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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 25/07/2018

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			10.67937	79.35132	10.78831	78.69118			0.00	0	0
ES33 On 01/11/2018 Bond Future			10.78773	76.97893	10.90056	76.30686			0.00	0	9,466
ES33 On 07/02/2019 Bond Future			10.91089	78.47045	11.02820	77.78507			0.00	0	0
ES33 On 02/05/2019 Bond Future			11.01494	75.99485	11.13602	75.29870			0.00	0	0
Total ES33 Future									0.00	0	9,466
ES33 On 02/08/2018 Bond Future	11.14	Call			2,074.66000	2.07466	2,734,800		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.14	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.15	Call			2,132.41000	2.13241	2,792,550		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			2,190.10000	2.19010	2,850,240		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.16	Put			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option									0.00	0	0
Total For ES33									0.00	0	9,466
ES42 On 02/08/2018 Bond Future			10.88912	82.22208	11.00299	81.43279			0.00	0	0
ES42 On 01/11/2018 Bond Future			10.99397	79.42909	11.11192	78.62556			0.00	0	7,957
ES42 On 07/02/2019 Bond Future			11.10903	80.96791	11.23152	80.14852			0.00	0	0
ES42 On 02/05/2019 Bond Future			11.21113	78.06367	11.33762	77.23136			0.00	0	0

Contract 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			130.15498	130.15498	130.06599	130.06599			65,077,490.00	500	498
I2025	On	01/11/2018	Bond Future			132.50875	132.50875	132.41802	132.41802			0.00	0	365
I2025	On	07/02/2019	Bond Future			133.68668	133.68668	133.59356	133.59356			0.00	0	0
I2025	On	02/05/2019	Bond Future			135.94924	135.94924	135.85619	135.85619			0.00	0	0
Total I2025 Future												65,077,490.00	500	863
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			6,594.01000	6.59401	6,505,020		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			6,604.01000	6.60401	6,515,020		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			6,584.01000	6.58401	6,495,020		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												65,077,490.00	500	863
I2029	On	02/08/2018	Bond Future			99.49178	99.49178	99.35954	99.35954			0.00	0	0
I2029	On	01/11/2018	Bond Future			100.24142	100.24142	100.10659	100.10659			0.00	0	1,370
I2029	On	07/02/2019	Bond Future			102.20173	102.20173	102.06387	102.06387			0.00	0	0
I2029	On	02/05/2019	Bond Future			102.86085	102.86085	102.72195	102.72195			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			102.23891	102.23891	102.19945	102.19945			0.00	0	9,076
I2033	On	01/11/2018	Bond Future			102.96678	102.96678	102.92653	102.92653			0.00	0	5,770
I2033	On	07/02/2019	Bond Future			104.98047	104.98047	104.93894	104.93894			0.00	0	0
I2033	On	02/05/2019	Bond Future			105.61394	105.61394	105.57299	105.57299			0.00	0	0
Total I2033 Future												0.00	0	14,846
I2033	On	02/08/2018	Bond Future	109.92	Put			7,720.55000	7.72055	7,681,090		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			7,730.55000	7.73055	7,691,090		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			7,740.55000	7.74055	7,701,090		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			121.37245	121.37245	121.60510	121.60510			0.00	0	1,000
I2038	On	01/11/2018	Bond Future			123.56738	123.56738	123.80414	123.80414			0.00	0	8,621
I2038	On	07/02/2019	Bond Future			124.39390	124.39390	124.63468	124.63468			0.00	0	0
I2038	On	02/05/2019	Bond Future			126.49902	126.49902	126.74543	126.74543			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			12,924.90000	12.92490	13,157,550		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			12,934.90000	12.93490	13,167,550		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			12,944.90000	12.94490	13,177,550		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			115.59051	115.59051	115.76573	115.76573			0.00	0	8,628
I2046	On	01/11/2018	Bond Future			116.03181	116.03181	116.20983	116.20983			0.00	0	10,966
I2046	On	07/02/2019	Bond Future			118.30075	118.30075	118.48198	118.48198			0.00	0	0
I2046	On	02/05/2019	Bond Future			118.62067	118.62067	118.80632	118.80632			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			13,014.27000	13.01427	13,189,490		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			13,024.27000	13.02427	13,199,490		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			13,004.27000	13.00427	13,179,490		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			119.13283	119.13283	119.46409	119.46409			0.00	0	252
I2050	On	01/11/2018	Bond Future			121.28708	121.28708	121.62433	121.62433			0.00	0	9,834
I2050	On	07/02/2019	Bond Future			121.88777	121.88777	122.23088	122.23088			0.00	0	0
I2050	On	02/05/2019	Bond Future			123.95049	123.95049	124.30094	124.30094			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			18,065.91000	18.06591	18,397,170		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			18,075.91000	18.07591	18,407,170		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			18,055.91000	18.05591	18,387,170		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			8.61540	112.40591	8.72799	111.69952		6.76	254,037,356.60	2,260	70,511
R186	On	01/11/2018	Bond Future			8.67669	114.41149	8.79446	113.69230		7.35	307,538,085.12	2,688	46,879
R186	On	07/02/2019	Bond Future			8.74586	111.32327	8.86964	110.58982		7.80	160,082,862.26	1,438	719
R186	On	02/05/2019	Bond Future			8.80728	113.18756	8.93638	112.44281		7.44	0.00	0	0
Total R186 Future												721,658,303.98	6,386	118,109

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			3,043.52000	3.04352	2,338,760	6.28	0.00	0	0
R186	On	02/08/2018	Bond Future	8.25	Call			3.38000	0.00338	5,010	6.28	0.00	0	3,020
R186	On	02/08/2018	Bond Future	7.50	Put			8,034.69000	8.03469	7,328,300	6.16	0.00	0	0
R186	On	02/08/2018	Bond Future	7.50	Call			0.00000	0.00000	0,000	6.16	0.00	0	3,020
R186	On	02/08/2018	Bond Future	8.48	Call			72.11000	0.07211	134,340	6.53	0.00	0	0
R186	On	02/08/2018	Bond Future	8.48	Put			1,635.88000	1.63588	991,720	6.53	0.00	0	0
R186	On	02/08/2018	Bond Future	8.46	Call			58.26000	0.05826	108,140	6.51	0.00	0	0
R186	On	02/08/2018	Bond Future	8.46	Put			1,749.40000	1.74940	1,092,890	6.51	0.00	0	0
R186	On	02/08/2018	Bond Future	8.50	Call			88.53000	0.08853	164,960	6.55	0.00	0	0
R186	On	02/08/2018	Bond Future	8.50	Put			1,525.11000	1.52511	895,150	6.55	0.00	0	0
R186	On	02/08/2018	Bond Future	8.90	Call			1,230.58000	1.23058	1,803,440	6.90	0.00	0	0
R186	On	02/08/2018	Bond Future	8.90	Put			162.74000	0.16274	29,210	6.90	0.00	0	2,500
R186	On	02/08/2018	Bond Future	8.75	Call			600.21000	0.60021	990,060	6.76	0.00	0	2,500
R186	On	02/08/2018	Bond Future	8.75	Put			462.81000	0.46281	146,270	6.76	0.00	0	2,500
R186	On	02/08/2018	Bond Future	8.47	Call			64.89000	0.06489	120,700	6.52	0.00	0	0
R186	On	02/08/2018	Bond Future	8.47	Put			1,692.32000	1.69232	1,041,740	6.52	0.00	0	0
R186	On	02/08/2018	Bond Future	9.04	Call			1,975.25000	1.97525	2,637,920	7.04	0.00	0	0
R186	On	02/08/2018	Bond Future	9.04	Put			48.29000	0.04829	4,570	7.04	0.00	0	0
R186	On	01/11/2018	Bond Future	9.14	Call			3,032.76000	3.03276	3,537,550	7.70	0.00	0	0
R186	On	01/11/2018	Bond Future	9.14	Put			957.72000	0.95772	743,320	7.70	0.00	0	5,000
R186	On	01/11/2018	Bond Future	7.96	Put			5,426.17000	5.42617	4,786,450	6.70	0.00	0	0
R186	On	01/11/2018	Bond Future	7.96	Call			195.02000	0.19502	274,490	6.70	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.54	Put			2,617.14000	2.61714	2,173,370	7.21	0.00	0	0
R186	On	01/11/2018	Bond Future	8.52	Call			1,009.61000	1.00961	1,277,090	7.19	0.00	0	0
R186	On	01/11/2018	Bond Future	8.46	Put			2,936.73000	2.93673	2,460,900	7.15	0.00	0	0
R186	On	01/11/2018	Bond Future	8.52	Put			2,695.25000	2.69525	2,243,540	7.19	0.00	0	0
R186	On	01/11/2018	Bond Future	8.46	Call			878.09000	0.87809	1,121,450	7.15	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.53	Call			1,032.49000	1.03249	1,303,940	7.20	0.00	0	0
R186	On	01/11/2018	Bond Future	8.53	Put			2,656.12000	2.65612	2,208,380	7.20	0.00	0	0
R186	On	01/11/2018	Bond Future	8.54	Call			1,055.47000	1.05547	1,330,890	7.21	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Put			4,870.07000	4.87007	4,357,590	7.37	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Call			912.26000	0.91226	1,128,030	7.35	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Put			4,957.83000	4.95783	4,440,150	7.35	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Call			930.08000	0.93008	1,148,300	7.36	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Put			4,913.82000	4.91382	4,398,590	7.36	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Call			948.12000	0.94812	1,169,090	7.37	0.00	0	0
R186	On	02/05/2019	Bond Future	9.02	Put			2,977.71000	2.97771	2,366,980	7.46	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Call			3,490.45000	3.49045	3,625,370	7.47	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Put			2,954.49000	2.95449	2,344,660	7.47	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Call			3,422.85000	3.42285	3,555,600	7.45	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Put			3,001.10000	3.00110	2,389,100	7.45	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/05/2019	Bond Future	9.02	Call			3,456.58000	3.45658	3,590,600	7.46	0.00	0	0
Total R186 Option												0.00	0	28,540
Total For R186												721,658,303.98	6,386	146,649
R197	On	02/08/2018	Bond Future			296.86306	296.86306	296.68509	296.68509			0.00	0	1,235
R197	On	01/11/2018	Bond Future			302.23176	302.23176	302.04996	302.04996			0.00	0	2,350
R197	On	07/02/2019	Bond Future			300.78597	300.78597	300.59935	300.59935			0.00	0	0
R197	On	02/05/2019	Bond Future			305.87622	305.87622	305.69022	305.69022			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			232.40691	232.40691	232.87140	232.87140			0.00	0	12,645
R202	On	01/11/2018	Bond Future			236.60980	236.60980	237.08245	237.08245			0.00	0	9,729
R202	On	07/02/2019	Bond Future			237.32975	237.32975	237.81077	237.81077			0.00	0	0
R202	On	02/05/2019	Bond Future			241.34630	241.34630	241.83838	241.83838			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			8.05481	102.21545	8.14731	101.87094		3.53	0.00	0	14,658
R2023	On	01/11/2018	Bond Future			8.11399	100.11328	8.21292	99.76247		4.14	0.00	0	41,469
R2023	On	07/02/2019	Bond Future			8.18516	102.05318	8.29208	101.69526		4.13	0.00	0	0
R2023	On	02/05/2019	Bond Future			8.24081	99.83463	8.35492	99.47161		4.20	0.00	0	0
Total R2023 Future												0.00	0	56,127
R2023	On	02/08/2018	Bond Future	10.40	Put			0.00000	0.00000	0,000	4.94	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.41	Call			7,987.05000	7.98705	8,331,560	4.94	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.41	Put			0.00000	0.00000	0,000	4.94	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.39	Call			7,920.01000	7.92001	8,264,520	4.94	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.39	Put			0.00000	0.00000	0,000	4.94	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.40	Call			7,953.54000	7.95354	8,298,050	4.94	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.59	Call			7,988.75000	7.98875	8,339,440	5.23	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.59	Put			0.62000	0.00062	0,500	5.23	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.57	Call			7,925.00000	7.92500	8,275,680	5.23	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.57	Put			0.68000	0.00068	0,550	5.23	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.58	Call			7,956.88000	7.95688	8,307,560	5.23	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.58	Put			0.65000	0.00065	0,520	5.23	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Call			7,358.17000	7.35817	7,707,250	5.21	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Put			37.18000	0.03718	28,340	5.21	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.57	Call			7,299.08000	7.29908	7,647,810	5.21	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.57	Put			38.86000	0.03886	29,670	5.21	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Call			7,328.62000	7.32862	7,677,530	5.21	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Put			38.01000	0.03801	29,000	5.21	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Call			1,801.54000	1.80154	1,881,890	4.38	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	02/05/2019	Bond Future	8.45	Put			1,500.32000	1.50032	1,217,650	4.38	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Call			1,821.53000	1.82153	1,902,780	4.39	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Put			1,488.69000	1.48869	1,206,920	4.39	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Call			1,781.65000	1.78165	1,861,100	4.38	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Put			1,512.05000	1.51205	1,228,480	4.38	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	56,127
R2030	On	02/08/2018	Bond Future			8.99520	93.11414	9.10774	92.36093		9.26	31,100,122.76	334	34,636
R2030	On	01/11/2018	Bond Future			9.05351	94.77549	9.17007	94.00870		10.02	277,313,083.74	2,926	43,700
R2030	On	07/02/2019	Bond Future			9.11916	92.60256	9.24039	91.82063		10.62	30,929,255.04	334	167
R2030	On	02/05/2019	Bond Future			9.17943	94.15327	9.30470	93.35902		10.46	0.00	0	0
Total R2030 Future												339,342,461.54	3,594	78,503
R2030	On	02/08/2018	Bond Future	9.46	Put			48.42000	0.04842	5,510	9.97	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.47	Call			2,413.56000	2.41356	3,127,270	9.99	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.47	Put			44.35000	0.04435	4,850	9.99	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.45	Call			2,293.40000	2.29340	3,000,040	9.95	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.91	Put			1,477.94000	1.47794	844,120	9.15	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.91	Call			148.96000	0.14896	268,350	9.15	0.00	0	7,850
R2030	On	02/08/2018	Bond Future	9.50	Call			2,595.56000	2.59556	3,318,190	10.04	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.45	Put			52.82000	0.05282	6,250	9.95	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.50	Put			33.86000	0.03386	3,280	10.04	0.00	0	7,850
R2030	On	02/08/2018	Bond Future	9.46	Call			2,353.34000	2.35334	3,063,640	9.97	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.51	Put			4,098.01000	4.09801	3,344,980	8.56	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.51	Call			0.78000	0.00078	0,960	8.56	0.00	0	7,850
R2030	On	01/11/2018	Bond Future	8.60	Put			4,410.81000	4.41081	3,757,730	9.15	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.58	Call			545.87000	0.54587	652,890	9.12	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.58	Put			4,517.51000	4.51751	3,857,740	9.12	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.59	Call			561.61000	0.56161	671,960	9.13	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.59	Put			4,464.04000	4.46404	3,807,600	9.13	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.60	Call			577.52000	0.57752	691,230	9.15	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Put			5,246.40000	5.24640	4,715,250	9.94	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Call			1,169.99000	1.16999	1,423,700	9.95	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Put			5,199.37000	5.19937	4,671,150	9.95	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Call			1,191.16000	1.19116	1,447,800	9.97	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Put			5,152.63000	5.15263	4,627,340	9.97	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Call			1,149.06000	1.14906	1,399,840	9.94	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.40	Call			3,930.93000	3.93093	4,204,330	10.59	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.40	Put			3,332.83000	3.33283	2,811,980	10.59	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Call			3,965.27000	3.96527	4,241,380	10.60	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Put			3,304.71000	3.30471	2,786,570	10.60	0.00	0	0

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			3,896.73000	3.89673	4,167,430	10.58	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Put			3,361.14000	3.36114	2,837,590	10.58	0.00	0	0
Total R2030 Option												0.00	0	23,550
Total For R2030												339,342,461.54	3,594	102,053
R2032	On	02/08/2018	Bond Future			9.19556	95.62035	9.30808	94.80498		10.02	87,205,759.20	912	19,886
R2032	On	01/11/2018	Bond Future			9.25836	93.17150	9.37472	92.34148		11.26	0.00	0	34,534
R2032	On	07/02/2019	Bond Future			9.32795	94.97673	9.44867	94.13030		11.43	86,618,777.76	912	456
R2032	On	02/05/2019	Bond Future			9.38761	92.41187	9.51208	91.55206		11.87	0.00	0	0
Total R2032 Future												173,824,536.96	1,824	54,876
R2032	On	02/08/2018	Bond Future	9.67	Call			2,605.72000	2.60572	3,376,450	10.70	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.67	Put			50.68000	0.05068	6,040	10.70	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Call			2,670.66000	2.67066	3,444,900	10.72	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Put			46.46000	0.04646	5,330	10.72	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Call			2,541.04000	2.54104	3,308,000	10.68	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Put			55.24000	0.05524	6,830	10.68	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.76	Call			560.53000	0.56053	738,180	10.54	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.76	Put			5,067.27000	5.06727	4,414,900	10.54	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.77	Call			577.02000	0.57702	758,550	10.56	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.77	Put			5,007.99000	5.00799	4,359,500	10.56	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.75	Call			544.38000	0.54438	718,160	10.52	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.75	Put			5,126.97000	5.12697	4,470,730	10.52	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Call			1,231.41000	1.23141	1,497,980	10.61	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Put			5,836.75000	5.83675	5,256,890	10.61	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Call			1,253.96000	1.25396	1,523,680	10.63	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Put			5,784.72000	5.78472	5,208,010	10.63	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Call			1,209.11000	1.20911	1,472,530	10.60	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Put			5,889.11000	5.88911	5,306,100	10.60	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Call			4,345.18000	4.34518	4,649,680	11.97	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Put			3,676.68000	3.67668	3,121,370	11.97	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Call			4,382.07000	4.38207	4,689,440	11.98	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Put			3,645.68000	3.64568	3,093,240	11.98	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Call			4,419.11000	4.41911	4,729,020	11.98	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Put			3,614.91000	3.61491	3,065,010	11.98	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												173,824,536.96	1,824	54,876
R2035	On	02/08/2018	Bond Future			9.36554	99.75932	9.46799	98.93682		10.66	59,456,554.72	596	37,551
R2035	On	01/11/2018	Bond Future			9.42984	97.04349	9.53563	96.20612		12.03	0.00	0	67,899
R2035	On	07/02/2019	Bond Future			9.50231	98.92387	9.61194	98.06994		12.23	58,958,626.52	596	298
R2035	On	02/05/2019	Bond Future			9.56052	96.08269	9.67332	95.21528		12.75	0.00	0	0
Total R2035 Future												118,415,181.24	1,192	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			611.48000	0.61148	965,950	10.57	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.44	Put			835.14000	0.83514	367,110	10.57	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.42	Call			541.00000	0.54100	863,730	10.55	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.42	Put			924.96000	0.92496	425,190	10.55	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.43	Call			575.58000	0.57558	914,070	10.56	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.43	Put			879.34000	0.87934	395,330	10.56	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.92	Call			590.67000	0.59067	768,510	11.06	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.92	Put			5,621.63000	5.62163	4,962,100	11.06	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.93	Call			609.30000	0.60930	791,240	11.08	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.93	Put			5,555.42000	5.55542	4,899,990	11.08	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.94	Call			628.32000	0.62832	814,220	11.10	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.94	Put			5,489.70000	5.48970	4,838,230	11.10	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Put			6,588.24000	6.58824	6,015,050	11.60	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Call			1,446.23000	1.44623	1,730,160	11.62	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Put			6,530.01000	6.53001	5,960,010	11.62	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Call			1,395.62000	1.39562	1,673,190	11.59	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Put			6,646.85000	6.64685	6,070,490	11.59	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Call			1,420.79000	1.42079	1,701,530	11.60	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Call			4,761.57000	4.76157	4,974,490	12.74	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Put			4,254.35000	4.25435	3,599,860	12.74	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Call			4,801.75000	4.80175	5,017,970	12.75	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Put			4,218.81000	4.21881	3,567,620	12.75	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Call			4,721.22000	4.72122	4,931,510	12.73	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Put			4,289.81000	4.28981	3,632,690	12.73	0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												118,415,181.24	1,192	105,748
R2037	On	02/08/2018	Bond Future			9.43529	92.04936	9.54277	91.18197		11.70	119,664,168.00	1,300	22,706
R2037	On	01/11/2018	Bond Future			9.49487	93.69170	9.60565	92.80872		12.63	83,854,071.50	895	53,065
R2037	On	07/02/2019	Bond Future			9.56146	91.24719	9.67605	90.34677		13.46	118,621,347.00	1,300	650
R2037	On	02/05/2019	Bond Future			9.62147	92.77507	9.73930	91.86041		13.41	0.00	0	0
Total R2037 Future												322,139,586.50	3,495	76,421
R2037	On	02/08/2018	Bond Future	9.96	Put			35.42000	0.03542	3,870	12.60	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Call			3,358.78000	3.35878	4,197,230	12.62	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Put			32.35000	0.03235	3,410	12.62	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Call			3,213.67000	3.21367	4,046,710	12.58	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Put			38.74000	0.03874	4,390	12.58	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.96	Call			3,286.15000	3.28615	4,121,990	12.60	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.03	Call			701.39000	0.70139	913,400	11.86	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.03	Put			5,436.28000	5.43628	4,765,310	11.86	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.01	Call			662.34000	0.66234	865,700	11.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	01/11/2018	Bond Future	9.01	Put			5,568.43000	5.56843	4,888,810	11.82	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.02	Call			681.61000	0.68161	889,430	11.84	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.02	Put			5,502.04000	5.50204	4,826,880	11.84	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Call			1,534.93000	1.53493	1,749,070	12.50	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Put			6,541.06000	6.54106	5,854,780	12.50	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Call			1,560.93000	1.56093	1,778,470	12.52	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Put			6,482.47000	6.48247	5,799,590	12.52	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Call			1,509.19000	1.50919	1,719,700	12.48	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Put			6,600.03000	6.60003	5,910,120	12.48	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Call			4,750.04000	4.75004	5,061,100	13.46	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Put			4,284.33000	4.28433	3,680,730	13.46	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Call			4,790.58000	4.79058	5,104,650	13.47	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Put			4,248.50000	4.24850	3,647,910	13.47	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Call			4,709.65000	4.70965	5,017,710	13.45	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Put			4,320.41000	4.32041	3,713,810	13.45	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												322,139,586.50	3,495	76,421
R204	On	02/08/2018	Bond Future			6.59623	101.50523	6.64790	101.48616		0.15	0.00	0	10,270
Total R204 Future												0.00	0	10,270
R204	On	02/08/2018	Bond Future	8.98	Call			853.30000	0.85330	872,370	0.22	0.00	0	0
R204	On	02/08/2018	Bond Future	8.98	Put			0.00000	0.00000	0,000	0.22	0.00	0	0
R204	On	02/08/2018	Bond Future	8.99	Call			856.93000	0.85693	876,000	0.22	0.00	0	0
R204	On	02/08/2018	Bond Future	8.99	Put			0.00000	0.00000	0,000	0.22	0.00	0	0
R204	On	02/08/2018	Bond Future	8.97	Call			849.68000	0.84968	868,750	0.22	0.00	0	0
R204	On	02/08/2018	Bond Future	8.97	Put			0.00000	0.00000	0,000	0.22	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			9.51528	95.48730	9.62275	94.55518		12.11	19,097,460.00	200	13,118
R2040	On	01/11/2018	Bond Future			9.57483	97.19099	9.68555	96.24211		13.09	0.00	0	19,218
R2040	On	07/02/2019	Bond Future			9.64133	94.56364	9.75580	93.59602		13.99	28,369,092.00	300	100
R2040	On	02/05/2019	Bond Future			9.70107	96.14709	9.81872	95.16418		13.96	0.00	0	0
Total R2040 Future												47,466,552.00	500	32,436
R2040	On	02/08/2018	Bond Future	10.04	Call			3,524.56000	3.52456	4,420,320	13.22	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.04	Put			41.03000	0.04103	4,670	13.22	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.05	Call			3,602.04000	3.60204	4,500,710	13.24	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.05	Put			37.58000	0.03758	4,130	13.24	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.03	Call			3,447.27000	3.44727	4,339,890	13.19	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.03	Put			44.78000	0.04478	5,280	13.19	0.00	0	0
R2040	On	01/11/2018	Bond Future	8.50	Call			72.34000	0.07234	111,930	11.20	0.00	0	2,950
R2040	On	01/11/2018	Bond Future	9.08	Call			715.10000	0.71510	836,120	11.81	0.00	0	0

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			6,097.49000	6.09749	5,269,630	11.81	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.09	Call			735.82000	0.73582	861,200	11.83	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.10	Put			5,953.97000	5.95397	5,134,750	11.86	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.09	Put			6,025.39000	6.02539	5,201,890	11.83	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.07	Call			694.78000	0.69478	811,500	11.78	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.07	Put			6,170.14000	6.17014	5,337,980	11.78	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.10	Call			757.09000	0.75709	886,750	11.86	0.00	0	2,950
R2040	On	01/11/2018	Bond Future	8.50	Put			11,081.60000	11.08160	10,172,310	11.20	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.20	Put			5,268.49000	5.26849	4,496,590	12.11	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.20	Call			991.03000	0.99103	1,168,010	12.11	0.00	0	3,540
R2040	On	01/11/2018	Bond Future	9.80	Put			2,239.07000	2.23907	1,784,170	13.16	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.80	Call			3,204.02000	3.20402	3,698,000	13.16	0.00	0	3,540
R2040	On	07/02/2019	Bond Future	9.11	Put			7,186.55000	7.18655	6,533,100	13.08	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Call			1,538.82000	1.53882	1,856,620	13.10	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Put			7,122.00000	7.12200	6,472,180	13.10	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Call			1,566.80000	1.56680	1,888,270	13.12	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Put			7,058.11000	7.05811	6,411,960	13.12	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Call			1,511.36000	1.51136	1,825,530	13.08	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Put			4,583.18000	4.58318	3,926,700	14.12	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Call			5,165.82000	5.16582	5,485,510	14.10	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Put			4,660.35000	4.66035	3,997,130	14.10	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Call			5,209.17000	5.20917	5,532,390	14.11	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Put			4,621.63000	4.62163	3,961,940	14.11	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Call			5,252.67000	5.25267	5,579,100	14.12	0.00	0	0
Total R2040 Option												0.00	0	12,980
Total For R2040												47,466,552.00	500	45,416
R2044	On	02/08/2018	Bond Future			9.53507	92.69623	9.64747	91.70328		12.72	104,561,347.44	1,128	13,676
R2044	On	01/11/2018	Bond Future			9.59220	94.35012	9.70790	93.33939		13.77	0.00	0	34,752
R2044	On	07/02/2019	Bond Future			9.65587	91.79297	9.77537	90.76236		14.73	19,827,281.52	216	108
R2044	On	02/05/2019	Bond Future			9.71292	93.33009	9.83567	92.28299		14.70	0.00	0	0
Total R2044 Future												124,388,628.96	1,344	48,536
R2044	On	02/08/2018	Bond Future	10.06	Call			3,540.13000	3.54013	4,491,110	13.32	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.06	Put			45.36000	0.04536	3,390	13.32	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.07	Call			3,618.27000	3.61827	4,572,600	13.34	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.07	Put			41.60000	0.04160	2,980	13.34	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.05	Call			3,462.16000	3.46216	4,409,570	13.30	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.05	Put			49.41000	0.04941	3,870	13.30	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.14	Put			5,885.91000	5.88591	5,108,250	12.57	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.12	Call			694.99000	0.69499	918,050	12.52	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.12	Put			6,031.90000	6.03190	5,244,230	12.52	0.00	0	0

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			716.87000	0.71687	944,840	12.55	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.13	Put			5,958.68000	5.95868	5,175,920	12.55	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.14	Call			739.04000	0.73904	972,110	12.57	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.16	Call			1,642.52000	1.64252	1,985,270	13.86	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.16	Put			7,166.56000	7.16656	6,478,700	13.86	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.17	Call			1,671.88000	1.67188	2,018,530	13.88	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.17	Put			7,101.71000	7.10171	6,417,750	13.88	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.18	Call			1,701.32000	1.70132	2,051,860	13.90	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.18	Put			7,037.09000	7.03709	6,357,020	13.90	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.90	Put			4,761.77000	4.76177	4,058,190	14.86	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.91	Call			5,346.75000	5.34675	5,693,650	14.87	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.91	Put			4,722.45000	4.72245	4,022,250	14.87	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.92	Call			5,390.83000	5.39083	5,741,430	14.88	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.92	Put			4,683.10000	4.68310	3,986,600	14.88	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.90	Call			5,302.50000	5.30250	5,646,020	14.86	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												124,388,628.96	1,344	48,536
R2048	On	02/08/2018	Bond Future			9.53006	96.12943	9.64234	95.10994		12.58	0.00	0	75,072
R2048	On	01/11/2018	Bond Future			9.58853	93.41204	9.70415	92.37423		14.27	0.00	0	91,538
R2048	On	07/02/2019	Bond Future			9.65394	95.22207	9.77339	94.16382		14.56	0.00	0	0
R2048	On	02/05/2019	Bond Future			9.70629	92.38230	9.82889	91.30712		15.26	0.00	0	0
Total R2048 Future												0.00	0	166,610
R2048	On	02/08/2018	Bond Future	8.99	Put			6,212.55000	6.21255	5,192,940	11.17	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.97	Call			0.29000	0.00029	0,210	11.17	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.97	Put			6,414.35000	6.41435	5,394,780	11.17	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.98	Call			0.36000	0.00036	0,260	11.17	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.98	Put			6,313.36000	6.31336	5,293,770	11.17	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.99	Call			0.44000	0.00044	0,320	11.17	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.03	Put			6,890.91000	6.89091	6,037,420	12.74	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.01	Call			500.19000	0.50019	675,230	12.69	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.01	Put			7,055.21000	7.05521	6,192,440	12.69	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.02	Call			517.88000	0.51788	697,580	12.71	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.02	Put			6,972.71000	6.97271	6,114,600	12.71	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.03	Call			536.10000	0.53610	720,420	12.74	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.06	Call			1,400.69000	1.40069	1,710,320	13.53	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.06	Put			8,056.59000	8.05659	7,307,970	13.53	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Call			1,427.93000	1.42793	1,741,520	13.55	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Put			7,984.71000	7.98471	7,240,050	13.55	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Call			1,373.99000	1.37399	1,679,700	13.51	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Put			8,129.18000	8.12918	7,376,640	13.51	0.00	0	0

