		100,000,000	100,000,000
Total IBL60 SPOT								988,500,000,000.00		100,000,000	100,000,000
Total For IBL60								988,500,000,000.00		100,000,000	100,000,000
IBL61 On 31/03/2019 Spot Bond					0.00000	100.57369			0.00	0	0
Total IBL61 SPOT									0.00	0	0
Total For IBL61									0.00	0	0
IBL64 On 29/07/2019 Spot Bond					0.00000	100.06114			0.00	0	0
Total IBL64 SPOT									0.00	0	0
Total For IBL64									0.00	0	0
IBL65 On 29/07/2021 Spot Bond					0.00000	99.91569			0.00	0	0
Total IBL65 SPOT									0.00	0	0
Total For IBL65									0.00	0	0
IBL67 On 31/01/2022 Spot Bond			4.00000	146.32254	4.00000	146.27121			0.00	0	0
Total IBL67 SPOT									0.00	0	0
Total For IBL67									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL73 On 19/08/2018 Spot Bond					0.00000	101.59243				0.00	0	0
Total IBL73 SPOT										0.00	0	0
Total For IBL73										0.00	0	0
IBL75 On 19/08/2020 Spot Bond					0.00000	102.49643				0.00	0	0
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IBL76 On 25/11/2018 Spot Bond					0.00000	101.66559				0.00	0	0
Total IBL76 SPOT										0.00	0	0
Total For IBL76										0.00	0	0
IBL77 On 25/11/2020 Spot Bond					0.00000	102.08917				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			9.93500	102.03565	9.93500	102.00877				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			7.71500	101.06862	7.71500	101.07892				0.00	0	0
Total IBL79 SPOT										0.00	0	0
Total For IBL79										0.00	0	0
IBL80U On 02/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL80U SPOT										0.00	0	0
Total For IBL80U										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL82 On 29/01/2019 Spot Bond					0.00000	100.08791				0.00	0	0
Total IBL82 SPOT										0.00	0	0
Total For IBL82										0.00	0	0
IBL83 On 22/03/2019 Spot Bond					0.00000	100.79740				0.00	0	0
Total IBL83 SPOT										0.00	0	0
Total For IBL83										0.00	0	0
IBL84U On 21/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL84U SPOT										0.00	0	0
Total For IBL84U										0.00	0	0
IBL85 On 20/05/2019 Spot Bond					0.00000	101.96842				0.00	0	0
Total IBL85 SPOT										0.00	0	0
Total For IBL85										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL86 On 20/05/2021 Spot Bond					0.00000	102.69960				0.00	0	0
Total IBL86 SPOT										0.00	0	0
Total For IBL86										0.00	0	0
IBL87 On 20/05/2019 Spot Bond			8.01500	103.12266	8.01500	103.10065				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			9.28000	104.40547	9.28000	104.37974				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	21.13416	100.00000	21.08764				0.00	0	0
Total IBL88/R208 SPOT										0.00	0	0
Total For IBL88/R208										0.00	0	0
IBL89 On 26/05/2021 Spot Bond					0.00000	101.48598				0.00	800,000,000	200,000,000
Total IBL89 SPOT										0.00	800,000,000	200,000,000
Total For IBL89										0.00	800,000,000	200,000,000
IBL90U On 20/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL90U SPOT										0.00	0	0
Total For IBL90U										0.00	0	0
IBL92 On 12/01/2020 Spot Bond					0.00000	100.33546				0.00	0	0
Total IBL92 SPOT										0.00	0	0
Total For IBL92										0.00	0	0
IBL93 On 31/08/2018 Spot Bond					0.00000	101.32778				0.00	0	0
Total IBL93 SPOT										0.00	0	0
Total For IBL93										0.00	0	0
IBL94 On 06/09/2019 Spot Bond					0.00000	101.30618				0.00	680,000,000	340,000,000
Total IBL94 SPOT										0.00	680,000,000	340,000,000
Total For IBL94										0.00	680,000,000	340,000,000
IBL95 On 12/09/2021 Spot Bond					0.00000	102.53897				0.00	0	0
Total IBL95 SPOT										0.00	0	0
Total For IBL95										0.00	0	0
IBL96 On 21/09/2019 Spot Bond					0.00000	100.81659				0.00	0	0
Total IBL96 SPOT										0.00	0	0
Total For IBL96										0.00	0	0
IBL97 On 03/10/2019 Spot Bond					0.00000	100.54182				0.00	0	0
Total IBL97 SPOT										0.00	0	0
Total For IBL97										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL98 On 03/10/2023 Spot Bond					0.00000	101.17924			0.00	0	0
Total IBL98 SPOT									0.00	0	0
Total For IBL98									0.00	0	0
IBL99 On 21/10/2019 Spot Bond			7.88500	103.65162	7.88500	103.62972			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	12.95330	100.00000	12.92431			0.00	0	0
Total IDC02U SPOT									0.00	0	0
Total For IDC02U									0.00	0	0
IDCC01 On 06/12/2018 Spot Bond					0.00000	101.08569			0.00	0	0
Total IDCC01 SPOT									0.00	0	0
Total For IDCC01									0.00	0	0
IDCC02 On 26/04/2019 Spot Bond					0.00000	99.99998			0.00	0	0
Total IDCC02 SPOT									0.00	0	0
Total For IDCC02									0.00	0	0
IDCG02 On 22/10/2018 Spot Bond					0.00000	100.17555			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			8.78000	101.28858	8.78000	101.26480			0.00	0	0
Total IDCG03 SPOT									0.00	0	0
Total For IDCG03									0.00	0	0
IDCG05 On 24/11/2019 Spot Bond					0.00000	102.00260			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			9.89500	100.04078	9.89500	100.01453			0.00	0	0
Total IDCG06 SPOT									0.00	0	0
Total For IDCG06									0.00	0	0
IDCG07 On 13/11/2020 Spot Bond					0.00000	101.70098			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			11.50000	100.82657	11.50000	100.76750			0.00	0	0
Total IDCG08 SPOT									0.00	0	0
Total For IDCG08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCG09 On 05/12/2019 Spot Bond					0.00000	101.20007				0.00	0	0
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.21786				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			10.71500	101.96760	10.71500	101.93852				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCG12 On 26/04/2021 Spot Bond					0.00000	99.99988				0.00	1,300,000,000	650,000,000
Total IDCG12 SPOT										0.00	1,300,000,000	650,000,000
Total For IDCG12										0.00	1,300,000,000	650,000,000
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.99985				0.00	0	50,000,000
Total IDCG13 SPOT										0.00	0	50,000,000
Total For IDCG13										0.00	0	50,000,000
IDCP06 On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	101.08799				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.97099				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	6.20045	100.00000	6.18673				0.00	0	0
Total IDCP2U SPOT										0.00	0	0
Total For IDCP2U										0.00	0	0
IDCP3U On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP3U SPOT										0.00	0	0
Total For IDCP3U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			9.01500	99.69494	9.01500	99.67093				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			7.93000	104.47445	7.93000	104.45225				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN276U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN276U SPOT									0.00	0	0
Total For IN276U									0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN277U SPOT									0.00	0	0
Total For IN277U									0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN281U SPOT									0.00	0	0
Total For IN281U									0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN286U SPOT									0.00	0	0
Total For IN286U									0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN289U SPOT									0.00	0	0
Total For IN289U									0.00	0	0
IN302U On 28/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN302U SPOT									0.00	0	0
Total For IN302U									0.00	0	0
IN303U On 01/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN303U SPOT									0.00	0	0
Total For IN303U									0.00	0	0
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN304U SPOT									0.00	0	0
Total For IN304U									0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN306U SPOT									0.00	0	0
Total For IN306U									0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN313U SPOT									0.00	0	0
Total For IN313U									0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN327U SPOT									0.00	0	0
Total For IN327U									0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN329U SPOT									0.00	0	0
Total For IN329U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN334U SPOT										0.00	0	0
Total For IN334U										0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN343U SPOT										0.00	0	0
Total For IN343U										0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN345U SPOT										0.00	0	0
Total For IN345U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN347U SPOT										0.00	0	0
Total For IN347U										0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN355U SPOT										0.00	0	0
Total For IN355U										0.00	0	0
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN367U SPOT										0.00	0	0
Total For IN367U										0.00	0	0
IN374U On 13/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN374U SPOT										0.00	0	0
Total For IN374U										0.00	0	0
IN378U On 16/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN378U SPOT										0.00	0	0
Total For IN378U										0.00	0	0
ING196 On 30/06/2027 Spot Bond					0.00000	75.78758				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	109.22900	10.00000	109.20100				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond					0.00000	100.87493				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING232 On 04/10/2018 Spot Bond					0.00000	100.48057				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING335 On 15/08/2019 Spot Bond					0.00000	101.88122				0.00	0	0
Total ING335 SPOT										0.00	0	0
Total For ING335										0.00	0	0
ING360 On 22/09/2022 Spot Bond					0.00000	100.89350				0.00	0	0
Total ING360 SPOT										0.00	0	0
Total For ING360										0.00	0	0
ING362 On 24/02/2021 Spot Bond					0.00000	101.33912				0.00	0	0
Total ING362 SPOT										0.00	0	0
Total For ING362										0.00	0	0
ING370 On 29/01/2019 Spot Bond					0.00000	99.91792				0.00	0	0
Total ING370 SPOT										0.00	0	0
Total For ING370										0.00	0	0
ING371 On 31/01/2020 Spot Bond					0.00000	99.89374				0.00	2,400,000,000	1,200,000,000
Total ING371 SPOT										0.00	2,400,000,000	1,200,000,000
Total For ING371										0.00	2,400,000,000	1,200,000,000
ING375 On 24/02/2023 Spot Bond					0.00000	99.88548				0.00	0	0
Total ING375 SPOT										0.00	0	0
Total For ING375										0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	102.28097				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2020 Spot Bond					0.00000	101.06063				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond					0.00000	102.45942				0.00	0	150,000,000
Total INLV03 SPOT										0.00	0	150,000,000
Total For INLV03										0.00	0	150,000,000
INLV04 On 11/02/2021 Spot Bond			11.58000	108.39893	11.58000	108.36522				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
INLV05 On 22/03/2023 Spot Bond					0.00000	101.65072				0.00	0	0
Total INLV05 SPOT										0.00	0	0
Total For INLV05										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF01/J On 25/11/2020 Spot Bond			10.00000	109.22900	10.00000	109.20100			0.00	0	0
Total IPF01/JIBAR SPOT									0.00	0	0
Total For IPF01/JIBAR									0.00	0	0
IPF09 On 01/07/2019 Spot Bond					0.00000	100.89032			0.00	0	0
Total IPF09 SPOT									0.00	0	0
Total For IPF09									0.00	0	0
IPF11 On 15/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF11 SPOT									0.00	0	0
Total For IPF11									0.00	0	0
IPF13 On 04/12/2020 Spot Bond					0.00000	101.23473			0.00	0	0
Total IPF13 SPOT									0.00	0	0
Total For IPF13									0.00	0	0
IPF14 On 17/12/2018 Spot Bond					0.00000	101.15791			0.00	0	0
Total IPF14 SPOT									0.00	0	0
Total For IPF14									0.00	0	0
IPF15 On 17/12/2020 Spot Bond					0.00000	101.23273			0.00	0	0
Total IPF15 SPOT									0.00	0	0
Total For IPF15									0.00	0	0
IPF16 On 17/12/2021 Spot Bond					0.00000	100.92729			0.00	0	0
Total IPF16 SPOT									0.00	0	0
Total For IPF16									0.00	0	0
IPF17 On 22/12/2020 Spot Bond					0.00000	100.80180			0.00	0	0
Total IPF17 SPOT									0.00	0	0
Total For IPF17									0.00	0	0
IPF18 On 22/12/2021 Spot Bond					0.00000	100.81098			0.00	0	0
Total IPF18 SPOT									0.00	0	0
Total For IPF18									0.00	0	0
IPF19 On 22/12/2022 Spot Bond					0.00000	100.82016			0.00	0	0
Total IPF19 SPOT									0.00	0	0
Total For IPF19									0.00	0	0
IPF20 On 17/03/2020 Spot Bond					0.00000	100.88421			0.00	0	0
Total IPF20 SPOT									0.00	0	0
Total For IPF20									0.00	0	0
IPF21 On 17/03/2022 Spot Bond					0.00000	100.91711			0.00	0	0
Total IPF21 SPOT									0.00	0	0
Total For IPF21									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF22 On 14/06/2022 Spot Bond					0.00000	101.01097			0.00	0	0
Total IPF22 SPOT									0.00	0	0
Total For IPF22									0.00	0	0
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF23U SPOT									0.00	0	0
Total For IPF23U									0.00	0	0
IPF24 On 05/02/2023 Spot Bond					0.00000	101.89398			0.00	0	0
Total IPF24 SPOT									0.00	0	0
Total For IPF24									0.00	0	0
IPFC18 On 26/07/2018 Spot Bond					0.00000	101.83371			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			9.13000	102.29129	9.13000	102.26648			0.00	0	1,523,000,000
Total IPL10 SPOT									0.00	0	1,523,000,000
Total For IPL10									0.00	0	1,523,000,000
IPL11 On 24/05/2022 Spot Bond					0.00000	101.55213			0.00	800,000,000	200,000,000
Total IPL11 SPOT									0.00	800,000,000	200,000,000
Total For IPL11									0.00	800,000,000	200,000,000
IPL8 On 10/10/2020 Spot Bond					0.00000	101.02689			0.00	0	0
Total IPL8 SPOT									0.00	0	0
Total For IPL8									0.00	0	0
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPL8/JIBAR SPOT									0.00	0	0
Total For IPL8/JIBAR									0.00	0	0
IPL9 On 20/05/2021 Spot Bond					0.00000	101.74964			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	99.96982	2.75000	99.96228			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	140.69026	6.29000	140.63248			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0
IV025 On 12/09/2019 Spot Bond					0.00000	101.72823			0.00	0	0
Total IV025 SPOT									0.00	0	0
Total For IV025									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IV026 On 27/09/2019 Spot Bond					0.00000	100.09093				0.00	0	0
Total IV026 SPOT										0.00	0	0
Total For IV026										0.00	0	0
IV030 On 31/01/2025 Spot Bond			4.98000	4.98000	4.98000	115.02020				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	4.98000	4.98000	115.02020				0.00	0	0
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2020 Spot Bond					0.00000	101.22335				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV032 On 14/08/2018 Spot Bond					0.00000	102.05502				0.00	0	0
Total IV032 SPOT										0.00	0	0
Total For IV032										0.00	0	0
IV033 On 11/02/2021 Spot Bond					0.00000	102.87725				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			11.48000	107.83502	11.48000	107.80177				0.00	0	0
Total IV034 SPOT										0.00	0	0
Total For IV034										0.00	0	0
IV035 On 07/04/2022 Spot Bond					0.00000	105.53011				0.00	0	0
Total IV035 SPOT										0.00	0	0
Total For IV035										0.00	0	0
IV036 On 22/07/2021 Spot Bond					0.00000	100.03474				0.00	0	0
Total IV036 SPOT										0.00	0	0
Total For IV036										0.00	0	0