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			5,474.46000	5.47446	5,829,700	15.43	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.90	Put			4,860.98000	4.86098	4,141,040	15.43	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.91	Call			5,519.77000	5.51977	5,878,480	15.44	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.91	Put			4,820.61000	4.82061	4,104,140	15.44	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.89	Call			5,429.29000	5.42929	5,781,070	15.42	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.89	Put			4,901.64000	4.90164	4,178,240	15.42	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	166,610
R207	On	02/08/2018	Bond Future			7.38264	100.26816	7.44487	100.18483		0.72	0.00	0	3,471
R207	On	01/11/2018	Bond Future			7.40472	102.05715	7.48062	101.97217		0.73	0.00	0	17,433
R207	On	07/02/2019	Bond Future			7.43548	100.38966	7.53478	100.30272		0.72	0.00	0	0
R207	On	02/05/2019	Bond Future			7.48667	102.07090	7.61888	101.98342		0.62	0.00	0	0
Total R207 Future												0.00	0	20,904
R207	On	02/08/2018	Bond Future	6.86	Call			0.00000	0.00000	0,000	0.75	0.00	0	0
R207	On	02/08/2018	Bond Future	6.86	Put			786.98000	0.78698	703,650	0.75	0.00	0	0
R207	On	02/08/2018	Bond Future	6.87	Call			0.00000	0.00000	0,000	0.75	0.00	0	0
R207	On	02/08/2018	Bond Future	6.87	Put			773.46000	0.77346	690,130	0.75	0.00	0	0
R207	On	02/08/2018	Bond Future	6.85	Call			0.00000	0.00000	0,000	0.75	0.00	0	0
R207	On	02/08/2018	Bond Future	6.85	Put			800.51000	0.80051	717,180	0.75	0.00	0	0
R207	On	01/11/2018	Bond Future	6.76	Put			819.45000	0.81945	744,380	0.96	0.00	0	0
R207	On	01/11/2018	Bond Future	6.74	Call			8.04000	0.00804	17,550	0.98	0.00	0	0
R207	On	01/11/2018	Bond Future	6.74	Put			841.67000	0.84167	766,200	0.98	0.00	0	0
R207	On	01/11/2018	Bond Future	6.75	Call			8.22000	0.00822	17,950	0.97	0.00	0	0
R207	On	01/11/2018	Bond Future	6.75	Put			830.53000	0.83053	755,280	0.97	0.00	0	0
R207	On	01/11/2018	Bond Future	6.76	Call			8.46000	0.00846	18,370	0.96	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Call			10.06000	0.01006	17,480	0.74	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Put			904.09000	0.90409	824,570	0.74	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Call			10.33000	0.01033	17,910	0.74	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Put			895.49000	0.89549	816,130	0.74	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Call			9.87000	0.00987	17,160	0.75	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Put			912.77000	0.91277	833,120	0.75	0.00	0	0
R207	On	02/05/2019	Bond Future	7.61	Call			262.79000	0.26279	272,400	0.64	0.00	0	0
R207	On	02/05/2019	Bond Future	7.61	Put			268.66000	0.26866	190,790	0.64	0.00	0	0
R207	On	02/05/2019	Bond Future	7.62	Call			266.44000	0.26644	276,800	0.64	0.00	0	0
R207	On	02/05/2019	Bond Future	7.62	Put			265.69000	0.26569	188,570	0.64	0.00	0	0
R207	On	02/05/2019	Bond Future	7.63	Call			270.47000	0.27047	281,220	0.65	0.00	0	0
R207	On	02/05/2019	Bond Future	7.63	Put			263.11000	0.26311	186,380	0.65	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												0.00	0	20,904
R208	On	02/08/2018	Bond Future			7.67453	100.18822	7.74707	100.01974		1.70	0.00	0	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			7.72575	98.57631	7.80663	98.40468		1.99	0.00	0	28,717
R208	On	07/02/2019	Bond Future			7.79000	100.48632	7.88214	100.31105		2.03	0.00	0	0
R208	On	02/05/2019	Bond Future			7.84794	98.76937	7.95160	98.59205		2.04	0.00	0	0
Total R208 Future												0.00	0	36,445
R208	On	02/08/2018	Bond Future	7.12	Put			1,468.38000	1.46838	1,299,900	1.74	0.00	0	0
R208	On	02/08/2018	Bond Future	7.13	Call			0.01000	0.00001	0,000	1.74	0.00	0	0
R208	On	02/08/2018	Bond Future	7.13	Put			1,444.76000	1.44476	1,276,270	1.74	0.00	0	0
R208	On	02/08/2018	Bond Future	7.14	Call			0.01000	0.00001	0,000	1.75	0.00	0	0
R208	On	02/08/2018	Bond Future	7.14	Put			1,421.14000	1.42114	1,252,650	1.75	0.00	0	0
R208	On	02/08/2018	Bond Future	7.12	Call			0.00000	0.00000	0,000	1.74	0.00	0	0
R208	On	01/11/2018	Bond Future	7.11	Call			32.79000	0.03279	53,760	2.05	0.00	0	0
R208	On	01/11/2018	Bond Future	7.11	Put			1,523.58000	1.52358	1,372,920	2.05	0.00	0	0
R208	On	01/11/2018	Bond Future	7.12	Call			34.00000	0.03400	55,400	2.04	0.00	0	0
R208	On	01/11/2018	Bond Future	7.12	Put			1,503.19000	1.50319	1,352,960	2.04	0.00	0	0
R208	On	01/11/2018	Bond Future	7.10	Call			31.70000	0.03170	52,270	2.05	0.00	0	0
R208	On	01/11/2018	Bond Future	7.10	Put			1,544.10000	1.54410	1,393,040	2.05	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Put			1,625.42000	1.62542	1,485,820	1.79	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Call			69.37000	0.06937	104,540	1.78	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Put			1,608.73000	1.60873	1,468,630	1.78	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Call			63.93000	0.06393	100,040	1.79	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Put			1,642.06000	1.64206	1,502,900	1.79	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Call			66.68000	0.06668	102,350	1.79	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Call			902.97000	0.90297	875,080	2.05	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Put			769.13000	0.76913	563,920	2.05	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Call			913.95000	0.91395	886,460	2.06	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Put			763.06000	0.76306	558,250	2.06	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Call			892.38000	0.89238	864,100	2.05	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Put			775.60000	0.77560	570,000	2.05	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	36,445
R209	On	02/08/2018	Bond Future			9.34503	75.67673	9.45228	74.94802		12.06	420,762,618.80	5,560	89,287
R209	On	01/11/2018	Bond Future			9.40175	73.87928	9.51217	73.13746		13.64	332,456,760.00	4,500	109,450
R209	On	07/02/2019	Bond Future			9.46411	75.31075	9.57809	74.55432		13.91	51,211,310.00	680	340
R209	On	02/05/2019	Bond Future			9.51724	73.42392	9.63426	72.65542		14.46	0.00	0	0
Total R209 Future												804,430,688.80	10,740	199,077
R209	On	02/08/2018	Bond Future	10.21	Call			4,857.57000	4.85757	5,584,940	13.57	0.00	0	0
R209	On	02/08/2018	Bond Future	10.21	Put			1.36000	0.00136	0,020	13.57	0.00	0	435
R209	On	02/08/2018	Bond Future	9.66	Put			182.17000	0.18217	35,640	12.33	0.00	0	0
R209	On	02/08/2018	Bond Future	9.66	Call			1,563.52000	1.56352	2,145,700	12.33	0.00	0	435
R209	On	02/08/2018	Bond Future	10.39	Call			5,938.74000	5.93874	6,667,310	13.93	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/08/2018	Bond Future	10.39	Put			0.14000	0.00014	0,000	13.93	0.00	0	0
R209	On	02/08/2018	Bond Future	10.40	Call			5,998.09000	5.99809	6,726,680	13.95	0.00	0	0
R209	On	02/08/2018	Bond Future	10.40	Put			0.12000	0.00012	0,000	13.95	0.00	0	0
R209	On	02/08/2018	Bond Future	10.38	Call			5,879.31000	5.87931	6,607,860	13.92	0.00	0	0
R209	On	02/08/2018	Bond Future	10.38	Put			0.16000	0.00016	0,000	13.92	0.00	0	0
R209	On	02/08/2018	Bond Future	9.21	Call			117.30000	0.11730	181,590	11.57	0.00	0	0
R209	On	02/08/2018	Bond Future	9.21	Put			1,778.84000	1.77884	1,114,420	11.57	0.00	0	500
R209	On	02/08/2018	Bond Future	8.83	Call			0.84000	0.00084	0,610	10.88	0.00	0	0
R209	On	02/08/2018	Bond Future	8.83	Put			4,382.50000	4.38250	3,653,560	10.88	0.00	0	500
R209	On	02/08/2018	Bond Future	8.49	Put			6,939.78000	6.93978	6,211,070	10.79	0.00	0	0
R209	On	02/08/2018	Bond Future	8.49	Call			0.00000	0.00000	0,000	10.79	0.00	0	500
R209	On	02/08/2018	Bond Future	8.46	Put			7,171.36000	7.17136	6,442,650	10.79	0.00	0	0
R209	On	02/08/2018	Bond Future	8.46	Call			0.00000	0.00000	0,000	10.79	0.00	0	5,000
R209	On	02/08/2018	Bond Future	8.96	Put			3,441.92000	3.44192	2,713,410	11.05	0.00	0	0
R209	On	02/08/2018	Bond Future	8.96	Call			6.92000	0.00692	7,120	11.05	0.00	0	5,000
R209	On	02/08/2018	Bond Future	9.43	Call			565.09000	0.56509	870,330	11.95	0.00	0	0
R209	On	02/08/2018	Bond Future	9.43	Put			715.59000	0.71559	292,120	11.95	0.00	0	5,000
R209	On	02/08/2018	Bond Future	10.84	Call			8,533.30000	8.53330	9,262,010	14.15	0.00	0	0
R209	On	02/08/2018	Bond Future	10.84	Put			0.00000	0.00000	0,000	14.15	0.00	0	435
R209	On	01/11/2018	Bond Future	1016.00	Call			72,249.59000	72.24959	72,991,410	15.72	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Put			0.00000	0.00000	0,000	15.72	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Call			72,249.59000	72.24959	72,991,410	15.72	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Put			0.00000	0.00000	0,000	15.72	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Call			72,249.58000	72.24958	72,991,400	15.72	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Put			0.00000	0.00000	0,000	15.72	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Call			3,814.78000	3.81478	4,355,600	14.41	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Put			1,042.67000	1.04267	841,670	14.41	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Put			2,691.73000	2.69173	2,280,330	13.41	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Call			1,530.19000	1.53019	1,860,610	13.41	0.00	0	0
R209	On	01/11/2018	Bond Future	8.89	Put			4,841.92000	4.84192	4,256,470	12.49	0.00	0	0
R209	On	01/11/2018	Bond Future	8.89	Call			512.89000	0.51289	669,260	12.49	0.00	0	2,000
R209	On	01/11/2018	Bond Future	9.97	Call			3,952.57000	3.95257	4,501,790	14.48	0.00	0	0
R209	On	01/11/2018	Bond Future	9.97	Put			991.99000	0.99199	799,390	14.48	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Call			6,929.73000	6.92973	7,593,630	15.72	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Put			353.92000	0.35392	276,000	15.72	0.00	0	0
R209	On	01/11/2018	Bond Future	9.64	Put			1,701.24000	1.70124	1,403,300	13.85	0.00	0	0
R209	On	01/11/2018	Bond Future	9.64	Call			2,546.31000	2.54631	2,990,190	13.85	0.00	0	2,000
R209	On	01/11/2018	Bond Future	9.98	Call			3,998.93000	3.99893	4,550,770	14.50	0.00	0	0
R209	On	01/11/2018	Bond Future	9.98	Put			975.69000	0.97569	785,710	14.50	0.00	0	2,000
R209	On	01/11/2018	Bond Future	10.00	Put			943.70000	0.94370	759,110	14.54	0.00	0	5,850
R209	On	01/11/2018	Bond Future	10.00	Call			4,091.99000	4.09199	4,649,220	14.54	0.00	0	0

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			1,315.63000	1.31563	1,575,980	13.20	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Put			5,488.44000	5.48844	4,992,360	13.20	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Call			1,271.01000	1.27101	1,525,540	13.16	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Put			5,586.96000	5.58696	5,085,060	13.16	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Call			1,293.21000	1.29321	1,550,740	13.18	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Put			5,537.54000	5.53754	5,038,640	13.18	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Call			4,098.65000	4.09865	4,298,300	14.41	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Put			3,672.12000	3.67212	3,103,270	14.41	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Call			4,030.70000	4.03070	4,224,980	14.38	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Put			3,733.54000	3.73354	3,159,320	14.38	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Call			4,064.74000	4.06474	4,261,570	14.40	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Put			3,702.85000	3.70285	3,131,180	14.40	0.00	0	0
Total R209 Option												0.00	0	29,655
Total For R209												804,430,688.80	10,740	228,732
R210	On	02/08/2018	Bond Future			185.02484	185.02484	184.95426	184.95426			0.00	0	1,480
R210	On	01/11/2018	Bond Future			185.87080	185.87080	185.79861	185.79861			0.00	0	969
R210	On	07/02/2019	Bond Future			189.50564	189.50564	189.43123	189.43123			0.00	0	0
R210	On	02/05/2019	Bond Future			190.16273	190.16273	190.08944	190.08944			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			152.84414	152.84414	152.99173	152.99173			0.00	0	2,387
R212	On	01/11/2018	Bond Future			155.60825	155.60825	155.75830	155.75830			0.00	0	3,446
R212	On	07/02/2019	Bond Future			156.49768	156.49768	156.64994	156.64994			0.00	0	0
R212	On	02/05/2019	Bond Future			159.14617	159.14617	159.30296	159.30296			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			9.10022	87.49943	9.21261	86.76235		9.71	19,599,872.32	224	14,535
R213	On	01/11/2018	Bond Future			9.16122	85.51466	9.27743	84.76425		11.02	0.00	0	32,593
R213	On	07/02/2019	Bond Future			9.23022	87.17167	9.35082	86.40650		11.23	19,526,454.08	224	112
R213	On	02/05/2019	Bond Future			9.28548	85.08398	9.40976	84.30670		11.51	0.00	0	0
Total R213 Future												39,126,326.40	448	47,240
R213	On	02/08/2018	Bond Future	9.06	Call			208.67000	0.20867	368,820	9.47	0.00	0	0
R213	On	02/08/2018	Bond Future	9.06	Put			1,211.67000	1.21167	634,740	9.47	0.00	0	0
R213	On	02/08/2018	Bond Future	9.07	Call			225.66000	0.22566	397,430	9.49	0.00	0	0
R213	On	02/08/2018	Bond Future	9.07	Put			1,162.44000	1.16244	597,130	9.49	0.00	0	0
R213	On	02/08/2018	Bond Future	9.05	Call			192.69000	0.19269	341,620	9.46	0.00	0	0
R213	On	02/08/2018	Bond Future	9.05	Put			1,261.98000	1.26198	673,830	9.46	0.00	0	0
R213	On	01/11/2018	Bond Future	8.65	Call			468.39000	0.46839	620,370	10.19	0.00	0	0
R213	On	01/11/2018	Bond Future	8.65	Put			4,630.36000	4.63036	4,031,930	10.19	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	01/11/2018	Bond Future	8.66	Call			482.78000	0.48278	638,130	10.21	0.00	0	0
R213	On	01/11/2018	Bond Future	8.66	Put			4,576.25000	4.57625	3,981,190	10.21	0.00	0	0
R213	On	01/11/2018	Bond Future	8.64	Call			454.17000	0.45417	602,800	10.17	0.00	0	0
R213	On	01/11/2018	Bond Future	8.64	Put			4,684.71000	4.68471	4,082,930	10.17	0.00	0	0
R213	On	07/02/2019	Bond Future	8.69	Call			1,105.58000	1.10558	1,343,450	10.60	0.00	0	0
R213	On	07/02/2019	Bond Future	8.69	Put			5,416.96000	5.41696	4,889,660	10.60	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Call			1,125.71000	1.12571	1,366,390	10.61	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Put			5,369.64000	5.36964	4,845,150	10.61	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Call			1,085.45000	1.08545	1,320,750	10.59	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Put			5,464.35000	5.46435	4,934,480	10.59	0.00	0	0
R213	On	02/05/2019	Bond Future	9.49	Call			3,892.24000	3.89224	4,072,790	11.50	0.00	0	0
R213	On	02/05/2019	Bond Future	9.49	Put			3,395.54000	3.39554	2,798,810	11.50	0.00	0	0
R213	On	02/05/2019	Bond Future	9.50	Call			3,926.07000	3.92607	4,109,040	11.51	0.00	0	0
R213	On	02/05/2019	Bond Future	9.50	Put			3,367.75000	3.36775	2,773,440	11.51	0.00	0	0
R213	On	02/05/2019	Bond Future	9.48	Call			3,858.54000	3.85854	4,036,680	11.49	0.00	0	0
R213	On	02/05/2019	Bond Future	9.48	Put			3,423.53000	3.42353	2,824,390	11.49	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												39,126,326.40	448	47,240
R214	On	02/08/2018	Bond Future			9.49499	75.16339	9.60724	74.36682		12.92	0.00	0	15,976
R214	On	01/11/2018	Bond Future			9.55274	73.21172	9.66822	72.40088		14.57	62,229,962.00	850	26,762
R214	On	07/02/2019	Bond Future			9.61732	74.63033	9.73650	73.80355		14.84	0.00	0	0
R214	On	02/05/2019	Bond Future			9.66901	72.58599	9.79124	71.74595		15.48	0.00	0	0
Total R214 Future												62,229,962.00	850	42,738
R214	On	02/08/2018	Bond Future	8.95	Call			0.42000	0.00042	0,470	11.79	0.00	0	0
R214	On	02/08/2018	Bond Future	8.95	Put			4,873.10000	4.87310	4,076,580	11.79	0.00	0	0
R214	On	02/08/2018	Bond Future	8.96	Call			0.51000	0.00051	0,580	11.80	0.00	0	0
R214	On	02/08/2018	Bond Future	8.96	Put			4,795.15000	4.79515	3,998,650	11.80	0.00	0	0
R214	On	02/08/2018	Bond Future	8.94	Call			0.34000	0.00034	0,380	11.77	0.00	0	0
R214	On	02/08/2018	Bond Future	8.94	Put			4,951.19000	4.95119	4,154,660	11.77	0.00	0	0
R214	On	01/11/2018	Bond Future	8.99	Call			501.16000	0.50116	584,340	12.92	0.00	0	0
R214	On	01/11/2018	Bond Future	8.99	Put			5,481.59000	5.48159	4,753,930	12.92	0.00	0	0
R214	On	01/11/2018	Bond Future	9.00	Call			516.80000	0.51680	601,690	12.94	0.00	0	0
R214	On	01/11/2018	Bond Future	9.00	Put			5,419.83000	5.41983	4,693,880	12.94	0.00	0	0
R214	On	01/11/2018	Bond Future	8.98	Call			485.76000	0.48576	567,340	12.90	0.00	0	0
R214	On	01/11/2018	Bond Future	8.98	Put			5,543.70000	5.54370	4,814,440	12.90	0.00	0	0
R214	On	07/02/2019	Bond Future	9.04	Call			1,171.43000	1.17143	1,425,740	13.75	0.00	0	0
R214	On	07/02/2019	Bond Future	9.04	Put			6,228.66000	6.22866	5,656,190	13.75	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Call			1,193.29000	1.19329	1,450,660	13.77	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Put			6,173.92000	6.17392	5,604,510	13.77	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Call			1,150.00000	1.15000	1,401,260	13.74	0.00	0	0

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		6,283.95000	6.28395	5,708,430	13.74	0.00	0	0
R214	On	02/05/2019	Bond Future	9.86	Call		4,324.84000	4.32484	4,614,170	15.61	0.00	0	0
R214	On	02/05/2019	Bond Future	9.86	Put		3,859.18000	3.85918	3,308,470	15.61	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Call		4,360.37000	4.36037	4,652,370	15.62	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Put		3,827.40000	3.82740	3,279,360	15.62	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Call		4,289.17000	4.28917	4,575,840	15.60	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Put		3,890.93000	3.89093	3,337,560	15.60	0.00	0	0
Total R214 Option											0.00	0	0
Total For R214											62,229,962.00	850	42,738
Total for Bond											2,818,099,718.38	30,873	1,296,809
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			619.93800	619.93800	614.84800	614.84800				1,258,474,140.00	203	44
GOVI On 01/11/2018 GOVI			630.99900	630.99900	625.81700	625.81700				630,999,000.00	100	441
GOVI On 07/02/2019 GOVI			643.22700	643.22700	637.94400	637.94400				0.00	0	0
GOVI On 02/05/2019 GOVI			654.00200	654.00200	648.63700	648.63700				0.00	0	0

Contract 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									1,889,473,140.00	303	485
GOVI On 02/08/2018 GOVI	605.71	Call			91,380.00000	9.13800	142,280,000		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			91,280.00000	9.12800	142,180,000		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			91,480.00000	9.14800	142,380,000		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			276,830.00000	27.68300	225,010,000		0.00	0	0
GOVI On 01/11/2018 GOVI	653.51	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 01/11/2018 GOVI	653.51	Put			276,930.00000	27.69300	225,110,000		0.00	0	0
GOVI On 01/11/2018 GOVI	653.49	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 01/11/2018 GOVI	653.49	Put			276,730.00000	27.67300	224,910,000		0.00	0	0
GOVI On 07/02/2019 GOVI	666.52	Put			285,760.00000	28.57600	232,930,000		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			285,860.00000	28.58600	233,030,000		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			285,660.00000	28.56600	232,830,000		0.00	0	0
GOVI On 07/02/2019 GOVI	666.52	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.86	Call			7,770.00000	0.77700	61,420,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.86	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.87	Call			7,670.00000	0.76700	61,320,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.87	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.88	Call			7,570.00000	0.75700	61,220,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.88	Put			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									1,889,473,140.00	303	485
Total for GOVI									1,889,473,140.00	303	485
AL37 On 02/08/2018 Index Future			587.40300	587.40300	585.45900	585.45900			0.00	0	0
AL37 On 01/11/2018 Index Future			597.88300	597.88300	595.90400	595.90400			0.00	0	0
AL37 On 07/02/2019 Index Future			609.46900	609.46900	607.45100	607.45100			0.00	0	0
AL37 On 02/05/2019 Index Future			619.67900	619.67900	617.63300	617.63300			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			687.05700	687.05700	682.50300	682.50300			0.00	0	0
AL7T On 01/11/2018 Index Future			699.31600	699.31600	694.68000	694.68000			0.00	0	0
AL7T On 07/02/2019 Index Future			712.86700	712.86700	708.14100	708.14100			0.00	0	0
AL7T On 02/05/2019 Index Future			724.80900	724.80900	720.01100	720.01100			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			623.96500	623.96500	619.15300	619.15300				0.00	0	407
ALBI On 01/11/2018 Index Future			635.09800	635.09800	630.20000	630.20000				0.00	0	498
ALBI On 07/02/2019 Index Future			647.40500	647.40500	642.41100	642.41100				0.00	0	0
ALBI On 02/05/2019 Index Future			658.25100	658.25100	653.18000	653.18000				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			249.12400	249.12400	249.37200	249.37200				0.00	0	665
IGOV On 01/11/2018 Index Future			253.62900	253.62900	253.88100	253.88100				0.00	0	714
IGOV On 07/02/2019 Index Future			258.59000	258.59000	258.84600	258.84600				0.00	0	0
IGOV On 02/05/2019 Index Future			262.96700	262.96700	263.23100	263.23100				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			95.22000	95.22000	95.83000	95.83000				0.00	0	0
10Y ST On 16/03/2026 Interest Rate Swap			92.21000	92.21000	92.85000	92.85000				0.00	0	0
10Y ST On 15/06/2026 Interest Rate Swap			90.93000	90.93000	91.59000	91.59000				0.00	0	0
10Y ST On 21/09/2026 Interest Rate Swap			93.07000	93.07000	93.74000	93.74000				0.00	0	0
10Y ST On 21/12/2026 Interest Rate Swap			96.82000	96.82000	97.49000	97.49000				0.00	0	0
10Y ST On 15/03/2027 Interest Rate Swap			95.36000	95.36000	96.05000	96.05000				0.00	0	0
10Y ST On 21/06/2027 Interest Rate Swap			97.41000	97.41000	98.10000	98.10000				0.00	0	0
10Y ST On 20/09/2027 Interest Rate Swap			102.81000	102.81000	103.50000	103.50000				0.00	0	0
10Y ST On 20/12/2027 Interest Rate Swap			103.13000	103.13000	103.84000	103.84000				0.00	0	0
10Y ST On 22/03/2028 Interest Rate Swap			96.64000	96.64000	97.38000	97.38000				0.00	0	0
10Y ST On 20/06/2028 Interest Rate Swap			103.76000	103.76000	104.49000	104.49000				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			99.57000	99.57000	99.58000	99.58000				0.00	0	0
1Y STN On 20/06/2019 Interest Rate Swap			102.00000	102.00000	102.03000	102.03000				0.00	0	0
Total 1Y STND Future										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For 1Y STND										0.00	0	0
2Y STN On 21/09/2018		Interest Rate Swap	98.52000	98.52000	98.52000	98.52000				0.00	0	0
2Y STN On 21/12/2018		Interest Rate Swap	98.90000	98.90000	98.91000	98.91000				0.00	0	0
2Y STN On 15/03/2019		Interest Rate Swap	99.31000	99.31000	99.32000	99.32000				0.00	0	0
2Y STN On 21/06/2019		Interest Rate Swap	99.74000	99.74000	99.77000	99.77000				0.00	0	0
2Y STN On 20/09/2019		Interest Rate Swap	101.92000	101.92000	101.96000	101.96000				0.00	0	0
2Y STN On 20/12/2019		Interest Rate Swap	102.91000	102.91000	102.98000	102.98000				0.00	0	0
2Y STN On 23/03/2020		Interest Rate Swap	98.98000	98.98000	99.08000	99.08000				0.00	0	0
2Y STN On 22/06/2020		Interest Rate Swap	102.60000	102.60000	102.71000	102.71000				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	96.52000	96.52000	96.67000	96.67000				0.00	0	0
5Y STN On 16/03/2021		Interest Rate Swap	95.75000	95.75000	95.93000	95.93000				0.00	0	0
5Y STN On 15/06/2021		Interest Rate Swap	94.94000	94.94000	95.16000	95.16000				0.00	0	0
5Y STN On 21/09/2021		Interest Rate Swap	95.12000	95.12000	95.36000	95.36000				0.00	0	0
5Y STN On 21/12/2021		Interest Rate Swap	97.31000	97.31000	97.58000	97.58000				0.00	0	51
5Y STN On 15/03/2022		Interest Rate Swap	97.43000	97.43000	97.73000	97.73000				0.00	0	0
5Y STN On 21/06/2022		Interest Rate Swap	98.62000	98.62000	98.94000	98.94000				0.00	0	0
5Y STN On 20/09/2022		Interest Rate Swap	102.51000	102.51000	102.87000	102.87000				0.00	0	0
5Y STN On 20/12/2022		Interest Rate Swap	103.74000	103.74000	104.13000	104.13000				0.00	0	0
5Y STN On 22/03/2023		Interest Rate Swap	97.13000	97.13000	97.55000	97.55000				0.00	0	0
5Y STN On 20/06/2023		Interest Rate Swap	103.13000	103.13000	103.58000	103.58000				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 :										4,707,572,858.38	31,176	1,334,629
AA05 On 22/03/2019		Spot Bond	7.99000	104.04735	8.05000	103.94296				0.00	0	0
Total AA05 SPOT										0.00	0	0
Total For AA05										0.00	0	0
AA06 On 15/04/2021		Spot Bond		99.48138		99.41184				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	9.47000	102.76853	9.54000	102.52616				0.00	0	0
Total AA07 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AA07										0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	108.68000	10.00000	108.59500				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB011 On 21/11/2018 Spot Bond				101.98615		101.91860				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			7.73000	101.69234	7.79000	101.61022				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	102.07998	10.84000	101.99216				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	104.53674	11.37000	104.44254				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	104.75552	11.81000	104.65758				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	24.31567	100.00000	24.15545				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	24.19316	100.00000	24.03112				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	109.31500	10.00000	109.22900				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			4.85500	269.62624	4.86000	269.26340				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				102.05216		101.98566				0.00	0	0
Total ABFN08 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABFN08										0.00	0	0
ABFN0: On 17/03/2026 Spot Bond				101.13717		101.06417				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN1: On 28/10/2019 Spot Bond				99.91787		99.85722				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				100.63483		100.57191				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN1: On 14/05/2020 Spot Bond				102.40525		102.33962				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1: On 14/05/2022 Spot Bond				101.81996		101.75022				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1: On 11/11/2020 Spot Bond				102.33500		102.26867				0.00	700,000,000	350,000,000
Total ABFN15 SPOT										0.00	700,000,000	350,000,000
Total For ABFN15										0.00	700,000,000	350,000,000
ABFN1: On 11/11/2022 Spot Bond				102.50274		102.43342				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN1: On 17/05/2019 Spot Bond				101.80818		101.74129				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABFN1: On 26/09/2023 Spot Bond				101.56462		101.49239				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN2: On 30/05/2020 Spot Bond				101.63352		101.56717				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN2: On 30/05/2022 Spot Bond				101.62382		101.55414				0.00	0	0
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN2: On 30/05/2024 Spot Bond				102.82131		102.74759				0.00	0	0
Total ABFN22 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABFN22										0.00	0	0
ABFN2: On 25/05/2027 Spot Bond				102.70425		102.62726				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABFN2: On 17/10/2020 Spot Bond				100.13831		100.07302				0.00	0	0
Total ABFN24 SPOT										0.00	0	0
Total For ABFN24										0.00	0	0
ABFN2: On 17/10/2024 Spot Bond				100.30839		100.23907				0.00	0	0
Total ABFN25 SPOT										0.00	0	0
Total For ABFN25										0.00	0	0
ABFN2: On 17/10/2029 Spot Bond				100.32224		100.24970				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			8.78000	103.26596	8.84000	103.17619				0.00	0	0
Total ABK1 SPOT										0.00	0	0
Total For ABK1										0.00	0	0
ABK10 On 14/02/2020 Spot Bond				101.15658		101.07376				0.00	0	0
Total ABK10 SPOT										0.00	0	0
Total For ABK10										0.00	0	0
ABK11 On 20/05/2019 Spot Bond				102.14775		102.06964				0.00	0	0
Total ABK11 SPOT										0.00	0	0
Total For ABK11										0.00	0	0
ABK12 On 20/05/2022 Spot Bond				96.19805		96.10515				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				100.05865		102.51433				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				100.03831		99.96856				0.00	0	0
Total ABK5 SPOT										0.00	0	0
Total For ABK5										0.00	0	0
ABK5/J On 31/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABK5/JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABK5/JIBAR									0.00	0	0
ABK6 On 05/06/2020 Spot Bond				101.42488		101.34760			0.00	0	0
Total ABK6 SPOT									0.00	0	0
Total For ABK6									0.00	0	0
ABK7 On 03/06/2019 Spot Bond				100.53509		100.45417			0.00	0	0
Total ABK7 SPOT									0.00	0	0
Total For ABK7									0.00	0	0
ABK8 On 03/06/2021 Spot Bond				96.56042		96.47401			0.00	0	0
Total ABK8 SPOT									0.00	0	0
Total For ABK8									0.00	0	0
ABK9 On 18/11/2019 Spot Bond				100.14895		100.06591			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			4.91000	156.81294	4.87000	156.65450			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			6.28000	139.11079	6.24000	139.03660			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	29.59476	100.00000	29.37741			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			7.51000	118.89982	7.47000	118.88112			0.00	0	1,087,757,000
Total ABKI03 SPOT									0.00	0	1,087,757,000
Total For ABKI03									0.00	0	1,087,757,000
ABKI03 On 13/10/2021 Spot Bond			100.00000	12.84956	100.00000	12.75519			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			9.06500	113.98728	9.07000	113.79688			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	10.03745	100.00000	9.96411			0.00	0	0
Total ABKI04/I2025 SPOT									0.00	0	0
Total For ABKI04/I2025									0.00	0	0
ABKS1 On 05/04/2021 Spot Bond				89.78517		89.65182			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			4.06500	192.51853	4.07000	192.29106				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			3.91500	122.74488	3.92000	122.57988				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			3.73000	173.66536	3.73000	173.48709				0.00	0	0
Total ABN62 SPOT										0.00	0	0
Total For ABN62										0.00	0	0
ABN63 On 07/12/2033 Spot Bond			3.64000	216.16122	3.62000	216.44853				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			9.66000	96.24258	9.75000	95.85561				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			10.01500	103.80779	10.12500	103.10085				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			8.84500	97.32905	8.91500	97.10141				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN86 On 01/08/2018 Spot Bond				116.43968		116.43968				0.00	0	0
Total ABN86 SPOT										0.00	0	0
Total For ABN86										0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.56000	100.76767	10.67000	100.08335				0.00	0	0
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABN91 On 11/12/2018 Spot Bond				101.18544		101.11350				0.00	0	0
Total ABN91 SPOT										0.00	0	0
Total For ABN91										0.00	0	0
ABN92 On 31/01/2019 Spot Bond				99.97706		99.90855				0.00	0	0
Total ABN92 SPOT										0.00	0	0
Total For ABN92										0.00	0	0
ABS11 On 09/04/2021 Spot Bond			8.87000	104.17762	8.94000	103.93717				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			8.83000	102.61136	8.89000	102.44073			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	102.00927	9.20000	101.93450			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			9.55000	102.38686	9.62000	102.08987		955,000,000,000.00		100,000,000	200,000,000
Total ABS13 SPOT								955,000,000,000.00		100,000,000	200,000,000
Total For ABS13								955,000,000,000.00		100,000,000	200,000,000
ABS14 On 11/11/2020 Spot Bond			8.47500	103.67821	8.54500	103.46346			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			8.94000	104.97954	9.03000	104.58446			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			9.57000	106.48670	9.68000	105.82376			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			9.71000	107.85652	9.82000	107.08774			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			9.51000	104.66547	9.60000	104.22309			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			8.11000	101.45502	8.17000	101.28774			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			9.63500	98.72436	9.74500	98.05910		4,276,151,744,000.00		443,814,400	4,145,953,600
Total ABS7 SPOT								4,276,151,744,000.00		443,814,400	4,145,953,600
Total For ABS7								4,276,151,744,000.00		443,814,400	4,145,953,600
ABS7/F On 11/09/2026 Spot Bond			100.00000	12.13295	100.00000	12.05301			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			3.80500	282.96245	3.81000	282.60486			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			3.26000	150.09886	3.22000	150.14906				0.00	0	0
Total ABSI4 SPOT										0.00	0	0
Total For ABSI4										0.00	0	0
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABT01U SPOT										0.00	0	0
Total For ABT01U										0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ACIF1U SPOT										0.00	0	0
Total For ACIF1U										0.00	0	0
ACL047 On 22/10/2018 Spot Bond				98.23212		98.21109				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	109.31500	10.00000	109.22900				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				89.84809		89.79621				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL09E On 20/12/2025 Spot Bond				88.87272		88.82474				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			8.98000	102.40034	9.04000	102.24751				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				216.72422		220.41721				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				216.78996		220.48077				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12G On 20/09/2021 Spot Bond				101.00703		100.93228				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	109.31500	10.00000	109.22900				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				101.01029		100.93530				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			8.76000	101.92604	8.82000	101.80319				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				101.00723		100.93249				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond				100.95312		100.88247				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL183 On 20/06/2019 Spot Bond				101.55597		101.48559				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				101.00162		100.92728				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				101.82665		101.75369				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				101.02853		100.95215				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				101.03188		100.95525				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				101.03188		100.95525				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				101.05027		100.97225				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				101.05027		100.97225				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				148.72858		151.32561				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				149.69599		152.30755				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL204 On 20/09/2018 Spot Bond				100.94440		100.87441				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL212 On 20/09/2020 Spot Bond				95.64943		95.56177				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL214 On 20/09/2018 Spot Bond				100.93249		100.86340				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL215 On 20/12/2018 Spot Bond				100.93143		100.86242				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL216 On 20/12/2023 Spot Bond				100.99732		100.92331				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL217 On 11/05/2020 Spot Bond				101.99315		101.91964				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				100.09130		100.02262				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL220 On 20/09/2021 Spot Bond				100.99297		100.91929				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL221 On 20/09/2021 Spot Bond				100.97676		100.90430				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
AHF2A On 18/07/2021 Spot Bond				99.92844		99.85978				0.00	0	0
Total AHF2A3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AHF2A3										0.00	0	0
AHF2B: On 18/07/2021 Spot Bond				99.92844		99.85978				0.00	0	0
Total AHF2B3 SPOT										0.00	0	0
Total For AHF2B3										0.00	0	0
AHF2C: On 18/07/2021 Spot Bond				99.96250		99.88658				0.00	0	0
Total AHF2C3 SPOT										0.00	0	0
Total For AHF2C3										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond				100.57356		100.50958				0.00	0	0
Total AHF3A3 SPOT										0.00	0	0
Total For AHF3A3										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond				100.27955		100.21150				0.00	0	0
Total AHF3A4 SPOT										0.00	0	0
Total For AHF3A4										0.00	0	0
AHF3B: On 18/04/2019 Spot Bond				100.35998		100.27174				0.00	0	0
Total AHF3B2 SPOT										0.00	0	0
Total For AHF3B2										0.00	0	0
AHF3B: On 18/04/2019 Spot Bond				100.34393		100.25972				0.00	0	0
Total AHF3B3 SPOT										0.00	0	0
Total For AHF3B3										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond				100.47502		100.35790				0.00	0	0
Total AHF3C2 SPOT										0.00	0	0
Total For AHF3C2										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond				100.42719		100.32209				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			500,000,000,000,000.00	15,000,000,000	15,000,000,000	15,000,000,000
Total AIG2U SPOT									10,000,000,000,000.00	15,000,000,000	15,000,000,000	15,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For AIG2U									10,000,000,000,000.00	15,000,000,000	15,000,000,000
AIR01 On 15/03/2019 Spot Bond			7.76000	103.67173	7.82000	103.57059			0.00	0	0
Total AIR01 SPOT									0.00	0	0
Total For AIR01									0.00	0	0
AIR02 On 30/04/2023 Spot Bond			9.33500	111.70723	9.44500	111.18651			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			9.47000	100.56584	9.56000	100.09649			392,020,120,000.00	41,396,000	10,349,000
Total AIR04 SPOT									392,020,120,000.00	41,396,000	10,349,000
Total For AIR04									392,020,120,000.00	41,396,000	10,349,000
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			10.65500	97.30856	10.76500	96.52198			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	174.99696	4.04000	174.81295			0.00	0	0
Total AIRL01 SPOT									0.00	0	0
Total For AIRL01									0.00	0	0
APF02 On 26/09/2019 Spot Bond				101.19941		101.12611			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				99.84395		101.96040			0.00	200,000,000	100,000,000
Total APF03 SPOT									0.00	200,000,000	100,000,000
Total For APF03									0.00	200,000,000	100,000,000
APF04 On 21/10/2021 Spot Bond				100.17652		100.10226			0.00	0	0
Total APF04 SPOT									0.00	0	0
Total For APF04									0.00	0	0
APF05 On 24/08/2020 Spot Bond				102.16644		102.09442			0.00	0	0
Total APF05 SPOT									0.00	0	0
Total For APF05									0.00	0	0
APF06 On 24/08/2022 Spot Bond				101.66797		101.59219			0.00	0	0
Total APF06 SPOT									0.00	0	0
Total For APF06									0.00	0	0
APF07 On 25/06/2023 Spot Bond				100.87097		100.79714			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				100.14187		100.07135				0.00	0	300,000,000
Total APF08 SPOT										0.00	0	300,000,000
Total For APF08										0.00	0	300,000,000
APF09 On 24/07/2023 Spot Bond				100.14571		100.07334				0.00	0	400,000,000
Total APF09 SPOT										0.00	0	400,000,000
Total For APF09										0.00	0	400,000,000
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				100.95318		100.88254				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01 On 20/03/2019 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN02 On 07/12/2033 Spot Bond			3.89000	234.47689	3.87000	234.75724				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02 On 20/06/2019 Spot Bond				100.44806		100.36935				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03 On 20/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03 On 10/11/2019 Spot Bond				101.96774		101.89318				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN03 On 07/12/2033 Spot Bond			3.90500	209.56730	3.88500	209.83808				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04 On 21/11/2019 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN05 On 22/04/2020 Spot Bond				100.17458		100.10113				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				100.00008		99.93051				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				99.99987		99.93150				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06 On 22/05/2020 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06 On 07/02/2020 Spot Bond				99.82019		101.93968				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				101.12671		101.04287				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08 On 20/09/2020 Spot Bond				100.96370		100.89223				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08 On 20/06/2020 Spot Bond				101.72886		101.65406				0.00	257,800,000	334,300,000
Total ASN083 SPOT										0.00	257,800,000	334,300,000
Total For ASN083										0.00	257,800,000	334,300,000
ASN08 On 03/09/2020 Spot Bond				101.52691		101.44553				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08 On 25/09/2018 Spot Bond				100.82531		100.75581				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				122.39237		121.26153				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN09 On 08/10/2018 Spot Bond				100.49955		100.43022				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN09 On 16/10/2020 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN09 On 21/10/2020 Spot Bond				100.17088		100.09904				0.00	0	0
Total ASN092 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN092										0.00	0	0
ASN09: On 10/11/2020 Spot Bond				101.98346		101.91181				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN09: On 20/12/2020 Spot Bond				80.84831		80.76941				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				101.39025		101.31630				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN11: On 07/03/2021 Spot Bond				101.30121		101.22804				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN11: On 10/12/2020 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN12: On 20/12/2020 Spot Bond				101.26582		101.17142				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN12: On 20/03/2019 Spot Bond				100.97213		100.90006				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN12: On 24/02/2019 Spot Bond				101.64233		101.56770				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN12: On 24/02/2019 Spot Bond				101.63143		101.55747				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN13: On 24/02/2019 Spot Bond				101.61498		101.54160				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN13: On 03/03/2019 Spot Bond				101.37505		101.30193				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN13: On 03/03/2019 Spot Bond				101.36364		101.29114				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				101.25505		101.16147				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN13: On 05/03/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN13: On 31/12/2018 Spot Bond				95.35000		95.35000				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			3.99000	146.52487	3.95000	146.56437				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN14: On 30/03/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14: On 31/12/2018 Spot Bond				95.35000		95.35000				0.00	0	0
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0
ASN14: On 20/06/2020 Spot Bond				102.94923		102.87876				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14: On 28/04/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14: On 20/06/2021 Spot Bond				58.51370		58.51370				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14: On 04/05/2021 Spot Bond				99.82451		99.74971				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14: On 04/05/2021 Spot Bond				99.82451		99.74971				0.00	0	280,000,000
Total ASN147 SPOT										0.00	0	280,000,000
Total For ASN147										0.00	0	280,000,000
ASN14: On 31/01/2022 Spot Bond			4.03500	146.30785	3.99500	146.34670				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				116.29255		115.83339				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15: On 02/06/2021 Spot Bond				101.42073		101.34513				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN15: On 31/03/2028 Spot Bond			4.63000	161.21500	4.63000	161.03787				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN15: On 29/06/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15: On 06/07/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN15: On 27/07/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN16: On 08/08/2021 Spot Bond				99.78736		102.00564				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN16: On 19/08/2021 Spot Bond				101.71699		101.64332				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16: On 29/08/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN16: On 06/09/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN16: On 20/06/2021 Spot Bond				101.05022		100.97219				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN17: On 22/11/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0