IV038 On 23/09/2021 Spot Bond					0.00000	100.95628				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			5.45000	5.45000	5.45000	139.45474				0.00	0	0
Total IV039 SPOT										0.00	0	0
Total For IV039										0.00	0	0
IV040 On 29/09/2021 Spot Bond					0.00000	104.46063				0.00	26,000,000	13,000,000
Total IV040 SPOT										0.00	26,000,000	13,000,000
Total For IV040										0.00	26,000,000	13,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV041 On 29/09/2021 Spot Bond			11.83000	104.22586	11.83000	104.19332			0.00	0	0
Total IV041 SPOT									0.00	0	0
Total For IV041									0.00	0	0
IV042 On 18/11/2021 Spot Bond					0.00000	102.11368			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			11.72000	11.72000	11.72000	104.29683			0.00	0	0
Total IV043 SPOT									0.00	0	0
Total For IV043									0.00	0	0
IV044 On 31/01/2022 Spot Bond					0.00000	99.85638			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			5.00000	141.58296	5.00000	141.52947			0.00	0	0
Total IV045 SPOT									0.00	0	0
Total For IV045									0.00	0	0
IV046 On 21/06/2022 Spot Bond					0.00000	101.04420			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	156.34952	4.99000	156.29071			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA698 On 09/11/2019 Spot Bond			7.35000	7.35000	7.35000	7.35000			0.00	0	0
Total IVA698 SPOT									0.00	0	0
Total For IVA698									0.00	0	0
IVA736 On 25/07/2018 Spot Bond			7.25000	7.25000	7.25000	7.25000			0.00	0	0
Total IVA736 SPOT									0.00	0	0
Total For IVA736									0.00	0	0
IVA831 On 03/08/2018 Spot Bond			7.25000	7.25000	7.25000	99.78198			0.00	0	0
Total IVA831 SPOT									0.00	0	0
Total For IVA831									0.00	0	0
IVA833 On 16/08/2018 Spot Bond			7.35000	7.35000	7.35000	99.51904			0.00	0	0
Total IVA833 SPOT									0.00	0	0
Total For IVA833									0.00	0	0
IVA852 On 23/08/2018 Spot Bond			7.35000	7.35000	7.35000	99.37963			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	7.35000	7.35000	99.10197			0.00	0	0
Total IVA853 SPOT									0.00	0	0
Total For IVA853									0.00	0	0
IVA854 On 13/09/2018 Spot Bond			7.35000	7.35000	7.35000	98.96373			0.00	0	0
Total IVA854 SPOT									0.00	0	0
Total For IVA854									0.00	0	0
IVA855 On 20/09/2018 Spot Bond			7.45000	7.45000	7.45000	98.81008			0.00	0	0
Total IVA855 SPOT									0.00	0	0
Total For IVA855									0.00	0	0
IVA856 On 27/09/2018 Spot Bond			7.45000	7.45000	7.45000	98.67078			0.00	0	0
Total IVA856 SPOT									0.00	0	0
Total For IVA856									0.00	0	0
IVA857 On 04/10/2018 Spot Bond			7.45000	7.45000	7.45000	98.53188			0.00	0	0
Total IVA857 SPOT									0.00	0	0
Total For IVA857									0.00	0	0
IVA859 On 18/10/2018 Spot Bond			7.45000	7.45000	7.45000	98.25523			0.00	0	0
Total IVA859 SPOT									0.00	0	0
Total For IVA859									0.00	0	0
IVA861 On 01/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVA861 SPOT									0.00	0	0
Total For IVA861									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC005 On 25/11/2020 Spot Bond			10.00000	109.22900	10.00000	109.20100			0.00	0	0
Total IVC005/JIBAR SPOT									0.00	0	0
Total For IVC005/JIBAR									0.00	0	0
IVC027 On 03/04/2019 Spot Bond					0.00000	100.55860			0.00	0	0
Total IVC027 SPOT									0.00	0	0
Total For IVC027									0.00	0	0
IVC033 On 30/06/2019 Spot Bond					0.00000	100.57321			0.00	0	0
Total IVC033 SPOT									0.00	0	0
Total For IVC033									0.00	0	0
IVC034 On 30/06/2021 Spot Bond					0.00000	100.58616			0.00	0	0
Total IVC034 SPOT									0.00	0	0
Total For IVC034									0.00	0	0
IVC035 On 30/06/2019 Spot Bond					0.00000	98.44732			0.00	0	0
Total IVC035 SPOT									0.00	0	0
Total For IVC035									0.00	0	0
IVC036 On 16/07/2019 Spot Bond			8.48500	101.00711	8.48500	100.98430			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	50.82267	100.00000	50.71080			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			9.35000	100.07452	9.35000	100.04967			0.00	0	0
Total IVC040 SPOT									0.00	0	0
Total For IVC040									0.00	0	0
IVC049 On 21/11/2019 Spot Bond					0.00000	101.59985			0.00	0	0
Total IVC049 SPOT									0.00	0	0
Total For IVC049									0.00	0	0
IVC055 On 26/03/2020 Spot Bond					0.00000	100.74740			0.00	0	0
Total IVC055 SPOT									0.00	0	0
Total For IVC055									0.00	0	0
IVC060 On 31/07/2018 Spot Bond					0.00000	99.88774			0.00	0	0
Total IVC060 SPOT									0.00	0	0
Total For IVC060									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC063 On 07/08/2020 Spot Bond					0.00000	102.03648				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC065 On 10/09/2018 Spot Bond					0.00000	101.10800				0.00	0	0
Total IVC065 SPOT										0.00	0	0
Total For IVC065										0.00	0	0
IVC070 On 20/01/2019 Spot Bond					0.00000	100.45682				0.00	0	0
Total IVC070 SPOT										0.00	0	0
Total For IVC070										0.00	0	0
IVC075 On 21/04/2019 Spot Bond					0.00000	100.01812				0.00	0	0
Total IVC075 SPOT										0.00	0	0
Total For IVC075										0.00	0	0
IVC081 On 14/07/2019 Spot Bond					0.00000	100.25170				0.00	0	0
Total IVC081 SPOT										0.00	0	0
Total For IVC081										0.00	0	0
IVC092 On 24/11/2019 Spot Bond					0.00000	101.57768				0.00	0	0
Total IVC092 SPOT										0.00	0	0
Total For IVC092										0.00	0	0
IVC093 On 24/11/2018 Spot Bond					0.00000	101.50910				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			10.20000	103.14969	10.20000	103.12165				0.00	0	0
Total IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0
IVC097 On 29/06/2021 Spot Bond					0.00000	100.69345				0.00	0	0
Total IVC097 SPOT										0.00	0	0
Total For IVC097										0.00	0	0
IVC102 On 31/01/2020 Spot Bond					0.00000	99.87411				0.00	0	0
Total IVC102 SPOT										0.00	0	0
Total For IVC102										0.00	0	0
IVC103 On 29/06/2021 Spot Bond					0.00000	100.70435				0.00	0	0
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC105 On 08/03/2020 Spot Bond					0.00000	101.18973				0.00	0	0
Total IVC105 SPOT										0.00	0	0
Total For IVC105										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC106 On 13/03/2020 Spot Bond					0.00000	101.05842				0.00	0	0
Total IVC106 SPOT										0.00	0	0
Total For IVC106										0.00	0	0
IVC107 On 29/06/2021 Spot Bond					0.00000	100.69708				0.00	0	0
Total IVC107 SPOT										0.00	0	0
Total For IVC107										0.00	0	0
IVC108 On 29/07/2019 Spot Bond					0.00000	99.90295				0.00	0	0
Total IVC108 SPOT										0.00	0	0
Total For IVC108										0.00	0	0
IVC109 On 19/05/2021 Spot Bond					0.00000	101.70846				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			9.85000	101.61197	9.85000	101.58542				0.00	0	0
Total IVC110 SPOT										0.00	0	0
Total For IVC110										0.00	0	0
IVC111 On 19/05/2020 Spot Bond					0.00000	101.52870				0.00	0	0
Total IVC111 SPOT										0.00	0	0
Total For IVC111										0.00	0	0
IVC113 On 26/08/2018 Spot Bond					0.00000	101.42232				0.00	0	0
Total IVC113 SPOT										0.00	0	0
Total For IVC113										0.00	0	0
IVC114 On 14/09/2021 Spot Bond					0.00000	101.06202				0.00	0	0
Total IVC114 SPOT										0.00	0	0
Total For IVC114										0.00	0	0
IVC116 On 16/08/2020 Spot Bond					0.00000	101.82835				0.00	0	0
Total IVC116 SPOT										0.00	0	0
Total For IVC116										0.00	0	0
IVC119 On 21/02/2019 Spot Bond					0.00000	101.57284				0.00	0	0
Total IVC119 SPOT										0.00	0	0
Total For IVC119										0.00	0	0
IVC121 On 22/09/2018 Spot Bond					0.00000	100.81080				0.00	0	0
Total IVC121 SPOT										0.00	0	0
Total For IVC121										0.00	0	0
IVC122 On 20/01/2020 Spot Bond					0.00000	100.41066				0.00	0	0
Total IVC122 SPOT										0.00	0	0
Total For IVC122										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC124 On 17/09/2018 Spot Bond					0.00000	100.93764				0.00	0	0
Total IVC124 SPOT										0.00	0	0
Total For IVC124										0.00	0	0
IVC126 On 30/04/2019 Spot Bond					0.00000	99.90868				0.00	0	0
Total IVC126 SPOT										0.00	0	0
Total For IVC126										0.00	0	0
IVC127 On 27/12/2018 Spot Bond					0.00000	100.66388				0.00	0	0
Total IVC127 SPOT										0.00	0	0
Total For IVC127										0.00	0	0
IVC128 On 23/03/2019 Spot Bond					0.00000	100.70131				0.00	0	0
Total IVC128 SPOT										0.00	0	0
Total For IVC128										0.00	0	0
IVC129 On 26/03/2019 Spot Bond					0.00000	100.67051				0.00	0	0
Total IVC129 SPOT										0.00	0	0
Total For IVC129										0.00	0	0
IVC130 On 23/04/2019 Spot Bond					0.00000	100.01416				0.00	0	0
Total IVC130 SPOT										0.00	0	0
Total For IVC130										0.00	0	0
IVC131 On 08/05/2019 Spot Bond					0.00000	102.40608				0.00	0	0
Total IVC131 SPOT										0.00	0	0
Total For IVC131										0.00	0	0
IVC132 On 31/05/2019 Spot Bond					0.00000	101.28375				0.00	0	0
Total IVC132 SPOT										0.00	0	0
Total For IVC132										0.00	0	0
IVC133 On 06/12/2019 Spot Bond			8.02000	8.02000	8.02000	101.08002				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC85U SPOT									0.00	0	0
Total For IVC85U									0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC91U SPOT									0.00	0	0
Total For IVC91U									0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC95U SPOT									0.00	0	0
Total For IVC95U									0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC96U SPOT									0.00	0	0
Total For IVC96U									0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC99U SPOT									0.00	0	0
Total For IVC99U									0.00	0	0
IVF41U On 16/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVF41U SPOT									0.00	0	0
Total For IVF41U									0.00	0	0
IVF47U On 16/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVF47U SPOT									0.00	0	0
Total For IVF47U									0.00	0	0
IVS01U On 23/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVS01U SPOT									0.00	0	0
Total For IVS01U									0.00	0	0
JAS01 On 31/01/2019 Spot Bond					0.00000	99.86873			0.00	0	0
Total JAS01 SPOT									0.00	0	0
Total For JAS01									0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total JIBAR SPOT									0.00	0	0
Total For JIBAR									0.00	0	0
KAP002 On 13/06/2019 Spot Bond					0.00000	101.06311			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0
KAP003 On 06/06/2019 Spot Bond					0.00000	101.23361			0.00	0	0
Total KAP003 SPOT									0.00	0	0
Total For KAP003									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
KAP006 On 29/06/2021 Spot Bond					0.00000	100.68982				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			9.40000	104.81426	9.40000	104.78794				0.00	0	0
Total KAP007 SPOT										0.00	0	0
Total For KAP007										0.00	0	0
KAP008 On 28/11/2019 Spot Bond					0.00000	102.01091				0.00	0	0
Total KAP008 SPOT										0.00	0	0
Total For KAP008										0.00	0	0
KAP009 On 24/05/2020 Spot Bond					0.00000	101.53492				0.00	0	0
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP010 On 15/09/2020 Spot Bond					0.00000	101.56656				0.00	0	0
Total KAP010 SPOT										0.00	0	0
Total For KAP010										0.00	0	0
KAP012 On 01/12/2022 Spot Bond					0.00000	101.35007				0.00	1,000,000,000	500,000,000
Total KAP012 SPOT										0.00	1,000,000,000	500,000,000
Total For KAP012										0.00	1,000,000,000	500,000,000
KAP04U On 01/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total KAP04U SPOT										0.00	0	0
Total For KAP04U										0.00	0	0
KAP11 On 24/10/2022 Spot Bond					0.00000	100.39231				0.00	0	0
Total KAP11 SPOT										0.00	0	0
Total For KAP11										0.00	0	0
KSB009 On 05/08/2020 Spot Bond					0.00000	103.90496				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KST01 On 12/07/2020 Spot Bond					0.00000	100.35538				0.00	0	0
Total KST01 SPOT										0.00	0	0
Total For KST01										0.00	0	0
KW01 On 31/10/2027 Spot Bond			10.10500	123.29996	10.10500	123.26694				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK05 On 28/02/2019 Spot Bond					0.00000	101.15849				0.00	0	0
Total LBK05 SPOT										0.00	0	0
Total For LBK05										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LBK08 On 30/10/2019 Spot Bond					0.00000	99.96878				0.00	0	0
Total LBK08 SPOT										0.00	0	0
Total For LBK08										0.00	0	0
LBK08/ On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LBK08/JIBAR SPOT										0.00	0	0
Total For LBK08/JIBAR										0.00	0	0
LBK11 On 28/11/2019 Spot Bond			9.68000	101.46998	9.68000	101.44391				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	101.54372	9.62000	101.51779				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	104.06156	9.71000	104.03430				0.00	0	0
Total LBK12U SPOT										0.00	0	0
Total For LBK12U										0.00	0	0
LBK15 On 12/10/2021 Spot Bond					0.00000	100.38612				0.00	0	0
Total LBK15 SPOT										0.00	0	0
Total For LBK15										0.00	0	0
LBK16 On 30/11/2019 Spot Bond					0.00000	101.39910				0.00	0	0
Total LBK16 SPOT										0.00	0	0
Total For LBK16										0.00	0	0
LBK17 On 22/03/2020 Spot Bond					0.00000	101.90437				0.00	0	0
Total LBK17 SPOT										0.00	0	0
Total For LBK17										0.00	0	0
LBK18 On 22/03/2022 Spot Bond					0.00000	103.83388				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			9.98500	102.01717	9.98500	101.99001				0.00	0	2,530,000,000
Total LBK20 SPOT										0.00	0	2,530,000,000
Total For LBK20										0.00	0	2,530,000,000
LBK21 On 04/09/2018 Spot Bond					0.00000	101.15172				0.00	0	0
Total LBK21 SPOT										0.00	0	0
Total For LBK21										0.00	0	0
LBK22 On 04/09/2020 Spot Bond					0.00000	101.40472				0.00	0	0
Total LBK22 SPOT										0.00	0	0
Total For LBK22										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK23 On 05/09/2022 Spot Bond					0.00000	101.28704			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			10.18500	103.47979	10.18500	103.45171			0.00	0	4,000,000,000
Total LBK24 SPOT									0.00	0	4,000,000,000
Total For LBK24									0.00	0	4,000,000,000
LBK25 On 25/03/2019 Spot Bond					0.00000	100.69292			0.00	0	0
Total LBK25 SPOT									0.00	0	0
Total For LBK25									0.00	0	0
LBK26 On 23/03/2021 Spot Bond					0.00000	100.93744			0.00	0	0
Total LBK26 SPOT									0.00	0	0
Total For LBK26									0.00	0	0
LBK27 On 23/03/2023 Spot Bond					0.00000	100.78098			0.00	0	0
Total LBK27 SPOT									0.00	0	0
Total For LBK27									0.00	0	0
LBK28 On 15/05/2028 Spot Bond			10.93500	99.87030	10.93500	99.84140			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			9.93500	100.47134	9.93500	100.44473			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			8.83000	104.73365	8.83000	104.70866			0.00	0	580,000,000
Total LGL04 SPOT									0.00	0	580,000,000
Total For LGL04									0.00	0	580,000,000
LGL05 On 12/12/2021 Spot Bond					0.00000	102.28973			0.00	0	0
Total LGL05 SPOT									0.00	0	0
Total For LGL05									0.00	0	0
LGL06 On 04/10/2022 Spot Bond			10.03500	103.70083	10.03500	103.67310			0.00	0	2,500,000,000
Total LGL06 SPOT									0.00	0	2,500,000,000
Total For LGL06									0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond					0.00000	101.38742			0.00	0	420,000,000
Total LGL07 SPOT									0.00	0	420,000,000
Total For LGL07									0.00	0	420,000,000
LGL08 On 28/02/2023 Spot Bond					0.00000	103.70644			0.00	0	30,000,000
Total LGL08 SPOT									0.00	0	30,000,000
Total For LGL08									0.00	0	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
LGL09 On 28/08/2024 Spot Bond					0.00000	103.57458				0.00	0	0
Total LGL09 SPOT										0.00	0	0
Total For LGL09										0.00	0	0
LHC04U On 21/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC04U SPOT										0.00	0	0
Total For LHC04U										0.00	0	0
LHL17 On 14/11/2018 Spot Bond					0.00000	103.22807				0.00	0	0
Total LHL17 SPOT										0.00	0	0
Total For LHL17										0.00	0	0
LHL18 On 14/11/2018 Spot Bond			9.71500	103.62603	9.71500	103.59924				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			13.68000	103.53451	13.68000	103.49729				0.00	0	0
Total LHL19 SPOT										0.00	0	0
Total For LHL19										0.00	0	0
LHL26 On 13/11/2020 Spot Bond					0.00000	102.58585				0.00	0	0
Total LHL26 SPOT										0.00	0	0
Total For LHL26										0.00	0	0
LHL27 On 13/02/2021 Spot Bond					0.00000	102.28717				0.00	0	0
Total LHL27 SPOT										0.00	0	0
Total For LHL27										0.00	0	0
LHL28 On 13/02/2022 Spot Bond					0.00000	102.56543				0.00	0	0
Total LHL28 SPOT										0.00	0	0
Total For LHL28										0.00	0	0
LOM01 On 25/11/2019 Spot Bond					0.00000	104.14222				0.00	0	0
Total LOM01 SPOT										0.00	0	0
Total For LOM01										0.00	0	0
LRFA2 On 20/11/2019 Spot Bond					0.00000	101.55980				0.00	0	0
Total LRFA2 SPOT										0.00	0	0
Total For LRFA2										0.00	0	0
LRFB2 On 20/11/2019 Spot Bond					0.00000	102.42162				0.00	0	0
Total LRFB2 SPOT										0.00	0	0
Total For LRFB2										0.00	0	0
LRFC2 On 20/11/2019 Spot Bond					0.00000	101.76513				0.00	0	0
Total LRFC2 SPOT										0.00	0	0
Total For LRFC2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MAQ0A On 31/08/2018 Spot Bond					0.00000	102.93874				0.00	0	0
Total MAQ0A3 SPOT										0.00	0	0
Total For MAQ0A3										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond					0.00000	103.06574				0.00	0	0
Total MAQ0A4 SPOT										0.00	0	0
Total For MAQ0A4										0.00	0	0
MAQ0J On 28/02/2020 Spot Bond					0.00000	103.06555				0.00	0	0
Total MAQ0J1 SPOT										0.00	0	0
Total For MAQ0J1										0.00	0	0
MAQ0J On 28/12/2020 Spot Bond					0.00000	102.97146				0.00	0	0
Total MAQ0J2 SPOT										0.00	0	0
Total For MAQ0J2										0.00	0	0
MAQ11 On 09/11/2018 Spot Bond					0.00000	101.68858				0.00	0	0
Total MAQ111 SPOT										0.00	0	0
Total For MAQ111										0.00	0	0
MAQ11 On 10/12/2018 Spot Bond					0.00000	100.97381				0.00	0	0
Total MAQ114 SPOT										0.00	0	0
Total For MAQ114										0.00	0	0
MAQ11 On 31/01/2019 Spot Bond					0.00000	99.90043				0.00	0	0
Total MAQ117 SPOT										0.00	0	0
Total For MAQ117										0.00	0	0
MAQ12 On 25/07/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total MAQ121 SPOT										0.00	0	0
Total For MAQ121										0.00	0	0
MAQ12 On 08/08/2018 Spot Bond					0.00000	99.74421				0.00	0	0
Total MAQ122 SPOT										0.00	0	0
Total For MAQ122										0.00	0	0
MAQ12 On 16/10/2018 Spot Bond					0.00000	98.37707				0.00	0	0
Total MAQ123 SPOT										0.00	0	0
Total For MAQ123										0.00	0	0
MAQ12 On 24/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MAQ124 SPOT										0.00	0	0
Total For MAQ124										0.00	0	0
MBF04 On 17/08/2018 Spot Bond					0.00000	101.64457				0.00	14,400,000,000	7,200,000,000
Total MBF046 SPOT										0.00	14,400,000,000	7,200,000,000
Total For MBF046										0.00	14,400,000,000	7,200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBF04 On 07/06/2019 Spot Bond					0.00000	101.49310				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBF04 On 14/03/2019 Spot Bond					0.00000	101.41181				0.00	0	0
Total MBF049 SPOT										0.00	0	0
Total For MBF049										0.00	0	0
MBF05 On 17/05/2019 Spot Bond					0.00000	102.12623				0.00	0	0
Total MBF051 SPOT										0.00	0	0
Total For MBF051										0.00	0	0
MBF05 On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBF051/JIBAR SPOT										0.00	0	0
Total For MBF051/JIBAR										0.00	0	0
MBF05 On 28/09/2019 Spot Bond					0.00000	101.12666				0.00	0	0
Total MBF053 SPOT										0.00	0	0
Total For MBF053										0.00	0	0
MBF05 On 27/03/2020 Spot Bond					0.00000	101.10445				0.00	0	0
Total MBF055 SPOT										0.00	0	0
Total For MBF055										0.00	0	0
MBF05 On 28/08/2018 Spot Bond					0.00000	101.25209				0.00	0	0
Total MBF056 SPOT										0.00	0	0
Total For MBF056										0.00	0	0
MBF05 On 28/08/2020 Spot Bond					0.00000	101.73399				0.00	0	0
Total MBF057 SPOT										0.00	0	0
Total For MBF057										0.00	0	0
MBF05 On 21/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBF058 SPOT										0.00	0	0
Total For MBF058										0.00	0	0
MBF05 On 21/05/2021 Spot Bond					0.00000	101.45252				0.00	0	0
Total MBF059 SPOT										0.00	0	0
Total For MBF059										0.00	0	0
MBP03 On 12/09/2019 Spot Bond					0.00000	101.01745				0.00	0	0
Total MBP035 SPOT										0.00	0	0
Total For MBP035										0.00	0	0
MBP03 On 11/04/2020 Spot Bond					0.00000	100.34140				0.00	0	0
Total MBP036 SPOT										0.00	0	0
Total For MBP036										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBP03 On 26/05/2020 Spot Bond					0.00000	101.31807				0.00	0	0
Total MBP037 SPOT										0.00	0	0
Total For MBP037										0.00	0	0
MBP03 On 02/11/2022 Spot Bond					0.00000	99.85220				0.00	0	0
Total MBP038 SPOT										0.00	0	0
Total For MBP038										0.00	0	0
MBP03 On 23/02/2021 Spot Bond					0.00000	101.41975				0.00	0	0
Total MBP039 SPOT										0.00	0	0
Total For MBP039										0.00	0	0
MBP04 On 23/02/2023 Spot Bond					0.00000	101.44587				0.00	0	0
Total MBP040 SPOT										0.00	0	0
Total For MBP040										0.00	0	0
MBP04 On 13/04/2021 Spot Bond					0.00000	100.29161				0.00	0	0
Total MBP041 SPOT										0.00	0	0
Total For MBP041										0.00	0	0
MBP04 On 26/04/2021 Spot Bond					0.00000	99.99991				0.00	0	0
Total MBP042 SPOT										0.00	0	0
Total For MBP042										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.11500	103.12796	8.11500	103.10555				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	103.20777	8.00000	103.18566				0.00	0	0
Total MBSA01/R204 SPOT										0.00	0	0
Total For MBSA01/R204										0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.04500	103.07346	8.04500	103.05124				0.00	0	22,000,000
Total MBSA02 SPOT										0.00	0	22,000,000
Total For MBSA02										0.00	0	22,000,000
MBSA0 On 15/04/2019 Spot Bond			8.91000	102.47875	8.91000	102.45434				0.00	0	0
Total MBSA02/R204 SPOT										0.00	0	0
Total For MBSA02/R204										0.00	0	0
MEFSA On 05/01/2019 Spot Bond					0.00000	100.47939				0.00	0	0
Total MEFSA4 SPOT										0.00	0	0
Total For MEFSA4										0.00	0	0
MEFSA On 05/07/2026 Spot Bond					0.00000	100.49801				0.00	0	0
Total MEFSA6 SPOT										0.00	0	0
Total For MEFSA6										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MEFSB On 05/01/2019 Spot Bond			8.13500	101.02248	8.13500	101.00075				0.00	0	0
Total MEFSB4 SPOT										0.00	0	0
Total For MEFSB4										0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.60500	101.74923	9.60500	101.72330				0.00	0	0
Total MEFSB5 SPOT										0.00	0	0
Total For MEFSB5										0.00	0	0
MFS1A On 20/12/2018 Spot Bond					0.00000	100.81473				0.00	0	0
Total MFS1A2 SPOT										0.00	0	0
Total For MFS1A2										0.00	0	0
MFS1B On 20/09/2019 Spot Bond			9.48000	9.48000	9.48000	101.82673				0.00	0	0
Total MFS1B SPOT										0.00	0	0
Total For MFS1B										0.00	0	0
MMF10 On 15/12/2024 Spot Bond					0.00000	101.60969				0.00	0	0
Total MMF101 SPOT										0.00	0	0
Total For MMF101										0.00	0	0
MMF20 On 15/12/2024 Spot Bond					0.00000	100.24859				0.00	0	0
Total MMF201 SPOT										0.00	0	0
Total For MMF201										0.00	0	0
MMF30 On 15/12/2024 Spot Bond					0.00000	102.20597				0.00	0	0
Total MMF301 SPOT										0.00	0	0
Total For MMF301										0.00	0	0
MMF40 On 15/12/2024 Spot Bond					0.00000	101.39446				0.00	0	0
Total MMF401 SPOT										0.00	0	0
Total For MMF401										0.00	0	0
MMIG0 On 17/03/2019 Spot Bond					0.00000	100.85733				0.00	0	40,000,000
Total MMIG01 SPOT										0.00	0	40,000,000
Total For MMIG01										0.00	0	40,000,000
MMIG0 On 17/03/2021 Spot Bond			9.43000	9.43000	9.43000	105.01508				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMIG0 On 01/06/2020 Spot Bond					0.00000	101.47898				0.00	0	0
Total MMIG03 SPOT										0.00	0	0
Total For MMIG03										0.00	0	0
MMIG0 On 12/08/2025 Spot Bond			11.56500	11.56500	11.56500	103.85188				0.00	0	0
Total MMIG04 SPOT										0.00	0	0
Total For MMIG04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MMIG0 On 12/08/2022 Spot Bond			10.18500	10.18500	10.18500	107.10238			0.00	0	1,050,000,000
Total MMIG05 SPOT									0.00	0	1,050,000,000
Total For MMIG05									0.00	0	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	100.58409			0.00	0	0
Total MMIG06 SPOT									0.00	0	0
Total For MMIG06									0.00	0	0
MTN06 On 13/07/2020 Spot Bond					0.00000	101.33834			0.00	600,000,000	1,800,000,000
Total MTN06 SPOT									0.00	600,000,000	1,800,000,000
Total For MTN06									0.00	600,000,000	1,800,000,000
MTN07 On 13/07/2022 Spot Bond					0.00000	100.81505			0.00	0	0
Total MTN07 SPOT									0.00	0	0
Total For MTN07									0.00	0	0
MTN08 On 11/10/2020 Spot Bond					0.00000	100.86242			0.00	0	20,000,000
Total MTN08 SPOT									0.00	0	20,000,000
Total For MTN08									0.00	0	20,000,000
MTN08 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MTN08U SPOT									0.00	0	0
Total For MTN08U									0.00	0	0
MTN09 On 11/10/2022 Spot Bond					0.00000	100.89013			0.00	0	0
Total MTN09 SPOT									0.00	0	0
Total For MTN09									0.00	0	0
MTN09 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MTN09U SPOT									0.00	0	0
Total For MTN09U									0.00	0	0
MTN10 On 11/10/2024 Spot Bond					0.00000	100.38164			0.00	0	0
Total MTN10 SPOT									0.00	0	0
Total For MTN10									0.00	0	0
MTN11 On 04/06/2021 Spot Bond					0.00000	101.20313			0.00	0	12,000,000
Total MTN11 SPOT									0.00	0	12,000,000
Total For MTN11									0.00	0	12,000,000
MTN12 On 04/06/2023 Spot Bond					0.00000	101.49089			0.00	0	0
Total MTN12 SPOT									0.00	0	0
Total For MTN12									0.00	0	0
MTN13 On 04/06/2025 Spot Bond					0.00000	101.27779			0.00	0	0
Total MTN13 SPOT									0.00	0	0
Total For MTN13									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MWA1U SPOT									0.00	0	0
Total For MWA1U									0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MWA2U SPOT									0.00	0	0
Total For MWA2U									0.00	0	0
MWAR(On 22/11/2019 Spot Bond					0.00000	101.94354			0.00	0	0
Total MWAR01 SPOT									0.00	0	0
Total For MWAR01									0.00	0	0
MWAR(On 22/02/2021 Spot Bond					0.00000	101.59268			0.00	0	0
Total MWAR02 SPOT									0.00	0	0
Total For MWAR02									0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771			0.00	0	0
Total N4A211 SPOT									0.00	0	0
Total For N4A211									0.00	0	0
N5D23 On 20/09/2019 Spot Bond					0.00000	100.94506			0.00	0	0
Total N5D23 SPOT									0.00	0	0
Total For N5D23									0.00	0	0
N5E23 On 20/06/2023 Spot Bond					0.00000	108.88883			0.00	0	0
Total N5E23 SPOT									0.00	0	0
Total For N5E23									0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total N5F23U SPOT									0.00	0	0
Total For N5F23U									0.00	0	0
N5G23L On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total N5G23U SPOT									0.00	0	0
Total For N5G23U									0.00	0	0
N6A19 On 20/12/2018 Spot Bond					0.00000	100.77772			0.00	0	0
Total N6A19 SPOT									0.00	0	0
Total For N6A19									0.00	0	0
N6B26 On 20/03/2020 Spot Bond					0.00000	101.04229			0.00	800,000,000	200,000,000
Total N6B26 SPOT									0.00	800,000,000	200,000,000
Total For N6B26									0.00	800,000,000	200,000,000
N6C26 On 21/09/2020 Spot Bond					0.00000	100.83793			0.00	0	0
Total N6C26 SPOT									0.00	0	0
Total For N6C26									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N6D26 On 21/12/2020 Spot Bond					0.00000	100.84767			0.00	0	0
Total N6D26 SPOT									0.00	0	0
Total For N6D26									0.00	0	0
N6E26 On 22/03/2021 Spot Bond					0.00000	100.89716			0.00	0	0
Total N6E26 SPOT									0.00	0	0
Total For N6E26									0.00	0	0
N6F26 On 22/03/2021 Spot Bond					0.00000	101.06202			0.00	0	0
Total N6F26 SPOT									0.00	0	0
Total For N6F26									0.00	0	0
N6G26 On 22/03/2021 Spot Bond					0.00000	101.27470			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			9.83500	96.09638	9.83500	96.07131		12,588,800,000,000.00	1,280,000,000	640,000,000	
Total NAM01 SPOT								12,588,800,000,000.00	1,280,000,000	640,000,000	
Total For NAM01								12,588,800,000,000.00	1,280,000,000	640,000,000	
NAM02 On 29/06/2020 Spot Bond			9.18000	101.43698	9.18000	101.41211		13,953,600,000,000.00	1,520,000,000	760,000,000	
Total NAM02 SPOT								13,953,600,000,000.00	1,520,000,000	760,000,000	
Total For NAM02								13,953,600,000,000.00	1,520,000,000	760,000,000	
NAM03 On 01/08/2023 Spot Bond			9.78500	100.93403	9.78500	100.90740		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			10.56500	99.56618	10.56500	99.53786		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			8.53000	102.24473	8.53000	102.22152		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			9.50500	103.00437	9.50500	102.97838		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	103.29123	9.38000	103.26550		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			9.58500	104.03471	9.58500	104.00824		0.00	0	0	
Total NBK13A SPOT								0.00	0	0	
Total For NBK13A								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK14/ On 25/06/2021 Spot Bond			8.90000	101.77934	8.90000	101.75512			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			9.53000	101.84205	9.53000	101.81586			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			9.76500	102.74880	9.76500	102.72173			0.00	0	0
Total NBK16A SPOT									0.00	0	0
Total For NBK16A									0.00	0	0
NBK17/ On 22/04/2026 Spot Bond			9.87500	102.97917	9.87500	102.95205		98,750,000,000.00	10,000,000	1,230,000,000	
Total NBK17A SPOT								98,750,000,000.00	10,000,000	1,230,000,000	
Total For NBK17A								98,750,000,000.00	10,000,000	1,230,000,000	
NBK18/ On 01/06/2020 Spot Bond			8.52500	102.62835	8.52500	102.60494		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			9.68000	101.32487	9.68000	101.29871		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			9.90500	104.00100	9.90500	103.97353		0.00	0	0	
Total NBK20A SPOT								0.00	0	0	
Total For NBK20A								0.00	0	0	
NBK20I On 25/06/2021 Spot Bond					0.00000	100.96552		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			10.32500	101.92741	10.32500	101.89954		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			9.92500	102.35847	9.92500	102.33152		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			9.83500	106.33309	9.83500	106.30535		0.00	0	0	
Total NBK23A SPOT								0.00	0	0	
Total For NBK23A								0.00	0	0	
NBK23I On 12/02/2020 Spot Bond					0.00000	101.75308		0.00	0	0	