Contract Details	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				101.32946		101.25882				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN17: On 21/12/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17: On 23/12/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN17: On 30/07/2018 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN178 SPOT										0.00	0	0
Total For ASN178										0.00	0	0
ASN17: On 25/02/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN179 SPOT										0.00	0	0
Total For ASN179										0.00	0	0
ASN18: On 20/06/2022 Spot Bond				101.10650		101.02421				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN18: On 25/04/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN185 SPOT										0.00	0	0
Total For ASN185										0.00	0	0
ASN19: On 12/06/2020 Spot Bond				101.13520		101.06490				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN19: On 27/06/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN192 SPOT										0.00	0	0
Total For ASN192										0.00	0	0
ASN19: On 12/07/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN193 SPOT										0.00	0	0
Total For ASN193										0.00	0	0
ASN19: On 30/06/2022 Spot Bond				100.71569		100.64082				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			4.22500	101.85529	4.21000	101.97333				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				100.94220		100.87237				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN196 On 09/04/2018 Spot Bond				100.00000						0.00	0	0
Total ASN197 SPOT										0.00	0	0
Total For ASN197										0.00	0	0
ASN197 On 04/05/2018 Spot Bond				100.00000						0.00	0	0
Total ASN198 SPOT										0.00	0	0
Total For ASN198										0.00	0	0
ASN198 On 01/07/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN199 SPOT										0.00	0	0
Total For ASN199										0.00	0	0
ASN200 On 25/07/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN200 SPOT										0.00	0	0
Total For ASN200										0.00	0	0
ASN200 On 21/07/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN201 SPOT										0.00	0	0
Total For ASN201										0.00	0	0
ASN201 On 18/07/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN202 SPOT										0.00	0	0
Total For ASN202										0.00	0	0
ASN202 On 20/06/2022 Spot Bond				100.95107		100.88057				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				101.01250		100.93734				0.00	0	0
Total ASN204 SPOT										0.00	0	0
Total For ASN204										0.00	0	0
ASN204 On 25/08/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN207 SPOT										0.00	0	0
Total For ASN207										0.00	0	0
ASN207 On 24/08/2021 Spot Bond				101.90672		101.82006				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				102.07931		101.98475				0.00	0	0
Total ASN209 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN209										0.00	0	0
ASN21: On 28/08/2020 Spot Bond				101.46641		101.39709				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN21: On 02/09/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN212 SPOT										0.00	0	0
Total For ASN212										0.00	0	0
ASN21: On 01/09/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN213 SPOT										0.00	0	0
Total For ASN213										0.00	0	0
ASN21: On 29/08/2022 Spot Bond				101.52111		101.44805				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				101.02558		100.95940				0.00	0	0
Total ASN215 SPOT										0.00	0	0
Total For ASN215										0.00	0	0
ASN21: On 12/09/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN216 SPOT										0.00	0	0
Total For ASN216										0.00	0	0
ASN21: On 12/09/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN217 SPOT										0.00	0	0
Total For ASN217										0.00	0	0
ASN21: On 19/09/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN218 SPOT										0.00	0	0
Total For ASN218										0.00	0	0
ASN21: On 20/09/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN219 SPOT										0.00	0	0
Total For ASN219										0.00	0	0
ASN22: On 22/09/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN220 SPOT										0.00	0	0
Total For ASN220										0.00	0	0
ASN22: On 25/10/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN223 SPOT										0.00	0	0
Total For ASN223										0.00	0	0
ASN22: On 25/10/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN225 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN225										0.00	0	0
ASN22: On 01/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN228 SPOT										0.00	0	0
Total For ASN228										0.00	0	0
ASN22: On 10/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN229 SPOT										0.00	0	0
Total For ASN229										0.00	0	0
ASN23: On 10/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN230 SPOT										0.00	0	0
Total For ASN230										0.00	0	0
ASN23: On 17/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN231 SPOT										0.00	0	0
Total For ASN231										0.00	0	0
ASN23: On 28/05/2019 Spot Bond			8.56000	101.45310	8.56000	101.38230				0.00	0	0
Total ASN232 SPOT										0.00	0	0
Total For ASN232										0.00	0	0
ASN23: On 29/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN234 SPOT										0.00	0	0
Total For ASN234										0.00	0	0
ASN23: On 12/12/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN235 SPOT										0.00	0	0
Total For ASN235										0.00	0	0
ASN23: On 19/12/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN236 SPOT										0.00	0	0
Total For ASN236										0.00	0	0
ASN23: On 19/12/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN237 SPOT										0.00	0	0
Total For ASN237										0.00	0	0
ASN23: On 18/12/2018 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN239 SPOT										0.00	0	0
Total For ASN239										0.00	0	0
ASN24: On 02/02/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN240 SPOT										0.00	0	0
Total For ASN240										0.00	0	0
ASN24: On 02/02/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN241 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN241										0.00	0	0
ASN24: On 10/02/2023 Spot Bond				100.00000		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				101.21506		101.14684				0.00	0	0
Total ASN243 SPOT										0.00	0	0
Total For ASN243										0.00	0	0
ASN24: On 10/03/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN244 SPOT										0.00	0	0
Total For ASN244										0.00	0	0
ASN24: On 30/03/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN245 SPOT										0.00	0	0
Total For ASN245										0.00	0	0
ASN24: On 12/04/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN246 SPOT										0.00	0	0
Total For ASN246										0.00	0	0
ASN24: On 13/04/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN247 SPOT										0.00	0	0
Total For ASN247										0.00	0	0
ASN25: On 09/05/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN250 SPOT										0.00	0	0
Total For ASN250										0.00	0	0
ASN25: On 16/05/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN251 SPOT										0.00	0	0
Total For ASN251										0.00	0	0
ASN25: On 16/05/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN252 SPOT										0.00	0	0
Total For ASN252										0.00	0	0
ASN25: On 27/05/2020 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN253 SPOT										0.00	0	0
Total For ASN253										0.00	0	0
ASN25: On 25/05/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN254 SPOT										0.00	0	0
Total For ASN254										0.00	0	0
ASN25: On 29/05/2021 Spot Bond				101.43678		101.36785				0.00	0	0
Total ASN255 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ASN255									0.00	0	0
ASN255 On 05/06/2023 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN256 SPOT									0.00	0	0
Total For ASN256									0.00	0	0
ASN256 On 02/06/2023 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN257 SPOT									0.00	0	0
Total For ASN257									0.00	0	0
ASN257 On 22/06/2023 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN261 SPOT									0.00	0	0
Total For ASN261									0.00	0	0
ASN261 On 22/06/2023 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN262 SPOT									0.00	0	0
Total For ASN262									0.00	0	0
ASN262 On 22/06/2023 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN263 SPOT									0.00	0	0
Total For ASN263									0.00	0	0
ASN263 On 20/06/2023 Spot Bond				100.86797		100.78604			0.00	0	200,000,000
Total ASN264 SPOT									0.00	0	200,000,000
Total For ASN264									0.00	0	200,000,000
ASN264 On 30/06/2023 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN265 SPOT									0.00	0	0
Total For ASN265									0.00	0	0
ASN265 On 10/07/2023 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN268 SPOT									0.00	0	0
Total For ASN268									0.00	0	0
ASN268 On 10/07/2023 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN269 SPOT									0.00	0	0
Total For ASN269									0.00	0	0
ASN269 On 20/07/2023 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN270 SPOT									0.00	0	0
Total For ASN270									0.00	0	0
ASN270 On 20/07/2023 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN271 SPOT									0.00	0	0
Total For ASN271									0.00	0	0
ASN271 On 20/07/2023 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN272 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN272										0.00	0	0
ASN75I On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
ASN89I On 02/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN89U SPOT										0.00	0	0
Total For ASN89U										0.00	0	0
BAW11 On 01/10/2018 Spot Bond			7.75000	103.51531	7.81000	103.43921				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW17 On 05/12/2018 Spot Bond				101.53708		101.47433				0.00	630,000,000	630,000,000
Total BAW17 SPOT										0.00	630,000,000	630,000,000
Total For BAW17										0.00	630,000,000	630,000,000
BAW17 On 05/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW17/JIBAR SPOT										0.00	0	0
Total For BAW17/JIBAR										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				101.41070		101.34028				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			9.27000	102.01388	9.34000	101.79228				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			9.22000	103.43898	9.29000	103.14945				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	103.19543	9.30000	103.11898				0.00	0	0
Total BAW21/R208 SPOT										0.00	0	0
Total For BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond				102.55135		102.47809				0.00	0	0
Total BAW22 SPOT										0.00	0	0
Total For BAW22										0.00	0	0
BAW24 On 30/09/2019 Spot Bond				101.72125		101.65582				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				100.44992		102.57154				0.00	0	0
Total BAW25 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAW25										0.00	0	0
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW26U SPOT										0.00	0	0
Total For BAW26U										0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond				101.65413		101.58070				0.00	0	0
Total BAW28 SPOT										0.00	0	0
Total For BAW28										0.00	0	0
BAW29 On 22/02/2023 Spot Bond				101.65421		101.58172				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				101.12975		101.05092				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA4 On 30/09/2018 Spot Bond				100.81622		100.72940				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA4 On 30/09/2018 Spot Bond				100.86635		100.77521				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA4 On 31/03/2019 Spot Bond				100.86648		100.77534				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA5 On 31/03/2019 Spot Bond				100.90474		100.80829				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA5 On 31/03/2019 Spot Bond				101.60165		101.51144				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYA5 On 30/09/2019 Spot Bond				101.74169		101.64882				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYA5 On 31/03/2022 Spot Bond				104.65837		104.55923				0.00	0	0
Total BAYA57 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA57										0.00	0	0
BAYA5f On 30/06/2020 Spot Bond				102.80964		102.71790				0.00	0	0
Total BAYA58 SPOT										0.00	0	0
Total For BAYA58										0.00	0	0
BAYA5f On 30/06/2022 Spot Bond			11.99000	104.59054	12.08000	104.20994			5,995,000,000,000.00	500,000,000	250,000,000	
Total BAYA59 SPOT									5,995,000,000,000.00	500,000,000	250,000,000	
Total For BAYA59									5,995,000,000,000.00	500,000,000	250,000,000	
BAYA6f On 30/06/2020 Spot Bond			12.47000	100.86920	12.54000	100.65313			0.00	0	0	
Total BAYA60 SPOT									0.00	0	0	
Total For BAYA60									0.00	0	0	
BAYA6f On 30/06/2020 Spot Bond				100.93046		100.83242			0.00	0	0	
Total BAYA61 SPOT									0.00	0	0	
Total For BAYA61									0.00	0	0	
BAYA6g On 30/09/2020 Spot Bond				100.87766		100.78530			0.00	0	0	
Total BAYA62 SPOT									0.00	0	0	
Total For BAYA62									0.00	0	0	
BAYA6f On 30/11/2020 Spot Bond				101.82224		100.77523			0.00	0	900,000,000	
Total BAYA63 SPOT									0.00	0	900,000,000	
Total For BAYA63									0.00	0	900,000,000	
BAYA6g On 30/09/2022 Spot Bond				100.88518		100.79201			0.00	0	0	
Total BAYA64 SPOT									0.00	0	0	
Total For BAYA64									0.00	0	0	
BAYA6f On 30/09/2020 Spot Bond				100.84755		100.75845			0.00	0	0	
Total BAYA65 SPOT									0.00	0	0	
Total For BAYA65									0.00	0	0	
BAYA6f On 31/03/2021 Spot Bond				100.87776		100.78540			0.00	0	0	
Total BAYA66 SPOT									0.00	0	0	
Total For BAYA66									0.00	0	0	
BAYA6f On 31/03/2023 Spot Bond			11.99000	98.00228	12.08000	97.59557			0.00	0	0	
Total BAYA67 SPOT									0.00	0	0	
Total For BAYA67									0.00	0	0	
BAYA6f On 30/06/2021 Spot Bond				100.82886		100.74178			0.00	0	0	
Total BAYA69 SPOT									0.00	0	0	
Total For BAYA69									0.00	0	0	
BAYA7f On 30/06/2021 Spot Bond				100.82886		100.74178			0.00	0	0	
Total BAYA70 SPOT									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA70										0.00	0	0
BAYA7 On 30/06/2021 Spot Bond				100.82886		100.74178				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				101.11064		100.99313				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB0 On 31/12/2019 Spot Bond				101.11041		100.99290				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB0 On 31/03/2020 Spot Bond				101.11052		100.99301				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB0 On 30/09/2020 Spot Bond				106.80292		106.69677				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB1 On 30/06/2020 Spot Bond				101.14806		101.02651				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYB1 On 30/06/2021 Spot Bond				100.99810		100.89276				0.00	0	0
Total BAYB12 SPOT										0.00	0	0
Total For BAYB12										0.00	0	0
BAYD1 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD5U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BAYD5U									0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAYD6U SPOT									0.00	0	0
Total For BAYD6U									0.00	0	0
BC123 On 30/11/2018 Spot Bond				101.20857		101.14647			0.00	0	0
Total BC123 SPOT									0.00	0	0
Total For BC123									0.00	0	0
BCJ10 On 12/07/2019 Spot Bond				100.42205		100.35369			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				99.77268		101.74225			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				99.76663		101.78524			0.00	0	0
Total BCJ15 SPOT									0.00	0	0
Total For BCJ15									0.00	0	0
BCJ16 On 08/12/2020 Spot Bond				101.17966		101.11221			0.00	0	0
Total BCJ16 SPOT									0.00	0	0
Total For BCJ16									0.00	0	0
BCJ17 On 23/09/2019 Spot Bond				100.78568		100.71962			0.00	0	1,200,000,000
Total BCJ17 SPOT									0.00	0	1,200,000,000
Total For BCJ17									0.00	0	1,200,000,000
BD0205 On 28/04/2028 Spot Bond			8.63000	197.11665	8.74000	195.05733			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			8.63000	197.67243	8.74000	195.63386			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			9.01500	96.54911	9.12500	95.80625			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	10.23630	100.00000	10.16848			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BG1A7U										0.00	0	0
BG1A8 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
BG1B2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1B2U SPOT										0.00	0	0
Total For BG1B2U										0.00	0	0
BG1C2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1C2U SPOT										0.00	0	0
Total For BG1C2U										0.00	0	0
BG1D2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1D2U SPOT										0.00	0	0
Total For BG1D2U										0.00	0	0
BG1E2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1E2U SPOT										0.00	0	0
Total For BG1E2U										0.00	0	0
BG1F2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1F2U SPOT										0.00	0	0
Total For BG1F2U										0.00	0	0
BGL01 On 19/11/2019 Spot Bond				103.55072		103.47538				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			9.68000	103.47357	9.74000	103.32068				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2020 Spot Bond				102.13190		102.06140				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			9.38000	100.76440	9.44000	100.60399				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2020 Spot Bond			10.97000	105.26943	11.04000	105.04864				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2020 Spot Bond				104.34520		104.26793				0.00	0	0
Total BGL06 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BGL06										0.00	0	0
BGL07 On 03/09/2022 Spot Bond			10.92000	107.63445	11.01000	107.24484				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2022 Spot Bond				101.61774		101.53140				0.00	0	0
Total BGL08 SPOT										0.00	0	0
Total For BGL08										0.00	0	0
BGL09 On 29/09/2020 Spot Bond			10.67000	105.15660	10.74000	104.93355				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				99.79012		99.70067				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			11.45000	105.13069	11.52000	104.87039				0.00	0	0
Total BGL11 SPOT										0.00	0	0
Total For BGL11										0.00	0	0
BGL12 On 20/08/2021 Spot Bond				105.75906		105.67389				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			10.07000	109.47772	10.14000	109.20300				0.00	0	0
Total BGL13 SPOT										0.00	0	0
Total For BGL13										0.00	0	0
BGL14 On 03/11/2021 Spot Bond				103.47213		103.39104				0.00	140,000,000	140,000,000
Total BGL14 SPOT										0.00	140,000,000	140,000,000
Total For BGL14										0.00	140,000,000	140,000,000
BGL15 On 17/03/2022 Spot Bond				103.57710		103.49094				0.00	0	0
Total BGL15 SPOT										0.00	0	0
Total For BGL15										0.00	0	0
BGL16 On 25/05/2022 Spot Bond				101.94865		101.86024				0.00	0	0
Total BGL16 SPOT										0.00	0	0
Total For BGL16										0.00	0	0
BGL17 On 14/08/2024 Spot Bond				105.36698		105.27442				0.00	0	0
Total BGL17 SPOT										0.00	0	0
Total For BGL17										0.00	0	0
BGL18 On 30/09/2022 Spot Bond				101.37007		101.28781				0.00	0	13,000,000
Total BGL18 SPOT										0.00	0	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
Total For BGL18										0.00	0	13,000,000
BGL19 On 29/09/2024 Spot Bond				102.05587		101.96922				0.00	0	0
Total BGL19 SPOT										0.00	0	0
Total For BGL19										0.00	0	0
BGT01 On 12/09/2022 Spot Bond				103.73064		103.62768				0.00	0	0
Total BGT01 SPOT										0.00	0	0
Total For BGT01										0.00	0	0
BID05 On 30/06/2019 Spot Bond				100.68400		100.61765				0.00	20,000,000	20,000,000
Total BID05 SPOT										0.00	20,000,000	20,000,000
Total For BID05										0.00	20,000,000	20,000,000
BID06 On 30/06/2019 Spot Bond			8.00000	101.45654	8.06000	101.33841				0.00	0	2,200,000,000
Total BID06 SPOT										0.00	0	2,200,000,000
Total For BID06										0.00	0	2,200,000,000
BID07 On 30/06/2020 Spot Bond				100.66656		100.59699				0.00	0	0
Total BID07 SPOT										0.00	0	0
Total For BID07										0.00	0	0
BID08 On 30/06/2022 Spot Bond				100.68168		100.61048				0.00	0	0
Total BID08 SPOT										0.00	0	0
Total For BID08										0.00	0	0
BPPF02 On 22/03/2020 Spot Bond				100.90045		100.83025				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BPPF03 On 17/09/2018 Spot Bond				100.96823		100.90433				0.00	0	0
Total BPPF03 SPOT										0.00	0	0
Total For BPPF03										0.00	0	0
BPPF04 On 15/09/2020 Spot Bond				101.03287		100.96462				0.00	0	0
Total BPPF04 SPOT										0.00	0	0
Total For BPPF04										0.00	0	0
BPPF05 On 24/10/2018 Spot Bond				100.12631		100.00711				0.00	0	0
Total BPPF05 SPOT										0.00	0	0
Total For BPPF05										0.00	0	0
BPPF06 On 22/09/2018 Spot Bond				100.77609		100.71507				0.00	0	0
Total BPPF06 SPOT										0.00	0	0
Total For BPPF06										0.00	0	0
BPPF07 On 22/03/2019 Spot Bond				100.82346		100.75941				0.00	0	0
Total BPPF07 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BPPF07										0.00	0	0
BPPF07 On 22/03/2021 Spot Bond				100.86449		100.79716				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BPPF08 On 23/01/2019 Spot Bond				100.14109		100.08167				0.00	0	0
Total BPPF09 SPOT										0.00	0	0
Total For BPPF09										0.00	0	0
BPPF09 On 23/07/2019 Spot Bond				100.14891		100.08607				0.00	0	0
Total BPPF10 SPOT										0.00	0	0
Total For BPPF10										0.00	0	0
BPPF10 On 23/07/2021 Spot Bond				100.15561		100.08987				0.00	0	0
Total BPPF11 SPOT										0.00	0	0
Total For BPPF11										0.00	0	0
BS2A11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A1U SPOT										0.00	0	0
Total For BS2A1U										0.00	0	0
BS2A21 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A2U SPOT										0.00	0	0
Total For BS2A2U										0.00	0	0
BS2B11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2B1U SPOT										0.00	0	0
Total For BS2B1U										0.00	0	0
BS2C11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2C1U SPOT										0.00	0	0
Total For BS2C1U										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				100.83374		100.75954				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZ21 On 27/03/2021 Spot Bond				100.82462		100.75124				0.00	0	0
Total BWZ21B SPOT										0.00	0	0
Total For BWZ21B										0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond				101.76594		101.69624				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BWZJ19 On 10/11/2019 Spot Bond				102.29504		102.22475				0.00	0	0
Total BWZJ19 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BWZJ19										0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond				102.04982		101.97566				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYA68U SPOT										0.00	0	0
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			9.95000	104.57670	10.01000	104.48516				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				100.75096		100.67486				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			12.13000	99.66172	12.19000	99.53557				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL17 On 23/08/2019 Spot Bond				104.42853		104.35017				0.00	880,000,000	440,000,000
Total CBL17 SPOT										0.00	880,000,000	440,000,000
Total For CBL17										0.00	880,000,000	440,000,000
CBL18 On 23/08/2019 Spot Bond			11.63000	104.22209	11.69000	104.06565				0.00	0	0
Total CBL18 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CBL18									0.00	0	0
CBL20 On 14/12/2019 Spot Bond				103.73237		103.65094			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			9.77000	99.91972	9.84000	99.73175			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0
CBL24 On 02/11/2020 Spot Bond				99.92634		102.24375			0.00	0	0
Total CBL24 SPOT									0.00	0	0
Total For CBL24									0.00	0	0
CBL25 On 06/05/2019 Spot Bond				102.68908		102.62262			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			10.07000	104.99215	10.14000	104.73946			0.00	0	0
Total CBL26 SPOT									0.00	0	0
Total For CBL26									0.00	0	0
CBL27 On 12/05/2020 Spot Bond				102.97921		102.91129			0.00	0	0
Total CBL27 SPOT									0.00	0	0
Total For CBL27									0.00	0	0
CBL28 On 21/05/2021 Spot Bond				101.62697		101.55696			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			9.98500	111.07270	10.09500	110.54035			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			10.06000	108.26422	10.17000	107.67844			0.00	0	600,000,000
Total CCT02 SPOT									0.00	0	600,000,000
Total For CCT02									0.00	0	600,000,000
CCT03 On 15/03/2025 Spot Bond			10.21500	108.59922	10.32500	107.97664		2,850,050,376,000.00		279,006,400	69,751,600
Total CCT03 SPOT								2,850,050,376,000.00		279,006,400	69,751,600
Total For CCT03								2,850,050,376,000.00		279,006,400	69,751,600
CCT04 On 17/07/2027 Spot Bond			10.16000	100.33465	10.27000	99.87332			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	109.31480	10.00000	109.22920			0.00	0	0
Total CGR14/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 CGR14/JIBAR									0.00	0	0
CGR21 On 12/10/2020 Spot Bond				100.56651		100.47388			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				99.74437		102.39671			0.00	0	0
Total CGR23 SPOT									0.00	0	0
Total For CGR23									0.00	0	0
CGR24 On 08/02/2021 Spot Bond				102.00785		104.90819			0.00	0	0
Total CGR24 SPOT									0.00	0	0
Total For CGR24									0.00	0	0
CGR25 On 27/06/2019 Spot Bond				101.90146		101.81986			0.00	0	0
Total CGR25 SPOT									0.00	0	0
Total For CGR25									0.00	0	0
CGR27 On 25/11/2019 Spot Bond				102.64705		102.56117			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				101.04641		103.78681			0.00	0	0
Total CGR29 SPOT									0.00	0	0
Total For CGR29									0.00	0	0
CGR32 On 21/07/2020 Spot Bond				100.20669		100.11956			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				101.13106		101.04246			0.00	0	0
Total CGR33 SPOT									0.00	0	0
Total For CGR33									0.00	0	0
CGR34 On 21/09/2018 Spot Bond			8.38800	102.94020	8.38800	102.87014			0.00	0	0
Total CGR34 SPOT									0.00	0	0
Total For CGR34									0.00	0	0
CGR36 On 02/10/2018 Spot Bond				100.67335		100.60298			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				99.79989		101.89444			0.00	0	0
Total CGR37 SPOT									0.00	0	0
Total For CGR37									0.00	0	0
CGR38 On 13/02/2021 Spot Bond				102.30666		102.21775			0.00	0	0
Total CGR38 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CGR38										0.00	0	0
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR39U SPOT										0.00	0	0
Total For CGR39U										0.00	0	0
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR40U SPOT										0.00	0	0
Total For CGR40U										0.00	0	0
CGR41 On 25/06/2021 Spot Bond				100.98895		100.90007				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	100.78026	10.11000	100.69926				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	146.88768	3.14000	146.74365				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			3.96000	142.73809	3.92000	142.75547				0.00	0	0
Total CLN198 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN198										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	109.31500	10.00000	109.22900				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	109.31500	10.00000	109.22900				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN24 On 24/02/2019 Spot Bond			8.59000	104.42422	8.59000	104.35065				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	104.01649	9.35000	103.93776				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			8.56000	103.96508	8.62000	103.85565				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	109.31500	10.00000	109.22900				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				102.03844		101.96003				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN31 On 14/11/2022 Spot Bond			10.94000	97.27089	11.03000	96.89353				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			11.46000	98.66613	11.55000	98.26933				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				101.10659		101.02430				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN31 On 14/11/2022 Spot Bond				101.99644		101.91969				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				101.10433		101.02221				0.00	0	0
Total CLN327 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN327										0.00	0	0
CLN337 On 20/09/2018 Spot Bond				135.63666		135.63666				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN340 On 20/12/2018 Spot Bond				102.30186		102.22904				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN343 On 20/12/2023 Spot Bond				101.17980		101.09195				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN344 On 20/12/2018 Spot Bond				100.93143		100.86242				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN345 On 20/12/2023 Spot Bond				100.27788		100.19888				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN350 On 28/10/2018 Spot Bond				100.00002		99.93487				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN360 On 20/03/2019 Spot Bond				100.90768		100.84048				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN362 On 20/03/2024 Spot Bond			10.12000	105.57221	10.21000	105.10341				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN363 On 20/03/2024 Spot Bond				100.98058		100.90784				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN364 On 06/08/2023 Spot Bond				99.80882		99.72663				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN365 On 20/03/2024 Spot Bond			12.26000	107.48795	12.35000	107.01827				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN366 On 06/08/2023 Spot Bond				99.80130		99.71591				0.00	0	0
Total CLN366 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN366										0.00	0	0
CLN37 On 26/07/2022 Spot Bond				100.09516		100.02367				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				110.36555		110.26700				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN37 On 20/09/2023 Spot Bond				100.96703		100.89531				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN37 On 20/06/2019 Spot Bond				100.98559		100.91249				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN37 On 20/03/2021 Spot Bond			9.47000	104.45937	9.54000	104.21894				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN37 On 20/06/2019 Spot Bond				98.87523		98.77615				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN37 On 20/03/2024 Spot Bond			10.98000	101.98214	10.98000	101.89331				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN38 On 20/09/2024 Spot Bond			11.00000	103.91568	11.00000	103.82501				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN38 On 20/03/2021 Spot Bond				101.09324		101.01193				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN38 On 20/09/2024 Spot Bond			12.05000	104.21726	12.14000	103.73558				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN38 On 20/09/2024 Spot Bond				101.18826		101.09975				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN38 On 20/03/2021 Spot Bond				100.98527		100.91216				0.00	0	0
Total CLN386 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN386										0.00	0	0
CLN387 On 26/01/2021 Spot Bond				100.10080		100.02488				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN388 On 20/09/2019 Spot Bond				101.04499		100.96738				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN393 On 20/12/2019 Spot Bond				107.14677		107.14677				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN394 On 20/09/2022 Spot Bond				100.99081		100.91729				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN395 On 20/03/2020 Spot Bond				101.06667		100.98743				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN397 On 20/06/2020 Spot Bond				101.66508		101.56690				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				101.92923		101.85515				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN399 On 14/11/2022 Spot Bond				101.91873		101.84507				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				100.99070		100.91718				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN401 On 20/06/2020 Spot Bond				102.39587		102.39587				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond				100.99610		100.92217				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN408 On 18/07/2020 Spot Bond				100.34339		100.25919				0.00	0	0
Total CLN409 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				101.09331		101.01200				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond				101.09870		101.01699				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond				100.34499		100.26038				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				102.46379		102.38730				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN414 On 20/09/2020 Spot Bond				101.13646		101.05188				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN415 On 18/07/2020 Spot Bond				100.36574		100.27589				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN416 On 23/09/2020 Spot Bond				100.99837		100.91392				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN417 On 20/12/2020 Spot Bond				101.19041		101.10174				0.00	0	0
Total CLN417 SPOT										0.00	0	0
Total For CLN417										0.00	0	0
CLN418 On 18/04/2028 Spot Bond			7.01000	51.76780	7.01000	51.73898				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN419 On 20/12/2020 Spot Bond				101.20119		101.11170				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN420 On 26/01/2021 Spot Bond				100.12641		100.03092				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN421 On 20/12/2020 Spot Bond				115.86915		115.86915				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN422 On 20/12/2020 Spot Bond				115.86915		115.86915				0.00	0	0
Total CLN422 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN422										0.00	0	0
CLN422 On 20/12/2020 Spot Bond				112.85313		112.85313				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN423 On 20/12/2020 Spot Bond				115.83546		115.83546				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN424 On 20/12/2020 Spot Bond				103.26453		103.18421				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN425 On 20/12/2020 Spot Bond				113.19431		113.19431				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN426 On 20/12/2018 Spot Bond				101.87175		101.80333				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN427 On 20/12/2020 Spot Bond				101.41641		101.31055				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN429 On 20/12/2020 Spot Bond				130.22416		130.22416				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN430 On 20/12/2020 Spot Bond				117.90227		117.90227				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN431 On 20/12/2020 Spot Bond				119.70634		119.70634				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN432 On 20/12/2020 Spot Bond				121.32108		121.32108				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN433 On 20/12/2020 Spot Bond				131.13193		131.13193				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 20/12/2020 Spot Bond				101.08795		101.00705				0.00	0	0
Total CLN436 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN436										0.00	0	0
CLN437 On 20/12/2020 Spot Bond				101.03936		100.96216				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN438 On 03/02/2021 Spot Bond				99.90278		99.82984				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN440 On 20/03/2021 Spot Bond				132.34026		132.34026				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN441 On 20/03/2021 Spot Bond				101.95130		101.80458				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN442 On 23/05/2021 Spot Bond				101.81522		101.73419				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN445 On 24/05/2021 Spot Bond			9.57000	106.33021	9.64000	106.07474				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN450 On 31/01/2022 Spot Bond			4.51000	144.03992	4.47000	144.07210				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN453 On 31/01/2025 Spot Bond			6.76500	103.68204	6.77000	103.51951				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN454 On 31/01/2025 Spot Bond			6.40500	105.89518	6.41000	105.73215				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN455 On 04/05/2021 Spot Bond				101.77016		101.68973				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN456 On 20/12/2021 Spot Bond				101.22509		101.13380				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN457 On 17/11/2021 Spot Bond				101.86483		101.78972				0.00	0	0
Total CLN457 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN457										0.00	0	0
CLN457 On 29/11/2021 Spot Bond				102.14710		102.07173				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN460 On 29/11/2021 Spot Bond				101.56321		101.48807				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN461 On 15/02/2022 Spot Bond				105.70579		105.62606				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN462 On 16/02/2022 Spot Bond			10.64000	106.17940	10.71000	105.88406				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN464 On 13/03/2022 Spot Bond			9.87000	104.29742	9.96000	103.94577				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN465 On 14/03/2020 Spot Bond				101.09402		101.02331				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN467 On 27/03/2020 Spot Bond				100.78026		100.71097				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN468 On 28/03/2020 Spot Bond				100.78239		100.71067				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN469 On 28/03/2022 Spot Bond				102.20562		102.13154				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN471 On 17/05/2019 Spot Bond				101.71372		101.64485				0.00	0	0
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0
CLN472 On 19/11/2022 Spot Bond				101.92259		101.83993				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN475 On 23/06/2021 Spot Bond				101.78204		101.68125				0.00	0	0
Total CLN475 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN475										0.00	0	0
CLN475 On 20/09/2020 Spot Bond				101.09870		101.01699				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	16.83344	100.00000	16.72252				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN477 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN480 On 07/06/2022 Spot Bond				101.77487		101.67449				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN481 On 20/05/2021 Spot Bond				101.79326		101.71626				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN482 On 20/05/2021 Spot Bond				103.03706		102.96140				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN483 On 02/12/2021 Spot Bond				102.11811		102.04408				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN484 On 02/12/2021 Spot Bond			9.57000	101.75876	9.64000	101.48394				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN485 On 20/06/2022 Spot Bond				101.67304		101.59692				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN486 On 07/12/2021 Spot Bond			12.55000	102.05958	12.64000	101.68851				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN487 On 28/07/2022 Spot Bond			9.35000	99.39445	9.44000	99.02690				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN488 On 28/03/2020 Spot Bond				100.77376		100.70286				0.00	0	0
Total CLN489 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN489										0.00	0	0
CLN49 On 28/03/2022 Spot Bond				100.81277		100.73820				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN49 On 07/06/2022 Spot Bond				101.77487		101.67449				0.00	0	0
Total CLN491 SPOT										0.00	0	0
Total For CLN491										0.00	0	0
CLN49 On 30/09/2019 Spot Bond				100.74971		100.67118				0.00	0	0
Total CLN492 SPOT										0.00	0	0
Total For CLN492										0.00	0	0
CLN49 On 20/06/2022 Spot Bond				101.09786		101.01623				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN49 On 07/06/2022 Spot Bond			12.07000	101.17549	12.14000	100.86794				0.00	0	0
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0
CLN49 On 29/08/2020 Spot Bond				101.47043		101.39984				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN49 On 04/09/2024 Spot Bond			10.15000	103.67295	10.24000	103.18880				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN49 On 04/09/2024 Spot Bond				103.13320		103.05312				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN49 On 08/06/2022 Spot Bond				104.47584		104.39653				0.00	0	0
Total CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0
CLN49 On 20/05/2021 Spot Bond				101.73600		101.66150				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN50 On 10/10/2020 Spot Bond				100.48259		100.41211				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN50 On 11/10/2022 Spot Bond				100.48899		100.41369				0.00	0	0
Total CLN501 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN501										0.00	0	0
CLN501 On 11/10/2024 Spot Bond				100.50674		100.42860				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				101.13341		101.04908				0.00	0	0
Total CLN503 SPOT										0.00	0	0
Total For CLN503										0.00	0	0
CLN503 On 11/10/2024 Spot Bond				100.50674		100.42860				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN504 On 24/10/2020 Spot Bond				100.13942		100.01363				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN505 On 30/04/2019 Spot Bond				99.99998		99.93563				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				101.10967		101.02714				0.00	0	0
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0
CLN507 On 24/02/2020 Spot Bond				101.82468		101.74175				0.00	0	0
Total CLN508 SPOT										0.00	0	0
Total For CLN508										0.00	0	0
CLN508 On 11/10/2020 Spot Bond				100.48124		100.40716				0.00	0	0
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0
CLN510 On 14/11/2022 Spot Bond				98.21891		98.15856				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN511 On 07/06/2022 Spot Bond				101.66020		101.56642				0.00	0	0
Total CLN512 SPOT										0.00	0	0
Total For CLN512										0.00	0	0
CLN512 On 23/02/2019 Spot Bond				101.85191		101.76922				0.00	0	0
Total CLN514 SPOT										0.00	0	0
Total For CLN514										0.00	0	0
CLN514 On 23/02/2019 Spot Bond				102.22134		102.12201				0.00	0	0
Total CLN515 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN515										0.00	0	0
CLN515 On 15/09/2022 Spot Bond			9.96000	103.68483	9.96000	103.60271				0.00	0	0
Total CLN516 SPOT										0.00	0	0
Total For CLN516										0.00	0	0
CLN516 On 30/10/2022 Spot Bond			10.01000	102.45827	10.01000	102.37628				0.00	0	0
Total CLN517 SPOT										0.00	0	0
Total For CLN517										0.00	0	0
CLN517 On 25/11/2022 Spot Bond				101.71519		101.63757				0.00	0	0
Total CLN518 SPOT										0.00	0	0
Total For CLN518										0.00	0	0
CLN518 On 30/06/2022 Spot Bond			9.60000	101.54056	9.60000	101.38544				0.00	0	0
Total CLN519 SPOT										0.00	0	0
Total For CLN519										0.00	0	0
CLN519 On 12/03/2023 Spot Bond				101.18067		101.10750				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0
CLN520 On 17/09/2020 Spot Bond				100.98531		100.91579				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN521 On 27/02/2023 Spot Bond				101.52119		101.44926				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN522 On 13/05/2021 Spot Bond				101.88721		101.81501				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	103.25990	9.20000	103.16252				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN524 On 24/04/2021 Spot Bond				100.14025		100.01407				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				100.09141		100.02274				0.00	0	0
Total CLN526 SPOT										0.00	0	0
Total For CLN526										0.00	0	0
CLN526 On 21/02/2024 Spot Bond				103.44118		103.35861				0.00	0	0
Total CLN527 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN527									0.00	0	0
CLN527 On 25/11/2022 Spot Bond				103.07062		102.98987			0.00	0	0
Total CLN528 SPOT									0.00	0	0
Total For CLN528									0.00	0	0
CLN528 On 29/11/2021 Spot Bond				102.68793		102.60999			0.00	0	0
Total CLN529 SPOT									0.00	0	0
Total For CLN529									0.00	0	0
CLN529 On 12/03/2021 Spot Bond				101.13264		101.06250			0.00	0	0
Total CLN530 SPOT									0.00	0	0
Total For CLN530									0.00	0	0
CLN530 On 12/03/2023 Spot Bond				101.18067		101.10750			0.00	0	0
Total CLN531 SPOT									0.00	0	0
Total For CLN531									0.00	0	0
CLN531 On 20/06/2023 Spot Bond				100.83437		100.75570			0.00	0	0
Total CLN532 SPOT									0.00	0	0
Total For CLN532									0.00	0	0
CLN532 On 20/06/2023 Spot Bond				100.64181		100.56451			0.00	0	0
Total CLN533 SPOT									0.00	0	0
Total For CLN533									0.00	0	0
CLN533 On 18/07/2025 Spot Bond				100.30511		100.23058			0.00	0	0
Total CLN534 SPOT									0.00	0	0
Total For CLN534									0.00	0	0
CLN534 On 18/07/2025 Spot Bond			10.24000	100.86821	10.35000	100.24710			0.00	0	0
Total CLN535 SPOT									0.00	0	0
Total For CLN535									0.00	0	0
CLN535 On 18/07/2023 Spot Bond				100.29974		100.22659			0.00	0	0
Total CLN536 SPOT									0.00	0	0
Total For CLN536									0.00	0	0
CLN536 On 18/04/2028 Spot Bond				222.75800		222.75800			0.00	0	0
Total CLN55 SPOT									0.00	0	0
Total For CLN55									0.00	0	0
CLN55 On 02/03/2028 Spot Bond				100.00000		100.00000			0.00	0	0
Total CLN61 SPOT									0.00	0	0
Total For CLN61									0.00	0	0
CLN61 On 18/04/2028 Spot Bond			9.01500	96.54911	9.12500	95.80625			0.00	0	0
Total CLN81 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN81										0.00	0	0
CLN88 On 28/04/2028 Spot Bond			8.63000	197.11665	8.74000	195.05733				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			8.63000	197.67243	8.74000	195.63386				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.96394		100.89248				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				101.17089		101.10170				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF1: On 20/09/2019 Spot Bond				100.96388		100.89241				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				101.00150		100.92716				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
CLNF1: On 17/08/2021 Spot Bond				101.84978		101.77529				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			9.19000	113.39368	9.26000	113.02160				0.00	0	800,000,000
Total COJ05 SPOT										0.00	0	800,000,000
Total For COJ05										0.00	0	800,000,000
COJ07 On 23/03/2021 Spot Bond			9.68000	106.26973	9.75000	106.02462				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			10.27000	107.47184	10.38000	106.77562				0.00	0	0
Total COJ08 SPOT										0.00	0	0
Total For COJ08										0.00	0	0
COJG0 On 09/06/2024 Spot Bond			9.95000	102.39690	10.04000	101.92077				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			10.18500	98.98832	10.27500	98.58743				0.00	0	0
Total COT01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For COT01									0.00	0	0
COT02 On 03/04/2028 Spot Bond			11.35500	96.57753	11.46500	95.88572			6,813,000,000,000.00	600,000,000	400,000,000
Total COT02 SPOT									6,813,000,000,000.00	600,000,000	400,000,000
Total For COT02									6,813,000,000,000.00	600,000,000	400,000,000
COT03 On 05/06/2028 Spot Bond			11.36000	90.30174	11.47000	89.62967			0.00	0	0
Total COT03 SPOT									0.00	0	0
Total For COT03									0.00	0	0
CPV01 On 30/06/2029 Spot Bond			12.16500	95.87903	12.25500	95.41942			0.00	0	0
Total CPV01 SPOT									0.00	0	0
Total For CPV01									0.00	0	0
CS002 On 17/12/2020 Spot Bond				100.98988		100.92003			0.00	0	0
Total CS002 SPOT									0.00	0	0
Total For CS002									0.00	0	0
CS003 On 12/08/2021 Spot Bond				100.91818		100.84673			0.00	0	0
Total CS003 SPOT									0.00	0	0
Total For CS003									0.00	0	0
CSA04U On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSA04U SPOT									0.00	0	0
Total For CSA04U									0.00	0	0
CSD04U On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSD04U SPOT									0.00	0	0
Total For CSD04U									0.00	0	0
DEN79U On 10/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DEN79U SPOT									0.00	0	0
Total For DEN79U									0.00	0	0
DEN80 On 11/12/2018 Spot Bond				101.24439		101.16759			0.00	0	0
Total DEN80 SPOT									0.00	0	0
Total For DEN80									0.00	0	0
DENG7 On 21/09/2018 Spot Bond				100.91004		100.84105			0.00	0	0
Total DENG73 SPOT									0.00	0	0
Total For DENG73									0.00	0	0
DENG7 On 28/09/2018 Spot Bond				100.75230		100.68344			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				101.26611		101.19758			0.00	0	0
Total DENG75 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DENG75									0.00	0	0
DENG7 On 04/09/2018 Spot Bond				101.26611		101.19758			0.00	0	0
Total DENG76 SPOT									0.00	0	0
Total For DENG76									0.00	0	0
DENG7 On 27/09/2018 Spot Bond				100.72666		100.66138			0.00	0	0
Total DENG77 SPOT									0.00	0	0
Total For DENG77									0.00	0	0
DENG7 On 27/09/2018 Spot Bond				103.03671		102.96973			0.00	0	0
Total DENG78 SPOT									0.00	0	0
Total For DENG78									0.00	0	0
DOL00: On 20/09/2018 Spot Bond				101.26086		101.16688			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL00: On 24/01/2019 Spot Bond				100.21997		100.05435			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				82.30486		82.08896			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DOL01: On 20/12/2021 Spot Bond				101.85083		101.71187			0.00	0	0
Total DOL012 SPOT									0.00	0	0
Total For DOL012									0.00	0	0
DSY01 On 21/11/2022 Spot Bond				101.64212		101.57144			0.00	0	0
Total DSY01 SPOT									0.00	0	0
Total For DSY01									0.00	0	0
DSY02 On 21/11/2024 Spot Bond				101.88820		101.81471			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			9.68000	105.58055	9.79000	104.97782			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			9.17000	100.67041	9.24000	100.42247		479,935,792,000.00	52,337,600	13,084,400	
Total DV2021 SPOT								479,935,792,000.00	52,337,600	13,084,400	
Total For DV2021								479,935,792,000.00	52,337,600	13,084,400	
DV22 On 07/02/2020 Spot Bond			8.40000	101.26710	8.47500	105.80458		25,231,649,520,000.00	3,003,767,800	1,504,330,900	
Total DV22 SPOT								25,231,649,520,000.00	3,003,767,800	1,504,330,900	