Total NBK23B SPOT								0.00	0	0	
Total For NBK23B								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK24/ On 19/11/2027 Spot Bond			9.91500	108.12917	9.91500	108.10075			0.00	0	1,000,000,000
Total NBK24A SPOT									0.00	0	1,000,000,000
Total For NBK24A									0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond					0.00000	101.77028			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			9.48500	9.48500	9.48500	108.93889		948,500,000,000.00		100,000,000	100,000,000
Total NBK25A SPOT								948,500,000,000.00		100,000,000	100,000,000
Total For NBK25A								948,500,000,000.00		100,000,000	100,000,000
NBK25I On 12/02/2025 Spot Bond					0.00000	103.17396			0.00	0	0
Total NBK25B SPOT									0.00	0	0
Total For NBK25B									0.00	0	0
NBK26/ On 10/05/2023 Spot Bond			100.00000	14.52233	100.00000	14.49037			0.00	0	0
Total NBK26A SPOT									0.00	0	0
Total For NBK26A									0.00	0	0
NBK26I On 22/04/2026 Spot Bond					0.00000	102.19459			0.00	0	0
Total NBK26B SPOT									0.00	0	0
Total For NBK26B									0.00	0	0
NBK27/ On 10/05/2026 Spot Bond			10.11500	107.81723	10.11500	107.78832			0.00	0	0
Total NBK27A SPOT									0.00	0	0
Total For NBK27A									0.00	0	0
NBK28/ On 02/08/2023 Spot Bond			9.83500	105.51533	9.83500	105.48735			0.00	0	0
Total NBK28A SPOT									0.00	0	0
Total For NBK28A									0.00	0	0
NBK28I On 19/11/2020 Spot Bond					0.00000	101.53758			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK29/ On 31/07/2026 Spot Bond			10.06500	102.24077	10.06500	102.21304			0.00	0	0
Total NBK29A SPOT									0.00	0	0
Total For NBK29A									0.00	0	0
NBK29I On 18/02/2019 Spot Bond					0.00000	102.02830			0.00	0	0
Total NBK29B SPOT									0.00	0	0
Total For NBK29B									0.00	0	0
NBK30/ On 20/02/2024 Spot Bond			9.63500	104.00237	9.63500	103.97533			0.00	0	0
Total NBK30A SPOT									0.00	0	0
Total For NBK30A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK30I On 18/02/2021 Spot Bond					0.00000	103.02634				0.00	0	0
Total NBK30B SPOT										0.00	0	0
Total For NBK30B										0.00	0	0
NBK31I On 17/02/2023 Spot Bond					0.00000	101.69419				0.00	0	0
Total NBK31B SPOT										0.00	0	0
Total For NBK31B										0.00	0	0
NBK32I On 26/02/2019 Spot Bond					0.00000	101.35811				0.00	0	0
Total NBK32B SPOT										0.00	0	0
Total For NBK32B										0.00	0	0
NBK33I On 10/05/2019 Spot Bond					0.00000	102.22718				0.00	0	0
Total NBK33B SPOT										0.00	0	0
Total For NBK33B										0.00	0	0
NBK34I On 10/05/2021 Spot Bond					0.00000	103.32297				0.00	0	0
Total NBK34B SPOT										0.00	0	0
Total For NBK34B										0.00	0	0
NBK35I On 10/05/2023 Spot Bond					0.00000	103.97207				0.00	0	0
Total NBK35B SPOT										0.00	0	0
Total For NBK35B										0.00	0	0
NBK36I On 10/05/2026 Spot Bond					0.00000	104.89203				0.00	0	0
Total NBK36B SPOT										0.00	0	0
Total For NBK36B										0.00	0	0
NBK37I On 02/08/2019 Spot Bond					0.00000	102.13335				0.00	0	0
Total NBK37B SPOT										0.00	0	0
Total For NBK37B										0.00	0	0
NBK38I On 02/08/2021 Spot Bond					0.00000	103.07416				0.00	0	0
Total NBK38B SPOT										0.00	0	0
Total For NBK38B										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			7.69500	108.20589	7.69500	108.18369				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	51.24927	100.00000	51.13645				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			11.34000	11.34000	11.34000	51.05972				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK40I On 31/07/2026 Spot Bond					0.00000	99.88280				0.00	0	0
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0
NBK41I On 20/02/2020 Spot Bond					0.00000	101.76841				0.00	0	0
Total NBK41B SPOT										0.00	0	0
Total For NBK41B										0.00	0	0
NBK42I On 21/02/2022 Spot Bond					0.00000	102.14572				0.00	400,000,000	100,000,000
Total NBK42B SPOT										0.00	400,000,000	100,000,000
Total For NBK42B										0.00	400,000,000	100,000,000
NBK43I On 20/02/2024 Spot Bond					0.00000	101.99207				0.00	0	230,000,000
Total NBK43B SPOT										0.00	0	230,000,000
Total For NBK43B										0.00	0	230,000,000
NBK44I On 15/02/2021 Spot Bond					0.00000	101.60890				0.00	0	0
Total NBK44B SPOT										0.00	0	0
Total For NBK44B										0.00	0	0
NBK45I On 15/02/2023 Spot Bond					0.00000	102.21664				0.00	0	40,000,000
Total NBK45B SPOT										0.00	0	40,000,000
Total For NBK45B										0.00	0	40,000,000
NBK46I On 15/08/2025 Spot Bond					0.00000	101.69721				0.00	0	0
Total NBK46B SPOT										0.00	0	0
Total For NBK46B										0.00	0	0
NBK47I On 15/02/2028 Spot Bond					0.00000	101.74616				0.00	0	0
Total NBK47B SPOT										0.00	0	0
Total For NBK47B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond					0.00000	100.17593				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.88763				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			10.51000	104.33516	10.51000	104.30612				0.00	0	0
Total NCLN83 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.88277				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			10.54500	103.41915	10.54500	103.39028				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.88763				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.89529				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.90501				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond					0.00000	100.82645				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NCLN9 On 08/10/2018 Spot Bond					0.00000	100.40635				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NED05U										0.00	0	0
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				070,000,000,000,000.00	150,700,000,000	150,700,000,000
Total NED06U SPOT										0,000,000,000,000.00	150,700,000,000	150,700,000,000
Total For NED06U										0,000,000,000,000.00	150,700,000,000	150,700,000,000
NED13 On 25/07/2018 Spot Bond					0.00000	0.00000				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					0.00000	101.80391				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2019 Spot Bond			8.41500	8.41500	8.41500	104.48470				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2019 Spot Bond					0.00000	101.19179				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2019 Spot Bond					0.00000	100.26989				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2020 Spot Bond					0.00000	100.26858				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2020 Spot Bond					0.00000	103.41583				0.00	2,266,000,000	1,033,000,000
Total NED19 SPOT										0.00	2,266,000,000	1,033,000,000
Total For NED19										0.00	2,266,000,000	1,033,000,000
NED20 On 01/07/2020 Spot Bond			10.38000	102.33537	10.38000	102.30724				0.00	0	3,030,000,000
Total NED20 SPOT										0.00	0	3,030,000,000
Total For NED20										0.00	0	3,030,000,000
NEDT1 On 21/05/2021 Spot Bond					0.00000	107.34454				0.00	0	0
Total NEDT1A SPOT										0.00	0	0
Total For NEDT1A										0.00	0	0
NEDT1 On 26/11/2021 Spot Bond					0.00000	105.92018				0.00	0	0
Total NEDT1B SPOT										0.00	0	0
Total For NEDT1B										0.00	0	0
NET51 On 16/11/2018 Spot Bond					0.00000	101.55766				0.00	0	0
Total NET51 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NET51										0.00	0	0
NGL01 On 22/09/2021 Spot Bond					0.00000	104.64345				0.00	0	0
Total NGL01 SPOT										0.00	0	0
Total For NGL01										0.00	0	0
NGL02 On 15/03/2022 Spot Bond					0.00000	104.18556				0.00	0	0
Total NGL02 SPOT										0.00	0	0
Total For NGL02										0.00	0	0
NGL03 On 26/05/2022 Spot Bond					0.00000	101.72692				0.00	0	0
Total NGL03 SPOT										0.00	0	0
Total For NGL03										0.00	0	0
NGL04 On 20/03/2023 Spot Bond					0.00000	102.45855				0.00	0	0
Total NGL04 SPOT										0.00	0	0
Total For NGL04										0.00	0	0
NGL05 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			340,000,000,000,000.00	303,400,000,000	150,700,000,000	
Total NGL05 SPOT									10,000,000,000,000.00	303,400,000,000	150,700,000,000	
Total For NGL05									10,000,000,000,000.00	303,400,000,000	150,700,000,000	
NGLT1/ On 01/07/2022 Spot Bond					0.00000	100.83401				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	109.22900	10.00000	109.20100				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	102.73470	13.50000	102.69824				0.00	0	0
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0
NHM00 On 09/06/2019 Spot Bond					0.00000	101.31038				0.00	0	0
Total NHM003 SPOT										0.00	0	0
Total For NHM003										0.00	0	0
NHM00 On 20/04/2019 Spot Bond					0.00000	102.92329				0.00	0	0
Total NHM004 SPOT										0.00	0	0
Total For NHM004										0.00	0	0
NHM00 On 18/05/2019 Spot Bond					0.00000	102.07945				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	3.84000	3.84000	123.12649				0.00	0	0
Total NILB11 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	4.23000	4.23000	120.28315				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	4.24000	4.24000	166.24227				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	162.10170	4.55000	162.04263				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	75.92696	4.53000	97.22409				0.00	0	0
Total NILB17 SPOT										0.00	0	0
Total For NILB17										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			8.53000	101.54814	8.53000	101.52509				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					0.00000	100.00000				0.00	0	0
Total NN02 SPOT										0.00	0	0
Total For NN02										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			9.16000	9.16000	9.16000	103.95582				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond					0.00000	101.49462				0.00	0	0
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond					0.00000	101.52215				0.00	0	0
Total NQ1A24 SPOT										0.00	0	0
Total For NQ1A24										0.00	0	0
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.56450				0.00	0	0
Total NQ1A25 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NQ1A25									0.00	0	0
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.56634			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			9.36000	9.36000	9.36000	103.98670			0.00	0	0
Total NQ1B10 SPOT									0.00	0	0
Total For NQ1B10									0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.56107			0.00	0	0
Total NQ1B17 SPOT									0.00	0	0
Total For NQ1B17									0.00	0	0
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.63707			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			9.56000	9.56000	9.56000	104.01760			0.00	0	0
Total NQ1C10 SPOT									0.00	0	0
Total For NQ1C10									0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond					0.00000	101.63712			0.00	0	0
Total NQ1C17 SPOT									0.00	0	0
Total For NQ1C17									0.00	0	0
NQF1D On 22/05/2020 Spot Bond					0.00000	101.81389			0.00	0	0
Total NQF1D5 SPOT									0.00	0	0
Total For NQF1D5									0.00	0	0
NQF1D On 22/05/2019 Spot Bond					0.00000	101.71951			0.00	0	0
Total NQF1D8 SPOT									0.00	0	0
Total For NQF1D8									0.00	0	0
NRA01 On 30/11/2018 Spot Bond			7.89500	103.30940	7.89500	103.28766			0.00	0	72,000,000
Total NRA018 SPOT									0.00	0	72,000,000
Total For NRA018									0.00	0	72,000,000
NRA02 On 31/10/2022 Spot Bond			9.48000	112.42194	9.48000	112.39365			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	177.74806	4.00000	177.68590			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			11.23500	107.98998	11.23500	107.95773		13,482,000,000,000.00	1,200,000,000	6,240,000,000	
Total NRA028 SPOT								13,482,000,000,000.00	1,200,000,000	6,240,000,000	

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 NRA028									13,482,000,000,000.00	1,200,000,000	6,240,000,000
NRA028 On 30/11/2028 Spot Bond			100.00000	13.91898	100.00000	13.88817			0.00	0	0
Total NRA028/R186 SPOT									0.00	0	0
Total For NRA028/R186									0.00	0	0
NSN96 On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN96U SPOT									0.00	0	0
Total For NSN96U									0.00	0	0
NSN97 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN97U SPOT									0.00	0	0
Total For NSN97U									0.00	0	0
NSN98 On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN98U SPOT									0.00	0	0
Total For NSN98U									0.00	0	0
NSN99 On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN99U SPOT									0.00	0	0
Total For NSN99U									0.00	0	0
NTC18 On 27/02/2019 Spot Bond					0.00000	101.56651			0.00	0	0
Total NTC18 SPOT									0.00	0	0
Total For NTC18									0.00	0	0
NTC19 On 27/07/2020 Spot Bond					0.00000	100.93575			0.00	0	0
Total NTC19 SPOT									0.00	0	0
Total For NTC19									0.00	0	0
NTC20 On 27/07/2020 Spot Bond					0.00000	100.70928			0.00	0	0
Total NTC20 SPOT									0.00	0	0
Total For NTC20									0.00	0	0
NTC21 On 24/03/2022 Spot Bond					0.00000	101.04465			0.00	0	0
Total NTC21 SPOT									0.00	0	0
Total For NTC21									0.00	0	0
NTC22 On 15/02/2021 Spot Bond					0.00000	101.67757			0.00	0	0
Total NTC22 SPOT									0.00	0	0
Total For NTC22									0.00	0	0
NTC23 On 15/02/2023 Spot Bond					0.00000	101.71681			0.00	0	210,000,000
Total NTC23 SPOT									0.00	0	210,000,000
Total For NTC23									0.00	0	210,000,000
NTC24 On 29/03/2021 Spot Bond					0.00000	100.63896			0.00	0	0
Total NTC24 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NTC24										0.00	0	0
OMI01 On 22/11/2022 Spot Bond					0.00000	101.60866				0.00	0	0
Total OMI01 SPOT										0.00	0	0
Total For OMI01										0.00	0	0
OML02 On 27/11/2019 Spot Bond					0.00000	102.36817				0.00	0	70,000,000
Total OML02 SPOT										0.00	0	70,000,000
Total For OML02										0.00	0	70,000,000
OML03 On 27/11/2019 Spot Bond			9.68000	100.98969	9.68000	100.96375				0.00	0	0
Total OML03 SPOT										0.00	0	0
Total For OML03										0.00	0	0
OML04 On 19/03/2020 Spot Bond					0.00000	101.85408				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			9.78000	9.78000	9.78000	103.36701				0.00	0	1,500,000,000
Total OML05 SPOT										0.00	0	1,500,000,000
Total For OML05										0.00	0	1,500,000,000
OML06 On 19/03/2022 Spot Bond			10.53500	102.98074	10.53500	102.95201				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			11.31500	102.18782	11.31500	102.15727				0.00	0	1,000,000,000
Total OML07 SPOT										0.00	0	1,000,000,000
Total For OML07										0.00	0	1,000,000,000
OML08 On 14/09/2020 Spot Bond					0.00000	102.06466				0.00	0	130,000,000
Total OML08 SPOT										0.00	0	130,000,000
Total For OML08										0.00	0	130,000,000
OML09 On 14/09/2022 Spot Bond			10.63500	104.83900	10.63500	104.80948				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			11.36500	104.06096	11.36500	104.02971				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For PBBJ1U										0.00	0	0
PBGJ1 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
PBJC1 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
PBJJ1 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
PBKJ1 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKJ1U SPOT										0.00	0	0
Total For PBKJ1U										0.00	0	0
PBKS1 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKS1U SPOT										0.00	0	0