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 For DV22									15,231,649,520,000.00	3,003,767,800	1,504,330,900
DV22/R On 07/02/2020 Spot Bond			100.00000	35.63525	100.00000	40.00656			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			9.30000	106.77359	9.39000	106.35857			35,896,140,000.00	3,859,800	5,189,436,500
Total DV23 SPOT									35,896,140,000.00	3,859,800	5,189,436,500
Total For DV23									35,896,140,000.00	3,859,800	5,189,436,500
DV23/R On 27/02/2023 Spot Bond			100.00000	16.28681	100.00000	16.17773			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	16.28681	100.00000	16.17773			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			9.65000	104.49450	9.74000	104.03289			645,237,600,000.00	66,864,000	16,716,000
Total DV24 SPOT									645,237,600,000.00	66,864,000	16,716,000
Total For DV24									645,237,600,000.00	66,864,000	16,716,000
DV24/R On 18/02/2024 Spot Bond			9.69000	104.32558	9.69000	104.24379			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	104.32558	9.69000	104.24379			0.00	0	0
Total DV24/R2023 SPOT									0.00	0	0
Total For DV24/R2023									0.00	0	0
DV29 On 18/02/2029 Spot Bond			10.89500	99.59239	11.00500	98.85097			0.00	0	0
Total DV29 SPOT									0.00	0	0
Total For DV29									0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	104.50813	10.10000	104.42283			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	104.50813	10.10000	104.42283			0.00	0	0
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVC02 On 29/08/2018 Spot Bond				101.34388		101.28073			0.00	0	4,000,000,000
Total DVC029 SPOT									0.00	0	4,000,000,000
Total For DVC029									0.00	0	4,000,000,000
DVC03 On 23/10/2018 Spot Bond				100.14718		100.08508			0.00	0	0
Total DVC030 SPOT									0.00	0	0
Total For DVC030									0.00	0	0
DVF19 On 31/05/2019 Spot Bond				101.89198		101.82777			0.00	0	0
Total DVF19 SPOT									0.00	0	0
Total For DVF19									0.00	0	0
DVF20 On 29/11/2019 Spot Bond				101.42845		101.35994			0.00	0	0
Total DVF20 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DVF20										0.00	0	0
DVF20 On 28/03/2020 Spot Bond				101.19880		101.13354				0.00	0	0
Total DVF20B SPOT										0.00	0	0
Total For DVF20B										0.00	0	0
DVF20 On 31/08/2020 Spot Bond				101.70056		101.63430				0.00	0	0
Total DVF20C SPOT										0.00	0	0
Total For DVF20C										0.00	0	0
DVF20 On 23/10/2020 Spot Bond				100.15539		100.08973				0.00	0	0
Total DVF20D SPOT										0.00	0	0
Total For DVF20D										0.00	0	0
DVF21 On 29/11/2021 Spot Bond				101.48232		101.41116				0.00	0	0
Total DVF21 SPOT										0.00	0	0
Total For DVF21										0.00	0	0
DVF22 On 28/03/2022 Spot Bond				101.38257		101.31330				0.00	0	0
Total DVF22 SPOT										0.00	0	0
Total For DVF22										0.00	0	0
DVF22 On 29/08/2022 Spot Bond				101.45369		101.38394				0.00	0	0
Total DVF22B SPOT										0.00	0	0
Total For DVF22B										0.00	0	0
DVF22 On 24/10/2022 Spot Bond				100.13620		100.01208				0.00	0	0
Total DVF22C SPOT										0.00	0	0
Total For DVF22C										0.00	0	0
DVF24 On 23/10/2024 Spot Bond				100.16540		100.09538				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			8.33000	109.29762	8.39000	109.10799				0.00	0	200,000,000
Total E170 SPOT										0.00	0	200,000,000
Total For E170										0.00	0	200,000,000
E170/R On 01/08/2020 Spot Bond			100.00000	30.44969	100.00000	30.24574				0.00	0	0
Total E170/R207 SPOT										0.00	0	0
Total For E170/R207										0.00	0	0
ECN20 On 14/03/2020 Spot Bond			8.99000	104.57637	9.05000	104.41147				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			9.28000	105.05473	9.35000	104.76353				0.00	0	0
Total ECN22 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ECN22									0.00	0	0
ECN24 On 14/03/2024 Spot Bond			9.66000	104.94537	9.75000	104.47835			0.00	0	0
Total ECN24 SPOT									0.00	0	0
Total For ECN24									0.00	0	0
ECN32 On 14/03/2032 Spot Bond			4.15000	103.22084	4.13000	103.33400			0.00	0	0
Total ECN32 SPOT									0.00	0	0
Total For ECN32									0.00	0	0
EL037 On 31/01/2037 Spot Bond			3.87500	94.52445	3.86000	94.63088			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	120.14090	2.25000	120.03167			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	127.09811	3.77000	126.96744			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	113.30845	3.78000	113.19187			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	111.29110	3.78000	111.17623			0.00	0	0
Total EL30 SPOT									0.00	0	0
Total For EL30									0.00	0	0
EL31 On 02/06/2031 Spot Bond			3.81000	103.23104	3.79000	103.34925			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			3.84500	95.89128	3.83000	95.99114			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	120.14090	2.25000	120.03167			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			9.24500	102.40234	9.31500	102.19932			0.00	0	0
Total EMM01 SPOT									0.00	0	0
Total For EMM01									0.00	0	0
EMM02 On 11/03/2021 Spot Bond			8.97000	108.08890	9.04000	107.84698			0.00	0	0
Total EMM02 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For EMM02									0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.53000	100.30857	10.64000	99.76492			1,053,000,000,000.00	100,000,000	50,000,000
Total EMM03 SPOT									1,053,000,000,000.00	100,000,000	50,000,000
Total For EMM03									1,053,000,000,000.00	100,000,000	50,000,000
EMM04 On 16/05/2028 Spot Bond			10.69500	96.37689	10.80500	95.97489			0.00	0	0
Total EMM04 SPOT									0.00	0	0
Total For EMM04									0.00	0	0
EMM05 On 17/04/2029 Spot Bond			10.94500	101.90337	11.05500	101.40619			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			10.51000	100.28171	10.62000	99.88791			1,412,544,000,000.00	134,400,000	33,600,000
Total EMM06 SPOT									1,412,544,000,000.00	134,400,000	33,600,000
Total For EMM06									1,412,544,000,000.00	134,400,000	33,600,000
EMM07 On 10/07/2027 Spot Bond			10.36000	101.05397	10.47000	100.59213			0.00	0	0
Total EMM07 SPOT									0.00	0	0
Total For EMM07									0.00	0	0
EMM07 On 17/07/2032 Spot Bond			10.94000	88.18821	11.05000	87.77489			0.00	0	0
Total EMM07P SPOT									0.00	0	0
Total For EMM07P									0.00	0	0
ENX01 On 23/04/2021 Spot Bond				100.19111		100.11006			0.00	0	0
Total ENX01 SPOT									0.00	0	0
Total For ENX01									0.00	0	0
ENX01S On 23/04/2021 Spot Bond				100.17805		100.10263			0.00	0	0
Total ENX01S SPOT									0.00	0	0
Total For ENX01S									0.00	0	0
EPF006 On 19/08/2018 Spot Bond				101.66042		101.59783			0.00	0	0
Total EPF006 SPOT									0.00	0	0
Total For EPF006									0.00	0	0
EPF007 On 02/09/2020 Spot Bond				101.32176		101.25152			0.00	0	0
Total EPF007 SPOT									0.00	0	0
Total For EPF007									0.00	0	0
EPF008 On 12/09/2019 Spot Bond				101.68465		101.61675			0.00	0	0
Total EPF008 SPOT									0.00	0	0
Total For EPF008									0.00	0	0
EPF010 On 07/11/2019 Spot Bond				100.15514		102.27190			0.00	0	0
Total EPF010 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EPF010										0.00	0	0
EPF011 On 12/06/2020 Spot Bond				101.94436		101.87438				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				100.55569		100.48897				0.00	0	0
Total EPF012 SPOT										0.00	0	0
Total For EPF012										0.00	0	0
EPF014 On 28/05/2021 Spot Bond				101.50929		101.43791				0.00	0	0
Total EPF014 SPOT										0.00	0	0
Total For EPF014										0.00	0	0
EPF015 On 04/06/2023 Spot Bond				101.37460		101.30145				0.00	0	0
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF01U On 01/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF02U On 01/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPF03U 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
EPF04U 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
EPF05U 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
EPFC34 On 06/09/2018 Spot Bond				101.20115		101.13499				0.00	0	0
Total EPFC34 SPOT										0.00	0	0
Total For EPFC34										0.00	0	0
EPFC36 On 06/11/2018 Spot Bond				99.85517		99.79259				0.00	0	0
Total EPFC36 SPOT										0.00	0	0
Total For EPFC36										0.00	0	0
EPFC37 On 04/03/2019 Spot Bond				101.24567		101.17957				0.00	0	0
Total EPFC37 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EPFC37										0.00	0	0
EPFC3: On 03/10/2018 Spot Bond				100.56102		100.49967				0.00	0	0
Total EPFC38 SPOT										0.00	0	0
Total For EPFC38										0.00	0	0
EQS05 On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2020 Spot Bond				98.23793		98.15261				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS08, On 04/10/2018 Spot Bond				100.45078		100.36930				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				100.00014		99.92374				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
ERS3B On 17/08/2019 Spot Bond				101.78412		101.71234				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3B On 17/05/2019 Spot Bond				101.82330		101.74789				0.00	0	0
Total ERS3B5 SPOT										0.00	0	0
Total For ERS3B5										0.00	0	0
ERS3C On 17/08/2019 Spot Bond				101.88498		101.80903				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				102.02414		101.94029				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	109.31500	10.00000	109.22900				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERSA12/JIBAR SPOT									0.00	0	0
Total For ERSA12/JIBAR									0.00	0	0
ERSA1 On 17/08/2018 Spot Bond				101.68607		101.61722			0.00	0	0
Total ERSA17 SPOT									0.00	0	0
Total For ERSA17									0.00	0	0
ERSA2 On 17/08/2018 Spot Bond				101.73829		101.67349			0.00	0	0
Total ERSA20 SPOT									0.00	0	0
Total For ERSA20									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond				101.48589		101.41326			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				102.03152		101.96324			0.00	0	0
Total ERSA22 SPOT									0.00	0	0
Total For ERSA22									0.00	0	0
ERSA2 On 17/08/2019 Spot Bond				102.21404		102.14641			0.00	0	0
Total ERSA23 SPOT									0.00	0	0
Total For ERSA23									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond				101.71358		101.64471			0.00	0	0
Total ERSA24 SPOT									0.00	0	0
Total For ERSA24									0.00	0	0
ERSA2 On 17/08/2022 Spot Bond				101.77411		101.70274			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			9.23000	102.91014	9.32000	102.50440		766,575,498,000.00		83,052,600	2,529,010,500
Total ES23 SPOT								766,575,498,000.00		83,052,600	2,529,010,500
Total For ES23								766,575,498,000.00		83,052,600	2,529,010,500
ES23/R On 25/01/2023 Spot Bond			10.00000	100.13267	10.00000	100.05304		0.00		0	0
Total ES23/R2023 SPOT								0.00		0	0
Total For ES23/R2023								0.00		0	0
ES26 On 02/04/2026 Spot Bond			9.89000	91.73663	10.00000	91.12448		111,705,572,000.00		11,294,800	3,714,982,500
Total ES26 SPOT								111,705,572,000.00		11,294,800	3,714,982,500
Total For ES26								111,705,572,000.00		11,294,800	3,714,982,500
ES26/R On 02/04/2026 Spot Bond			7.85000	102.53511	7.85000	102.47041		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			10.67000	79.22925	10.77500	78.52466		32,851,944,092,000.00		3,078,907,600	2,209,294,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ES33 SPOT									12,851,944,092,000.00	3,078,907,600	2,209,294,300
Total For ES33									12,851,944,092,000.00	3,078,907,600	2,209,294,300
ES33/R On 15/09/2033 Spot Bond			7.50000	102.77895	7.50000	102.71728			0.00	0	0
Total ES33/R209 SPOT									0.00	0	0
Total For ES33/R209									0.00	0	0
ES42 On 25/04/2042 Spot Bond			10.88000	82.09555	10.99000	81.26044			32,705,330,048,000.00	3,006,004,600	8,196,901,900
Total ES42 SPOT									12,705,330,048,000.00	3,006,004,600	8,196,901,900
Total For ES42									12,705,330,048,000.00	3,006,004,600	8,196,901,900
ES42/R On 25/04/2042 Spot Bond			8.50000	102.20745	8.50000	102.13773			0.00	0	0
Total ES42/R214 SPOT									0.00	0	0
Total For ES42/R214									0.00	0	0
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF01U SPOT									0.00	0	0
Total For ESF01U									0.00	0	0
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF02U SPOT									0.00	0	0
Total For ESF02U									0.00	0	0
ESFR0: On 20/04/2021 Spot Bond				100.35001		100.28239			0.00	0	0
Total ESFR03 SPOT									0.00	0	0
Total For ESFR03									0.00	0	0
EXX02 On 19/05/2019 Spot Bond				100.98028		100.89989			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FBJ20Z On 20/03/2020 Spot Bond				100.96933		100.89746			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				101.00158		100.92724			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF11U SPOT										0.00	0	0
Total For FIF11U										0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF12U SPOT										0.00	0	0
Total For FIF12U										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond				101.71011		101.64083				0.00	0	0
Total FIFB08 SPOT										0.00	0	0
Total For FIFB08										0.00	0	0
FIFB09 On 27/06/2019 Spot Bond				100.80614		100.73448				0.00	0	0
Total FIFB09 SPOT										0.00	0	0
Total For FIFB09										0.00	0	0
FIFB10 On 12/09/2019 Spot Bond				101.53169		101.46229				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				100.16097		102.27007				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				101.84513		101.77460				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				99.82423		101.89759				0.00	0	0
Total FIFB14 SPOT										0.00	0	0
Total For FIFB14										0.00	0	0
FIFB15 On 20/11/2022 Spot Bond				101.65949		101.58830				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFB15 SPOT										0.00	0	0
Total For FIFB15										0.00	0	0
FMLA11 On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FMLA1U SPOT										0.00	0	0
Total For FMLA1U										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPA1U SPOT										0.00	0	0
Total For FPA1U										0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FRB05 On 21/12/2018 Spot Bond			8.09000	101.02560	8.15000	100.93692				0.00	0	360,000,000
Total FRB05 SPOT										0.00	0	360,000,000
Total For FRB05										0.00	0	360,000,000
FRB12 On 02/06/2019 Spot Bond				101.78358		101.71186				0.00	0	0
Total FRB12 SPOT										0.00	0	0
Total For FRB12										0.00	0	0
FRB13 On 02/06/2021 Spot Bond				100.18762		100.10918				0.00	30,000,000	30,000,000
Total FRB13 SPOT										0.00	30,000,000	30,000,000
Total For FRB13										0.00	30,000,000	30,000,000
FRB14 On 02/06/2021 Spot Bond			10.67000	99.95072	10.74000	99.69912				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB15 On 06/03/2020 Spot Bond				103.76000		103.68436				0.00	0	23,500,000
Total FRB15 SPOT										0.00	0	23,500,000
Total For FRB15										0.00	0	23,500,000
FRB16 On 08/07/2020 Spot Bond				103.24950		103.17363				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				102.92095		102.83696				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				105.57178		103.96181				0.00	5,000,000,000	5,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRB18 SPOT									0.00	5,000,000,000	5,000,000,000
Total For FRB18									0.00	5,000,000,000	5,000,000,000
FRB19 On 14/04/2021 Spot Bond			11.37000	105.78646	11.44000	105.52853			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				103.12229		103.03886			0.00	0	0
Total FRB20 SPOT									0.00	0	0
Total For FRB20									0.00	0	0
FRB21 On 24/11/2021 Spot Bond				101.97944		101.88945			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				107.69807		104.47734			0.00	10,280,000,000	10,100,000,000
Total FRB22 SPOT									0.00	10,280,000,000	10,100,000,000
Total For FRB22									0.00	10,280,000,000	10,100,000,000
FRB23 On 20/09/2027 Spot Bond				101.61017		101.52770			0.00	0	0
Total FRB23 SPOT									0.00	0	0
Total For FRB23									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			8.21000	102.67436	8.27000	102.58330			0.00	0	0
Total FRBC21 SPOT									0.00	0	0
Total For FRBC21									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond				101.70345		101.63513			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			3.51000	148.86349	3.47000	148.90996			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			3.49500	287.04918	3.50000	286.69341		4,893,000,000,000.00	1,400,000,000	2,700,000,000	
Total FRBI23 SPOT								4,893,000,000,000.00	1,400,000,000	2,700,000,000	
Total For FRBI23								4,893,000,000,000.00	1,400,000,000	2,700,000,000	
FRBI25 On 31/01/2025 Spot Bond			3.76500	123.85242	3.77000	123.68740		0.00	0	0	
Total FRBI25 SPOT								0.00	0	0	
Total For FRBI25								0.00	0	0	
FRBI28 On 31/03/2028 Spot Bond			4.02000	169.53625	4.02000	169.35826		218,688,000,000.00	54,400,000	27,200,000	
Total FRBI28 SPOT								218,688,000,000.00	54,400,000	27,200,000	
Total For FRBI28								218,688,000,000.00	54,400,000	27,200,000	
FRBI29 On 31/03/2029 Spot Bond			4.10500	85.14073	4.11500	84.97147		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBI29 SPOT										0.00	0	0
Total For FRBI29										0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			4.54000	194.73937	4.52000	194.97363				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			4.52500	89.65791	4.51500	89.71841				0.00	0	0
Total FRBI46 SPOT										0.00	0	0
Total For FRBI46										0.00	0	0
FRBI50 On 31/12/2050 Spot Bond			4.58500	89.72799	4.57000	89.88757				0.00	0	0
Total FRBI50 SPOT										0.00	0	0
Total For FRBI50										0.00	0	0
FRBZ01 On 30/11/2020 Spot Bond			8.60000	82.33708	8.60000	82.33708				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ02 On 28/10/2024 Spot Bond			9.93000	55.24450	9.93000	55.24450				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ03 On 10/12/2024 Spot Bond			9.96000	54.54168	9.96000	54.54168				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC107 On 03/06/2021 Spot Bond				101.71536		101.62373				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC169 On 31/01/2025 Spot Bond			4.86000	116.01805	4.86500	115.85346				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC176 On 20/09/2018 Spot Bond				100.98551		100.91241				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC177 On 20/09/2018 Spot Bond				100.96496		100.89341				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC178 On 06/08/2023 Spot Bond				101.94060		101.85742				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC179 On 20/09/2020 Spot Bond				101.11165		101.02895				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18: On 06/08/2023 Spot Bond				94.57119		93.42484				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				102.13821		102.06222				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				101.25985		101.16595				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				101.01976		100.94327				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				101.02896		100.95258				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19: On 02/04/2019 Spot Bond				101.07970		101.01212				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	109.31500	10.00000	109.22900				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19: On 20/06/2024 Spot Bond				101.08047		101.00015				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC20: On 20/06/2019 Spot Bond				101.25729		101.18438				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20: On 07/10/2020 Spot Bond				103.01818		102.93413				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21(On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
FRC21(On 20/12/2019 Spot Bond				101.06123		100.98240				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC21(On 07/05/2020 Spot Bond				102.04369		101.97298				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21(On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC21(On 07/11/2019 Spot Bond				102.34194		102.27302				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC21(On 04/11/2019 Spot Bond				102.12775		102.05677				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			4.07000	146.13932	4.03000	146.17767				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22(On 20/05/2020 Spot Bond				101.71696		101.64328				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			4.93000	142.06895	4.89000	142.09540				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23(On 20/12/2020 Spot Bond				101.52057		101.40677				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC23(On 08/02/2020 Spot Bond				108.94222		108.92375				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC23(On 19/10/2020 Spot Bond				111.63287		111.21255				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC23(On 08/02/2020 Spot Bond				109.36004		109.34151				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC23(On 19/10/2020 Spot Bond				112.19535		111.78726				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC24(On 19/10/2020 Spot Bond				111.53902		111.17923				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC24(On 08/02/2020 Spot Bond				108.94111		108.92327				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC24(On 08/02/2020 Spot Bond				108.66464		108.64682				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC24(On 19/10/2020 Spot Bond				100.57808		100.42128				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC24(On 08/02/2020 Spot Bond				108.89555		108.87341				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC24(On 19/10/2020 Spot Bond				100.57235		100.41713				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC24(On 19/10/2020 Spot Bond				100.46003		100.33580				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC24(On 08/02/2020 Spot Bond				108.68039		108.66081				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC24(On 08/02/2020 Spot Bond				101.42074		101.40451				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC24(On 19/10/2020 Spot Bond				110.36521		109.98997				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0

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 19/10/2020 Spot Bond				94.13380		93.79711				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC25(On 13/02/2022 Spot Bond				102.18089		102.09700				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC25(On 14/03/2022 Spot Bond				101.13155		101.05839				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				101.08279		101.01522				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC25(On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC25(On 17/07/2027 Spot Bond				102.41941		102.33864				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC25(On 27/03/2020 Spot Bond				100.76689		100.69882				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC25(On 08/05/2020 Spot Bond				102.43785		102.36816				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC25(On 06/11/2023 Spot Bond			3.33700	104.61376	3.33700	104.50983				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	105.26190	3.45500	105.15584				0.00	0	0
Total FRC260 SPOT										0.00	0	0
Total For FRC260										0.00	0	0
FRC26(On 10/10/2020 Spot Bond				100.47454		100.40528				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC26(On 13/07/2020 Spot Bond				100.41021		100.33953				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC26: On 15/03/2019 Spot Bond				100.99339		100.92781			0.00	0	0
Total FRC263 SPOT									0.00	0	0
Total For FRC263									0.00	0	0
FRC26: On 13/07/2020 Spot Bond				100.40930		100.33878			0.00	0	0
Total FRC264 SPOT									0.00	0	0
Total For FRC264									0.00	0	0
FRC26: On 20/06/2021 Spot Bond				101.20128		101.11179			0.00	0	0
Total FRC265 SPOT									0.00	0	0
Total For FRC265									0.00	0	0
FRC26: On 23/08/2019 Spot Bond				101.50987		101.44254			0.00	0	0
Total FRC266 SPOT									0.00	0	0
Total For FRC266									0.00	0	0
FRC26: On 06/08/2023 Spot Bond				105.71833		105.63248			0.00	0	0
Total FRC267 SPOT									0.00	0	0
Total For FRC267									0.00	0	0
FRC26: On 10/10/2020 Spot Bond				100.47990		100.40983			0.00	0	0
Total FRC268 SPOT									0.00	0	0
Total For FRC268									0.00	0	0
FRC26: On 21/10/2019 Spot Bond				100.15210		100.08833			0.00	0	0
Total FRC269 SPOT									0.00	0	0
Total For FRC269									0.00	0	0
FRC27: On 16/11/2019 Spot Bond				101.64436		101.57944			0.00	0	0
Total FRC270 SPOT									0.00	0	0
Total For FRC270									0.00	0	0
FRC27: On 30/01/2023 Spot Bond				99.99973		99.93056			0.00	0	0
Total FRC271 SPOT									0.00	0	0
Total For FRC271									0.00	0	0
FRC27: On 30/01/2023 Spot Bond			9.58400	100.00000	9.58400	99.79064			0.00	0	0
Total FRC272 SPOT									0.00	0	0
Total For FRC272									0.00	0	0
FRC27: On 07/12/2023 Spot Bond			8.82000	101.25769	8.82000	101.18609			0.00	0	0
Total FRC273 SPOT									0.00	0	0
Total For FRC273									0.00	0	0
FRC27: On 02/05/2028 Spot Bond			9.80000	102.34085	9.80000	102.26106			0.00	0	0
Total FRC274 SPOT									0.00	0	0
Total For FRC274									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC275 On 12/12/2020 Spot Bond				100.68082		100.61059				0.00	0	0
Total FRC275 SPOT										0.00	0	0
Total For FRC275										0.00	0	0
FRC276 On 12/12/2020 Spot Bond				100.61190		100.54157				0.00	0	0
Total FRC276 SPOT										0.00	0	0
Total For FRC276										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.71000	143.09738	4.67000	143.12681				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			4.65000	143.37939	4.61000	143.40964				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			4.63000	143.47352	4.59000	143.50405				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD01U On 22/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD17U 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
FRD18U 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
FRD19U 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			4.56000	85.02634	4.56000	84.93356				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			4.45000	98.52005	4.43500	98.63090				0.00	0	0
Total FRI38 SPOT										0.00	0	0
Total For FRI38										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.95107		100.88950				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ20 On 20/09/2020 Spot Bond				100.93576		100.87102			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				101.36366		101.29753			0.00	16,000,000,000	52,300,000,000
Total FRJ21 SPOT									0.00	16,000,000,000	52,300,000,000
Total For FRJ21									0.00	16,000,000,000	52,300,000,000
FRJ22 On 07/03/2022 Spot Bond				102.49982		102.43130			0.00	0	0
Total FRJ22 SPOT									0.00	0	0
Total For FRJ22									0.00	0	0
FRJ23 On 31/07/2023 Spot Bond				100.90509		100.84035			0.00	0	49,400,000,000
Total FRJ23 SPOT									0.00	0	49,400,000,000
Total For FRJ23									0.00	0	49,400,000,000
FRJ25 On 09/03/2025 Spot Bond				103.72444		103.64632			0.00	30,000,000,000	114,275,000,000
Total FRJ25 SPOT									0.00	30,000,000,000	114,275,000,000
Total For FRJ25									0.00	30,000,000,000	114,275,000,000
FRJ27 On 25/01/2027 Spot Bond				101.74392		101.75715			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			3.37300	97.18518	3.35800	97.50436			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			3.69500	110.26565	3.68000	110.40219			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				100.15459		100.08925			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				100.15459		100.08925			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS108 On 31/01/2038 Spot Bond			3.83500	107.96542	3.82000	108.09686				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS109 On 07/12/2033 Spot Bond			3.84000	211.16175	3.82000	211.43652				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS110 On 31/01/2038 Spot Bond			4.62500	96.01727	4.61000	96.12276				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS112 On 07/12/2033 Spot Bond			3.87000	210.42403	3.85000	210.69694				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				100.00015		99.91893				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			4.11500	121.28543	4.12000	121.12046				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	110.09943	3.70500	109.98625				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			4.36500	99.76425	4.35000	99.87778				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			3.99000	207.50432	3.97000	207.76996				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS121 On 07/12/2033 Spot Bond			4.04000	206.30237	4.02000	206.56503				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			3.64500	109.21257	3.65000	109.06809				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS123 On 07/12/2033 Spot Bond			4.07000	205.58528	4.05000	205.84617				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS124 On 31/01/2038 Spot Bond			5.19500	88.38601	5.18000	88.47545			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	158.85048	4.81000	158.67364			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS127 On 31/01/2038 Spot Bond			4.72500	94.62184	4.71000	94.72436			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	165.24700	4.33000	165.06941			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	164.43135	4.39000	164.25385			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS132 On 07/12/2033 Spot Bond			4.58000	193.84911	4.56000	194.08120			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				99.55920		98.34839			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			4.65500	95.59603	4.64000	95.70062			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			4.91000	92.10495	4.89500	92.20216			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			4.43500	98.73825	4.42000	98.84956			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	167.03029	4.20000	166.85252			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			4.35000	199.03732	4.33000	199.28208			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS142 On 31/03/2028 Spot Bond			4.33000	165.24700	4.33000	165.06941			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	165.24700	4.33000	165.06941			0.00	0	0
Total FRS143 SPOT									0.00	0	0
Total For FRS143									0.00	0	0
FRS144 On 31/03/2028 Spot Bond			4.62000	161.34757	4.62000	161.17042			0.00	0	0
Total FRS144 SPOT									0.00	0	0
Total For FRS144									0.00	0	0
FRS145 On 31/01/2025 Spot Bond			4.41500	119.13265	4.42000	118.96782			0.00	0	0
Total FRS145 SPOT									0.00	0	0
Total For FRS145									0.00	0	0
FRS146 On 31/01/2022 Spot Bond			3.77000	147.59133	3.73000	147.63400			0.00	0	0
Total FRS146 SPOT									0.00	0	0
Total For FRS146									0.00	0	0
FRS147 On 31/03/2028 Spot Bond			4.68000	160.55414	4.68000	160.37709			0.00	0	0
Total FRS147 SPOT									0.00	0	0
Total For FRS147									0.00	0	0
FRS148 On 31/03/2028 Spot Bond			4.72000	160.02768	4.72000	159.85071			0.00	0	0
Total FRS148 SPOT									0.00	0	0
Total For FRS148									0.00	0	0
FRS149 On 31/01/2025 Spot Bond			4.38500	119.34599	4.39000	119.18113			0.00	0	0
Total FRS149 SPOT									0.00	0	0
Total For FRS149									0.00	0	0
FRS150 On 31/03/2028 Spot Bond			4.69000	160.42233	4.69000	160.24530			0.00	0	0
Total FRS150 SPOT									0.00	0	0
Total For FRS150									0.00	0	0
FRS151 On 31/03/2028 Spot Bond			4.73000	159.89638	4.73000	159.71943			0.00	0	0
Total FRS151 SPOT									0.00	0	0
Total For FRS151									0.00	0	0
FRS152 On 19/05/2019 Spot Bond				125.88858		126.30133			0.00	0	0
Total FRS152 SPOT									0.00	0	0
Total For FRS152									0.00	0	0
FRS153 On 20/06/2022 Spot Bond				71.41930		72.01547			0.00	0	0
Total FRS153 SPOT									0.00	0	0
Total For FRS153									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS15(On 06/06/2023 Spot Bond				78.23644		79.10758				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS16(On 06/06/2024 Spot Bond				81.44020		82.41086				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS16(On 06/06/2025 Spot Bond				82.38980		83.29988				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				58.12066		58.67376				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				64.19535		64.98519				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				68.95232		69.85437				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				70.76247		71.62014				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				35.15502		35.23652				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				49.28216		49.80047				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				47.68291		48.18541				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				36.45931		36.53845				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				173.13738		171.52878				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0