Total For PBKS1U										0.00	0	0
PBKX1 On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKX1U SPOT										0.00	0	0
Total For PBKX1U										0.00	0	0
PBLS1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLS1U SPOT										0.00	0	0
Total For PBLS1U										0.00	0	0
PBLT1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLT1U SPOT										0.00	0	0
Total For PBLT1U										0.00	0	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUC1U SPOT										0.00	0	0
Total For PBUC1U										0.00	0	0
PBUJ1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUJ1U SPOT										0.00	0	0
Total For PBUJ1U										0.00	0	0
PBVJ1 On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBVJ1U SPOT										0.00	0	0
Total For PBVJ1U										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	109.22900	10.00000	109.20100				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For PMM12JIBAR										0.00	0	0
PMM38 On 12/06/2020 Spot Bond					0.00000	101.06509				0.00	0	0
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0
PMM39 On 04/09/2018 Spot Bond					0.00000	101.22184				0.00	0	0
Total PMM39 SPOT										0.00	0	0
Total For PMM39										0.00	0	0
PMM40 On 04/09/2018 Spot Bond					0.00000	101.17833				0.00	0	0
Total PMM40 SPOT										0.00	0	0
Total For PMM40										0.00	0	0
PMM43 On 28/02/2019 Spot Bond					0.00000	101.34185				0.00	0	0
Total PMM43 SPOT										0.00	0	0
Total For PMM43										0.00	0	0
PMM44 On 07/11/2019 Spot Bond					0.00000	101.86172				0.00	0	0
Total PMM44 SPOT										0.00	0	0
Total For PMM44										0.00	0	0
PMM45 On 28/11/2018 Spot Bond					0.00000	101.27856				0.00	0	0
Total PMM45 SPOT										0.00	0	0
Total For PMM45										0.00	0	0
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PMM46U SPOT										0.00	0	0
Total For PMM46U										0.00	0	0
PPC00: On 31/12/2018 Spot Bond					0.00000	99.59230				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC00: On 31/10/2019 Spot Bond					0.00000	98.10809				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	101.44755				0.00	0	0
Total PRE2A1 SPOT										0.00	0	0
Total For PRE2A1										0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	101.51941				0.00	400,000,000	100,000,000
Total PRE2A2 SPOT										0.00	400,000,000	100,000,000
Total For PRE2A2										0.00	400,000,000	100,000,000
PRE2A On 20/02/2022 Spot Bond					0.00000	101.58226				0.00	0	0
Total PRE2A3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For PRE2A3									0.00	0	0
PRE2B On 20/02/2022 Spot Bond					0.00000	101.70792			0.00	0	0
Total PRE2B1 SPOT									0.00	0	0
Total For PRE2B1									0.00	0	0
PRE2C On 20/02/2022 Spot Bond					0.00000	101.72587			0.00	0	0
Total PRE2C1 SPOT									0.00	0	0
Total For PRE2C1									0.00	0	0
PRE2D On 20/02/2022 Spot Bond					0.00000	101.74381			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			8.72000	111.46317	8.76500	111.15554		195,192,065,256,000.00	3,004,035,787,300	1,337,893,413,100	
Total R186 SPOT								15,192,065,256,000.00	004,035,787,300	337,893,413,100	
Total For R186								15,192,065,256,000.00	004,035,787,300	337,893,413,100	
R197 On 07/12/2023 Spot Bond			2.81000	296.04903	2.80000	296.09328		144,609,344,000,000.00	51,462,400,000	68,793,500,000	
Total R197 SPOT								14,609,344,000,000.00	51,462,400,000	68,793,500,000	
Total For R197								14,609,344,000,000.00	51,462,400,000	68,793,500,000	
R202 On 07/12/2033 Spot Bond			3.02000	232.37229	3.02000	232.29715		683,753,549,200,000.00	226,408,460,000	220,152,117,500	
Total R202 SPOT								13,753,549,200,000.00	226,408,460,000	220,152,117,500	
Total For R202								13,753,549,200,000.00	226,408,460,000	220,152,117,500	
R2023 On 28/02/2023 Spot Bond			8.14000	101.65538	8.18500	101.46523		816,041,022,780,000.00	837,351,477,000	708,148,126,100	
Total R2023 SPOT								16,041,022,780,000.00	837,351,477,000	708,148,126,100	
Total For R2023								16,041,022,780,000.00	837,351,477,000	708,148,126,100	
R2030 On 31/01/2030 Spot Bond			9.14500	91.86602	9.14500	91.84332		347,831,119,958,000.00	1,459,576,940,400	688,669,625,700	
Total R2030 SPOT								17,831,119,958,000.00	459,576,940,400	688,669,625,700	
Total For R2030								17,831,119,958,000.00	459,576,940,400	688,669,625,700	
R2032 On 31/03/2032 Spot Bond			9.34500	94.28049	9.34500	94.25697		533,897,303,000,000.00	1,769,277,400,000	953,788,157,100	
Total R2032 SPOT								13,897,303,000,000.00	769,277,400,000	953,788,157,100	
Total For R2032								13,897,303,000,000.00	769,277,400,000	953,788,157,100	
R2035 On 28/02/2035 Spot Bond			9.49500	98.44837	9.49500	98.42355		827,771,372,000,000.00	1,140,365,600,000	699,637,597,300	
Total R2035 SPOT								17,771,372,000,000.00	140,365,600,000	699,637,597,300	
Total For R2035								17,771,372,000,000.00	140,365,600,000	699,637,597,300	
R2037 On 31/01/2037 Spot Bond			9.56500	90.74880	9.56500	90.72538		158,895,262,000,000.00	852,994,800,000	596,980,116,400	
Total R2037 SPOT								18,895,262,000,000.00	852,994,800,000	596,980,116,400	
Total For R2037								18,895,262,000,000.00	852,994,800,000	596,980,116,400	
R204 On 21/12/2018 Spot Bond			6.69000	101.27141	6.71500	101.24335		209,429,086,578,000.00	31,304,796,200	46,050,616,700	
Total R204 SPOT								19,429,086,578,000.00	31,304,796,200	46,050,616,700	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R204									19,429,086,578,000.00	31,304,796,200	46,050,616,700
R2040 On 31/01/2040 Spot Bond			9.64000	94.14002	9.64000	94.11554			138,191,736,000,000.00	1,466,617,400,000	735,397,854,400
Total R2040 SPOT									18,191,736,000,000.00	466,617,400,000	735,397,854,400
Total For R2040									18,191,736,000,000.00	466,617,400,000	735,397,854,400
R2044 On 31/01/2044 Spot Bond			9.67000	91.24691	9.67000	91.22311			887,222,696,000,000.00	1,229,288,800,000	904,664,790,000
Total R2044 SPOT									17,222,696,000,000.00	229,288,800,000	304,664,790,000
Total For R2044									17,222,696,000,000.00	229,288,800,000	304,664,790,000
R2048 On 28/02/2048 Spot Bond			9.66500	94.63918	9.66500	94.61491			321,890,816,000,000.00	1,481,830,400,000	1,405,915,755,300
Total R2048 SPOT									21,890,816,000,000.00	481,830,400,000	405,915,755,300
Total For R2048									21,890,816,000,000.00	481,830,400,000	405,915,755,300
R207 On 15/01/2020 Spot Bond			7.44000	99.97282	7.48000	99.89832			281,014,057,848,000.00	37,770,706,700	84,014,202,900
Total R207 SPOT									11,014,057,848,000.00	37,770,706,700	84,014,202,900
Total For R207									11,014,057,848,000.00	37,770,706,700	84,014,202,900
R208 On 31/03/2021 Spot Bond			7.74000	99.80809	7.78000	99.69359			951,980,323,538,000.00	1,027,387,638,700	558,396,927,800
Total R208 SPOT									11,980,323,538,000.00	027,387,638,700	558,396,927,800
Total For R208									11,980,323,538,000.00	027,387,638,700	558,396,927,800
R209 On 31/03/2036 Spot Bond			9.44500	74.78942	9.47500	74.56834			243,234,027,250,000.00	2,037,399,050,000	1,215,608,050,000
Total R209 SPOT									13,234,027,250,000.00	037,399,050,000	215,608,050,000
Total For R209									13,234,027,250,000.00	037,399,050,000	215,608,050,000
R210 On 31/03/2028 Spot Bond			2.99000	184.55783	2.99000	184.49829			9,597,302,000,000.00	3,209,800,000	64,549,300,000
Total R210 SPOT									9,597,302,000,000.00	3,209,800,000	64,549,300,000
Total For R210									9,597,302,000,000.00	3,209,800,000	64,549,300,000
R212 On 31/01/2022 Spot Bond			2.72000	152.66376	2.70000	152.71717			245,517,536,000,000.00	90,263,800,000	97,521,472,100
Total R212 SPOT									15,517,536,000,000.00	90,263,800,000	97,521,472,100
Total For R212									15,517,536,000,000.00	90,263,800,000	97,521,472,100
R213 On 28/02/2031 Spot Bond			9.20500	86.57877	9.25000	86.26435			874,770,005,729,000.00	1,181,398,153,800	550,212,714,000
Total R213 SPOT									14,770,005,729,000.00	181,398,153,800	550,212,714,000
Total For R213									14,770,005,729,000.00	181,398,153,800	550,212,714,000
R214 On 28/02/2041 Spot Bond			9.63000	73.99868	9.63000	73.97977			429,870,291,918,000.00	1,290,744,578,600	979,017,312,300
Total R214 SPOT									19,870,291,918,000.00	290,744,578,600	379,017,312,300
Total For R214									19,870,291,918,000.00	290,744,578,600	379,017,312,300
RCG01 On 24/10/2019 Spot Bond					0.00000	100.74766			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0
RDF02U On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF02U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RDF02U									0.00	0	0
RDF04I On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF04U SPOT									0.00	0	0
Total For RDF04U									0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		80,000,000,000,000.00	800,000,000	200,000,000	
Total RDF05U SPOT								80,000,000,000,000.00	800,000,000	200,000,000	
Total For RDF05U								80,000,000,000,000.00	800,000,000	200,000,000	
RDF06I On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total RDF06U SPOT								0.00	0	0	
Total For RDF06U								0.00	0	0	
RDF07I On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total RDF07U SPOT								0.00	0	0	
Total For RDF07U								0.00	0	0	
RDFB0 On 27/11/2019 Spot Bond					0.00000	102.19875		0.00	400,000,000	100,000,000	
Total RDFB05 SPOT								0.00	400,000,000	100,000,000	
Total For RDFB05								0.00	400,000,000	100,000,000	
RDFB0 On 22/03/2019 Spot Bond					0.00000	101.43497		0.00	0	0	
Total RDFB06 SPOT								0.00	0	0	
Total For RDFB06								0.00	0	0	
RDFB0 On 22/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total RDFB06/JIBAR SPOT								0.00	0	0	
Total For RDFB06/JIBAR								0.00	0	0	
RDFB0 On 30/09/2019 Spot Bond					0.00000	100.79579		0.00	0	0	
Total RDFB07 SPOT								0.00	0	0	
Total For RDFB07								0.00	0	0	
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.58934		0.00	0	0	
Total RDFB08 SPOT								0.00	0	0	
Total For RDFB08								0.00	0	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	101.25628		0.00	0	0	
Total RDFB09 SPOT								0.00	0	0	
Total For RDFB09								0.00	0	0	
RDFB1 On 27/03/2020 Spot Bond					0.00000	101.05708		0.00	0	0	
Total RDFB10 SPOT								0.00	0	0	
Total For RDFB10								0.00	0	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.70294		0.00	0	0	
Total RDFB11 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDFB11										0.00	0	0
RDFB1: On 27/11/2022 Spot Bond					0.00000	101.38999				0.00	0	0
Total RDFB12 SPOT										0.00	0	0
Total For RDFB12										0.00	0	0
RDFB1: On 12/03/2021 Spot Bond					0.00000	101.01150				0.00	0	0
Total RDFB13 SPOT										0.00	0	0
Total For RDFB13										0.00	0	0
RDFB1: On 12/03/2023 Spot Bond					0.00000	101.03525				0.00	400,000,000	100,000,000
Total RDFB14 SPOT										0.00	400,000,000	100,000,000
Total For RDFB14										0.00	400,000,000	100,000,000
RDFC3 On 27/07/2018 Spot Bond					0.00000	99.97996				0.00	0	0
Total RDFC39 SPOT										0.00	0	0
Total For RDFC39										0.00	0	0
RDFC4 On 05/10/2018 Spot Bond					0.00000	100.46535				0.00	0	0
Total RDFC41 SPOT										0.00	0	0
Total For RDFC41										0.00	0	0
RDFC4 On 23/09/2018 Spot Bond					0.00000	100.63807				0.00	0	0
Total RDFC42 SPOT										0.00	0	0
Total For RDFC42										0.00	0	0
RDFC4 On 04/06/2019 Spot Bond					0.00000	101.12895				0.00	0	0
Total RDFC43 SPOT										0.00	0	0
Total For RDFC43										0.00	0	0
REB10I On 07/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB10U SPOT										0.00	0	0
Total For REB10U										0.00	0	0
REB11I On 07/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB11U SPOT										0.00	0	0
Total For REB11U										0.00	0	0
REBC0 On 21/05/2019 Spot Bond					0.00000	101.52810				0.00	0	0
Total REBC09 SPOT										0.00	0	0
Total For REBC09										0.00	0	0
REBC8 On 07/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REBC8U SPOT										0.00	0	0
Total For REBC8U										0.00	0	0
RED20: On 05/04/2019 Spot Bond					0.00000	100.70107				0.00	0	0
Total RED202 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RED202										0.00	0	0
RED20: On 05/04/2019 Spot Bond					0.00000	100.84393				0.00	0	0
Total RED203 SPOT										0.00	0	0
Total For RED203										0.00	0	0
RED20: On 05/01/2020 Spot Bond					0.00000	100.69197				0.00	0	0
Total RED204 SPOT										0.00	0	0
Total For RED204										0.00	0	0
RED20: On 05/07/2020 Spot Bond					0.00000	100.77604				0.00	0	0
Total RED205 SPOT										0.00	0	0
Total For RED205										0.00	0	0
RED30 On 16/09/2021 Spot Bond					0.00000	101.19409				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RED40 On 26/11/2019 Spot Bond					0.00000	102.00701				0.00	0	0
Total RED401 SPOT										0.00	0	0
Total For RED401										0.00	0	0
RED50 On 05/12/2022 Spot Bond					0.00000	101.66655				0.00	0	0
Total RED501 SPOT										0.00	0	0
Total For RED501										0.00	0	0
RED60 On 09/03/2022 Spot Bond					0.00000	100.40369				0.00	0	0
Total RED601 SPOT										0.00	0	0
Total For RED601										0.00	0	0
RED60: On 09/03/2022 Spot Bond					0.00000	100.50441				0.00	0	0
Total RED602 SPOT										0.00	0	0
Total For RED602										0.00	0	0
RED70 On 17/08/2021 Spot Bond					0.00000	101.15243				0.00	0	0
Total RED701 SPOT										0.00	0	0
Total For RED701										0.00	0	0
RED80 On 06/04/2021 Spot Bond					0.00000	100.51808				0.00	0	0
Total RED801 SPOT										0.00	0	0
Total For RED801										0.00	0	0
RES02I On 02/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03I On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES03U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RES03U									0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES04U SPOT									0.00	0	0
Total For RES04U									0.00	0	0
RES30 On 07/03/2021 Spot Bond					0.00000	100.70961			0.00	0	0
Total RES30 SPOT									0.00	0	0
Total For RES30									0.00	0	0
RES34 On 25/08/2019 Spot Bond					0.00000	101.46152			0.00	0	0
Total RES34 SPOT									0.00	0	0
Total For RES34									0.00	0	0
RES35 On 25/08/2021 Spot Bond					0.00000	101.28985			0.00	0	0
Total RES35 SPOT									0.00	0	0
Total For RES35									0.00	0	0
RES36 On 21/10/2019 Spot Bond					0.00000	99.96831			0.00	0	0
Total RES36 SPOT									0.00	0	0
Total For RES36									0.00	0	0
RES38 On 01/08/2020 Spot Bond					0.00000	99.68266			0.00	0	0
Total RES38 SPOT									0.00	0	0
Total For RES38									0.00	0	0
RES40 On 13/10/2022 Spot Bond					0.00000	100.31146			0.00	0	0
Total RES40 SPOT									0.00	0	0
Total For RES40									0.00	0	0
RES41 On 30/11/2022 Spot Bond					0.00000	101.34503			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RMBI06									0.00	0	0
RW21 On 21/04/2021 Spot Bond			9.21000	104.41561	9.21000	104.38993			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			9.86500	99.74621	9.86500	99.71996			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			10.96000	96.92304	10.96000	96.89479			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	109.22900	10.00000	109.20100			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK17 On 30/07/2019 Spot Bond					0.00000	100.48128			0.00	0	0
Total SBK17 SPOT									0.00	0	0
Total For SBK17									0.00	0	0
SBK18 On 24/10/2020 Spot Bond					0.00000	101.46258			0.00	2,400,000,000	1,100,000,000
Total SBK18 SPOT									0.00	2,400,000,000	1,100,000,000
Total For SBK18									0.00	2,400,000,000	1,100,000,000
SBK19 On 24/10/2019 Spot Bond					0.00000	100.04624			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK20 On 02/12/2019 Spot Bond					0.00000	103.63520			0.00	400,000,000	140,000,000
Total SBK20 SPOT									0.00	400,000,000	140,000,000
Total For SBK20									0.00	400,000,000	140,000,000
SBK21 On 28/01/2020 Spot Bond					0.00000	101.92004			0.00	0	40,000,000
Total SBK21 SPOT									0.00	0	40,000,000
Total For SBK21									0.00	0	40,000,000
SBK22 On 28/05/2020 Spot Bond					0.00000	104.03153			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			10.73500	104.39161	10.73500	104.36195			0.00	0	2,030,000,000
Total SBK23 SPOT									0.00	0	2,030,000,000
Total For SBK23									0.00	0	2,030,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	102.79384			0.00	0	0
Total SBK24 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBK24									0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	103.31677			0.00	0	0
Total SBK25 SPOT									0.00	0	0
Total For SBK25									0.00	0	0
SBK26 On 25/04/2021 Spot Bond			10.38000	107.44466	10.38000	107.41495			0.00	0	0
Total SBK26 SPOT									0.00	0	0
Total For SBK26									0.00	0	0
SBS16 On 22/09/2018 Spot Bond					0.00000	100.94455			0.00	6,000,000,000	4,000,000,000
Total SBS16 SPOT									0.00	6,000,000,000	4,000,000,000
Total For SBS16									0.00	6,000,000,000	4,000,000,000
SBS18 On 23/06/2021 Spot Bond					0.00000	102.16579			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			8.66000	104.76340	8.66000	104.73913			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			9.75000	103.57788	9.75000	103.55109			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond					0.00000	104.70915			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS24 On 24/05/2019 Spot Bond					0.00000	102.02282			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			8.03500	102.17759	8.03500	102.15572			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			9.18500	108.42767	9.18500	108.40076		918,500,000,000.00	100,000,000	124,000,000	
Total SBS27 SPOT								918,500,000,000.00	100,000,000	124,000,000	
Total For SBS27								918,500,000,000.00	100,000,000	124,000,000	
SBS29 On 12/06/2019 Spot Bond			8.09500	101.54668	8.09500	101.52466		0.00	0	0	
Total SBS29 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			9.88000	92.36974	9.88000	92.34554			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond					0.00000	101.03292			0.00	0	500,000,000
Total SBS30 SPOT									0.00	0	500,000,000
Total For SBS30									0.00	0	500,000,000
SBS31 On 12/06/2027 Spot Bond			9.96500	100.13666	9.96500	100.11006			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS33 On 19/09/2019 Spot Bond					0.00000	100.84238			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			9.81500	104.83521	9.81500	104.80792			0.00	0	1,500,000,000
Total SBS34 SPOT									0.00	0	1,500,000,000
Total For SBS34									0.00	0	1,500,000,000
SBS36 On 29/01/2020 Spot Bond					0.00000	100.30929			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			8.44000	99.31211	8.44000	99.28943			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			9.62000	97.43139	9.62000	97.40611			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			10.35000	95.70060	10.35000	95.67392		1,035,000,000,000.00		100,000,000	2,100,000,000
Total SBS39 SPOT								1,035,000,000,000.00		100,000,000	2,100,000,000
Total For SBS39								1,035,000,000,000.00		100,000,000	2,100,000,000
SBS4 On 16/11/2021 Spot Bond			8.99500	100.55224	8.99500	100.52821			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					0.00000	102.57199			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			9.17000	104.85635	9.17000	104.83080			0.00	0	0
Total SBS41 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS41										0.00	0	0
SBS42 On 12/11/2025 Spot Bond			9.65500	107.24023	9.65500	107.21276				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			9.95500	107.36928	9.95500	107.34094				0.00	0	0
Total SBS43 SPOT										0.00	0	0
Total For SBS43										0.00	0	0
SBS44 On 15/02/2019 Spot Bond					0.00000	101.83784				0.00	0	0
Total SBS44 SPOT										0.00	0	0
Total For SBS44										0.00	0	0
SBS45 On 15/02/2021 Spot Bond					0.00000	102.83857				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			9.11000	110.39076	9.11000	110.36359				0.00	0	0
Total SBS46 SPOT										0.00	0	0
Total For SBS46										0.00	0	0
SBS47 On 15/02/2023 Spot Bond					0.00000	103.29468				0.00	0	0
Total SBS47 SPOT										0.00	0	0
Total For SBS47										0.00	0	0
SBS48 On 31/01/2020 Spot Bond					0.00000	100.30504				0.00	0	0
Total SBS48 SPOT										0.00	0	0
Total For SBS48										0.00	0	0
SBS49 On 31/01/2022 Spot Bond					0.00000	99.80173				0.00	0	200,000,000
Total SBS49 SPOT										0.00	0	200,000,000
Total For SBS49										0.00	0	200,000,000
SBS50 On 31/01/2022 Spot Bond			9.34500	100.22087	9.34500	100.19559				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			9.80500	9.80500	9.80500	99.74281				0.00	0	0
Total SBS51 SPOT										0.00	0	0
Total For SBS51										0.00	0	0
SBS52 On 29/01/2030 Spot Bond					0.00000	100.72543				0.00	0	140,000,000
Total SBS52 SPOT										0.00	0	140,000,000
Total For SBS52										0.00	0	140,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	100.96309				0.00	0	0
Total SBS53 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS53										0.00	0	0
SBS54 On 12/06/2020 Spot Bond					0.00000	100.99955				0.00	0	0
Total SBS54 SPOT										0.00	0	0
Total For SBS54										0.00	0	0
SBS55 On 12/06/2022 Spot Bond					0.00000	101.90202				0.00	100,000,000	100,000,000
Total SBS55 SPOT										0.00	100,000,000	100,000,000
Total For SBS55										0.00	100,000,000	100,000,000
SBS56 On 12/06/2022 Spot Bond			8.98000	8.98000	8.98000	100.96159				0.00	0	0
Total SBS56 SPOT										0.00	0	0
Total For SBS56										0.00	0	0
SBS57 On 12/06/2024 Spot Bond					0.00000	102.08839				0.00	0	0
Total SBS57 SPOT										0.00	0	0
Total For SBS57										0.00	0	0
SBS58 On 12/06/2027 Spot Bond					0.00000	102.17389				0.00	0	0
Total SBS58 SPOT										0.00	0	0
Total For SBS58										0.00	0	0
SBS59 On 09/10/2020 Spot Bond					0.00000	100.38487				0.00	0	0
Total SBS59 SPOT										0.00	0	0
Total For SBS59										0.00	0	0
SBS60 On 18/01/2023 Spot Bond					0.00000	100.18886				0.00	6,000,000,000	3,000,000,000
Total SBS60 SPOT										0.00	6,000,000,000	3,000,000,000
Total For SBS60										0.00	6,000,000,000	3,000,000,000
SBSI11 On 07/12/2023 Spot Bond			3.81000	282.60486	3.81000	282.50750				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	4.32000	4.32000	199.44060				0.00	0	0
Total SBSI14 SPOT										0.00	0	0
Total For SBSI14										0.00	0	0
SBT101 On 31/03/2022 Spot Bond					0.00000	103.28070				0.00	0	0
Total SBT101 SPOT										0.00	0	0
Total For SBT101										0.00	0	0
SBT102 On 30/09/2022 Spot Bond					0.00000	102.36378				0.00	0	0
Total SBT102 SPOT										0.00	0	0
Total For SBT102										0.00	0	0
SBT201 On 13/02/2023 Spot Bond					0.00000	102.87962				0.00	0	2,300,000,000
Total SBT201 SPOT										0.00	0	2,300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBT201										0.00	0	2,300,000,000
SGI004 On 20/01/2021 Spot Bond					0.00000	100.54782				0.00	0	0
Total SGI004 SPOT										0.00	0	0
Total For SGI004										0.00	0	0
SGI005 On 10/07/2021 Spot Bond					0.00000	100.54796				0.00	0	0
Total SGI005 SPOT										0.00	0	0
Total For SGI005										0.00	0	0
SGI006 On 11/07/2022 Spot Bond					0.00000	100.47406				0.00	0	0
Total SGI006 SPOT										0.00	0	0
Total For SGI006										0.00	0	0
SHI02 On 01/10/2021 Spot Bond					0.00000	82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHS11U On 25/11/2020 Spot Bond			10.00000	109.22900	10.00000	109.20100				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SLI3 On 15/08/2018 Spot Bond			7.11500	103.96495	7.11500	103.94475				0.00	0	0
Total SLI3 SPOT										0.00	0	0
Total For SLI3										0.00	0	0
SLI4 On 15/08/2021 Spot Bond					0.00000	102.99574				0.00	0	0
Total SLI4 SPOT										0.00	0	0
Total For SLI4										0.00	0	0
SLRA1 On 15/08/2019 Spot Bond					0.00000	101.71312				0.00	0	0
Total SLRA1 SPOT										0.00	0	0
Total For SLRA1										0.00	0	0
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.76197				0.00	0	0
Total SLRA2 SPOT										0.00	0	0
Total For SLRA2										0.00	0	0
SLRA3 On 15/11/2020 Spot Bond					0.00000	101.66774				0.00	0	37,000,000
Total SLRA3 SPOT										0.00	0	37,000,000
Total For SLRA3										0.00	0	37,000,000
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.71687				0.00	0	0
Total SLRA4 SPOT										0.00	0	0
Total For SLRA4										0.00	0	0
SLRB1 On 15/08/2019 Spot Bond					0.00000	101.79164				0.00	0	0
Total SLRB1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SLRB1										0.00	0	0
SLRB2 On 15/08/2021 Spot Bond					0.00000	101.81101				0.00	0	0
Total SLRB2 SPOT										0.00	0	0
Total For SLRB2										0.00	0	0
SLRB3 On 15/11/2020 Spot Bond					0.00000	101.81485				0.00	0	0
Total SLRB3 SPOT										0.00	0	0
Total For SLRB3										0.00	0	0
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.82476				0.00	0	0
Total SLRB4 SPOT										0.00	0	0
Total For SLRB4										0.00	0	0
SLRC1 On 15/08/2019 Spot Bond					0.00000	101.95059				0.00	0	0
Total SLRC1 SPOT										0.00	0	0
Total For SLRC1										0.00	0	0
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.99140				0.00	0	0
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0
SLRC3 On 15/11/2020 Spot Bond					0.00000	101.89916				0.00	0	0
Total SLRC3 SPOT										0.00	0	0
Total For SLRC3										0.00	0	0
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.94242				0.00	0	0
Total SLRC4 SPOT										0.00	0	0
Total For SLRC4										0.00	0	0
SNT02 On 12/04/2021 Spot Bond					0.00000	100.36558				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			10.63500	10.63500	10.63500	107.46280				0.00	0	1,550,000,000
Total SNT03 SPOT										0.00	0	1,550,000,000
Total For SNT03										0.00	0	1,550,000,000
SNT04 On 27/06/2022 Spot Bond					0.00000	101.21801				0.00	0	260,000,000
Total SNT04 SPOT										0.00	0	260,000,000
Total For SNT04										0.00	0	260,000,000
SPDA10 On 21/08/2021 Spot Bond					0.00000	102.22033				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					0.00000	101.71607				0.00	0	0
Total SPDA11 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SPDA11										0.00	0	0
SPDA1: On 21/08/2022 Spot Bond					0.00000	101.55842				0.00	0	0
Total SPDA12 SPOT										0.00	0	0
Total For SPDA12										0.00	0	0
SPDA6 On 21/08/2019 Spot Bond					0.00000	101.51906				0.00	0	0
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPDA7 On 21/08/2019 Spot Bond					0.00000	101.87747				0.00	0	0
Total SPDA7 SPOT										0.00	0	0
Total For SPDA7										0.00	0	0
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.56820				0.00	0	0
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0
SPDA9 On 21/08/2019 Spot Bond					0.00000	101.73393				0.00	0	0
Total SPDA9 SPOT										0.00	0	0
Total For SPDA9										0.00	0	0
SPG00: On 09/09/2019 Spot Bond					0.00000	101.14469				0.00	0	0
Total SPG002 SPOT										0.00	0	0
Total For SPG002										0.00	0	0
SPG00: On 31/10/2019 Spot Bond					0.00000	99.88228				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			9.12000	100.57003	9.12000	100.54553				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			9.35000	96.12307	9.35000	96.09908				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			9.35000	96.12307	9.35000	96.09908				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN01 On 31/01/2025 Spot Bond			4.39500	4.39500	4.39500	119.10247				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			10.26500	102.31415	10.26500	102.28617				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			11.12000	75.24985	11.12000	75.22774				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02 On 21/01/2019 Spot Bond					0.00000	100.01431				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02 On 16/01/2019 Spot Bond					0.00000	100.23112				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN02 On 25/09/2019 Spot Bond					0.00000	100.76816				0.00	400,000,000	100,000,000
Total SSN027 SPOT										0.00	400,000,000	100,000,000
Total For SSN027										0.00	400,000,000	100,000,000
SSN02 On 07/12/2023 Spot Bond					0.00000	101.36934				0.00	0	0
Total SSN029 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN029										0.00	0	0
SSN03: On 17/03/2020 Spot Bond					0.00000	100.91247				0.00	400,000,000	100,000,000
Total SSN033 SPOT										0.00	400,000,000	100,000,000
Total For SSN033										0.00	400,000,000	100,000,000
SSN03: On 02/06/2020 Spot Bond					0.00000	101.27750				0.00	400,000,000	100,000,000
Total SSN034 SPOT										0.00	400,000,000	100,000,000
Total For SSN034										0.00	400,000,000	100,000,000
SSN03: On 17/11/2020 Spot Bond					0.00000	101.71677				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03: On 01/06/2021 Spot Bond					0.00000	101.42921				0.00	0	280,000,000
Total SSN037 SPOT										0.00	0	280,000,000
Total For SSN037										0.00	0	280,000,000
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	100.00000				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN04: On 13/10/2023 Spot Bond					0.00000	100.31495				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			9.58500	103.62809	9.58500	103.60158				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	103.65719	4.10000	103.62054				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN04: On 09/02/2027 Spot Bond					0.00000	100.20960				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN04: On 30/04/2027 Spot Bond					0.00000	99.86985				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN04: On 05/04/2027 Spot Bond					0.00000	100.38689				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					0.00000	100.00000				0.00	0	0
Total SSN049 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN049										0.00	0	0
SSN05 On 08/12/2023 Spot Bond			3.83000	3.83000	3.83000	282.24605				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN05 On 26/09/2018 Spot Bond					0.00000	106.55559				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0
SSN05 On 26/10/2020 Spot Bond					0.00000	99.99987				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			7.83200	103.20097	7.83200	103.17931				0.00	0	0
Total SSN053 SPOT										0.00	0	0
Total For SSN053										0.00	0	0
SSN05 On 26/10/2022 Spot Bond					0.00000	99.99981				0.00	0	0
Total SSN054 SPOT										0.00	0	0
Total For SSN054										0.00	0	0
SSN05 On 03/11/2022 Spot Bond					0.00000	99.82158				0.00	0	0
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0
SSN05 On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN057 SPOT										0.00	0	0