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 16/10/2022 Spot Bond				100.33179		100.26258			0.00	0	0
Total FRS171 SPOT									0.00	0	0
Total For FRS171									0.00	0	0
FRS17 On 16/10/2024 Spot Bond				100.35241		100.27875			0.00	0	0
Total FRS172 SPOT									0.00	0	0
Total For FRS172									0.00	0	0
FRS17 On 13/11/2020 Spot Bond				100.00000		100.00000			0.00	0	0
Total FRS173 SPOT									0.00	0	0
Total For FRS173									0.00	0	0
FRS17 On 13/05/2021 Spot Bond				100.00000		100.00000			0.00	0	0
Total FRS174 SPOT									0.00	0	0
Total For FRS174									0.00	0	0
FRS17 On 26/01/2024 Spot Bond				62.18231		62.99049			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				62.18222		62.99039			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				85.29471		86.40204			0.00	0	0
Total FRS177 SPOT									0.00	0	0
Total For FRS177									0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.41500	288.11520	3.42000	287.75990			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			3.30500	289.58870	3.31000	289.23407			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			4.02500	280.10419	4.03000	279.74540			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			3.56000	148.61784	3.52000	148.66358			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				100.06540		99.99984			0.00	0	0
Total FRS49 SPOT									0.00	0	0
Total For FRS49									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS51 On 31/01/2022 Spot Bond			3.26000	150.09886	3.22000	150.14906			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				102.07997		102.01066			0.00	0	0
Total FRS62 SPOT									0.00	0	0
Total For FRS62									0.00	0	0
FRS64 On 26/01/2042 Spot Bond			3.67500	104.56976	3.66000	104.73919			0.00	0	0
Total FRS64 SPOT									0.00	0	0
Total For FRS64									0.00	0	0
FRS81 On 30/10/2042 Spot Bond			3.36000	112.18906	3.34000	112.47510			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			3.57500	125.27145	3.58000	125.10642			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			3.60500	125.04618	3.61000	124.88115			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			4.21500	277.66336	4.22000	277.30355			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond				101.94066		101.87271			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 27/08/2018 Spot Bond				101.50946		101.43811			0.00	0	0
Total FRS96 SPOT									0.00	0	0
Total For FRS96									0.00	0	0
FRX19 On 15/11/2019 Spot Bond			8.00000	103.04338	8.06000	102.90398			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			8.23000	103.86425	8.30000	103.65751		246,900,000,000.00		30,000,000	30,000,000
Total FRX20 SPOT								246,900,000,000.00		30,000,000	30,000,000
Total For FRX20								246,900,000,000.00		30,000,000	30,000,000
FRX23 On 28/02/2023 Spot Bond			8.90000	98.93406	8.99000	98.53973		13,350,000,000,000.00		1,500,000,000	7,900,000,000
Total FRX23 SPOT								13,350,000,000,000.00		1,500,000,000	7,900,000,000
Total For FRX23								13,350,000,000,000.00		1,500,000,000	7,900,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX24 On 10/12/2024 Spot Bond			9.40000	107.80108	9.51000	107.18206			940,000,000,000.00	100,000,000	200,000,000
Total FRX24 SPOT									940,000,000,000.00	100,000,000	200,000,000
Total For FRX24									940,000,000,000.00	100,000,000	200,000,000
FRX25 On 26/07/2025 Spot Bond			100.00000	14.50406	100.00000	14.34107			630,000,000,000,000.00	66,300,000,000	66,300,000,000
Total FRX25 SPOT									630,000,000,000,000.00	66,300,000,000	66,300,000,000
Total For FRX25									630,000,000,000,000.00	66,300,000,000	66,300,000,000
FRX26 On 01/10/2026 Spot Bond			9.75000	101.70286	9.86000	101.02084			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			9.71000	106.75221	9.87000	105.73857			14,253,448,824,000.00	1,467,914,400	366,978,600
Total FRX27 SPOT									14,253,448,824,000.00	1,467,914,400	366,978,600
Total For FRX27									14,253,448,824,000.00	1,467,914,400	366,978,600
FRX28 On 26/07/2028 Spot Bond			100.00000	14.59213	100.00000	14.42816			900,000,000,000,000.00	9,000,000,000	9,000,000,000
Total FRX28 SPOT									900,000,000,000,000.00	9,000,000,000	9,000,000,000
Total For FRX28									900,000,000,000,000.00	9,000,000,000	9,000,000,000
FRX30 On 31/01/2030 Spot Bond			10.21000	96.90145	10.33000	96.04149			470,681,000,000,000.00	46,100,000,000	48,200,000,000
Total FRX30 SPOT									470,681,000,000,000.00	46,100,000,000	48,200,000,000
Total For FRX30									470,681,000,000,000.00	46,100,000,000	48,200,000,000
FRX31 On 21/02/2031 Spot Bond			10.41500	97.82852	10.52500	97.02338			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			10.41000	104.24069	10.52000	103.36074			6,766,500,000,000.00	650,000,000	750,000,000
Total FRX32 SPOT									6,766,500,000,000.00	650,000,000	750,000,000
Total For FRX32									6,766,500,000,000.00	650,000,000	750,000,000
FRX45 On 14/04/2045 Spot Bond			11.30000	74.65891	11.42000	73.83946			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS1A5 On 20/09/2018 Spot Bond				100.92385		100.85728			0.00	0	0
Total FS1A5 SPOT									0.00	0	0
Total For FS1A5									0.00	0	0
FS1B1 On 20/09/2018 Spot Bond				100.98828		100.91964			0.00	0	0
Total FS1B1 SPOT									0.00	0	0
Total For FS1B1									0.00	0	0
FS1C1 On 20/09/2018 Spot Bond				100.98551		100.91241			0.00	0	0
Total FS1C1 SPOT									0.00	0	0
Total For FS1C1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS1D1 On 20/09/2018 Spot Bond				101.12601		101.04226			0.00	0	0
Total FS1D1 SPOT									0.00	0	0
Total For FS1D1									0.00	0	0
FS2A4 On 20/11/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total FS2A4 SPOT									0.00	0	0
Total For FS2A4									0.00	0	0
FS2A5 On 20/02/2019 Spot Bond				101.62818		101.56152			0.00	0	0
Total FS2A5 SPOT									0.00	0	0
Total For FS2A5									0.00	0	0
FS2B1 On 20/02/2019 Spot Bond				101.63101		101.56107			0.00	0	0
Total FS2B1 SPOT									0.00	0	0
Total For FS2B1									0.00	0	0
FS2C1 On 20/02/2019 Spot Bond				101.67869		101.60668			0.00	0	0
Total FS2C1 SPOT									0.00	0	0
Total For FS2C1									0.00	0	0
FS2D1 On 20/02/2019 Spot Bond				101.88844		101.80728			0.00	0	0
Total FS2D1 SPOT									0.00	0	0
Total For FS2D1									0.00	0	0
FS3A5 On 20/02/2020 Spot Bond				101.66015		101.59385			0.00	0	0
Total FS3A5 SPOT									0.00	0	0
Total For FS3A5									0.00	0	0
FS3A5L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3A5U SPOT									0.00	0	0
Total For FS3A5U									0.00	0	0
FS3B1 On 20/02/2020 Spot Bond				101.97465		101.90724			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GBL02 On 15/10/2018 Spot Bond				100.35443		100.28056			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				102.04318		101.96202			0.00	0	0
Total GBL03 SPOT									0.00	0	0
Total For GBL03									0.00	0	0
GBL04 On 05/06/2021 Spot Bond				101.49915		101.41773			0.00	0	0
Total GBL04 SPOT									0.00	0	0
Total For GBL04									0.00	0	0
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GH2A1U SPOT									0.00	0	0
Total For GH2A1U									0.00	0	0
GH31A On 25/02/2020 Spot Bond				101.51769		101.44919			0.00	0	0
Total GH31A2 SPOT									0.00	0	0
Total For GH31A2									0.00	0	0
GH31A On 25/02/2020 Spot Bond				101.53565		101.46633			0.00	0	0
Total GH31A3 SPOT									0.00	0	0
Total For GH31A3									0.00	0	0
GH31B On 25/02/2020 Spot Bond				101.65239		101.57767			0.00	0	0
Total GH31B SPOT									0.00	0	0
Total For GH31B									0.00	0	0
GH31C On 25/02/2020 Spot Bond				101.79598		101.71463			0.00	0	0
Total GH31C SPOT									0.00	0	0
Total For GH31C									0.00	0	0
GH31D On 25/02/2020 Spot Bond				101.88569		101.80018			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB04 On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB04U SPOT									0.00	0	0
Total For GRB04U									0.00	0	0
GRB05 On 10/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB05U SPOT									0.00	0	0
Total For GRB05U									0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB06U SPOT									0.00	0	0
Total For GRB06U									0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB07U SPOT									0.00	0	0
Total For GRB07U									0.00	0	0
GRB12 On 31/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB12U SPOT									0.00	0	0
Total For GRB12U									0.00	0	0
GRB13 On 31/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB13U SPOT									0.00	0	0
Total For GRB13U									0.00	0	0
GRB14 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB14U SPOT									0.00	0	0
Total For GRB14U									0.00	0	0
GRB15 On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB15U SPOT									0.00	0	0
Total For GRB15U									0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB16U SPOT									0.00	0	0
Total For GRB16U									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRB20 On 17/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB20U SPOT										0.00	0	0
Total For GRB20U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB21U SPOT										0.00	0	0
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB24U SPOT										0.00	0	0
Total For GRB24U										0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB25U SPOT										0.00	0	0
Total For GRB25U										0.00	0	0
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB27U SPOT										0.00	0	0
Total For GRB27U										0.00	0	0
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB28U SPOT										0.00	0	0
Total For GRB28U										0.00	0	0
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB29U SPOT										0.00	0	0
Total For GRB29U										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				102.56187		102.48776				0.00	5,080,000,000	2,540,000,000
Total GRT07 SPOT										0.00	5,080,000,000	2,540,000,000
Total For GRT07										0.00	5,080,000,000	2,540,000,000
GRT08 On 24/06/2019 Spot Bond				101.22350		101.15854				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRT09 On 15/10/2018 Spot Bond				100.46508		100.40213				0.00	0	0
Total GRT09 SPOT										0.00	0	0
Total For GRT09										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT10 On 13/05/2019 Spot Bond				102.23828		102.17436			0.00	200,000,000	100,000,000
Total GRT10 SPOT									0.00	200,000,000	100,000,000
Total For GRT10									0.00	200,000,000	100,000,000
GRT11 On 13/05/2021 Spot Bond				102.82353		102.75496			0.00	0	0
Total GRT11 SPOT									0.00	0	0
Total For GRT11									0.00	0	0
GRT12 On 24/06/2020 Spot Bond				101.44724		101.37881			0.00	0	0
Total GRT12 SPOT									0.00	0	0
Total For GRT12									0.00	0	0
GRT13 On 15/04/2020 Spot Bond				100.32727		100.25924			0.00	0	0
Total GRT13 SPOT									0.00	0	0
Total For GRT13									0.00	0	0
GRT14 On 15/09/2021 Spot Bond				101.94265		101.87284			0.00	0	0
Total GRT14 SPOT									0.00	0	0
Total For GRT14									0.00	0	0
GRT15 On 15/04/2020 Spot Bond				100.40688		100.33900			0.00	0	320,000,000
Total GRT15 SPOT									0.00	0	320,000,000
Total For GRT15									0.00	0	320,000,000
GRT16 On 17/10/2021 Spot Bond				101.17451		101.10548			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			9.59000	105.11190	9.68000	104.66349			0.00	0	0
Total GRT17 SPOT									0.00	0	0
Total For GRT17									0.00	0	0
GRT18 On 13/03/2020 Spot Bond				101.23684		101.16934			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				102.01835		101.94830			0.00	0	0
Total GRT19 SPOT									0.00	0	0
Total For GRT19									0.00	0	0
GRT20 On 03/04/2024 Spot Bond				100.66003		100.58847			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			10.16000	101.51586	10.27000	100.97288			0.00	0	0
Total GRT21 SPOT									0.00	0	0
Total For GRT21									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT22 On 16/10/2022 Spot Bond				100.32466		100.25699			0.00	0	0
Total GRT22 SPOT									0.00	0	0
Total For GRT22									0.00	0	0
GRT23 On 16/10/2024 Spot Bond				100.56941		100.49923			0.00	0	0
Total GRT23 SPOT									0.00	0	0
Total For GRT23									0.00	0	0
GRT24 On 09/03/2023 Spot Bond				101.12473		101.05659			0.00	0	0
Total GRT24G SPOT									0.00	0	0
Total For GRT24G									0.00	0	0
GRT25 On 09/03/2025 Spot Bond				101.16449		101.09388			0.00	0	0
Total GRT25G SPOT									0.00	0	0
Total For GRT25G									0.00	0	0
GRT26 On 09/03/2028 Spot Bond				101.20569		101.13253			0.00	0	0
Total GRT26G SPOT									0.00	0	0
Total For GRT26G									0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRX01U SPOT									0.00	0	0
Total For GRX01U									0.00	0	0
HC2T2 On 05/10/2018 Spot Bond				100.56665		100.50052			0.00	0	0
Total HC2T2 SPOT									0.00	0	0
Total For HC2T2									0.00	0	0
HC5T1 On 29/10/2018 Spot Bond				101.40703		101.34139			0.00	0	0
Total HC5T1 SPOT									0.00	0	0
Total For HC5T1									0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HIL01U SPOT									0.00	0	0
Total For HIL01U									0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.11029		100.04626			0.00	0	0
Total HILB04 SPOT									0.00	0	0
Total For HILB04									0.00	0	0
HILB05 On 11/07/2019 Spot Bond				100.66295		100.59470			0.00	0	0
Total HILB05 SPOT									0.00	0	0
Total For HILB05									0.00	0	0
HILB06 On 11/07/2020 Spot Bond				100.46032		100.38956			0.00	0	0
Total HILB06 SPOT									0.00	0	0
Total For HILB06									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILB07 On 11/07/2021 Spot Bond				100.46602		100.39437			0.00	0	0
Total HILB07 SPOT									0.00	0	0
Total For HILB07									0.00	0	0
HILB08 On 29/03/2023 Spot Bond				100.73600		100.66637			0.00	0	0
Total HILB08 SPOT									0.00	0	0
Total For HILB08									0.00	0	0
HILB09 On 29/03/2025 Spot Bond				100.76087		100.68880			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	109.31500	10.00000	109.22900			0.00	0	0
Total HPF04/JIBAR SPOT									0.00	0	0
Total For HPF04/JIBAR									0.00	0	0
HPF06 On 20/02/2020 Spot Bond				101.86938		101.78905			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF08 On 15/04/2019 Spot Bond				100.38458		100.30425			0.00	0	0
Total HPF08 SPOT									0.00	0	0
Total For HPF08									0.00	0	0
HPF09 On 15/04/2019 Spot Bond				100.50217		100.43212			0.00	0	0
Total HPF09 SPOT									0.00	0	0
Total For HPF09									0.00	0	0
HPF11 On 31/03/2023 Spot Bond				100.69296		100.62053			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			8.42000	102.37866	8.48000	102.19817			0.00	0	0
Total HWAY20 SPOT									0.00	0	0
Total For HWAY20									0.00	0	0