Total For SSN057										0.00	0	0
SSN05 On 19/01/2023 Spot Bond					0.00000	100.16213				0.00	0	0
Total SSN058 SPOT										0.00	0	0
Total For SSN058										0.00	0	0
SSN05 On 05/10/2022 Spot Bond			8.40000	101.71982	8.40000	102.54994				0.00	0	0
Total SSN059 SPOT										0.00	0	0
Total For SSN059										0.00	0	0
SSN06 On 05/10/2022 Spot Bond					0.00000	100.46698				0.00	0	0
Total SSN060 SPOT										0.00	0	0
Total For SSN060										0.00	0	0
SSN06 On 31/03/2028 Spot Bond			4.21000	4.21000	4.21000	166.65532				0.00	0	0
Total SSN061 SPOT										0.00	0	0
Total For SSN061										0.00	0	0
SSN06 On 31/01/2025 Spot Bond			4.05000	4.05000	4.05000	121.58619				0.00	0	0
Total SSN062 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN062										0.00	0	0
SSN06: On 31/01/2038 Spot Bond			4.44000	4.44000	4.44000	98.52239				0.00	0	0
Total SSN063 SPOT										0.00	0	0
Total For SSN063										0.00	0	0
SSN06: On 31/03/2029 Spot Bond			4.34000	4.34000	4.34000	87.73846				0.00	0	0
Total SSN064 SPOT										0.00	0	0
Total For SSN064										0.00	0	0
SSN06: On 31/03/2028 Spot Bond			4.17000	4.17000	4.17000	167.20790				0.00	0	0
Total SSN065 SPOT										0.00	0	0
Total For SSN065										0.00	0	0
SSN06: On 14/05/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN066 SPOT										0.00	0	0
Total For SSN066										0.00	0	0
SSN06: On 22/05/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN067 SPOT										0.00	0	0
Total For SSN067										0.00	0	0
SSN06: On 28/05/2023 Spot Bond					0.00000	101.43481				0.00	0	0
Total SSN068 SPOT										0.00	0	0
Total For SSN068										0.00	0	0
SSN06: On 28/05/2023 Spot Bond					0.00000	101.41719				0.00	0	0
Total SSN069 SPOT										0.00	0	0
Total For SSN069										0.00	0	0
SSN07: On 28/02/2022 Spot Bond					0.00000	101.37383				0.00	0	0
Total SSN070 SPOT										0.00	0	0
Total For SSN070										0.00	0	0
SSN07: On 28/05/2028 Spot Bond			9.65000	9.65000	9.65000	101.54052				0.00	0	0
Total SSN071 SPOT										0.00	0	0
Total For SSN071										0.00	0	0
SSN07: On 04/06/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN072 SPOT										0.00	0	0
Total For SSN072										0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	101.00152				0.00	0	0
Total SSN073 SPOT										0.00	0	0
Total For SSN073										0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	100.98599				0.00	0	0
Total SSN074 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN074										0.00	0	0
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN075 SPOT										0.00	0	0
Total For SSN075										0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN076 SPOT										0.00	0	0
Total For SSN076										0.00	0	0
SSN07: On 19/06/2023 Spot Bond					0.00000	100.90434				0.00	800,000,000	200,000,000
Total SSN077 SPOT										0.00	800,000,000	200,000,000
Total For SSN077										0.00	800,000,000	200,000,000
SSN07: On 13/07/2023 Spot Bond					0.00000	100.31953				0.00	400,000,000	100,000,000
Total SSN078 SPOT										0.00	400,000,000	100,000,000
Total For SSN078										0.00	400,000,000	100,000,000
SZ25 On 30/09/2025 Spot Bond			9.78500	98.89576	9.78500	98.86995				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A1C On 21/08/2019 Spot Bond					0.00000	101.51007				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/08/2019 Spot Bond					0.00000	101.87717				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			9.13000	103.77962	9.13000	103.75403				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T13A1C On 21/08/2018 Spot Bond					0.00000	101.58858				0.00	0	0
Total T13A10 SPOT										0.00	0	0
Total For T13A10										0.00	0	0
T13A11 On 21/08/2020 Spot Bond					0.00000	101.58963				0.00	0	0
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0
T13A12 On 21/08/2020 Spot Bond			9.03000	107.07031	9.03000	107.04420				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A13 On 21/08/2018 Spot Bond					0.00000	101.46100				0.00	0	0
Total T13A13 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For T13A13										0.00	0	0
T13A14 On 21/08/2018 Spot Bond					0.00000	101.54512				0.00	0	0
Total T13A14 SPOT										0.00	0	0
Total For T13A14										0.00	0	0
T13A15 On 21/08/2020 Spot Bond					0.00000	101.58605				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			9.13000	106.60909	9.13000	106.58280				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A18 On 21/08/2018 Spot Bond					0.00000	101.54602				0.00	0	0
Total T13A18 SPOT										0.00	0	0
Total For T13A18										0.00	0	0
T13A19 On 21/08/2020 Spot Bond					0.00000	101.37587				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A20 On 21/08/2020 Spot Bond			9.08000	105.40439	9.08000	105.37854				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
T14A10 On 21/11/2019 Spot Bond					0.00000	101.53697				0.00	0	0
Total T14A10 SPOT										0.00	0	0
Total For T14A10										0.00	0	0
T14A11 On 21/11/2021 Spot Bond					0.00000	101.57273				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	103.34582	8.55000	103.32231				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
T15OM On 21/11/2018 Spot Bond					0.00000	101.40218				0.00	0	0
Total T15OM1 SPOT										0.00	0	0
Total For T15OM1										0.00	0	0
T15OM On 21/05/2019 Spot Bond					0.00000	101.30816				0.00	0	0
Total T15OM2 SPOT										0.00	0	0
Total For T15OM2										0.00	0	0
TFS117 On 02/09/2018 Spot Bond					0.00000	101.22638				0.00	0	0
Total TFS117 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TFS117										0.00	0	0
TFS12€ On 20/03/2019 Spot Bond					0.00000	100.86291				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS13€ On 06/07/2020 Spot Bond					0.00000	100.47026				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS13€ On 27/05/2019 Spot Bond					0.00000	101.77888				0.00	0	0
Total TFS139 SPOT										0.00	0	0
Total For TFS139										0.00	0	0
TFS141On 28/10/2019 Spot Bond					0.00000	100.25897				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS14€ On 28/10/2021 Spot Bond					0.00000	99.91250				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS144 On 20/03/2020 Spot Bond					0.00000	101.27344				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.83894				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS147 On 12/10/2020 Spot Bond					0.00000	100.31486				0.00	0	0
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.39301				0.00	0	430,000,000
Total TFS148 SPOT										0.00	0	430,000,000
Total For TFS148										0.00	0	430,000,000
TFS14€ On 31/10/2021 Spot Bond					0.00000	99.89629				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS15C On 16/11/2018 Spot Bond					0.00000	101.51894				0.00	0	75,000,000
Total TFS150 SPOT										0.00	0	75,000,000
Total For TFS150										0.00	0	75,000,000
TFS151On 30/11/2020 Spot Bond					0.00000	101.25988				0.00	0	0
Total TFS151 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TFS151										0.00	0	0
TFS152 On 25/04/2019 Spot Bond					0.00000	100.01942				0.00	0	0
Total TFS152 SPOT										0.00	0	0
Total For TFS152										0.00	0	0
TFS153 On 06/07/2021 Spot Bond					0.00000	100.44441				0.00	0	0
Total TFS153 SPOT										0.00	0	0
Total For TFS153										0.00	0	0
TFS154 On 06/07/2023 Spot Bond					0.00000	100.45410				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					0.00000	101.49210				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond					0.00000	101.53703				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			9.08000	9.08000	9.08000	104.00378				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A4 On 21/08/2019 Spot Bond					0.00000	101.51007				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond					0.00000	101.57297				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond			8.99000	103.21985	8.99000	103.19478				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond					0.00000	101.50109				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond					0.00000	101.57297				0.00	0	0
Total TH12A8 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12A8										0.00	0	0
TH12A: On 21/08/2019 Spot Bond			9.10000	102.78220	9.10000	102.75694				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B: On 21/08/2019 Spot Bond					0.00000	101.65382				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B: On 21/08/2019 Spot Bond					0.00000	101.65382				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B: On 21/08/2019 Spot Bond					0.00000	101.65382				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B: On 21/08/2019 Spot Bond					0.00000	101.65382				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	102.60489				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	102.60489				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	101.79749				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	101.79570				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	102.38032				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	102.37048				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	102.43938				0.00	0	0
Total TH12D3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12D3										0.00	0	0
TH12D On 21/08/2019 Spot Bond					0.00000	102.36957				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A On 21/08/2018 Spot Bond					0.00000	101.46873				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A On 21/08/2018 Spot Bond					0.00000	101.50828				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A On 21/08/2020 Spot Bond					0.00000	101.85442				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			9.23000	104.16983	9.23000	104.14387				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A On 21/08/2018 Spot Bond					0.00000	101.47053				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A On 21/08/2018 Spot Bond					0.00000	101.53703				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A On 21/08/2020 Spot Bond					0.00000	102.35318				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A On 21/08/2020 Spot Bond			9.12000	105.07936	9.12000	105.05347				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A On 21/08/2018 Spot Bond					0.00000	101.50084				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13B On 21/08/2020 Spot Bond					0.00000	101.65371				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B On 21/08/2020 Spot Bond					0.00000	101.65550				0.00	0	0
Total TH13B2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13B2										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.68423				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.64853				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.64832				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.77938				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.79374				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.77341				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.80905				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.87808				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	102.37098				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	102.37098				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	102.39589				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	102.36927				0.00	0	0
Total TH13D4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13D4										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	102.40679				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A: On 21/11/2019 Spot Bond					0.00000	102.10479				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A: On 21/11/2021 Spot Bond					0.00000	101.59786				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			9.32000	103.98934	9.32000	103.96360				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A: On 21/11/2019 Spot Bond					0.00000	102.03371				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A: On 21/11/2021 Spot Bond					0.00000	102.61238				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A: On 21/11/2021 Spot Bond			9.13000	101.72864	9.13000	102.27115				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	101.70735				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	102.21990				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	101.63197				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	101.79705				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	101.76117				0.00	0	0
Total TH14C2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH14C2										0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	101.73964				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	102.33456				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	102.29697				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	103.59301				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
TH15A: On 21/11/2020 Spot Bond					0.00000	101.51880				0.00	0	33,000,000
Total TH15A1 SPOT										0.00	0	33,000,000
Total For TH15A1										0.00	0	33,000,000
TH15A: On 21/11/2022 Spot Bond					0.00000	101.55484				0.00	0	0
Total TH15A2 SPOT										0.00	0	0
Total For TH15A2										0.00	0	0
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	101.73419				0.00	0	0
Total TH15A3 SPOT										0.00	0	0
Total For TH15A3										0.00	0	0
TH15A: On 21/11/2020 Spot Bond					0.00000	101.41769				0.00	0	0
Total TH15A4 SPOT										0.00	0	0
Total For TH15A4										0.00	0	0
TH15A: On 21/11/2022 Spot Bond					0.00000	101.45157				0.00	0	0
Total TH15A5 SPOT										0.00	0	0
Total For TH15A5										0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	101.59435				0.00	0	0
Total TH15B1 SPOT										0.00	0	0
Total For TH15B1										0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	101.48532				0.00	0	0
Total TH15B2 SPOT										0.00	0	0
Total For TH15B2										0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	101.67874				0.00	0	0
Total TH15C1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH15C1										0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	101.55450				0.00	0	0
Total TH15C2 SPOT										0.00	0	0
Total For TH15C2										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	102.20053				0.00	0	0
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	101.98431				0.00	0	0
Total TH15D2 SPOT										0.00	0	0
Total For TH15D2										0.00	0	0
TH9A1: On 18/07/2019 Spot Bond					0.00000	100.79658				0.00	0	0
Total TH9A12 SPOT										0.00	0	0
Total For TH9A12										0.00	0	0
THE9B: On 18/07/2019 Spot Bond					0.00000	100.20387				0.00	0	0
Total THE9B4 SPOT										0.00	0	0
Total For THE9B4										0.00	0	0
THE9C: On 18/07/2019 Spot Bond					0.00000	102.22970				0.00	0	0
Total THE9C4 SPOT										0.00	0	0
Total For THE9C4										0.00	0	0
THE9D: On 18/07/2019 Spot Bond					0.00000	101.06267				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			8.70500	8.70500	8.70500	98.59556				0.00	0	200,000,000
Total TL20 SPOT										0.00	0	200,000,000
Total For TL20										0.00	0	200,000,000
TL20/R: On 22/02/2020 Spot Bond			100.00000	39.59649	100.00000	39.52137				0.00	0	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	109.22900	10.00000	109.20100				0.00	0	0
Total TL20/R207 SPOT										0.00	0	0
Total For TL20/R207										0.00	0	0
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TL21U SPOT										0.00	0	0
Total For TL21U										0.00	0	0
TL22 On 04/03/2021 Spot Bond					0.00000	101.19671				0.00	0	0
Total TL22 SPOT										0.00	0	0
Total For TL22										0.00	0	0
TL23 On 05/09/2022 Spot Bond					0.00000	101.20962				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TL23 SPOT									0.00	0	0
Total For TL23									0.00	0	0
TL24 On 05/09/2022 Spot Bond			9.37500	102.39877	9.37500	102.37327			0.00	0	37,000,000
Total TL24 SPOT									0.00	0	37,000,000
Total For TL24									0.00	0	37,000,000
TL25 On 04/09/2024 Spot Bond			9.91500	102.19891	9.91500	102.17204			0.00	0	0
Total TL25 SPOT									0.00	0	0
Total For TL25									0.00	0	0
TL26 On 25/11/2024 Spot Bond					0.00000	102.46446			0.00	0	0
Total TL26 SPOT									0.00	0	0
Total For TL26									0.00	0	0
TL27 On 24/04/2023 Spot Bond					0.00000	100.04272			0.00	400,000,000	100,000,000
Total TL27 SPOT									0.00	400,000,000	100,000,000
Total For TL27									0.00	400,000,000	100,000,000
TL28 On 24/04/2025 Spot Bond			10.03500	98.71900	10.03500	98.69259			0.00	0	45,000,000
Total TL28 SPOT									0.00	0	45,000,000
Total For TL28									0.00	0	45,000,000
TL29 On 24/04/2025 Spot Bond					0.00000	100.04418			0.00	0	0
Total TL29 SPOT									0.00	0	0
Total For TL29									0.00	0	0
TLC04 On 21/09/2018 Spot Bond					0.00000	102.70710			0.00	0	2,000,000
Total TLC04 SPOT									0.00	0	2,000,000
Total For TLC04									0.00	0	2,000,000
TLC05 On 22/09/2019 Spot Bond					0.00000	100.74221			0.00	0	0
Total TLC05 SPOT									0.00	0	0
Total For TLC05									0.00	0	0
TN20 On 17/09/2020 Spot Bond			9.03000	106.54784	9.03000	106.52227		823,536,000,000,000.00	91,200,000,000	33,113,000,000	
Total TN20 SPOT								823,536,000,000,000.00	91,200,000,000	33,113,000,000	
Total For TN20								823,536,000,000,000.00	91,200,000,000	33,113,000,000	
TN20/R On 17/09/2020 Spot Bond			100.00000	29.80977	100.00000	29.74415		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	20.58024	100.00000	20.53495		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TN21U SPOT									0.00	0	0
Total For TN21U									0.00	0	0
TN23 On 06/11/2023 Spot Bond			9.75500	106.60686	9.75500	106.57927			287,253,534,000,000.00	29,446,800,000	16,093,400,000
Total TN23 SPOT									17,253,534,000,000.00	29,446,800,000	16,093,400,000
Total For TN23									17,253,534,000,000.00	29,446,800,000	16,093,400,000
TN23/R On 06/11/2023 Spot Bond			100.00000	14.17444	100.00000	14.14323			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			10.56500	98.92369	10.56500	98.89556			821,111,800,000,000.00	77,720,000,000	25,180,000,000
Total TN25 SPOT									21,111,800,000,000.00	77,720,000,000	25,180,000,000
Total For TN25									21,111,800,000,000.00	77,720,000,000	25,180,000,000
TN25/R On 19/08/2025 Spot Bond			100.00000	13.82883	100.00000	13.79788			0.00	0	0
Total TN25/R186 SPOT									0.00	0	0
Total For TN25/R186									0.00	0	0
TN27 On 14/11/2027 Spot Bond			10.56500	92.05278	10.56500	92.02703			29,582,000,000,000.00	2,800,000,000	1,860,000,000
Total TN27 SPOT									19,582,000,000,000.00	2,800,000,000	1,860,000,000
Total For TN27									19,582,000,000,000.00	2,800,000,000	1,860,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	10.52470	100.00000	10.50154			0.00	0	0
Total TN27/R186 SPOT									0.00	0	0
Total For TN27/R186									0.00	0	0
TN30 On 09/10/2030 Spot Bond			11.04500	99.48760	11.04500	99.45838			295,564,200,000,000.00	26,760,000,000	13,380,000,000
Total TN30 SPOT									15,564,200,000,000.00	26,760,000,000	13,380,000,000
Total For TN30									15,564,200,000,000.00	26,760,000,000	13,380,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	122.35275	8.00000	122.32653			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			11.64000	96.13895	11.64000	96.10924			193,224,000,000,000.00	16,600,000,000	8,300,000,000
Total TN40 SPOT									13,224,000,000,000.00	16,600,000,000	8,300,000,000
Total For TN40									13,224,000,000,000.00	16,600,000,000	8,300,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	103.16755	10.75000	103.13805			0.00	0	0
Total TN40/R214 SPOT									0.00	0	0
Total For TN40/R214									0.00	0	0
TNF18 On 22/08/2018 Spot Bond					0.00000	101.48751			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	109.22900	10.00000	109.20100			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA01 On 10/04/2019 Spot Bond					0.00000	100.55386				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TPDA05 On 30/11/2018 Spot Bond					0.00000	101.48169				0.00	0	0
Total TPDA06 SPOT										0.00	0	0
Total For TPDA06										0.00	0	0
TPDA06 On 30/11/2020 Spot Bond			9.39000	101.71147	9.39000	101.68612				0.00	0	0
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TRA2A1 On 14/12/2020 Spot Bond					0.00000	101.01661				0.00	0	0
Total TRA2A2 SPOT										0.00	0	0
Total For TRA2A2										0.00	0	0
TRA2A2 On 14/12/2020 Spot Bond			9.38000	101.72283	9.38000	101.69735				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2A3 On 14/12/2020 Spot Bond					0.00000	101.01661				0.00	0	0
Total TRA2A5 SPOT										0.00	0	0
Total For TRA2A5										0.00	0	0
TRA2A5 On 14/12/2020 Spot Bond			9.18000	9.18000	9.18000	102.16350				0.00	0	0
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2A6 On 14/12/2020 Spot Bond					0.00000	101.09043				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B1 On 14/12/2020 Spot Bond					0.00000	101.11880				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2B2 On 14/12/2020 Spot Bond					0.00000	101.23786				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C1 On 14/12/2020 Spot Bond					0.00000	101.28317				0.00	0	0
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2C2 On 14/12/2020 Spot Bond					0.00000	101.57706				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D:On 14/12/2020 Spot Bond					0.00000	101.57706				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRA3A:On 14/11/2018 Spot Bond					0.00000	101.54963				0.00	0	0
Total TRA3A1 SPOT										0.00	0	0
Total For TRA3A1										0.00	0	0
TRA3A:On 14/11/2020 Spot Bond					0.00000	101.69874				0.00	0	0
Total TRA3A2 SPOT										0.00	0	0
Total For TRA3A2										0.00	0	0
TRA3A:On 14/11/2022 Spot Bond					0.00000	101.74265				0.00	0	0
Total TRA3A3 SPOT										0.00	0	0
Total For TRA3A3										0.00	0	0
TRA3A:On 14/11/2022 Spot Bond			9.28500	100.51369	9.28500	99.80999				0.00	0	25,000,000
Total TRA3A4 SPOT										0.00	0	25,000,000
Total For TRA3A4										0.00	0	25,000,000
TRA3A:On 14/05/2019 Spot Bond					0.00000	101.06983				0.00	0	0
Total TRA3A5 SPOT										0.00	0	0
Total For TRA3A5										0.00	0	0
TRA3A:On 14/11/2020 Spot Bond					0.00000	101.16382				0.00	0	0
Total TRA3A6 SPOT										0.00	0	0
Total For TRA3A6										0.00	0	0
TRA3A:On 14/11/2022 Spot Bond					0.00000	101.18988				0.00	0	0
Total TRA3A7 SPOT										0.00	0	0
Total For TRA3A7										0.00	0	0
TRA3B:On 14/11/2022 Spot Bond					0.00000	102.02907				0.00	0	0
Total TRA3B1 SPOT										0.00	0	0
Total For TRA3B1										0.00	0	0
TRA3B:On 14/11/2022 Spot Bond					0.00000	101.36868				0.00	0	0
Total TRA3B2 SPOT										0.00	0	0
Total For TRA3B2										0.00	0	0
TRAA2:On 14/06/2019 Spot Bond					0.00000	101.00815				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2019 Spot Bond					0.00000	101.32350				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2019 Spot Bond					0.00000	101.03383				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2019 Spot Bond					0.00000	102.37181				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2019 Spot Bond					0.00000	103.33184				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRQ14U SPOT										0.00	0	0
Total For TRQ14U										0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03L On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TTO01L On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TUHF0 On 26/01/2020 Spot Bond					0.00000	99.99950				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC26 On 25/07/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC269 SPOT										0.00	0	0
Total For TWC269										0.00	0	0
TWC27 On 31/07/2018 Spot Bond					0.00000	101.75668				0.00	0	0
Total TWC270 SPOT										0.00	0	0
Total For TWC270										0.00	0	0
TWC27 On 15/08/2018 Spot Bond					0.00000	101.47000				0.00	0	0
Total TWC271 SPOT										0.00	0	0
Total For TWC271										0.00	0	0
TWC27 On 17/08/2018 Spot Bond					0.00000	101.40959				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					0.00000	100.32473				0.00	0	0
Total TWC273 SPOT										0.00	0	0
Total For TWC273										0.00	0	0
TWC27 On 12/10/2018 Spot Bond					0.00000	100.26420				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					0.00000	100.06089				0.00	0	0
Total TWC275 SPOT										0.00	0	0
Total For TWC275										0.00	0	0
TWC27 On 24/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC276 SPOT										0.00	0	0
Total For TWC276										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.55800	106.82974	9.55800	106.80263				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			10.75500	107.11317	10.75500	107.08269				0.00	0	17,000,000
Total UG26 SPOT										0.00	0	17,000,000
Total For UG26										0.00	0	17,000,000
VCJA1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA1U SPOT										0.00	0	0
Total For VCJA1U										0.00	0	0
VCJA2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA2U SPOT										0.00	0	0
Total For VCJA2U										0.00	0	0
VCJA3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA3U SPOT										0.00	0	0
Total For VCJA3U										0.00	0	0
VCJA4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA4U SPOT										0.00	0	0
Total For VCJA4U										0.00	0	0
VCJA5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA5U SPOT										0.00	0	0
Total For VCJA5U										0.00	0	0
VCJA6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA6U SPOT										0.00	0	0
Total For VCJA6U										0.00	0	0
VCJB1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB1U SPOT										0.00	0	0
Total For VCJB1U										0.00	0	0
VCJB2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
VCPA1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPA2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA2U SPOT										0.00	0	0
Total For VCPA2U										0.00	0	0
VCPA3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA3U SPOT										0.00	0	0
Total For VCPA3U										0.00	0	0
VCPA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA4U SPOT										0.00	0	0
Total For VCPA4U										0.00	0	0
VCPA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA5U SPOT										0.00	0	0
Total For VCPA5U										0.00	0	0
VCPA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA6U SPOT										0.00	0	0
Total For VCPA6U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VCPB4U SPOT										0.00	0	0
Total For VCPB4U										0.00	0	0
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB5U SPOT										0.00	0	0
Total For VCPB5U										0.00	0	0
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB6U SPOT										0.00	0	0
Total For VCPB6U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA06U SPOT										0.00	0	0
Total For VJA06U										0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA07U SPOT										0.00	0	0
Total For VJA07U										0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA08U SPOT										0.00	0	0
Total For VJA08U										0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA09U SPOT										0.00	0	0
Total For VJA09U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VKC23 On 20/08/2018 Spot Bond					0.00000	101.36310				0.00	0	0
Total VKC23 SPOT										0.00	0	0
Total For VKC23										0.00	0	0
VKC24 On 20/02/2019 Spot Bond					0.00000	101.45664				0.00	0	0
Total VKC24 SPOT										0.00	0	0
Total For VKC24										0.00	0	0
VKC26 On 05/09/2018 Spot Bond					0.00000	101.03509				0.00	0	0
Total VKC26 SPOT										0.00	0	0
Total For VKC26										0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	101.13513				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE08 On 29/03/2019 Spot Bond					0.00000	100.82121				0.00	0	0
Total VKE08 SPOT										0.00	0	0
Total For VKE08										0.00	0	0
VKE09 On 08/07/2020 Spot Bond					0.00000	101.01424				0.00	0	0
Total VKE09 SPOT										0.00	0	0
Total For VKE09										0.00	0	0
VKE10 On 08/07/2022 Spot Bond					0.00000	100.41546				0.00	0	0
Total VKE10 SPOT										0.00	0	0
Total For VKE10										0.00	0	0
VKE11 On 20/04/2023 Spot Bond					0.00000	100.14211				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VKE11 SPOT										0.00	0	0
Total For VKE11										0.00	0	0
VKE12 On 03/05/2021 Spot Bond					0.00000	99.82492				0.00	0	0
Total VKE12 SPOT										0.00	0	0
Total For VKE12										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA07U SPOT										0.00	0	0
Total For VPA07U										0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA08U SPOT										0.00	0	0
Total For VPA08U										0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA09U SPOT										0.00	0	0
Total For VPA09U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
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
VR834L On 25/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR834U SPOT										0.00	0	0
Total For VR834U										0.00	0	0
VR835L On 26/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR835U SPOT										0.00	0	0
Total For VR835U										0.00	0	0
VRI712 On 11/12/2018 Spot Bond					0.00000	100.95515				0.00	0	0
Total VRI712 SPOT										0.00	0	0
Total For VRI712										0.00	0	0
WHL01 On 10/10/2020 Spot Bond					0.00000	100.54319				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			1.40000	1.40000	1.40000	254.81288				0.00	0	0
Total WS05 SPOT										0.00	0	0
Total For WS05										0.00	0	0
WSP3 On 28/05/2019 Spot Bond			7.27500	102.82630	7.27500	102.80633				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			8.12000	102.92193	8.12000	102.89967				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			8.55500	102.54701	8.55500	102.52366				0.00	0	0
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
WSP5/f On 28/05/2021 Spot Bond			100.00000	19.39052	100.00000	19.34784				0.00	0	0
Total WSP5/R203 SPOT										0.00	0	0
Total For WSP5/R203										0.00	0	0
Z083 On 30/09/2019 Spot Bond			6.66000	92.58092	6.66000	92.56444				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										2.46e+01	20,818,151,926,300	537,298,935,440

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for SPOT :									2.46e+017	818,151,926,300	537,298,935,440
Total Futures									2.46e+017	818,152,270,392	537,300,165,659
Total Options									0.00	0	94,725
Grand Total:									2.46e+017	818,152,270,392	537,300,260,384