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 31/07/2020 Spot Bond			100.00000	27.51546	100.00000	27.33116			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			3.78000	283.28944	3.78500	282.93200			0.00	0	0
Total HWAY23 SPOT									0.00	0	0
Total For HWAY23									0.00	0	0
HWAY2 On 07/12/2024 Spot Bond			3.94500	284.32181	3.95000	283.94896			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			3.69000	98.06009	3.69000	97.95989			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			10.48000	90.52740	10.58500	89.70695		12,576,000,000,000.00	1,200,000,000	1,590,000,000	
Total HWAY34 SPOT								12,576,000,000,000.00	1,200,000,000	1,590,000,000	
Total For HWAY34								12,576,000,000,000.00	1,200,000,000	1,590,000,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.22951	100.00000	9.16769			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			10.48000	90.30514	10.58500	89.46991			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	9.22940	100.00000	9.16758			0.00	0	0
Total HWAY35/R209 SPOT									0.00	0	0
Total For HWAY35/R209									0.00	0	0
HWF08 On 15/07/2019 Spot Bond				100.32586		100.25815			0.00	0	0
Total HWF08 SPOT									0.00	0	0
Total For HWF08									0.00	0	0
HWF09 On 19/09/2019 Spot Bond				101.18408		101.11722			0.00	0	0
Total HWF09 SPOT									0.00	0	0
Total For HWF09									0.00	0	0
HWF10 On 30/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HWF10U SPOT									0.00	0	0
Total For HWF10U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	109.31500	10.00000	109.22900			0.00	0	0
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025 On 31/01/2025 Spot Bond			2.96500	129.95211	2.97000	129.78719			8,345,940,114,000.00	2,814,819,600	73,136,809,800
Total I2025 SPOT									8,345,940,114,000.00	2,814,819,600	73,136,809,800
Total For I2025									8,345,940,114,000.00	2,814,819,600	73,136,809,800
I2029 On 31/03/2029 Spot Bond			3.03000	99.33665	3.04000	99.14652			22,006,617,300,000.00	7,262,910,000	65,852,000,000
Total I2029 SPOT									22,006,617,300,000.00	7,262,910,000	65,852,000,000
Total For I2029									22,006,617,300,000.00	7,262,910,000	65,852,000,000
I2033 On 28/02/2033 Spot Bond			3.06000	102.07957	3.06000	101.98042			4,711,729,248,000.00	1,539,780,800	220,408,740,400
Total I2033 SPOT									4,711,729,248,000.00	1,539,780,800	220,408,740,400
Total For I2033									4,711,729,248,000.00	1,539,780,800	220,408,740,400
I2038 On 31/01/2038 Spot Bond			3.07500	121.18330	3.06000	121.34449			66,911,154,375,000.00	21,759,725,000	180,299,462,500
Total I2038 SPOT									66,911,154,375,000.00	21,759,725,000	180,299,462,500
Total For I2038									66,911,154,375,000.00	21,759,725,000	180,299,462,500
I2046 On 31/03/2046 Spot Bond			3.15000	115.41037	3.14000	115.51756			4,534,179,615,000.00	1,439,422,100	171,349,196,700
Total I2046 SPOT									4,534,179,615,000.00	1,439,422,100	171,349,196,700
Total For I2046									4,534,179,615,000.00	1,439,422,100	171,349,196,700
I2050 On 31/12/2050 Spot Bond			3.18500	118.94707	3.17000	119.20793			50,396,793,265,000.00	15,823,169,000	155,519,808,908
Total I2050 SPOT									50,396,793,265,000.00	15,823,169,000	155,519,808,908
Total For I2050									50,396,793,265,000.00	15,823,169,000	155,519,808,908
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB105U SPOT									0.00	0	0
Total For IB105U									0.00	0	0
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB107U SPOT									0.00	0	0
Total For IB107U									0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL02U SPOT									0.00	0	0
Total For IBL02U									0.00	0	0
IBL100 On 24/05/2020 Spot Bond				101.53301		101.46336			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			9.06500	101.66068	9.15500	101.30186			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				102.05195		101.98089			0.00	0	0
Total IBL102 SPOT									0.00	0	0
Total For IBL102									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL104 On 17/07/2020 Spot Bond			8.70500	100.30468	8.70500	100.23428			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	99.84146	8.28000	99.77366			0.00	0	0
Total IBL106 SPOT									0.00	0	0
Total For IBL106									0.00	0	0
IBL108 On 22/11/2019 Spot Bond				101.55099		101.48306			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			3.87500	282.04925	3.88000	281.69126			0.00	0	0
Total IBL109 SPOT									0.00	0	0
Total For IBL109									0.00	0	0
IBL110 On 07/03/2019 Spot Bond			8.12000	101.14742	8.12000	101.08055			0.00	0	0
Total IBL110 SPOT									0.00	0	0
Total For IBL110									0.00	0	0
IBL112 On 21/05/2020 Spot Bond				101.56403		101.49676			0.00	0	0
Total IBL112 SPOT									0.00	0	0
Total For IBL112									0.00	0	0
IBL113 On 21/05/2021 Spot Bond				101.56402		101.49675			0.00	0	0
Total IBL113 SPOT									0.00	0	0
Total For IBL113									0.00	0	0
IBL114 On 21/05/2022 Spot Bond				101.63063		101.56045			0.00	0	0
Total IBL114 SPOT									0.00	0	0
Total For IBL114									0.00	0	0
IBL115 On 21/05/2023 Spot Bond				101.60782		101.53864			0.00	0	0
Total IBL115 SPOT									0.00	0	0
Total For IBL115									0.00	0	0
IBL116 On 20/06/2020 Spot Bond				100.89339		100.82724			0.00	0	0
Total IBL116 SPOT									0.00	0	0
Total For IBL116									0.00	0	0
IBL117 On 13/07/2019 Spot Bond				100.37587		100.31128			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				100.13080		100.06593			0.00	7,600,000,000	3,800,000,000
Total IBL118 SPOT									0.00	7,600,000,000	3,800,000,000
Total For IBL118									0.00	7,600,000,000	3,800,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL36 On 31/01/2022 Spot Bond			3.33000	149.75174	3.29000	149.80090			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	109.31500	10.00000	109.22900			0.00	0	0
Total IBL43/JIBAR SPOT									0.00	0	0
Total For IBL43/JIBAR									0.00	0	0
IBL45 On 21/12/2018 Spot Bond			8.06000	100.79488	8.12000	100.70664			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			8.15000	99.07506	8.21000	98.92983			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			9.00000	100.10632	9.06000	99.92484			0.00	0	0
Total IBL50 SPOT									0.00	0	0
Total For IBL50									0.00	0	0
IBL53 On 31/07/2018 Spot Bond				99.97950		99.91784			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			7.84000	99.97852	7.90000	99.91350			0.00	0	0
Total IBL55 SPOT									0.00	0	0
Total For IBL55									0.00	0	0
IBL56 On 31/01/2019 Spot Bond				99.97733		99.90964			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			7.80000	104.88372	7.86000	104.78479			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			9.75000	106.73228	9.84000	106.26455		975,000,000,000.00	100,000,000	200,000,000	
Total IBL60 SPOT								975,000,000,000.00	100,000,000	200,000,000	
Total For IBL60								975,000,000,000.00	100,000,000	200,000,000	
IBL61 On 31/03/2019 Spot Bond				100.66110		100.59598			0.00	0	0
Total IBL61 SPOT									0.00	0	0
Total For IBL61									0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.14238		100.08155			0.00	0	0
Total IBL64 SPOT									0.00	0	0
Total For IBL64									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL65 On 29/07/2021 Spot Bond				99.99999		99.93686			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			4.06000	146.18744	4.02000	146.22594			0.00	0	0
Total IBL67 SPOT									0.00	0	0
Total For IBL67									0.00	0	0
IBL73 On 19/08/2018 Spot Bond				101.67124		101.61232			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				102.58712		102.51931			0.00	0	0
Total IBL75 SPOT									0.00	0	0
Total For IBL75									0.00	0	0
IBL76 On 25/11/2018 Spot Bond				101.74842		101.68632			0.00	0	0
Total IBL76 SPOT									0.00	0	0
Total For IBL76									0.00	0	0
IBL77 On 25/11/2020 Spot Bond				102.18063		102.11210			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			9.80000	102.58413	9.89000	102.19152			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			7.63000	101.17201	7.69000	101.08147			0.00	0	0
Total IBL79 SPOT									0.00	0	0
Total For IBL79									0.00	0	0
IBL80U On 02/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL80U SPOT									0.00	0	0
Total For IBL80U									0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL81U SPOT									0.00	0	0
Total For IBL81U									0.00	0	0
IBL82 On 29/01/2019 Spot Bond				100.17022		100.10858			0.00	0	0
Total IBL82 SPOT									0.00	0	0
Total For IBL82									0.00	0	0
IBL83 On 22/03/2019 Spot Bond				100.89034		100.82096			0.00	0	0
Total IBL83 SPOT									0.00	0	0
Total For IBL83									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				102.05632		101.99058			0.00	0	0
Total IBL85 SPOT									0.00	0	0
Total For IBL85									0.00	0	0
IBL86 On 20/05/2021 Spot Bond				102.79392		102.72347			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			7.93000	103.25490	7.99000	103.14230			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			9.17000	104.75417	9.24000	104.50433			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	21.27433	100.00000	21.13416			0.00	0	0
Total IBL88/R208 SPOT									0.00	0	0
Total For IBL88/R208									0.00	0	0
IBL89 On 26/05/2021 Spot Bond				101.58868		101.51180			0.00	0	0
Total IBL89 SPOT									0.00	0	0
Total For IBL89									0.00	0	0
IBL90U On 20/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL90U SPOT									0.00	0	0
Total For IBL90U									0.00	0	0
IBL92 On 12/01/2020 Spot Bond				100.42911		100.35953			0.00	0	0
Total IBL92 SPOT									0.00	0	0
Total For IBL92									0.00	0	0
IBL93 On 31/08/2018 Spot Bond				101.41383		101.34934			0.00	0	0
Total IBL93 SPOT									0.00	0	0
Total For IBL93									0.00	0	0
IBL94 On 06/09/2019 Spot Bond				101.40069		101.32990			0.00	0	340,000,000
Total IBL94 SPOT									0.00	0	340,000,000
Total For IBL94									0.00	0	340,000,000
IBL95 On 12/09/2021 Spot Bond				102.63161		102.56247			0.00	0	0
Total IBL95 SPOT									0.00	0	0
Total For IBL95									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL96 On 21/09/2019 Spot Bond				100.90883		100.83992			0.00	0	0
Total IBL96 SPOT									0.00	0	0
Total For IBL96									0.00	0	0
IBL97 On 03/10/2019 Spot Bond				100.63397		100.56533			0.00	0	0
Total IBL97 SPOT									0.00	0	0
Total For IBL97									0.00	0	0
IBL98 On 03/10/2023 Spot Bond				101.27662		101.20412			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			7.80000	103.81611	7.86000	103.68084			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	13.04064	100.00000	12.95330			0.00	0	0
Total IDC02U SPOT									0.00	0	0
Total For IDC02U									0.00	0	0
IDCC01 On 06/12/2018 Spot Bond				101.17182		101.10731			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				100.07911		100.01979			0.00	0	0
Total IDCC02 SPOT									0.00	0	0
Total For IDCC02									0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.31421		100.25438			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			8.67000	101.57772	8.74000	101.36796			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				102.09193		102.02453			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			9.74000	100.83144	9.85000	100.24697			0.00	0	0
Total IDCG06 SPOT									0.00	0	0
Total For IDCG06									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCG07 On 13/11/2020 Spot Bond				101.79253		101.72408				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			11.34500	101.89387	11.45500	101.08811				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG09 On 05/12/2019 Spot Bond				101.29354		101.22352				0.00	0	0
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond				101.31277		101.24168				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			10.56000	102.90412	10.67000	102.21332				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				100.08439		100.02103				0.00	0	650,000,000
Total IDCG12 SPOT										0.00	0	650,000,000
Total For IDCG12										0.00	0	650,000,000
IDCG13 On 26/04/2023 Spot Bond				100.08716		100.02170				0.00	0	0
Total IDCG13 SPOT										0.00	0	0
Total For IDCG13										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	101.13176	4.00000	101.09893				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				101.06517		100.99475				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
IDCP2L On 05/04/2025 Spot Bond			100.00000	6.24181	100.00000	6.20045				0.00	0	0
Total IDCP2U SPOT										0.00	0	0
Total For IDCP2U										0.00	0	0
IDCP3L On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP3U SPOT										0.00	0	0
Total For IDCP3U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IFC01 On 10/12/2024 Spot Bond			8.86000	100.50256	8.97000	99.90798			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			7.82000	104.80848	7.89000	104.57185			0.00	0	0
Total IFC02 SPOT									0.00	0	0
Total For IFC02									0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN276U SPOT									0.00	0	0
Total For IN276U									0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN277U SPOT									0.00	0	0
Total For IN277U									0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN281U SPOT									0.00	0	0
Total For IN281U									0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN286U SPOT									0.00	0	0
Total For IN286U									0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN289U SPOT									0.00	0	0
Total For IN289U									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN327U SPOT									0.00	0	0
Total For IN327U									0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN329U SPOT									0.00	0	0
Total For IN329U									0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN334U SPOT									0.00	0	0
Total For IN334U									0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN342U SPOT									0.00	0	0
Total For IN342U									0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN343U SPOT									0.00	0	0
Total For IN343U									0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN345U SPOT									0.00	0	0
Total For IN345U									0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN347U SPOT									0.00	0	0
Total For IN347U									0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN355U SPOT									0.00	0	0
Total For IN355U									0.00	0	0
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN367U SPOT									0.00	0	0
Total For IN367U									0.00	0	0
IN374U On 13/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN374U SPOT									0.00	0	0
Total For IN374U									0.00	0	0
IN378U On 16/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN378U SPOT									0.00	0	0
Total For IN378U									0.00	0	0
ING196 On 30/06/2027 Spot Bond				75.78758		75.78758			0.00	0	0
Total ING196 SPOT									0.00	0	0
Total For ING196									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING211 On 25/11/2020 Spot Bond			10.00000	109.31500	10.00000	109.22900			0.00	0	0
Total ING211/JIBAR SPOT									0.00	0	0
Total For ING211/JIBAR									0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.97715		100.90081			0.00	0	0
Total ING228 SPOT									0.00	0	0
Total For ING228									0.00	0	0
ING232 On 04/10/2018 Spot Bond				99.83598		100.50253			0.00	0	0
Total ING232 SPOT									0.00	0	0
Total For ING232									0.00	0	0
ING335 On 15/08/2019 Spot Bond				101.97204		101.90391			0.00	0	0
Total ING335 SPOT									0.00	0	0
Total For ING335									0.00	0	0
ING360 On 22/09/2022 Spot Bond				100.99790		100.91993			0.00	0	0
Total ING360 SPOT									0.00	0	0
Total For ING360									0.00	0	0
ING362 On 24/02/2021 Spot Bond				101.43804		101.36403			0.00	0	0
Total ING362 SPOT									0.00	0	0
Total For ING362									0.00	0	0
ING370 On 29/01/2019 Spot Bond				99.99997		99.93853			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				99.97873		99.91510			0.00	0	1,200,000,000
Total ING371 SPOT									0.00	0	1,200,000,000
Total For ING371									0.00	0	1,200,000,000
ING375 On 24/02/2023 Spot Bond				99.97698		99.90846			0.00	0	0
Total ING375 SPOT									0.00	0	0
Total For ING375									0.00	0	0
INLV01 On 12/08/2024 Spot Bond				102.40267		102.31159			0.00	1,500,000,000	750,000,000
Total INLV01 SPOT									0.00	1,500,000,000	750,000,000
Total For INLV01									0.00	1,500,000,000	750,000,000
INLV02 On 20/10/2020 Spot Bond				101.17288		101.08964			0.00	0	0
Total INLV02 SPOT									0.00	0	0
Total For INLV02									0.00	0	0
INLV03 On 11/02/2021 Spot Bond				102.58195		102.49026			0.00	0	0
Total INLV03 SPOT									0.00	0	0
Total For INLV03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INLV04 On 11/02/2021 Spot Bond			11.47000	108.74011	11.54000	108.48638			0.00	0	0
Total INLV04 SPOT									0.00	0	0
Total For INLV04									0.00	0	0
INLV05 On 22/03/2023 Spot Bond				101.78326		101.68423			0.00	0	0
Total INLV05 SPOT									0.00	0	0
Total For INLV05									0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	109.31500	10.00000	109.22900			0.00	0	0
Total IPF01/JIBAR SPOT									0.00	0	0
Total For IPF01/JIBAR									0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.98129		100.91350			0.00	0	0
Total IPF09 SPOT									0.00	0	0
Total For IPF09									0.00	0	0
IPF11 On 15/10/2015 Spot Bond				100.44667					0.00	0	0
IPF11 On 15/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF11 SPOT									0.00	0	0
Total For IPF11									0.00	0	0
IPF13 On 04/12/2020 Spot Bond				101.32906		101.25839			0.00	0	0
Total IPF13 SPOT									0.00	0	0
Total For IPF13									0.00	0	0
IPF14 On 17/12/2018 Spot Bond				101.24287		101.17937			0.00	0	0
Total IPF14 SPOT									0.00	0	0
Total For IPF14									0.00	0	0
IPF15 On 17/12/2020 Spot Bond				101.32677		101.25648			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				101.02399		100.95168			0.00	0	0
Total IPF16 SPOT									0.00	0	0
Total For IPF16									0.00	0	0
IPF17 On 22/12/2020 Spot Bond				100.89530		100.82551			0.00	0	0
Total IPF17 SPOT									0.00	0	0
Total For IPF17									0.00	0	0
IPF18 On 22/12/2021 Spot Bond				100.90557		100.83496			0.00	0	0
Total IPF18 SPOT									0.00	0	0
Total For IPF18									0.00	0	0
IPF19 On 22/12/2022 Spot Bond				100.91584		100.84441			0.00	0	0
Total IPF19 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IPF19										0.00	0	0
IPF20 On 17/03/2020 Spot Bond				100.97631		100.90745				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				101.01271		100.94123				0.00	0	0
Total IPF21 SPOT										0.00	0	0
Total For IPF21										0.00	0	0
IPF22 On 14/06/2022 Spot Bond				101.10657		101.03505				0.00	0	0
Total IPF22 SPOT										0.00	0	0
Total For IPF22										0.00	0	0
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF23U SPOT										0.00	0	0
Total For IPF23U										0.00	0	0
IPF24 On 05/02/2023 Spot Bond				101.98546		101.91702				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	0.00000				0.00	0	0
Total IPFC18 SPOT										0.00	0	0
Total For IPFC18										0.00	0	0
IPFC19 On 26/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00		95,000,000,000	47,500,000,000	
Total IPFC19 SPOT								10,000,000,000,000.00		95,000,000,000	47,500,000,000	
Total For IPFC19								10,000,000,000,000.00		95,000,000,000	47,500,000,000	
IPL10 On 20/05/2021 Spot Bond			9.02000	102.63457	9.09000	102.38918				0.00	0	1,500,000,000
Total IPL10 SPOT										0.00	0	1,500,000,000
Total For IPL10										0.00	0	1,500,000,000
IPL11 On 24/05/2022 Spot Bond				101.65163		101.57659				0.00	0	0
Total IPL11 SPOT										0.00	0	0
Total For IPL11										0.00	0	0
IPL8 On 10/10/2020 Spot Bond				101.11937		101.05066				0.00	0	0
Total IPL8 SPOT										0.00	0	0
Total For IPL8										0.00	0	0
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPL8/JIBAR SPOT										0.00	0	0
Total For IPL8/JIBAR										0.00	0	0
IPL9 On 20/05/2021 Spot Bond				101.84356		101.77332				0.00	0	0
Total IPL9 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IPL9										0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	99.99246	2.75000	99.96982				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	140.86367	6.29000	140.69026				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV025 On 12/09/2019 Spot Bond				101.82621		101.75289				0.00	0	0
Total IV025 SPOT										0.00	0	0
Total For IV025										0.00	0	0
IV026 On 27/09/2019 Spot Bond				100.19930		100.11837				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			4.96500	115.29658	4.97000	115.13207				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			4.96500	115.29658	4.97000	115.13207				0.00	0	0
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2020 Spot Bond				101.33153		101.25053				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV032 On 14/08/2018 Spot Bond				102.14662		102.07812				0.00	0	0
Total IV032 SPOT										0.00	0	0
Total For IV032										0.00	0	0
IV033 On 11/02/2021 Spot Bond				102.99743		102.90753				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			11.37000	108.17451	11.44000	107.92235				0.00	0	0
Total IV034 SPOT										0.00	0	0
Total For IV034										0.00	0	0
IV035 On 07/04/2022 Spot Bond				105.65315		105.56200				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				100.21300		100.12306				0.00	0	0
Total IV036 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV036										0.00	0	0
IV038 On 23/09/2021 Spot Bond				101.07856		100.98718				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			5.51000	139.39898	5.47000	139.41780				0.00	0	0
Total IV039 SPOT										0.00	0	0
Total For IV039										0.00	0	0
IV040 On 29/09/2021 Spot Bond				104.57755		104.49074				0.00	0	13,000,000
Total IV040 SPOT										0.00	0	13,000,000
Total For IV040										0.00	0	13,000,000
IV041 On 29/09/2021 Spot Bond			11.72000	104.60869	11.79000	104.32965				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				102.23720		102.14472				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			11.61000	104.72566	11.68000	104.43817				0.00	0	0
Total IV043 SPOT										0.00	0	0
Total For IV043										0.00	0	0
IV044 On 31/01/2022 Spot Bond				99.97083		99.88510				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			5.06000	141.46531	5.02000	141.49003				0.00	0	0
Total IV045 SPOT										0.00	0	0
Total For IV045										0.00	0	0
IV046 On 21/06/2022 Spot Bond				101.16273		101.07409				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	156.52600	4.99000	156.34952				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA698 On 09/11/2019 Spot Bond			7.35000	7.35000	7.35000	7.35000				0.00	0	0
Total IVA698 SPOT										0.00	0	0
Total For IVA698										0.00	0	0
IVA736 On 25/07/2018 Spot Bond			7.25000	7.25000	7.25000	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	99.82155	7.25000	99.80176				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			7.25000	99.56491	7.35000	99.53898				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			7.25000	99.42727	7.35000	99.39952				0.00	0	0
Total IVA852 SPOT										0.00	0	0
Total For IVA852										0.00	0	0
IVA853 On 06/09/2018 Spot Bond			7.35000	99.14154	7.35000	99.12175				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	99.00319	7.35000	98.98345				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			7.35000	98.86522	7.45000	98.83002				0.00	0	0
Total IVA855 SPOT										0.00	0	0
Total For IVA855										0.00	0	0
IVA856 On 27/09/2018 Spot Bond			7.45000	98.71054	7.45000	98.69066				0.00	0	0
Total IVA856 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVA856										0.00	0	0
IVA857 On 04/10/2018 Spot Bond			7.45000	98.57152	7.45000	98.55170				0.00	0	0
Total IVA857 SPOT										0.00	0	0
Total For IVA857										0.00	0	0
IVA859 On 18/10/2018 Spot Bond			7.45000	98.29466	7.45000	98.27494			30,545,000,000,000.00		4,100,000,000	4,100,000,000
Total IVA859 SPOT									30,545,000,000,000.00		4,100,000,000	4,100,000,000
Total For IVA859									30,545,000,000,000.00		4,100,000,000	4,100,000,000
IVA861 On 01/11/2018 Spot Bond			7.45000	98.01934	100.00000	100.00000			227,970,000,000,000.00		30,600,000,000	17,300,000,000
Total IVA861 SPOT									227,970,000,000,000.00		30,600,000,000	17,300,000,000
Total For IVA861									227,970,000,000,000.00		30,600,000,000	17,300,000,000
IVC005 On 25/11/2020 Spot Bond			10.00000	109.31500	10.00000	109.22900				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.65367		100.58284				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.66656		100.59698				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.68168		100.61048				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				98.56634		98.47747				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			8.40000	101.15307	8.46000	101.03007				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	51.15977	100.00000	50.82267				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			9.24000	100.43039	9.31000	100.17693				0.00	0	0
Total IVC040 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC040										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				101.69753		101.62444				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC055 On 26/03/2020 Spot Bond				100.84518		100.77219				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC060 On 31/07/2018 Spot Bond				99.97762		99.91032				0.00	0	0
Total IVC060 SPOT										0.00	0	0
Total For IVC060										0.00	0	0
IVC063 On 07/08/2020 Spot Bond				99.80842		102.06141				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC065 On 10/09/2018 Spot Bond				101.20572		101.13256				0.00	0	0
Total IVC065 SPOT										0.00	0	0
Total For IVC065										0.00	0	0
IVC070 On 20/01/2019 Spot Bond				100.54825		100.48058				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				100.17470		100.10124				0.00	0	0
Total IVC075 SPOT										0.00	0	0
Total For IVC075										0.00	0	0
IVC081 On 14/07/2019 Spot Bond				100.34980		100.27695				0.00	0	0
Total IVC081 SPOT										0.00	0	0
Total For IVC081										0.00	0	0
IVC092 On 24/11/2019 Spot Bond				101.67885		101.60256				0.00	0	0
Total IVC092 SPOT										0.00	0	0
Total For IVC092										0.00	0	0
IVC093 On 24/11/2018 Spot Bond				101.60585		101.53288				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			10.09000	103.54377	10.16000	103.26249				0.00	0	0
Total IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0
IVC097 On 29/06/2021 Spot Bond				100.79447		100.71914				0.00	0	0
Total IVC097 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC097										0.00	0	0
IVC102 On 31/01/2020 Spot Bond				99.97470		99.89937				0.00	0	0
Total IVC102 SPOT										0.00	0	0
Total For IVC102										0.00	0	0
IVC103 On 29/06/2021 Spot Bond				100.80700		100.73045				0.00	0	0
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC105 On 08/03/2020 Spot Bond				101.28829		101.21450				0.00	0	0
Total IVC105 SPOT										0.00	0	0
Total For IVC105										0.00	0	0
IVC106 On 13/03/2020 Spot Bond				101.15621		101.08303				0.00	0	0
Total IVC106 SPOT										0.00	0	0
Total For IVC106										0.00	0	0
IVC107 On 29/06/2021 Spot Bond				100.79865		100.72291				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				100.00013		99.92734				0.00	0	0
Total IVC108 SPOT										0.00	0	0
Total For IVC108										0.00	0	0
IVC109 On 19/05/2021 Spot Bond				101.81246		101.73463				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			9.74000	101.95601	9.81000	101.70824				0.00	0	0
Total IVC110 SPOT										0.00	0	0
Total For IVC110										0.00	0	0
IVC111 On 19/05/2020 Spot Bond				101.62163		101.55211				0.00	0	0
Total IVC111 SPOT										0.00	0	0
Total For IVC111										0.00	0	0
IVC113 On 26/08/2018 Spot Bond				101.51804		101.44627				0.00	0	0
Total IVC113 SPOT										0.00	0	0
Total For IVC113										0.00	0	0
IVC114 On 14/09/2021 Spot Bond				101.16255		101.08733				0.00	0	0
Total IVC114 SPOT										0.00	0	0
Total For IVC114										0.00	0	0
IVC116 On 16/08/2020 Spot Bond				101.93072		101.85414				0.00	0	0
Total IVC116 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IVC116									0.00	0	0
IVC119 On 21/02/2019 Spot Bond				101.66886		101.59702			0.00	0	0
Total IVC119 SPOT									0.00	0	0
Total For IVC119									0.00	0	0
IVC121 On 22/09/2018 Spot Bond				100.90539		100.83478			0.00	0	0
Total IVC121 SPOT									0.00	0	0
Total For IVC121									0.00	0	0
IVC122 On 20/01/2020 Spot Bond				100.50420		100.43494			0.00	0	0
Total IVC122 SPOT									0.00	0	0
Total For IVC122									0.00	0	0
IVC124 On 17/09/2018 Spot Bond				101.03543		100.96230			0.00	0	0
Total IVC124 SPOT									0.00	0	0
Total For IVC124									0.00	0	0
IVC126 On 30/04/2019 Spot Bond				99.99997		99.93160			0.00	0	0
Total IVC126 SPOT									0.00	0	0
Total For IVC126									0.00	0	0
IVC127 On 27/12/2018 Spot Bond				100.75349		100.68665			0.00	0	0
Total IVC127 SPOT									0.00	0	0
Total For IVC127									0.00	0	0
IVC128 On 23/03/2019 Spot Bond				100.79039		100.72391			0.00	0	0
Total IVC128 SPOT									0.00	0	0
Total For IVC128									0.00	0	0
IVC129 On 26/03/2019 Spot Bond				100.75794		100.69272			0.00	0	0
Total IVC129 SPOT									0.00	0	0
Total For IVC129									0.00	0	0
IVC130 On 23/04/2019 Spot Bond				100.16469		100.09508			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				100.25129		102.42858			0.00	0	0
Total IVC131 SPOT									0.00	0	0
Total For IVC131									0.00	0	0
IVC132 On 31/05/2019 Spot Bond				101.37466		101.30652			0.00	0	0
Total IVC132 SPOT									0.00	0	0
Total For IVC132									0.00	0	0
IVC133 On 06/12/2019 Spot Bond			8.02000	101.16693	8.02000	101.10174			0.00	0	0
Total IVC133 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC133										0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC91U SPOT										0.00	0	0
Total For IVC91U										0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC95U SPOT										0.00	0	0
Total For IVC95U										0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC96U SPOT										0.00	0	0
Total For IVC96U										0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
IVF41U On 16/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF41U SPOT										0.00	0	0
Total For IVF41U										0.00	0	0
IVF47U On 16/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF47U SPOT										0.00	0	0
Total For IVF47U										0.00	0	0
IVS01U On 23/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVS01U SPOT										0.00	0	0
Total For IVS01U										0.00	0	0
JAS01 On 31/01/2019 Spot Bond				99.97359		99.89505				0.00	0	0
Total JAS01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
KAP00: On 13/06/2019 Spot Bond				101.16133		101.08783			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0
KAP00: On 06/06/2019 Spot Bond				101.33172		101.25823			0.00	0	0
Total KAP003 SPOT									0.00	0	0
Total For KAP003									0.00	0	0
KAP00: On 29/06/2021 Spot Bond				100.79029		100.71537			0.00	0	0
Total KAP006 SPOT									0.00	0	0
Total For KAP006									0.00	0	0
KAP00: On 26/10/2021 Spot Bond			9.29000	105.19964	9.36000	104.92580			0.00	0	0
Total KAP007 SPOT									0.00	0	0
Total For KAP007									0.00	0	0
KAP00: On 28/11/2019 Spot Bond				102.10413		102.03425			0.00	0	0
Total KAP008 SPOT									0.00	0	0
Total For KAP008									0.00	0	0
KAP00: On 24/05/2020 Spot Bond				101.63332		101.55911			0.00	0	0
Total KAP009 SPOT									0.00	0	0
Total For KAP009									0.00	0	0
KAP01: On 15/09/2020 Spot Bond				101.65997		101.59015			0.00	0	0
Total KAP010 SPOT									0.00	0	0
Total For KAP010									0.00	0	0
KAP01: On 01/12/2022 Spot Bond				101.44773		101.37455			0.00	0	500,000,000
Total KAP012 SPOT									0.00	0	500,000,000
Total For KAP012									0.00	0	500,000,000
KAP04: On 01/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total KAP04U SPOT									0.00	0	0
Total For KAP04U									0.00	0	0
KAP11 On 24/10/2022 Spot Bond				100.49166		100.36349			0.00	0	0
Total KAP11 SPOT									0.00	0	0
Total For KAP11									0.00	0	0
KSB00: On 05/08/2020 Spot Bond				104.01393		103.93241			0.00	0	0
Total KSB009 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For KSB009									0.00	0	0
KST01 On 12/07/2020 Spot Bond				100.45475		100.38088			0.00	0	0
Total KST01 SPOT									0.00	0	0
Total For KST01									0.00	0	0
KW01 On 31/10/2027 Spot Bond			9.95000	124.44788	10.06000	123.60334			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				101.25455		101.18253			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK08 On 30/10/2019 Spot Bond				100.05853		99.99132			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			9.58000	101.67045	9.64000	101.51913			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	101.62153	9.62000	101.54372			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	104.14336	9.71000	104.06156			0.00	0	0
Total LBK12U SPOT									0.00	0	0
Total For LBK12U									0.00	0	0
LBK15 On 12/10/2021 Spot Bond				100.49433		100.41382			0.00	0	0
Total LBK15 SPOT									0.00	0	0
Total For LBK15									0.00	0	0
LBK16 On 30/11/2019 Spot Bond				101.49660		101.42351			0.00	0	0
Total LBK16 SPOT									0.00	0	0
Total For LBK16									0.00	0	0
LBK17 On 22/03/2020 Spot Bond				101.99503		101.92739			0.00	0	0
Total LBK17 SPOT									0.00	0	0
Total For LBK17									0.00	0	0
LBK18 On 22/03/2022 Spot Bond				103.93885		103.86079			0.00	0	0
Total LBK18 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LBK18										0.00	0	0
LBK20 On 08/06/2022 Spot Bond			9.85000	102.52556	9.94000	102.15946				0.00	0	2,500,000,000
Total LBK20 SPOT										0.00	0	2,500,000,000
Total For LBK20										0.00	0	2,500,000,000
LBK21 On 04/09/2018 Spot Bond				101.24054		101.17400				0.00	0	0
Total LBK21 SPOT										0.00	0	0
Total For LBK21										0.00	0	0
LBK22 On 04/09/2020 Spot Bond				101.49664		101.42778				0.00	0	0
Total LBK22 SPOT										0.00	0	0
Total For LBK22										0.00	0	0
LBK23 On 05/09/2022 Spot Bond				101.38745		101.31223				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			10.00000	104.40661	10.14000	103.68410				0.00	0	4,000,000,000
Total LBK24 SPOT										0.00	0	4,000,000,000
Total For LBK24										0.00	0	4,000,000,000
LBK25 On 25/03/2019 Spot Bond				100.78090		100.71525				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				101.02913		100.96071				0.00	0	0
Total LBK26 SPOT										0.00	0	0
Total For LBK26										0.00	0	0
LBK27 On 23/03/2023 Spot Bond				100.88040		100.80616				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			10.78000	100.86717	10.89000	100.13346				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			9.80000	101.06072	9.89000	100.64103				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			8.73000	104.99285	8.79000	104.80755				0.00	0	580,000,000
Total LGL04 SPOT										0.00	0	580,000,000
Total For LGL04										0.00	0	580,000,000
LGL05 On 12/12/2021 Spot Bond				102.39166		102.31551				0.00	0	0
Total LGL05 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For LGL05									0.00	0	0
LGL06 On 04/10/2022 Spot Bond			9.90000	104.23919	9.99000	103.85249			0.00	0	2,500,000,000
Total LGL06 SPOT									0.00	0	2,500,000,000
Total For LGL06									0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond				101.48814		101.41318			0.00	0	0
Total LGL07 SPOT									0.00	0	0
Total For LGL07									0.00	0	0
LGL08 On 28/02/2023 Spot Bond				103.80669		103.73176			0.00	0	0
Total LGL08 SPOT									0.00	0	0
Total For LGL08									0.00	0	0
LGL09 On 28/08/2024 Spot Bond				103.68156		103.60155			0.00	0	0
Total LGL09 SPOT									0.00	0	0
Total For LGL09									0.00	0	0
LHC04U On 21/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC04U SPOT									0.00	0	0
Total For LHC04U									0.00	0	0
LHL17 On 14/11/2018 Spot Bond				103.33734		103.25560			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			9.63000	103.73161	9.69000	103.63361			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			13.58000	103.76212	13.64000	103.58110			0.00	0	0
Total LHL19 SPOT									0.00	0	0
Total For LHL19									0.00	0	0
LHL26 On 13/11/2020 Spot Bond				102.72700		102.62134			0.00	0	0
Total LHL26 SPOT									0.00	0	0
Total For LHL26									0.00	0	0
LHL27 On 13/02/2021 Spot Bond				102.41156		102.31846			0.00	0	0
Total LHL27 SPOT									0.00	0	0
Total For LHL27									0.00	0	0
LHL28 On 13/02/2022 Spot Bond				102.70542		102.60059			0.00	0	0
Total LHL28 SPOT									0.00	0	0
Total For LHL28									0.00	0	0
LOM01 On 25/11/2019 Spot Bond				104.25403		104.17024			0.00	0	0
Total LOM01 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LOM01										0.00	0	0
LRFA2 On 20/11/2019 Spot Bond				101.65630		101.58403				0.00	0	0
Total LRFA2 SPOT										0.00	0	0
Total For LRFA2										0.00	0	0
LRFB2 On 20/11/2019 Spot Bond				102.51835		102.44600				0.00	0	0
Total LRFB2 SPOT										0.00	0	0
Total For LRFB2										0.00	0	0
LRFC2 On 20/11/2019 Spot Bond				101.87451		101.79257				0.00	0	0
Total LRFC2 SPOT										0.00	0	0
Total For LRFC2										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				102.99636		102.95679				0.00	0	0
Total MAQ0A3 SPOT										0.00	0	0
Total For MAQ0A3										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				103.12715		103.08471				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				103.14793		103.08632				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				103.05201		102.99159				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				99.77704		101.70982				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				101.05947		100.99536				0.00	0	0
Total MAQ114 SPOT										0.00	0	0
Total For MAQ114										0.00	0	0
MAQ11 On 31/01/2019 Spot Bond				99.98010		99.92046				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				99.82291		99.76389				0.00	0	0
Total MAQ122 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MAQ122										0.00	0	0
MAQ12 On 16/10/2018 Spot Bond				98.45624		98.39686				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				99.51314	100.00000	100.00000				0.00	60,000,000,000	30,000,000,000
Total MAQ124 SPOT										0.00	60,000,000,000	30,000,000,000
Total For MAQ124										0.00	60,000,000,000	30,000,000,000
MBF04 On 17/08/2018 Spot Bond				101.72520		101.66492				0.00	0	300,000,000
Total MBF046 SPOT										0.00	0	300,000,000
Total For MBF046										0.00	0	300,000,000
MBF04 On 07/06/2019 Spot Bond				101.57934		101.51477				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBF04 On 14/03/2019 Spot Bond				101.49680		101.43324				0.00	0	0
Total MBF049 SPOT										0.00	0	0
Total For MBF049										0.00	0	0
MBF05 On 17/05/2019 Spot Bond				102.21142		102.14773				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				101.21382		101.14884				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				101.19146		101.12658				0.00	0	0
Total MBF055 SPOT										0.00	0	0
Total For MBF055										0.00	0	0
MBF05 On 28/08/2018 Spot Bond				101.33616		101.27314				0.00	0	0
Total MBF056 SPOT										0.00	0	0
Total For MBF056										0.00	0	0
MBF05 On 28/08/2020 Spot Bond				101.82066		101.75570				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MBF058									0.00	0	0
MBF05: On 21/05/2021 Spot Bond				101.54112		101.47484			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				101.10919		101.04054			0.00	0	0
Total MBP035 SPOT									0.00	0	0
Total For MBP035									0.00	0	0
MBP03: On 11/04/2020 Spot Bond				100.43021		100.36424			0.00	0	0
Total MBP036 SPOT									0.00	0	0
Total For MBP036									0.00	0	0
MBP03: On 26/05/2020 Spot Bond				101.40660		101.34022			0.00	0	0
Total MBP037 SPOT									0.00	0	0
Total For MBP037									0.00	0	0
MBP03: On 02/11/2022 Spot Bond				99.93680		99.87348			0.00	0	0
Total MBP038 SPOT									0.00	0	0
Total For MBP038									0.00	0	0
MBP03: On 23/02/2021 Spot Bond				101.50973		101.44239			0.00	0	0
Total MBP039 SPOT									0.00	0	0
Total For MBP039									0.00	0	0
MBP04: On 23/02/2023 Spot Bond				101.53751		101.46893			0.00	0	0
Total MBP040 SPOT									0.00	0	0
Total For MBP040									0.00	0	0
MBP04: On 13/04/2021 Spot Bond				100.37957		100.31432			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				100.08097		100.02020			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			8.03000	103.25355	8.09000	103.14530			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	103.27415	8.00000	103.20777			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			7.96000	103.19822	8.02000	103.09073			0.00	0	0
Total MBSA02 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MBSA02									0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.91000	102.55200	8.91000	102.47875			0.00	0	0
Total MBSA02/R204 SPOT									0.00	0	0
Total For MBSA02/R204									0.00	0	0
MEFSA On 05/01/2019 Spot Bond				100.56766		100.50233			0.00	0	0
Total MEFSA4 SPOT									0.00	0	0
Total For MEFSA4									0.00	0	0
MEFSA On 05/07/2026 Spot Bond				100.58987		100.52185			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MEFSB On 05/01/2019 Spot Bond			8.05000	101.12388	8.11000	101.03330			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			9.49500	102.14542	9.56500	101.86508			0.00	0	0
Total MEFSB5 SPOT									0.00	0	0
Total For MEFSB5									0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.90435		100.83740			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			9.38000	102.03817	9.44000	101.89600			0.00	0	0
Total MFS1B SPOT									0.00	0	0
Total For MFS1B									0.00	0	0
MMF10 On 15/12/2024 Spot Bond				100.31749		100.25367			0.00	0	0
Total MMF101 SPOT									0.00	0	0
Total For MMF101									0.00	0	0
MMF20 On 15/12/2024 Spot Bond				100.34282		100.27352			0.00	0	0
Total MMF201 SPOT									0.00	0	0
Total For MMF201									0.00	0	0
MMF30 On 15/12/2024 Spot Bond				100.43358		102.23799			0.00	0	0
Total MMF301 SPOT									0.00	0	0
Total For MMF301									0.00	0	0
MMF40 On 15/12/2024 Spot Bond				101.53061		101.42870			0.00	0	0
Total MMF401 SPOT									0.00	0	0
Total For MMF401									0.00	0	0
MMIG0 On 17/03/2019 Spot Bond				100.94962		100.88062			0.00	0	0
Total MMIG01 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MMIG01									0.00	0	0
MMIG0 On 17/03/2021 Spot Bond			9.32000	105.37460	9.39000	105.13402			457,945,656,000.00	49,135,800	424,567,900
Total MMIG02 SPOT									457,945,656,000.00	49,135,800	424,567,900
Total For MMIG02									457,945,656,000.00	49,135,800	424,567,900
MMIG0 On 01/06/2020 Spot Bond				101.57953		101.50418			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			11.41000	104.71122	11.52000	104.09559			0.00	0	0
Total MMIG04 SPOT									0.00	0	0
Total For MMIG04									0.00	0	0
MMIG0 On 12/08/2022 Spot Bond			10.05000	107.66517	10.14000	107.28015			0.00	0	1,050,000,000
Total MMIG05 SPOT									0.00	0	1,050,000,000
Total For MMIG05									0.00	0	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond				100.68393		100.60990			0.00	0	0
Total MMIG06 SPOT									0.00	0	0
Total For MMIG06									0.00	0	0
MTN06 On 13/07/2020 Spot Bond				101.42902		101.36175			0.00	0	1,800,000,000
Total MTN06 SPOT									0.00	0	1,800,000,000
Total For MTN06									0.00	0	1,800,000,000
MTN07 On 13/07/2022 Spot Bond				100.91226		100.84013			0.00	0	0
Total MTN07 SPOT									0.00	0	0
Total For MTN07									0.00	0	0
MTN08 On 11/10/2020 Spot Bond				100.95538		100.88632			0.00	0	0
Total MTN08 SPOT									0.00	0	0
Total For MTN08									0.00	0	0
MTN08 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MTN08U SPOT									0.00	0	0
Total For MTN08U									0.00	0	0
MTN09 On 11/10/2022 Spot Bond				100.98708		100.91506			0.00	0	0
Total MTN09 SPOT									0.00	0	0
Total For MTN09									0.00	0	0
MTN09 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MTN09U SPOT									0.00	0	0
Total For MTN09U									0.00	0	0
MTN10 On 11/10/2024 Spot Bond				100.48127		100.40718			0.00	0	0
Total MTN10 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MTN10										0.00	0	0
MTN11 On 04/06/2021 Spot Bond				101.29515		101.22622				0.00	0	0
Total MTN11 SPOT										0.00	0	0
Total For MTN11										0.00	0	0
MTN12 On 04/06/2023 Spot Bond				101.58588		101.51474				0.00	0	0
Total MTN12 SPOT										0.00	0	0
Total For MTN12										0.00	0	0
MTN13 On 04/06/2025 Spot Bond				101.37564		101.30233				0.00	0	0
Total MTN13 SPOT										0.00	0	0
Total For MTN13										0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA2U SPOT										0.00	0	0
Total For MWA2U										0.00	0	0
MWAR(On 22/11/2019 Spot Bond				102.03975		101.96772				0.00	0	0
Total MWAR01 SPOT										0.00	0	0
Total For MWAR01										0.00	0	0
MWAR(On 22/02/2021 Spot Bond				101.69177		101.61762				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				101.04931		100.97137				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				109.01034		108.92020				0.00	0	0
Total N5E23 SPOT										0.00	0	0
Total For N5E23										0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total N5G23U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For N5G23U										0.00	0	0
N6A19 On 20/12/2018 Spot Bond				100.86319		100.79934				0.00	0	0
Total N6A19 SPOT										0.00	0	0
Total For N6A19										0.00	0	0
N6B26 On 20/03/2020 Spot Bond				101.13221		101.06503				0.00	0	0
Total N6B26 SPOT										0.00	0	0
Total For N6B26										0.00	0	0
N6C26 On 21/09/2020 Spot Bond				100.93018		100.86125				0.00	0	0
Total N6C26 SPOT										0.00	0	0
Total For N6C26										0.00	0	0
N6D26 On 21/12/2020 Spot Bond				100.94101		100.87126				0.00	0	0
Total N6D26 SPOT										0.00	0	0
Total For N6D26										0.00	0	0
N6E26 On 22/03/2021 Spot Bond				100.99607		100.92214				0.00	0	0
Total N6E26 SPOT										0.00	0	0
Total For N6E26										0.00	0	0
N6F26 On 22/03/2021 Spot Bond				101.17949		101.09164				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				101.41618		101.31031				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			9.70000	96.62216	9.79000	96.24648				0.00	0	640,000,000
Total NAM01 SPOT										0.00	0	640,000,000
Total For NAM01										0.00	0	640,000,000
NAM02 On 29/06/2020 Spot Bond			9.07000	101.70220	9.14000	101.50648				0.00	0	760,000,000
Total NAM02 SPOT										0.00	0	760,000,000
Total For NAM02										0.00	0	760,000,000
NAM03 On 01/08/2023 Spot Bond			9.65000	101.54361	9.74000	101.11041				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			10.41000	100.47772	10.52000	99.80537				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			8.43000	102.52321	8.49000	102.32846				0.00	0	0
Total NBK11A SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK11A									0.00	0	0
NBK12, On 19/03/2021 Spot Bond			8.87000	104.54641	9.46500	103.09605			2,661,000,000,000.00	300,000,000	100,000,000
Total NBK12A SPOT									2,661,000,000,000.00	300,000,000	100,000,000
Total For NBK12A									2,661,000,000,000.00	300,000,000	100,000,000
NBK12, On 19/03/2021 Spot Bond			9.38000	103.36845	9.38000	103.29123			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			9.45000	104.69652	9.54000	104.22858			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK14, On 25/06/2021 Spot Bond			8.79000	102.13055	8.86000	101.88077			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			9.42000	102.24053	9.49000	101.95845			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			9.61000	103.56242	9.72000	102.96092			1,202,733,784,000.00	125,154,400	31,288,600
Total NBK16A SPOT									1,202,733,784,000.00	125,154,400	31,288,600
Total For NBK16A									1,202,733,784,000.00	125,154,400	31,288,600
NBK17, On 22/04/2026 Spot Bond			9.72000	103.89212	9.83000	103.21984			97,200,000,000.00	10,000,000	1,240,000,000
Total NBK17A SPOT									97,200,000,000.00	10,000,000	1,240,000,000
Total For NBK17A									97,200,000,000.00	10,000,000	1,240,000,000
NBK18, On 01/06/2020 Spot Bond			8.42500	102.86730	8.48500	102.69606			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			9.57000	101.75000	9.64000	101.45095			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			9.75000	104.93315	9.86000	104.24691			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				101.05517		100.98829			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			10.17000	102.92023	10.28000	102.19037			0.00	0	0
Total NBK21A SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK21A									0.00	0	0
NBK22, On 19/11/2022 Spot Bond			9.79000	102.90626	9.88000	102.51404			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			9.68000	107.23779	9.79000	106.57089			0.00	0	0
Total NBK23A SPOT									0.00	0	0
Total For NBK23A									0.00	0	0
NBK23I On 12/02/2020 Spot Bond				101.84306		101.77578			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24, On 19/11/2027 Spot Bond			9.76000	109.18693	9.87000	108.41041			0.00	0	1,000,000,000
Total NBK24A SPOT									0.00	0	1,000,000,000
Total For NBK24A									0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond				101.86188		101.79338			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			9.35000	109.55482	9.44000	109.13481		935,000,000,000.00		100,000,000	200,000,000
Total NBK25A SPOT								935,000,000,000.00		100,000,000	200,000,000
Total For NBK25A								935,000,000,000.00		100,000,000	200,000,000
NBK25I On 12/02/2025 Spot Bond				103.27421		103.19936			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	14.61865	100.00000	14.52233			0.00	0	0
Total NBK26A SPOT									0.00	0	0
Total For NBK26A									0.00	0	0
NBK26I On 22/04/2026 Spot Bond				102.35830		102.27976			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			9.96000	108.75980	10.07000	108.06493			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			9.70000	101.12623	9.79000	105.69118			0.00	0	0
Total NBK28A SPOT									0.00	0	0
Total For NBK28A									0.00	0	0
NBK28I On 19/11/2020 Spot Bond				101.63107		101.56113			0.00	0	0
Total NBK28B SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK28B										0.00	0	0
NBK29 On 31/07/2026 Spot Bond			9.91000	103.17983	10.02000	102.48843				0.00	0	0
Total NBK29A SPOT										0.00	0	0
Total For NBK29A										0.00	0	0
NBK29I On 18/02/2019 Spot Bond				102.11238		102.04951				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			9.50000	104.65582	9.59000	104.19291				0.00	0	0
Total NBK30A SPOT										0.00	0	0
Total For NBK30A										0.00	0	0
NBK30I On 18/02/2021 Spot Bond				103.11879		103.04972				0.00	0	0
Total NBK30B SPOT										0.00	0	0
Total For NBK30B										0.00	0	0
NBK31I On 17/02/2023 Spot Bond				101.79316		101.71901				0.00	0	0
Total NBK31B SPOT										0.00	0	0
Total For NBK31B										0.00	0	0
NBK32I On 26/02/2019 Spot Bond				101.44941		101.38096				0.00	0	0
Total NBK32B SPOT										0.00	0	0
Total For NBK32B										0.00	0	0
NBK33I On 10/05/2019 Spot Bond				102.31071		102.24827				0.00	0	0
Total NBK33B SPOT										0.00	0	0
Total For NBK33B										0.00	0	0
NBK34I On 10/05/2021 Spot Bond				103.41311		103.34585				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				104.06945		103.99681				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				105.00166		104.91992				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				100.12785		102.15481				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				101.64800		103.09674				0.00	1,000,000,000	1,000,000,000
Total NBK38B SPOT										0.00	1,000,000,000	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK38B										0.00	1,000,000,000	1,000,000,000
NBK3A On 09/09/2019 Spot Bond			7.61000	108.36422	7.67000	108.23305				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	51.58919	100.00000	51.24927				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			11.18500	51.56665	11.29500	51.20405				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK40I On 31/07/2026 Spot Bond				99.97645		99.90633				0.00	0	0
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0
NBK41I On 20/02/2020 Spot Bond				101.85731		101.79082				0.00	0	0
Total NBK41B SPOT										0.00	0	0
Total For NBK41B										0.00	0	0
NBK42I On 21/02/2022 Spot Bond				102.23897		102.16927				0.00	0	0
Total NBK42B SPOT										0.00	0	0
Total For NBK42B										0.00	0	0
NBK43I On 20/02/2024 Spot Bond				102.08901		102.01651				0.00	0	0
Total NBK43B SPOT										0.00	0	0
Total For NBK43B										0.00	0	0
NBK44I On 15/02/2021 Spot Bond				101.69711		101.63116				0.00	0	0
Total NBK44B SPOT										0.00	0	0
Total For NBK44B										0.00	0	0
NBK45I On 15/02/2023 Spot Bond				102.30790		102.23972				0.00	0	0
Total NBK45B SPOT										0.00	0	0
Total For NBK45B										0.00	0	0
NBK46I On 15/08/2025 Spot Bond				101.79043		101.72072				0.00	0	0
Total NBK46B SPOT										0.00	0	0
Total For NBK46B										0.00	0	0
NBK47I On 15/02/2028 Spot Bond				101.84215		101.77036				0.00	0	0
Total NBK47B SPOT										0.00	0	0
Total For NBK47B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond				100.27470		100.20144				0.00	0	0
Total NBK7B SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK7B										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.98545		100.91234				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			10.35500	105.07527	10.46500	104.52438				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.98004		100.90734				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			10.39000	104.15462	10.50000	103.60716				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.98545		100.91234				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.99398		100.92022				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				101.00479		100.93021				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond				100.92416		100.85113				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NCLN9 On 08/10/2018 Spot Bond				100.49955		100.43022				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED05U SPOT										0.00	0	0
Total For NED05U										0.00	0	0
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	150,700,000,000
Total NED06U SPOT										0.00	0	150,700,000,000
Total For NED06U										0.00	0	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				101.89895		101.82770				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			8.33000	104.63576	8.39000	104.52516				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2019 Spot Bond				101.28413		101.21546				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				100.37526		100.29695				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2020 Spot Bond				100.37394		100.29566				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2020 Spot Bond				103.51752		103.44174				0.00	0	58,000,000
Total NED19 SPOT										0.00	0	58,000,000
Total For NED19										0.00	0	58,000,000
NED20 On 01/07/2020 Spot Bond			10.23000	102.67846	10.34000	102.40452				0.00	0	3,030,000,000

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 NED20 SPOT										0.00	0	3,030,000,000
Total For NED20										0.00	0	3,030,000,000
NEDT1 On 21/05/2021 Spot Bond				107.48861		107.38119				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				106.06008		105.95560				0.00	0	0
Total NEDT1B SPOT										0.00	0	0
Total For NEDT1B										0.00	0	0
NET51 On 16/11/2018 Spot Bond				101.64448		101.57956				0.00	0	0
Total NET51 SPOT										0.00	0	0
Total For NET51										0.00	0	0
NGL01 On 22/09/2021 Spot Bond				106.55428		104.67278				0.00	5,340,000,000	5,100,000,000
Total NGL01 SPOT										0.00	5,340,000,000	5,100,000,000
Total For NGL01										0.00	5,340,000,000	5,100,000,000
NGL02 On 15/03/2022 Spot Bond				104.30089		104.21495				0.00	0	0
Total NGL02 SPOT										0.00	0	0
Total For NGL02										0.00	0	0
NGL03 On 26/05/2022 Spot Bond				101.84362		101.75611				0.00	0	0
Total NGL03 SPOT										0.00	0	0
Total For NGL03										0.00	0	0
NGL04 On 20/03/2023 Spot Bond				102.56876		102.48650				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				100.12646	100.00000	100.00000				0.00	3,000,000,000	150,700,000,000
Total NGL05 SPOT										0.00	3,000,000,000	150,700,000,000
Total For NGL05										0.00	3,000,000,000	150,700,000,000
NGLT1 On 01/07/2022 Spot Bond				100.97121		100.86871				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	109.31500	10.00000	109.22900				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	102.84417	13.50000	102.73470				0.00	0	0
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0
NHM00 On 09/06/2019 Spot Bond				101.42848		101.34012				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NHM003 SPOT										0.00	0	0
Total For NHM003										0.00	0	0
NHM00 On 20/04/2019 Spot Bond				103.04384		102.95342				0.00	0	0
Total NHM004 SPOT										0.00	0	0
Total For NHM004										0.00	0	0
NHM00 On 18/05/2019 Spot Bond				102.20000		102.10959				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			3.82500	123.40807	3.83000	123.24305				0.00	0	0
Total NILB11 SPOT										0.00	0	0
Total For NILB11										0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	0
Total NILB12 SPOT										0.00	0	0
Total For NILB12										0.00	0	0
NILB13 On 31/01/2025 Spot Bond			4.21500	120.56301	4.22000	120.39809				0.00	0	0
Total NILB13 SPOT										0.00	0	0
Total For NILB13										0.00	0	0
NILB14 On 31/03/2028 Spot Bond			4.24000	166.47922	4.24000	166.30151				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	162.27898	4.55000	162.10170				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			4.54500	97.15169	4.53000	97.25960				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			8.43000	101.79828	8.49000	101.62074				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NN01U On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NN01U SPOT										0.00	0	0
Total For NN01U										0.00	0	0
NN02 On 24/07/2023 Spot Bond				100.00000		100.00000				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			9.06000	104.22577	9.12000	104.04868				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NQ1A10 SPOT									0.00	0	0
Total For NQ1A10									0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond				101.58843		101.51818			0.00	0	0
Total NQ1A21 SPOT									0.00	0	0
Total For NQ1A21									0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond				101.61681		101.54598			0.00	0	0
Total NQ1A24 SPOT									0.00	0	0
Total For NQ1A24									0.00	0	0
NQ1A2 On 22/05/2022 Spot Bond				101.66182		101.58899			0.00	0	0
Total NQ1A25 SPOT									0.00	0	0
Total For NQ1A25									0.00	0	0
NQ1A2 On 22/05/2023 Spot Bond				101.66377		101.59086			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			9.26000	104.25857	9.32000	104.07999			0.00	0	0
Total NQ1B10 SPOT									0.00	0	0
Total For NQ1B10									0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				101.65816		101.58551			0.00	0	0
Total NQ1B17 SPOT									0.00	0	0
Total For NQ1B17									0.00	0	0
NQ1B2 On 22/05/2023 Spot Bond				101.73893		101.66270			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			9.46000	104.29138	9.52000	104.11132			0.00	0	0
Total NQ1C10 SPOT									0.00	0	0
Total For NQ1C10									0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond				101.73897		101.66275			0.00	0	0
Total NQ1C17 SPOT									0.00	0	0
Total For NQ1C17									0.00	0	0
NQF1D On 22/05/2020 Spot Bond				101.92682		101.84228			0.00	0	0
Total NQF1D5 SPOT									0.00	0	0
Total For NQF1D5									0.00	0	0
NQF1D On 22/05/2019 Spot Bond				101.82764		101.74665			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			7.81000	103.40356	7.87000	103.31808			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NRA018 SPOT										0.00	0	0
Total For NRA018										0.00	0	0
NRA02: On 31/10/2022 Spot Bond			9.37000	112.90834	9.44000	112.56796				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			4.00500	177.89677	4.01000	177.67238				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			11.06000	109.19508	11.19000	108.27354				0.00	0	6,240,000,000
Total NRA028 SPOT										0.00	0	6,240,000,000
Total For NRA028										0.00	0	6,240,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	14.01181	100.00000	13.91898				0.00	0	0
Total NRA028/R186 SPOT										0.00	0	0
Total For NRA028/R186										0.00	0	0
NSN96: On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NSN96U SPOT										0.00	0	0
Total For NSN96U										0.00	0	0
NSN97: On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NSN97U SPOT										0.00	0	0
Total For NSN97U										0.00	0	0
NSN98: On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NSN98U SPOT										0.00	0	0
Total For NSN98U										0.00	0	0
NSN99: On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NSN99U SPOT										0.00	0	0
Total For NSN99U										0.00	0	0
NTC18 On 27/02/2019 Spot Bond				101.65472		101.58858				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				101.02076		100.95706				0.00	0	0
Total NTC19 SPOT										0.00	0	0
Total For NTC19										0.00	0	0
NTC20 On 27/07/2020 Spot Bond				100.79257		100.73016				0.00	0	0
Total NTC20 SPOT										0.00	0	0
Total For NTC20										0.00	0	0
NTC21 On 24/03/2022 Spot Bond				101.14005		101.06887				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NTC21 SPOT									0.00	0	0
Total For NTC21									0.00	0	0
NTC22 On 15/02/2021 Spot Bond				101.76967		101.70080			0.00	0	0
Total NTC22 SPOT									0.00	0	0
Total For NTC22									0.00	0	0
NTC23 On 15/02/2023 Spot Bond				101.81114		101.74060			0.00	0	0
Total NTC23 SPOT									0.00	0	0
Total For NTC23									0.00	0	0
NTC24 On 29/03/2021 Spot Bond				100.73182		100.66261			0.00	0	0
Total NTC24 SPOT									0.00	0	0
Total For NTC24									0.00	0	0
OMI01 On 22/11/2022 Spot Bond				101.70875		101.63385			0.00	0	0
Total OMI01 SPOT									0.00	0	0
Total For OMI01									0.00	0	0
OML02 On 27/11/2019 Spot Bond				102.46110		102.39144			0.00	0	0
Total OML02 SPOT									0.00	0	0
Total For OML02									0.00	0	0
OML03 On 27/11/2019 Spot Bond			9.58000	101.18916	9.64000	101.03859			0.00	0	0
Total OML03 SPOT									0.00	0	0
Total For OML03									0.00	0	0
OML04 On 19/03/2020 Spot Bond				101.94996		101.87832			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			9.67000	103.63765	9.74000	103.45345		212,295,180,000.00		21,954,000	1,510,977,000
Total OML05 SPOT								212,295,180,000.00		21,954,000	1,510,977,000
Total For OML05								212,295,180,000.00		21,954,000	1,510,977,000
OML06 On 19/03/2022 Spot Bond			10.40000	103.46617	10.49000	103.11384			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			11.16000	102.98574	11.27000	102.39234			0.00	0	1,000,000,000
Total OML07 SPOT									0.00	0	1,000,000,000
Total For OML07									0.00	0	1,000,000,000
OML08 On 14/09/2020 Spot Bond				102.16130		102.08903			0.00	0	0
Total OML08 SPOT									0.00	0	0
Total For OML08									0.00	0	0
OML09 On 14/09/2022 Spot Bond			10.50000	105.37308	10.59000	104.98746			0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			11.16000	105.14441	11.32000	104.27727				0.00	0	930,000,000
Total OML10 SPOT										0.00	0	930,000,000
Total For OML10										0.00	0	930,000,000
PBAJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBAJ1U SPOT										0.00	0	0
Total For PBAJ1U										0.00	0	0
PBBJ1L On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBBJ1U SPOT										0.00	0	0
Total For PBBJ1U										0.00	0	0
PBGJ1L On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBGJ1U SPOT										0.00	0	0
Total For PBGJ1U										0.00	0	0
PBJC1L On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJC1U SPOT										0.00	0	0
Total For PBJC1U										0.00	0	0
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJJ1U SPOT										0.00	0	0
Total For PBJJ1U										0.00	0	0
PBKJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKJ1U SPOT										0.00	0	0
Total For PBKJ1U										0.00	0	0
PBKS1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKS1U SPOT										0.00	0	0
Total For PBKS1U										0.00	0	0
PBKX1L On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKX1U SPOT										0.00	0	0
Total For PBKX1U										0.00	0	0
PBLS1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLS1U SPOT										0.00	0	0
Total For PBLS1U										0.00	0	0
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLT1U SPOT										0.00	0	0
Total For PBLT1U										0.00	0	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PBUC1U SPOT										0.00	0	0
Total For PBUC1U										0.00	0	0
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUJ1U SPOT										0.00	0	0
Total For PBUJ1U										0.00	0	0
PBVJ1L 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	109.31500	10.00000	109.22900				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM38 On 12/06/2020 Spot Bond				101.16122		101.08928				0.00	0	0
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0
PMM39 On 04/09/2018 Spot Bond				101.30745		101.24332				0.00	0	0
Total PMM39 SPOT										0.00	0	0
Total For PMM39										0.00	0	0
PMM40 On 04/09/2018 Spot Bond				101.26826		101.20089				0.00	0	0
Total PMM40 SPOT										0.00	0	0
Total For PMM40										0.00	0	0
PMM43 On 28/02/2019 Spot Bond				101.43210		101.36444				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				99.82563		101.88442				0.00	0	0
Total PMM44 SPOT										0.00	0	0
Total For PMM44										0.00	0	0
PMM45 On 28/11/2018 Spot Bond				101.36676		101.30077				0.00	0	0
Total PMM45 SPOT										0.00	0	0
Total For PMM45										0.00	0	0
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PMM46U SPOT										0.00	0	0
Total For PMM46U										0.00	0	0
PPC00: On 31/12/2018 Spot Bond				99.71030		99.62217				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				98.20788		98.13310				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PPC003 SPOT									0.00	0	0
Total For PPC003									0.00	0	0
PRE2A On 20/02/2022 Spot Bond				101.53550		101.46971			0.00	0	0
Total PRE2A1 SPOT									0.00	0	0
Total For PRE2A1									0.00	0	0
PRE2A On 20/02/2022 Spot Bond				101.61178		101.54267			0.00	0	0
Total PRE2A2 SPOT									0.00	0	0
Total For PRE2A2									0.00	0	0
PRE2A On 20/02/2022 Spot Bond				101.67850		101.60649			0.00	0	0
Total PRE2A3 SPOT									0.00	0	0
Total For PRE2A3									0.00	0	0
PRE2B On 20/02/2022 Spot Bond				101.81192		101.73409			0.00	0	0
Total PRE2B1 SPOT									0.00	0	0
Total For PRE2B1									0.00	0	0
PRE2C On 20/02/2022 Spot Bond				101.83097		101.75231			0.00	0	0
Total PRE2C1 SPOT									0.00	0	0
Total For PRE2C1									0.00	0	0
PRE2D On 20/02/2022 Spot Bond				101.85003		101.77053			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			8.61000	112.23296	8.72000	111.46317		704,153,728,755,000.00	3,217,671,745,500	457,282,645,300	
Total R186 SPOT								14,153,728,755,000.00	217,671,745,500	457,282,645,300	
Total For R186								14,153,728,755,000.00	217,671,745,500	457,282,645,300	
R197 On 07/12/2023 Spot Bond			2.80500	296.40033	2.81000	296.04903		20,082,703,245,000.00	7,159,609,000	48,939,004,500	
Total R197 SPOT								20,082,703,245,000.00	7,159,609,000	48,939,004,500	
Total For R197								20,082,703,245,000.00	7,159,609,000	48,939,004,500	
R202 On 07/12/2033 Spot Bond			3.04000	232.04448	3.02000	232.37229		184,566,965,504,000.00	60,712,817,600	222,666,176,300	
Total R202 SPOT								14,566,965,504,000.00	60,712,817,600	222,666,176,300	
Total For R202								14,566,965,504,000.00	60,712,817,600	222,666,176,300	
R203 On 28/02/2023 Spot Bond			8.05000	102.05816	8.14000	101.65538		926,895,527,325,000.00	363,589,506,500	734,714,348,800	
Total R203 SPOT								16,895,527,325,000.00	363,589,506,500	734,714,348,800	
Total For R203								16,895,527,325,000.00	363,589,506,500	734,714,348,800	
R2030 On 31/01/2030 Spot Bond			8.99000	92.97088	9.10000	92.16550		122,414,626,694,000.00	347,320,870,600	635,900,525,700	
Total R2030 SPOT								12,414,626,694,000.00	347,320,870,600	635,900,525,700	
Total For R2030								12,414,626,694,000.00	347,320,870,600	635,900,525,700	
R2032 On 31/03/2032 Spot Bond			9.19000	95.47321	9.30000	94.60438		986,571,776,808,000.00	542,608,463,200	956,156,057,100	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2032 SPOT									16,571,776,808,000.00	542,608,463,200	356,156,057,100
Total For R2032									16,571,776,808,000.00	542,608,463,200	356,156,057,100
R2035 On 28/02/2035 Spot Bond			9.36000	99.60583	9.46000	98.72744			733,052,946,480,000.00	398,830,443,000	597,217,221,500
Total R2035 SPOT									13,052,946,480,000.00	398,830,443,000	597,217,221,500
Total For R2035									13,052,946,480,000.00	398,830,443,000	597,217,221,500
R2037 On 31/01/2037 Spot Bond			9.43000	91.90771	9.53500	90.98903			576,578,768,008,000.00	379,276,645,600	630,523,116,400
Total R2037 SPOT									16,578,768,008,000.00	379,276,645,600	630,523,116,400
Total For R2037									16,578,768,008,000.00	379,276,645,600	630,523,116,400
R204 On 21/12/2018 Spot Bond			6.63000	101.34904	6.69000	101.27141			99,450,000,000,000.00	15,000,000,000	38,504,796,200
Total R204 SPOT									19,450,000,000,000.00	15,000,000,000	38,504,796,200
Total For R204									19,450,000,000,000.00	15,000,000,000	38,504,796,200
R2040 On 31/01/2040 Spot Bond			9.51000	95.34032	9.61500	94.35507			897,505,297,420,000.00	304,679,842,000	727,152,854,400
Total R2040 SPOT									17,505,297,420,000.00	304,679,842,000	727,152,854,400
Total For R2040									17,505,297,420,000.00	304,679,842,000	727,152,854,400
R2044 On 31/01/2044 Spot Bond			9.53000	92.55355	9.64000	91.50926			444,023,412,803,000.00	571,251,145,100	928,468,106,200
Total R2044 SPOT									14,023,412,803,000.00	571,251,145,100	928,468,106,200
Total For R2044									14,023,412,803,000.00	571,251,145,100	928,468,106,200
R2048 On 28/02/2048 Spot Bond			9.52500	95.98149	9.63500	94.90864			573,155,901,390,000.00	1,320,016,367,600	2,548,597,659,500
Total R2048 SPOT									13,155,901,390,000.00	320,016,367,600	548,597,659,500
Total For R2048									13,155,901,390,000.00	320,016,367,600	548,597,659,500
R207 On 15/01/2020 Spot Bond			7.38000	100.11386	7.44000	99.97282			590,337,058,194,000.00	79,991,471,300	85,681,617,400
Total R207 SPOT									10,337,058,194,000.00	79,991,471,300	85,681,617,400
Total For R207									10,337,058,194,000.00	79,991,471,300	85,681,617,400
R208 On 31/03/2021 Spot Bond			7.67000	100.03404	7.74000	99.80809			987,022,247,871,000.00	519,820,371,300	555,869,044,900
Total R208 SPOT									17,022,247,871,000.00	519,820,371,300	555,869,044,900
Total For R208									17,022,247,871,000.00	519,820,371,300	555,869,044,900
R209 On 31/03/2036 Spot Bond			9.34000	75.56026	9.44500	74.78942			080,940,642,732,000.00	758,130,689,800	1,180,937,894,900
Total R209 SPOT									10,940,642,732,000.00	758,130,689,800	180,937,894,900
Total For R209									10,940,642,732,000.00	758,130,689,800	180,937,894,900
R210 On 31/03/2028 Spot Bond			2.99000	184.73646	2.99000	184.55783			151,222,321,328,000.00	50,576,027,200	64,750,163,600
Total R210 SPOT									11,222,321,328,000.00	50,576,027,200	64,750,163,600
Total For R210									11,222,321,328,000.00	50,576,027,200	64,750,163,600
R212 On 31/01/2022 Spot Bond			2.76000	152.60590	2.72000	152.66376			145,328,764,896,000.00	52,655,349,600	104,735,111,800
Total R212 SPOT									15,328,764,896,000.00	52,655,349,600	104,735,111,800
Total For R212									15,328,764,896,000.00	52,655,349,600	104,735,111,800
R213 On 28/02/2031 Spot Bond			9.09500	87.36480	9.20500	86.57877			577,915,659,935,500.00	173,492,650,900	541,757,269,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R213 SPOT									'7,915,659,935,500.00	173,492,650,900	541,757,269,400
Total For R213									'7,915,659,935,500.00	173,492,650,900	541,757,269,400
R214 On 28/02/2041 Spot Bond			9.49000	75.04771	9.60000	74.20947			904,719,259,673,000.00	622,204,347,700	1,017,461,478,700
Total R214 SPOT									14,719,259,673,000.00	622,204,347,700	1,017,461,478,700
Total For R214									14,719,259,673,000.00	622,204,347,700	1,017,461,478,700
RCG01 On 24/10/2019 Spot Bond				100.83757		100.71635			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0
RDF02I On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF04I On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF04U SPOT									0.00	0	0
Total For RDF04U									0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF05U SPOT									0.00	0	0
Total For RDF05U									0.00	0	0
RDF06I On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF06U SPOT									0.00	0	0
Total For RDF06U									0.00	0	0
RDF07I On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF07U SPOT									0.00	0	0
Total For RDF07U									0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				102.29051		102.22173			0.00	0	0
Total RDFB05 SPOT									0.00	0	0
Total For RDFB05									0.00	0	0
RDFB0 On 22/03/2019 Spot Bond				101.52254		101.45720			0.00	0	0
Total RDFB06 SPOT									0.00	0	0
Total For RDFB06									0.00	0	0
RDFB0 On 22/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDFB06/JIBAR SPOT									0.00	0	0
Total For RDFB06/JIBAR									0.00	0	0
RDFB0 On 30/09/2019 Spot Bond				100.88723		100.81909			0.00	0	0
Total RDFB07 SPOT									0.00	0	0
Total For RDFB07									0.00	0	0
RDFB0 On 30/09/2021 Spot Bond				100.68540		100.61379			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFB08 SPOT										0.00	0	0
Total For RDFB08										0.00	0	0
RDFB0 On 02/12/2021 Spot Bond				101.35221		101.28033				0.00	0	0
Total RDFB09 SPOT										0.00	0	0
Total For RDFB09										0.00	0	0
RDFB1 On 27/03/2020 Spot Bond				101.14776		101.08012				0.00	0	0
Total RDFB10 SPOT										0.00	0	0
Total For RDFB10										0.00	0	0
RDFB1 On 27/03/2022 Spot Bond				100.79800		100.72707				0.00	0	0
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0
RDFB1 On 27/11/2022 Spot Bond				101.48349		101.41338				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				101.10270		101.03446				0.00	0	0
Total RDFB13 SPOT										0.00	0	0
Total For RDFB13										0.00	0	0
RDFB1 On 12/03/2023 Spot Bond				101.12865		101.05876				0.00	0	0
Total RDFB14 SPOT										0.00	0	0
Total For RDFB14										0.00	0	0
RDFC3 On 27/07/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total RDFC39 SPOT										0.00	0	0
Total For RDFC39										0.00	0	0
RDFC4 On 05/10/2018 Spot Bond				100.55181		100.48748				0.00	0	0
Total RDFC41 SPOT										0.00	0	0
Total For RDFC41										0.00	0	0
RDFC4 On 23/09/2018 Spot Bond				100.72023		100.65892				0.00	0	0
Total RDFC42 SPOT										0.00	0	0
Total For RDFC42										0.00	0	0
RDFC4 On 04/06/2019 Spot Bond				101.21503		101.15055				0.00	0	0
Total RDFC43 SPOT										0.00	0	0
Total For RDFC43										0.00	0	0
RDFC4 On 28/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDFC44 SPOT										0.00	0	0
Total For RDFC44										0.00	0	0
REB10 On 07/08/2018 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 REB10U SPOT										0.00	0	0
Total For REB10U										0.00	0	0
REB11L On 07/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB11U SPOT										0.00	0	0
Total For REB11U										0.00	0	0
REBC0 On 21/05/2019 Spot Bond				101.62135		101.55159				0.00	0	0
Total REBC09 SPOT										0.00	0	0
Total For REBC09										0.00	0	0
REBC8 On 07/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REBC8U SPOT										0.00	0	0
Total For REBC8U										0.00	0	0
RED20 On 05/04/2019 Spot Bond				100.83278		100.73450				0.00	0	0
Total RED202 SPOT										0.00	0	0
Total For RED202										0.00	0	0
RED20 On 05/04/2019 Spot Bond				101.00313		100.88422				0.00	0	0
Total RED203 SPOT										0.00	0	0
Total For RED203										0.00	0	0
RED20 On 05/01/2020 Spot Bond				100.82206		100.72499				0.00	0	0
Total RED204 SPOT										0.00	0	0
Total For RED204										0.00	0	0
RED20 On 05/07/2020 Spot Bond				100.92232		100.81311				0.00	0	0
Total RED205 SPOT										0.00	0	0
Total For RED205										0.00	0	0
RED30 On 16/09/2021 Spot Bond				101.31919		101.22557				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				102.14308		102.04104				0.00	200,000,000	100,000,000
Total RED401 SPOT										0.00	200,000,000	100,000,000
Total For RED401										0.00	200,000,000	100,000,000
RED50 On 05/12/2022 Spot Bond				101.79724		101.69931				0.00	400,000,000	200,000,000
Total RED501 SPOT										0.00	400,000,000	200,000,000
Total For RED501										0.00	400,000,000	200,000,000
RED60 On 09/03/2022 Spot Bond				100.49889		100.42753				0.00	0	0
Total RED601 SPOT										0.00	0	0
Total For RED601										0.00	0	0
RED60 On 09/03/2022 Spot Bond				100.62358		100.53424				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total RED602 SPOT									0.00	0	0
Total For RED602									0.00	0	0
RED70 On 17/08/2021 Spot Bond				101.27117		101.18230			0.00	1,200,000,000	600,000,000
Total RED701 SPOT									0.00	1,200,000,000	600,000,000
Total For RED701									0.00	1,200,000,000	600,000,000
RED80 On 06/04/2021 Spot Bond				100.65327		100.55243			0.00	0	0
Total RED801 SPOT									0.00	0	0
Total For RED801									0.00	0	0
RES02I On 02/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES02U SPOT									0.00	0	0
Total For RES02U									0.00	0	0
RES03I On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES03U SPOT									0.00	0	0
Total For RES03U									0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES04U SPOT									0.00	0	0
Total For RES04U									0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.80578		100.73372			0.00	0	0
Total RES30 SPOT									0.00	0	0
Total For RES30									0.00	0	0
RES34 On 25/08/2019 Spot Bond				101.55672		101.48534			0.00	0	0
Total RES34 SPOT									0.00	0	0
Total For RES34									0.00	0	0
RES35 On 25/08/2021 Spot Bond				101.38653		101.31401			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				100.12080		100.05045			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				99.77297		99.70536			0.00	0	0
Total RES38 SPOT									0.00	0	0
Total For RES38									0.00	0	0
RES40 On 13/10/2022 Spot Bond				100.40558		100.33572			0.00	0	0
Total RES40 SPOT									0.00	0	0
Total For RES40									0.00	0	0
RES41 On 30/11/2022 Spot Bond				101.43867		101.36848			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
RMBI0€ On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RW21 On 21/04/2021 Spot Bond			9.10000	104.75643	9.17000	104.51167				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			9.73000	100.37413	9.82000	99.92905				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			10.80500	97.93170	10.91500	97.19010				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	109.31500	10.00000	109.22900				0.00	0	0
Total SBK12/R157 SPOT										0.00	0	0
Total For SBK12/R157										0.00	0	0
SBK17 On 30/07/2019 Spot Bond				100.56889		100.50329				0.00	0	0
Total SBK17 SPOT										0.00	0	0
Total For SBK17										0.00	0	0
SBK18 On 24/10/2020 Spot Bond				101.56073		101.43348				0.00	0	1,000,000,000
Total SBK18 SPOT										0.00	0	1,000,000,000
Total For SBK18										0.00	0	1,000,000,000
SBK19 On 24/10/2019 Spot Bond				100.14770		100.01794				0.00	0	0
Total SBK19 SPOT										0.00	0	0
Total For SBK19										0.00	0	0
SBK20 On 02/12/2019 Spot Bond				103.73354		103.65990				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBK20 SPOT										0.00	0	0
Total For SBK20										0.00	0	0
SBK21 On 28/01/2020 Spot Bond				102.01245		101.94328				0.00	0	0
Total SBK21 SPOT										0.00	0	0
Total For SBK21										0.00	0	0
SBK22 On 28/05/2020 Spot Bond				104.13397		104.05722				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			10.60000	104.90369	10.69000	104.53263				0.00	0	2,030,000,000
Total SBK23 SPOT										0.00	0	2,030,000,000
Total For SBK23										0.00	0	2,030,000,000
SBK24 On 19/10/2020 Spot Bond				102.89801		102.82084				0.00	0	0
Total SBK24 SPOT										0.00	0	0
Total For SBK24										0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SBK24/JIBAR SPOT										0.00	0	0
Total For SBK24/JIBAR										0.00	0	0
SBK25 On 25/04/2021 Spot Bond				103.33557		103.34317				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			10.27000	107.79818	10.34000	107.54095				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				101.02711		100.96553				0.00	0	0
Total SBS16 SPOT										0.00	0	0
Total For SBS16										0.00	0	0
SBS18 On 23/06/2021 Spot Bond				102.25800		102.18934				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			8.55000	105.12032	8.62000	104.86685				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			9.59500	104.50477	9.70500	103.82286				0.00	0	0
Total SBS20 SPOT										0.00	0	0
Total For SBS20										0.00	0	0
SBS21 On 15/05/2026 Spot Bond				104.81938		104.73719				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS24 On 24/05/2019 Spot Bond				102.11034		102.04429			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			7.96000	102.30199	8.01000	102.19736			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			9.05000	109.10285	9.14000	108.62558		905,000,000,000.00		100,000,000	200,000,000
Total SBS27 SPOT								905,000,000,000.00		100,000,000	200,000,000
Total For SBS27								905,000,000,000.00		100,000,000	200,000,000
SBS29 On 12/06/2019 Spot Bond			8.01000	101.68318	8.07000	101.56757			0.00	0	0
Total SBS29 SPOT									0.00	0	0
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			9.72500	93.22905	9.83500	92.59737			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond				101.12368		101.05892			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			9.81000	101.11485	9.92000	100.39650			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.93255		100.86517			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			9.66000	105.62866	9.77000	105.04134			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				100.39163		100.32998			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			8.34000	99.51727	8.40000	99.36734			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			9.46500	98.23467	9.57500	97.64216			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS38 SPOT									0.00	0	0
Total For SBS38									0.00	0	0
SBS39 On 29/01/2030 Spot Bond			10.21000	96.68714	10.32000	95.89399			1,021,000,000,000.00	100,000,000	2,200,000,000
Total SBS39 SPOT									1,021,000,000,000.00	100,000,000	2,200,000,000
Total For SBS39									1,021,000,000,000.00	100,000,000	2,200,000,000
SBS4 On 16/11/2021 Spot Bond			8.88500	100.93100	8.95500	100.66384			0.00	0	580,000,000
Total SBS4 SPOT									0.00	0	580,000,000
Total For SBS4									0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond				102.66050		102.59438			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			9.03500	105.41267	9.12500	105.01618			0.00	0	0
Total SBS41 SPOT									0.00	0	0
Total For SBS41									0.00	0	0
SBS42 On 12/11/2025 Spot Bond			9.50000	108.15119	9.61000	107.48008			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			9.80000	108.41812	9.91000	107.64802			0.00	0	0
Total SBS43 SPOT									0.00	0	0
Total For SBS43									0.00	0	0
SBS44 On 15/02/2019 Spot Bond				101.92461		101.85974			0.00	0	0
Total SBS44 SPOT									0.00	0	0
Total For SBS44									0.00	0	0
SBS45 On 15/02/2021 Spot Bond				102.92854		102.86135			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			8.97500	110.98453	9.06500	110.56143			0.00	0	0
Total SBS46 SPOT									0.00	0	0
Total For SBS46									0.00	0	0
SBS47 On 15/02/2023 Spot Bond				103.44702		103.37533			0.00	0	0
Total SBS47 SPOT									0.00	0	0
Total For SBS47									0.00	0	0
SBS48 On 31/01/2020 Spot Bond				100.38642		100.32550			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				99.88858		99.82355			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS49 SPOT										0.00	0	0
Total For SBS49										0.00	0	0
SBS50 On 31/01/2022 Spot Bond			9.21000	100.69405	9.30000	100.35333				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			9.65000	100.49779	9.76000	99.95739				0.00	0	0
Total SBS51 SPOT										0.00	0	0
Total For SBS51										0.00	0	0
SBS52 On 29/01/2030 Spot Bond				100.82236		100.74989				0.00	0	0
Total SBS52 SPOT										0.00	0	0
Total For SBS52										0.00	0	0
SBS53 On 03/05/2027 Spot Bond				101.06008		100.98760				0.00	0	0
Total SBS53 SPOT										0.00	0	0
Total For SBS53										0.00	0	0
SBS54 On 12/06/2020 Spot Bond				101.08965		101.02223				0.00	0	0
Total SBS54 SPOT										0.00	0	0
Total For SBS54										0.00	0	0
SBS55 On 12/06/2022 Spot Bond				101.99526		101.92559				0.00	650,000,000	350,000,000
Total SBS55 SPOT										0.00	650,000,000	350,000,000
Total For SBS55										0.00	650,000,000	350,000,000
SBS56 On 12/06/2022 Spot Bond			8.85000	101.47677	8.94000	101.11450				0.00	0	0
Total SBS56 SPOT										0.00	0	0
Total For SBS56										0.00	0	0
SBS57 On 12/06/2024 Spot Bond				102.18522		102.11286				0.00	0	0
Total SBS57 SPOT										0.00	0	0
Total For SBS57										0.00	0	0
SBS58 On 12/06/2027 Spot Bond				102.27614		102.19974				0.00	0	0
Total SBS58 SPOT										0.00	0	0
Total For SBS58										0.00	0	0
SBS59 On 09/10/2020 Spot Bond				100.47319		100.40755				0.00	0	0
Total SBS59 SPOT										0.00	0	0
Total For SBS59										0.00	0	0
SBS60 On 18/01/2023 Spot Bond				100.28131		100.21277				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
SBS111 On 07/12/2023 Spot Bond			3.81500	282.83177	3.82000	282.47414				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBSI11 SPOT										0.00	0	0
Total For SBSI11										0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			4.34000	199.26673	4.32000	199.51205				0.00	0	0
Total SBSI14 SPOT										0.00	0	0
Total For SBSI14										0.00	0	0
SBT101 On 31/03/2022 Spot Bond				103.41662		103.31531				0.00	0	0
Total SBT101 SPOT										0.00	0	0
Total For SBT101										0.00	0	0
SBT102 On 30/09/2022 Spot Bond				102.49907		102.39811				0.00	0	0
Total SBT102 SPOT										0.00	0	0
Total For SBT102										0.00	0	0
SBT201 On 13/02/2023 Spot Bond				102.98924		102.90730				0.00	9,200,000,000	2,300,000,000
Total SBT201 SPOT										0.00	9,200,000,000	2,300,000,000
Total For SBT201										0.00	9,200,000,000	2,300,000,000
SGI004 On 20/01/2021 Spot Bond				100.68307		100.58224				0.00	0	0
Total SGI004 SPOT										0.00	0	0
Total For SGI004										0.00	0	0
SGI005 On 10/07/2021 Spot Bond				100.68320		100.58238				0.00	0	0
Total SGI005 SPOT										0.00	0	0
Total For SGI005										0.00	0	0
SGI006 On 11/07/2022 Spot Bond				100.59849		100.50579				0.00	0	0
Total SGI006 SPOT										0.00	0	0
Total For SGI006										0.00	0	0
SHI02 On 01/10/2021 Spot Bond				82.63494		82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHS11U On 25/11/2020 Spot Bond			10.00000	109.31500	10.00000	109.22900				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			7.03000	104.02942	7.09000	103.96629				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				103.09297		103.02040				0.00	0	0
Total SLI4 SPOT										0.00	0	0
Total For SLI4										0.00	0	0
SLRA1 On 15/08/2019 Spot Bond				101.80722		101.73685				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SLRA1 SPOT										0.00	0	0
Total For SLRA1										0.00	0	0
SLRA2 On 15/08/2021 Spot Bond				101.85885		101.78639				0.00	0	0
Total SLRA2 SPOT										0.00	0	0
Total For SLRA2										0.00	0	0
SLRA3 On 15/11/2020 Spot Bond				101.75929		101.69084				0.00	0	0
Total SLRA3 SPOT										0.00	0	0
Total For SLRA3										0.00	0	0
SLRA4 On 15/11/2022 Spot Bond				101.81119		101.74065				0.00	0	0
Total SLRA4 SPOT										0.00	0	0
Total For SLRA4										0.00	0	0
SLRB1 On 15/08/2019 Spot Bond				101.89018		101.81648				0.00	0	0
Total SLRB1 SPOT										0.00	0	0
Total For SLRB1										0.00	0	0
SLRB2 On 15/08/2021 Spot Bond				101.91066		101.83612				0.00	0	0
Total SLRB2 SPOT										0.00	0	0
Total For SLRB2										0.00	0	0
SLRB3 On 15/11/2020 Spot Bond				101.91473		101.84002				0.00	0	0
Total SLRB3 SPOT										0.00	0	0
Total For SLRB3										0.00	0	0
SLRB4 On 15/11/2022 Spot Bond				101.92520		101.85007				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				102.05813		101.97767				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				102.10129		102.01907				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				102.00382		101.92553				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				102.04953		101.96940				0.00	0	0
Total SLRC4 SPOT										0.00	0	0
Total For SLRC4										0.00	0	0
SNT02 On 12/04/2021 Spot Bond				100.46786		100.39180				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SNT02 SPOT										0.00	0	0
Total For SNT02										0.00	0	0
SNT03 On 12/04/2023 Spot Bond			10.50000	108.08888	10.59000	107.66122				0.00	0	1,550,000,000
Total SNT03 SPOT										0.00	0	1,550,000,000
Total For SNT03										0.00	0	1,550,000,000
SNT04 On 27/06/2022 Spot Bond				101.31670		101.24310				0.00	0	0
Total SNT04 SPOT										0.00	0	0
Total For SNT04										0.00	0	0
SPDA10 On 21/08/2021 Spot Bond				102.31568		102.24442				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA11 On 21/08/2020 Spot Bond				101.80855		101.73937				0.00	0	0
Total SPDA11 SPOT										0.00	0	0
Total For SPDA11										0.00	0	0
SPDA12 On 21/08/2022 Spot Bond				101.65354		101.58237				0.00	2,000,000,000	1,000,000,000
Total SPDA12 SPOT										0.00	2,000,000,000	1,000,000,000
Total For SPDA12										0.00	2,000,000,000	1,000,000,000
SPDA6 On 21/08/2019 Spot Bond				101.61175		101.54240				0.00	0	0
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPDA7 On 21/08/2019 Spot Bond				101.96837		101.90037				0.00	0	0
Total SPDA7 SPOT										0.00	0	0
Total For SPDA7										0.00	0	0
SPDA8 On 21/08/2021 Spot Bond				101.66521		101.59256				0.00	0	0
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0
SPDA9 On 21/08/2019 Spot Bond				101.82685		101.75733				0.00	0	0
Total SPDA9 SPOT										0.00	0	0
Total For SPDA9										0.00	0	0
SPG002 On 09/09/2019 Spot Bond				101.24570		101.17007				0.00	0	0
Total SPG002 SPOT										0.00	0	0
Total For SPG002										0.00	0	0
SPG003 On 31/10/2019 Spot Bond				99.97645		99.90594				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SS039U SPOT										0.00	0	0
Total For SS039U										0.00	0	0
SS040L On 18/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS040U SPOT										0.00	0	0
Total For SS040U										0.00	0	0
SS041L On 29/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS041U SPOT										0.00	0	0
Total For SS041U										0.00	0	0
SS042L On 02/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS042U SPOT										0.00	0	0
Total For SS042U										0.00	0	0
SS043L On 04/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS043U SPOT										0.00	0	0
Total For SS043U										0.00	0	0
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS044U SPOT										0.00	0	0
Total For SS044U										0.00	0	0
SS045L On 09/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS045U SPOT										0.00	0	0
Total For SS045U										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			9.01000	100.81303	9.08000	100.63188				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			9.24000	96.44066	9.31000	96.21251				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			9.24000	96.44066	9.31000	96.21251				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			4.38000	119.38158	4.38500	119.21673				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			10.11000	103.26907	10.22000	102.56613				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			10.96500	76.15123	11.07500	75.49093				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN021: On 21/01/2019 Spot Bond				100.16601		100.09627				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN024: On 16/01/2019 Spot Bond				100.32138		100.25443				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN026: On 25/09/2019 Spot Bond				100.86595		100.79294				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN027: On 07/12/2023 Spot Bond				101.48077		101.39729				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN029: On 17/03/2020 Spot Bond				101.00925		100.93692				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN033: On 02/06/2020 Spot Bond				101.37508		101.30196				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN034: On 17/11/2020 Spot Bond				101.81441		101.74138				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN035: On 01/06/2021 Spot Bond				101.53271		101.45515				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN037: On 26/01/2021 Spot Bond			9.55000	100.10146	9.55000	100.02535				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN038: On 13/10/2023 Spot Bond				100.41015		100.33947				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN040: On 13/10/2023 Spot Bond			9.45000	104.25604	9.54000	103.81070				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN041: On 31/01/2038 Spot Bond			4.11500	103.53549	4.10000	103.65719				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN043 On 09/02/2027 Spot Bond				98.03646		100.23177				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN044 On 30/04/2027 Spot Bond				99.97392		99.89585				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN046 On 05/04/2027 Spot Bond				100.48285		100.41137				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN047 On 30/09/2027 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN049 SPOT										0.00	0	0
Total For SSN049										0.00	0	0
SSN049 On 08/12/2023 Spot Bond			3.83500	282.57064	3.84000	282.21289				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN050 On 26/09/2018 Spot Bond				106.64213		106.57723				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0
SSN051 On 26/10/2020 Spot Bond				100.08180		100.02038				0.00	0	0
Total SSN052 SPOT										0.00	0	0
Total For SSN052										0.00	0	0
SSN052 On 26/10/2020 Spot Bond			7.72200	103.49023	7.79200	103.28271				0.00	0	0
Total SSN053 SPOT										0.00	0	0
Total For SSN053										0.00	0	0
SSN053 On 26/10/2022 Spot Bond				100.08819		100.02193				0.00	0	0
Total SSN054 SPOT										0.00	0	0
Total For SSN054										0.00	0	0
SSN054 On 03/11/2022 Spot Bond				99.91100		99.84408				0.00	0	0
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0
SSN055 On 19/12/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN057 SPOT										0.00	0	0
Total For SSN057										0.00	0	0
SSN057 On 19/01/2023 Spot Bond				100.25292		100.18564				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN058 SPOT										0.00	0	0
Total For SSN058										0.00	0	0
SSN058 On 05/10/2022 Spot Bond			8.40000	102.64221	8.40000	102.57301				0.00	0	0
Total SSN059 SPOT										0.00	0	0
Total For SSN059										0.00	0	0
SSN059 On 05/10/2022 Spot Bond				100.55376		100.48919				0.00	0	0
Total SSN060 SPOT										0.00	0	0
Total For SSN060										0.00	0	0
SSN060 On 31/03/2028 Spot Bond			4.21000	166.89230	4.21000	166.71456				0.00	0	0
Total SSN061 SPOT										0.00	0	0
Total For SSN061										0.00	0	0
SSN061 On 31/01/2025 Spot Bond			4.03500	121.86680	4.04000	121.70187				0.00	0	0
Total SSN062 SPOT										0.00	0	0
Total For SSN062										0.00	0	0
SSN062 On 31/01/2038 Spot Bond			4.45500	98.44750	4.44000	98.55814				0.00	0	0
Total SSN063 SPOT										0.00	0	0
Total For SSN063										0.00	0	0
SSN063 On 31/03/2029 Spot Bond			4.33000	87.94610	4.34000	87.76993				0.00	0	0
Total SSN064 SPOT										0.00	0	0
Total For SSN064										0.00	0	0
SSN064 On 31/03/2028 Spot Bond			4.17000	167.44500	4.17000	167.26716				0.00	0	0
Total SSN065 SPOT										0.00	0	0
Total For SSN065										0.00	0	0
SSN065 On 14/05/2028 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN066 SPOT										0.00	0	0
Total For SSN066										0.00	0	0
SSN066 On 22/05/2019 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN067 SPOT										0.00	0	0
Total For SSN067										0.00	0	0
SSN067 On 28/05/2023 Spot Bond				101.53146		101.45900				0.00	0	0
Total SSN068 SPOT										0.00	0	0
Total For SSN068										0.00	0	0
SSN068 On 28/05/2023 Spot Bond				101.51262		101.44107				0.00	0	0
Total SSN069 SPOT										0.00	0	0
Total For SSN069										0.00	0	0
SSN069 On 28/02/2022 Spot Bond				101.46628		101.39697				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN070 SPOT										0.00	0	0
Total For SSN070										0.00	0	0
SSN070 On 28/05/2028 Spot Bond			9.65000	101.64583	9.65000	101.56684				0.00	0	0
Total SSN071 SPOT										0.00	0	0
Total For SSN071										0.00	0	0
SSN071 On 04/06/2019 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN072 SPOT										0.00	0	0
Total For SSN072										0.00	0	0
SSN072 On 15/06/2023 Spot Bond				101.09871		101.02603				0.00	0	0
Total SSN073 SPOT										0.00	0	0
Total For SSN073										0.00	0	0
SSN073 On 15/06/2023 Spot Bond				101.08166		101.01012				0.00	0	0
Total SSN074 SPOT										0.00	0	0
Total For SSN074										0.00	0	0
SSN074 On 15/06/2028 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN075 SPOT										0.00	0	0
Total For SSN075										0.00	0	0
SSN075 On 15/06/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN076 SPOT										0.00	0	0
Total For SSN076										0.00	0	0
SSN076 On 19/06/2023 Spot Bond				101.00129		100.92882				0.00	0	0
Total SSN077 SPOT										0.00	0	0
Total For SSN077										0.00	0	0
SSN077 On 13/07/2023 Spot Bond				100.41613		100.34441				0.00	0	0
Total SSN078 SPOT										0.00	0	0
Total For SSN078										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.63000	99.74283	9.74000	99.11856				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A10 On 21/08/2019 Spot Bond				101.60221		101.53328				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/08/2019 Spot Bond				101.97026		101.90062				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			9.03000	103.95552	9.09000	103.81954				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T13A10 On 21/08/2018 Spot Bond				101.67643		101.61072				0.00	0	0
Total T13A10 SPOT										0.00	0	0
Total For T13A10										0.00	0	0
T13A11 On 21/08/2020 Spot Bond				101.68799		101.61432				0.00	0	0
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0
T13A12 On 21/08/2020 Spot Bond			8.93000	107.33644	8.99000	107.14563				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A13 On 21/08/2018 Spot Bond				101.55131		101.48369				0.00	0	0
Total T13A13 SPOT										0.00	0	0
Total For T13A13										0.00	0	0
T13A14 On 21/08/2018 Spot Bond				101.63605		101.56795				0.00	0	0
Total T13A14 SPOT										0.00	0	0
Total For T13A14										0.00	0	0
T13A15 On 21/08/2020 Spot Bond				101.68419		101.61070				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			9.03000	106.87501	9.09000	106.68413				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A18 On 21/08/2018 Spot Bond				101.64038		101.56978				0.00	0	0
Total T13A18 SPOT										0.00	0	0
Total For T13A18										0.00	0	0
T13A19 On 21/08/2020 Spot Bond				101.47388		101.40054				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A20 On 21/08/2020 Spot Bond			8.98000	105.66796	9.04000	105.47901				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
T14A10 On 21/11/2019 Spot Bond				101.63078		101.56060				0.00	0	0
Total T14A10 SPOT										0.00	0	0
Total For T14A10										0.00	0	0
T14A11 On 21/11/2021 Spot Bond				101.66874		101.59690				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total T14A11 SPOT										0.00	0	0
Total For T14A11										0.00	0	0
T14A12 On 21/11/2021 Spot Bond			8.55000	103.41637	8.55000	103.34582				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
T15OM On 21/11/2018 Spot Bond				101.48768		101.42373				0.00	0	0
Total T15OM1 SPOT										0.00	0	0
Total For T15OM1										0.00	0	0
T15OM On 21/05/2019 Spot Bond				101.39292		101.32952				0.00	0	0
Total T15OM2 SPOT										0.00	0	0
Total For T15OM2										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				101.30759		101.24675				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.94987		100.88491				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS136 On 06/07/2020 Spot Bond				100.56244		100.49388				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS139 On 27/05/2019 Spot Bond				101.86486		101.80040				0.00	0	0
Total TFS139 SPOT										0.00	0	0
Total For TFS139										0.00	0	0
TFS141 On 28/10/2019 Spot Bond				100.34055		100.27947				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS142 On 28/10/2021 Spot Bond				100.00002		99.93447				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS144 On 20/03/2020 Spot Bond				101.36031		101.29543				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS145 On 20/03/2022 Spot Bond				100.93130		100.86228				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS147 On 12/10/2020 Spot Bond				100.40256		100.33745				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS14€ On 12/10/2022 Spot Bond				100.48309		100.41619				0.00	0	0
Total TFS148 SPOT										0.00	0	0
Total For TFS148										0.00	0	0
TFS14€ On 31/10/2021 Spot Bond				99.97919		99.91713				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS15C On 16/11/2018 Spot Bond				101.60354		101.54029				0.00	0	0
Total TFS150 SPOT										0.00	0	0
Total For TFS150										0.00	0	0
TFS151 On 30/11/2020 Spot Bond				101.34745		101.28182				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TFS152 On 25/04/2019 Spot Bond				100.01094		100.03879				0.00	0	0
Total TFS152 SPOT										0.00	0	0
Total For TFS152										0.00	0	0
TFS153 On 06/07/2021 Spot Bond				100.53138		100.46673				0.00	0	0
Total TFS153 SPOT										0.00	0	0
Total For TFS153										0.00	0	0
TFS154 On 06/07/2023 Spot Bond				100.54303		100.47691				0.00	0	0
Total TFS154 SPOT										0.00	0	0
Total For TFS154										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				101.58313		101.51503				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond				101.63083		101.56065				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			8.98000	104.20514	9.04000	104.06928				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				101.60221		101.53328				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A4 On 21/08/2019 Spot Bond				101.66899		101.59715				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond			8.89000	103.39402	8.95000	103.25970				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond				101.59267		101.52415				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				101.66899		101.59715				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond			9.00000	102.95662	9.06000	102.82192				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond				101.75482		101.67924				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond				101.75482		101.67924				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond				101.75482		101.67924				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B3 On 21/08/2019 Spot Bond				101.75482		101.67924				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12B4 On 21/08/2019 Spot Bond				102.70699		102.63060				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C1 On 21/08/2019 Spot Bond				102.70699		102.63060				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C2 On 21/08/2019 Spot Bond				101.90736		101.82513				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C3 On 21/08/2019 Spot Bond				101.90546		101.82331				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12C4 On 21/08/2019 Spot Bond				102.52630		102.41697				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D1 On 21/08/2019 Spot Bond				102.51655		102.40716				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D2 On 21/08/2019 Spot Bond				102.58480		102.47589				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D3 On 21/08/2019 Spot Bond				102.51488		102.40606				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH12D4 On 21/08/2018 Spot Bond				101.55833		101.49130				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A1 On 21/08/2018 Spot Bond				101.60031		101.53146				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A2 On 21/08/2020 Spot Bond				101.94927		101.87831				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A3 On 21/08/2020 Spot Bond			9.13000	104.43214	9.19000	104.24381				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A4 On 21/08/2018 Spot Bond				101.56024		101.49313				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A5 On 21/08/2018 Spot Bond				101.62505		101.55920				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A6 On 21/08/2020 Spot Bond				102.44657		102.37672				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A7 On 21/08/2020 Spot Bond			9.02000	105.34261	9.08000	105.15381				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A8 On 21/08/2018 Spot Bond				101.58861		101.52296				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13A9 On 21/08/2020 Spot Bond				101.75471		101.67913				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond				101.75662		101.68095				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond				101.78852		101.71040				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B3 On 21/08/2020 Spot Bond				101.75058		101.67416				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B4 On 21/08/2020 Spot Bond				101.74899		101.67366				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13B5 On 21/08/2020 Spot Bond				101.88815		101.80674				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C1 On 21/08/2020 Spot Bond				101.90339		101.82132				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C2 On 21/08/2020 Spot Bond				101.88330		101.80098				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C3 On 21/08/2020 Spot Bond				101.92120		101.83719				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C4 On 21/08/2020 Spot Bond				101.99295		101.90697				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D On 21/08/2020 Spot Bond				102.51641		102.40750				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D On 21/08/2020 Spot Bond				102.51641		102.40750				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D On 21/08/2020 Spot Bond				102.54518		102.43330				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D On 21/08/2020 Spot Bond				102.51688		102.40626				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D On 21/08/2020 Spot Bond				102.55445		102.44387				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A On 21/11/2019 Spot Bond				102.19490		102.12750				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A On 21/11/2021 Spot Bond				101.69542		101.62242				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			9.21000	104.37887	9.28000	104.10300				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A On 21/11/2019 Spot Bond				102.12374		102.05640				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A On 21/11/2021 Spot Bond				102.70773		102.63651				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			9.02000	102.68074	9.09000	102.40890				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				101.81166		101.73359				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B1 On 21/11/2021 Spot Bond				102.32017		102.24520				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B2 On 21/11/2021 Spot Bond				101.73163		101.65705				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14B3 On 21/11/2021 Spot Bond				101.90691		101.82468				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C1 On 21/11/2021 Spot Bond				101.86881		101.78825				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C2 On 21/11/2021 Spot Bond				101.84596		101.76639				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14C3 On 21/11/2021 Spot Bond				102.47773		102.37050				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D1 On 21/11/2021 Spot Bond				102.43781		102.33234				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D2 On 21/11/2021 Spot Bond				103.72901		103.62732				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
TH14D3 On 21/11/2020 Spot Bond				101.61149		101.54214				0.00	0	0
Total TH15A1 SPOT										0.00	0	0
Total For TH15A1										0.00	0	0
TH15A1 On 21/11/2022 Spot Bond				101.64974		101.57874				0.00	0	0
Total TH15A2 SPOT										0.00	0	0
Total For TH15A2										0.00	0	0
TH15A2 On 21/11/2022 Spot Bond			9.82000	101.84025	9.82000	101.76070				0.00	0	0
Total TH15A3 SPOT										0.00	0	0
Total For TH15A3										0.00	0	0
TH15A3 On 21/11/2020 Spot Bond				101.50964		101.44085				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH15A4 SPOT										0.00	0	0
Total For TH15A4										0.00	0	0
TH15A4 On 21/11/2022 Spot Bond				101.54572		101.47527				0.00	0	0
Total TH15A5 SPOT										0.00	0	0
Total For TH15A5										0.00	0	0
TH15A5 On 21/11/2022 Spot Bond				101.69169		101.61885				0.00	0	0
Total TH15B1 SPOT										0.00	0	0
Total For TH15B1										0.00	0	0
TH15B1 On 21/11/2022 Spot Bond				101.58168		101.50958				0.00	0	0
Total TH15B2 SPOT										0.00	0	0
Total For TH15B2										0.00	0	0
TH15B2 On 21/11/2022 Spot Bond				101.78128		101.70454				0.00	0	0
Total TH15C1 SPOT										0.00	0	0
Total For TH15C1										0.00	0	0
TH15C1 On 21/11/2022 Spot Bond				101.65539		101.57989				0.00	0	0
Total TH15C2 SPOT										0.00	0	0
Total For TH15C2										0.00	0	0
TH15C2 On 21/11/2022 Spot Bond				102.33536		102.23439				0.00	0	0
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH15D1 On 21/11/2022 Spot Bond				102.11342		102.01675				0.00	0	0
Total TH15D2 SPOT										0.00	0	0
Total For TH15D2										0.00	0	0
TH15D2 On 21/11/2022 Spot Bond				100.88362		100.81916				0.00	0	0
Total TH9A12 SPOT										0.00	0	0
Total For TH9A12										0.00	0	0
TH9A12 On 18/07/2019 Spot Bond				100.30375		100.22964				0.00	0	0
Total THE9B4 SPOT										0.00	0	0
Total For THE9B4										0.00	0	0
THE9B4 On 18/07/2019 Spot Bond				102.32204		102.25362				0.00	0	0
Total THE9C4 SPOT										0.00	0	0
Total For THE9C4										0.00	0	0
THE9C4 On 18/07/2019 Spot Bond				101.19861		101.09745				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			8.60500	98.82340	8.66500	98.67337				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TL20 SPOT									0.00	0	0
Total For TL20									0.00	0	0
TL20/R: On 22/02/2020 Spot Bond			100.00000	39.82272	100.00000	39.59649			0.00	0	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	109.31500	10.00000	109.22900			0.00	0	0
Total TL20/R207 SPOT									0.00	0	0
Total For TL20/R207									0.00	0	0
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TL21U SPOT									0.00	0	0
Total For TL21U									0.00	0	0
TL22 On 04/03/2021 Spot Bond				101.28807		101.21963			0.00	0	0
Total TL22 SPOT									0.00	0	0
Total For TL22									0.00	0	0
TL23 On 05/09/2022 Spot Bond				101.30387		101.23327			0.00	0	0
Total TL23 SPOT									0.00	0	0
Total For TL23									0.00	0	0
TL24 On 05/09/2022 Spot Bond			9.24000	102.92462	9.33000	102.54851			0.00	0	0
Total TL24 SPOT									0.00	0	0
Total For TL24									0.00	0	0
TL25 On 04/09/2024 Spot Bond			9.75000	103.01779	9.87000	102.39975		3,607,500,000,000.00		370,000,000	370,000,000
Total TL25 SPOT								3,607,500,000,000.00		370,000,000	370,000,000
Total For TL25								3,607,500,000,000.00		370,000,000	370,000,000
TL26 On 25/11/2024 Spot Bond				102.56423		102.48952			0.00	0	0
Total TL26 SPOT									0.00	0	0
Total For TL26									0.00	0	0
TL27 On 24/04/2023 Spot Bond				100.13719		100.01260			0.00	0	0
Total TL27 SPOT									0.00	0	0
Total For TL27									0.00	0	0
TL28 On 24/04/2025 Spot Bond			9.88000	99.53060	9.99000	98.93106			0.00	0	0
Total TL28 SPOT									0.00	0	0
Total For TL28									0.00	0	0
TL29 On 24/04/2025 Spot Bond				100.14178		100.01488			0.00	0	0
Total TL29 SPOT									0.00	0	0
Total For TL29									0.00	0	0
TLC04 On 21/09/2018 Spot Bond				102.79304		102.72859			0.00	0	0
Total TLC04 SPOT									0.00	0	0
Total For TLC04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TLC05 On 22/09/2019 Spot Bond				100.82861		100.76414			0.00	0	0
Total TLC05 SPOT									0.00	0	0
Total For TLC05									0.00	0	0
TN20 On 17/09/2020 Spot Bond			8.90000	106.87699	8.97000	106.66465			0.00	0	33,100,000,000
Total TN20 SPOT									0.00	0	33,100,000,000
Total For TN20									0.00	0	33,100,000,000
TN20/R On 17/09/2020 Spot Bond			100.00000	30.00749	100.00000	29.80977			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	20.71675	100.00000	20.58024			0.00	0	0
Total TN21U SPOT									0.00	0	0
Total For TN21U									0.00	0	0
TN23 On 06/11/2023 Spot Bond			9.62000	107.25261	9.71000	106.79431			0.00	0	16,093,400,000
Total TN23 SPOT									0.00	0	16,093,400,000
Total For TN23									0.00	0	16,093,400,000
TN23/R On 06/11/2023 Spot Bond			100.00000	14.26845	100.00000	14.17444			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			10.41000	99.74377	10.52000	99.13668		312,716,400,000.00		30,040,000	25,195,020,000
Total TN25 SPOT								312,716,400,000.00		30,040,000	25,195,020,000
Total For TN25								312,716,400,000.00		30,040,000	25,195,020,000
TN25/R On 19/08/2025 Spot Bond			100.00000	13.92207	100.00000	13.82883			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			10.41000	92.97961	10.52000	92.29844			0.00	0	700,000,000
Total TN27 SPOT									0.00	0	700,000,000
Total For TN27									0.00	0	700,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	10.59451	100.00000	10.52470			0.00	0	0
Total TN27/R186 SPOT									0.00	0	0
Total For TN27/R186									0.00	0	0
TN30 On 09/10/2030 Spot Bond			10.89000	100.58157	11.00000	99.77829			0.00	0	13,380,000,000
Total TN30 SPOT									0.00	0	13,380,000,000
Total For TN30									0.00	0	13,380,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN30/R On 09/10/2030 Spot Bond			8.00000	122.43145	8.00000	122.35275			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			11.50000	97.27739	11.61000	96.36212			0.00	0	8,300,000,000
Total TN40 SPOT									0.00	0	8,300,000,000
Total For TN40									0.00	0	8,300,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	103.25614	10.75000	103.16755			0.00	0	0
Total TN40/R214 SPOT									0.00	0	0
Total For TN40/R214									0.00	0	0
TNF18 On 22/08/2018 Spot Bond				101.57614		101.50983			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	109.31500	10.00000	109.22900			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/JIBAR									0.00	0	0
TPDA0 On 10/04/2019 Spot Bond				100.64044		100.57612			0.00	0	0
Total TPDA05 SPOT									0.00	0	0
Total For TPDA05									0.00	0	0
TPDA0 On 30/11/2018 Spot Bond				101.56727		101.50312			0.00	0	0
Total TPDA06 SPOT									0.00	0	0
Total For TPDA06									0.00	0	0
TPDA0 On 30/11/2020 Spot Bond			9.28000	102.01441	9.35000	101.79413			0.00	0	0
Total TPDA08 SPOT									0.00	0	0
Total For TPDA08									0.00	0	0
TRA2A On 14/12/2020 Spot Bond				101.11276		101.04083			0.00	0	0
Total TRA2A2 SPOT									0.00	0	0
Total For TRA2A2									0.00	0	0
TRA2A On 14/12/2020 Spot Bond			9.28000	102.00910	9.34000	101.80695			0.00	0	0
Total TRA2A3 SPOT									0.00	0	0
Total For TRA2A3									0.00	0	0
TRA2A On 14/12/2020 Spot Bond				101.11276		101.04083			0.00	0	0
Total TRA2A5 SPOT									0.00	0	0
Total For TRA2A5									0.00	0	0
TRA2A On 14/12/2020 Spot Bond			9.08000	102.47477	9.14000	102.27315			0.00	0	0
Total TRA2A6 SPOT									0.00	0	0
Total For TRA2A6									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA2B On 14/12/2020 Spot Bond				101.19370		101.11642				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B: On 14/12/2020 Spot Bond				101.22481		101.14548				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C On 14/12/2020 Spot Bond				101.35536		101.26741				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C: On 14/12/2020 Spot Bond				101.40505		101.31381				0.00	0	0
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2D On 14/12/2020 Spot Bond				101.72741		101.61481				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D: On 14/12/2020 Spot Bond				101.72741		101.61481				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRA3A On 14/11/2018 Spot Bond				101.63302		101.57069				0.00	0	0
Total TRA3A1 SPOT										0.00	0	0
Total For TRA3A1										0.00	0	0
TRA3A: On 14/11/2020 Spot Bond				101.79046		101.72188				0.00	0	0
Total TRA3A2 SPOT										0.00	0	0
Total For TRA3A2										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond				101.83680		101.76639				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			9.15000	100.74947	9.24000	100.11291				0.00	0	0
Total TRA3A4 SPOT										0.00	0	0
Total For TRA3A4										0.00	0	0
TRA3A: On 14/05/2019 Spot Bond				101.15294		101.09082				0.00	0	0
Total TRA3A5 SPOT										0.00	0	0
Total For TRA3A5										0.00	0	0
TRA3A: On 14/11/2020 Spot Bond				101.25451		101.18670				0.00	0	0
Total TRA3A6 SPOT										0.00	0	0
Total For TRA3A6										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRA3A On 14/11/2022 Spot Bond				101.28266		101.21328			0.00	0	0
Total TRA3A7 SPOT									0.00	0	0
Total For TRA3A7									0.00	0	0
TRA3B On 14/11/2022 Spot Bond				102.13923		102.05681			0.00	0	0
Total TRA3B1 SPOT									0.00	0	0
Total For TRA3B1									0.00	0	0
TRA3B On 14/11/2022 Spot Bond				101.47586		101.39568			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				101.10255		101.03193			0.00	0	0
Total TRAA2 SPOT									0.00	0	0
Total For TRAA2									0.00	0	0
TRAA4 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRAA4U SPOT									0.00	0	0
Total For TRAA4U									0.00	0	0
TRAB1 On 14/06/2019 Spot Bond				101.41725		101.34712			0.00	0	0
Total TRAB1 SPOT									0.00	0	0
Total For TRAB1									0.00	0	0
TRAB2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRAB2U SPOT									0.00	0	0
Total For TRAB2U									0.00	0	0
TRAC1 On 14/06/2019 Spot Bond				101.13162		101.05845			0.00	0	0
Total TRAC1 SPOT									0.00	0	0
Total For TRAC1									0.00	0	0
TRAC2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRAC2U SPOT									0.00	0	0
Total For TRAC2U									0.00	0	0
TRAD1 On 14/06/2019 Spot Bond				102.47104		102.39682			0.00	0	0
Total TRAD1 SPOT									0.00	0	0
Total For TRAD1									0.00	0	0
TRAD2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRAD2U SPOT									0.00	0	0
Total For TRAD2U									0.00	0	0
TRAE1 On 14/06/2019 Spot Bond				103.45806		103.36359			0.00	0	0
Total TRAE1 SPOT									0.00	0	0
Total For TRAE1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRAE2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRAE2U SPOT									0.00	0	0
Total For TRAE2U									0.00	0	0
TRQ11 On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRQ11U SPOT									0.00	0	0
Total For TRQ11U									0.00	0	0
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRQ12U SPOT									0.00	0	0
Total For TRQ12U									0.00	0	0
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRQ13U SPOT									0.00	0	0
Total For TRQ13U									0.00	0	0
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRQ14U SPOT									0.00	0	0
Total For TRQ14U									0.00	0	0
TSE01 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TSE01U SPOT									0.00	0	0
Total For TSE01U									0.00	0	0
TSE03 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TSE03U SPOT									0.00	0	0
Total For TSE03U									0.00	0	0
TTO01 On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TTO01U SPOT									0.00	0	0
Total For TTO01U									0.00	0	0
TUHF0 On 26/01/2020 Spot Bond				100.10345		100.02551			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				101.83745		101.77688			0.00	0	0
Total TWC270 SPOT									0.00	0	0
Total For TWC270									0.00	0	0
TWC27 On 15/08/2018 Spot Bond				101.55055		101.49014			0.00	0	0
Total TWC271 SPOT									0.00	0	0
Total For TWC271									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWC27 On 17/08/2018 Spot Bond				101.49014		101.42973				0.00	0	0
Total TWC272 SPOT										0.00	0	0
Total For TWC272										0.00	0	0
TWC27 On 10/10/2018 Spot Bond				100.40592		100.34503				0.00	0	0
Total TWC273 SPOT										0.00	0	0
Total For TWC273										0.00	0	0
TWC27 On 12/10/2018 Spot Bond				100.34550		100.28453				0.00	0	0
Total TWC274 SPOT										0.00	0	0
Total For TWC274										0.00	0	0
TWC27 On 18/10/2018 Spot Bond				100.14207		100.08118				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				100.10148	100.00000	100.00000				0.00	48,600,000,000	40,000,000,000
Total TWC276 SPOT										0.00	48,600,000,000	40,000,000,000
Total For TWC276										0.00	48,600,000,000	40,000,000,000
UG21 On 02/03/2021 Spot Bond			9.44800	107.16313	9.51800	106.92157				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			10.60000	108.01601	10.71000	107.34802				0.00	0	0
Total UG26 SPOT										0.00	0	0
Total For UG26										0.00	0	0
VCJA1U On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA1U SPOT										0.00	0	0
Total For VCJA1U										0.00	0	0
VCJA2U On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA2U SPOT										0.00	0	0
Total For VCJA2U										0.00	0	0
VCJA3U 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
VCJA4U 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
VCJA5U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VCJA6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA6U SPOT										0.00	0	0
Total For VCJA6U										0.00	0	0
VCJB1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB1U SPOT										0.00	0	0
Total For VCJB1U										0.00	0	0
VCJB2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB2U SPOT										0.00	0	0
Total For VCJB2U										0.00	0	0
VCJB3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB3U SPOT										0.00	0	0
Total For VCJB3U										0.00	0	0
VCJB4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB4U SPOT										0.00	0	0
Total For VCJB4U										0.00	0	0
VCJB5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB5U SPOT										0.00	0	0
Total For VCJB5U										0.00	0	0
VCJB6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB6U SPOT										0.00	0	0
Total For VCJB6U										0.00	0	0
VCPA1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPA2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA2U SPOT										0.00	0	0
Total For VCPA2U										0.00	0	0
VCPA3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA3U SPOT										0.00	0	0
Total For VCPA3U										0.00	0	0
VCPA4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA4U SPOT										0.00	0	0
Total For VCPA4U										0.00	0	0
VCPA5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA5U SPOT										0.00	0	0
Total For VCPA5U										0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA08U SPOT									0.00	0	0
Total For VJA08U									0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA09U SPOT									0.00	0	0
Total For VJA09U									0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB03U SPOT									0.00	0	0
Total For VJB03U									0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB04U SPOT									0.00	0	0
Total For VJB04U									0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB05U SPOT									0.00	0	0
Total For VJB05U									0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB06U SPOT									0.00	0	0
Total For VJB06U									0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB07U SPOT									0.00	0	0
Total For VJB07U									0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB08U SPOT									0.00	0	0
Total For VJB08U									0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB09U SPOT									0.00	0	0
Total For VJB09U									0.00	0	0
VKC23 On 20/08/2018 Spot Bond				101.44731		101.38426			0.00	0	0
Total VKC23 SPOT									0.00	0	0
Total For VKC23									0.00	0	0
VKC24 On 20/02/2019 Spot Bond				101.54515		101.47895			0.00	0	0
Total VKC24 SPOT									0.00	0	0
Total For VKC24									0.00	0	0
VKC26 On 05/09/2018 Spot Bond				101.11627		101.05539			0.00	0	0
Total VKC26 SPOT									0.00	0	0
Total For VKC26									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE07 On 08/06/2020 Spot Bond				101.22907		101.15875			0.00	0	0
Total VKE07 SPOT									0.00	0	0
Total For VKE07									0.00	0	0
VKE08 On 29/03/2019 Spot Bond				100.91423		100.84485			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				101.10516		101.03755			0.00	0	0
Total VKE09 SPOT									0.00	0	0
Total For VKE09									0.00	0	0
VKE10 On 08/07/2022 Spot Bond				100.51082		100.43987			0.00	0	0
Total VKE10 SPOT									0.00	0	0
Total For VKE10									0.00	0	0
VKE11 On 20/04/2023 Spot Bond				100.23647		100.16660			0.00	0	0
Total VKE11 SPOT									0.00	0	0
Total For VKE11									0.00	0	0
VKE12 On 03/05/2021 Spot Bond				99.91273		99.84702			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA09U SPOT									0.00	0	0
Total For VPA09U									0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB03U SPOT									0.00	0	0
Total For VPB03U									0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB04U SPOT									0.00	0	0
Total For VPB04U									0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB05U SPOT									0.00	0	0
Total For VPB05U									0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB06U SPOT									0.00	0	0
Total For VPB06U									0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB07U SPOT									0.00	0	0
Total For VPB07U									0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB08U SPOT									0.00	0	0
Total For VPB08U									0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB09U SPOT									0.00	0	0
Total For VPB09U									0.00	0	0
VR714L On 25/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR714U SPOT									0.00	0	0
Total For VR714U									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		000,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total VR834U SPOT								10,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total For VR834U								10,000,000,000,000.00	50,000,000,000	50,000,000,000	
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				101.03920		100.97631		0.00	0	0	
Total VRI712 SPOT								0.00	0	0	
Total For VRI712								0.00	0	0	
WHL01 On 10/10/2020 Spot Bond				100.63369		100.56644		0.00	0	0	
Total WHL01 SPOT								0.00	0	0	
Total For WHL01								0.00	0	0	
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total WHL01U SPOT								0.00	0	0	
Total For WHL01U								0.00	0	0	
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total WHL02U SPOT								0.00	0	0	
Total For WHL02U								0.00	0	0	
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total WHL03U SPOT								0.00	0	0	
Total For WHL03U								0.00	0	0	
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total WHL04U SPOT								0.00	0	0	
Total For WHL04U								0.00	0	0	
WRS2L On 25/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total WRS2U SPOT								0.00	0	0	
Total For WRS2U								0.00	0	0	
WS05 On 01/08/2018 Spot Bond			1.46000	255.09735	1.42000	254.88350		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			7.19000	102.95439	7.25000	102.84653		0.00	0	0	
Total WSP3 SPOT								0.00	0	0	
Total For WSP3								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP4 On 28/05/2020 Spot Bond			8.02000	103.15760	8.08000	102.98971			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			8.44500	102.89094	8.51500	102.64674			0.00	0	0
Total WSP5 SPOT									0.00	0	0
Total For WSP5									0.00	0	0
WSP5/I On 28/05/2021 Spot Bond			100.00000	19.51913	100.00000	19.39052			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			6.57500	92.71948	6.63500	92.60728			0.00	0	0
Total Z083 SPOT									0.00	0	0
Total For Z083									0.00	0	0
Total for SPOT									1.11e+017	387,049,294,200	036,455,757,654
Total for SPOT :									1.11e+017	387,049,294,200	036,455,757,654
Total Futures									1.11e+017	387,049,325,376	036,456,997,558
Total Options									0.00	0	94,725
Grand Total:									1.11e+017	387,049,325,376	036,457,092,283