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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 02/10/2018

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 01/11/2018 Bond Future			11.15883	74.80104	11.10446	75.11433			0.00	0	9,466
ES33 On 07/02/2019 Bond Future			11.29850	76.24022	11.24200	76.55923			0.00	0	0
ES33 On 02/05/2019 Bond Future			11.41745	73.71674	11.35904	74.04098			0.00	0	0
Total ES33 Future									0.00	0	9,466
Total For ES33									0.00	0	9,466
ES42 On 01/11/2018 Bond Future			11.40126	76.71233	11.34829	77.05657			0.00	0	7,957
ES42 On 07/02/2019 Bond Future			11.53371	78.18830	11.47871	78.53872			0.00	0	0
ES42 On 02/05/2019 Bond Future			11.65211	75.22655	11.59520	75.58267			0.00	0	0
Total ES42 Future									0.00	0	7,957
Total For ES42									0.00	0	7,957
I2025 On 01/11/2018 Bond Future			132.22311	132.22311	132.20301	132.20301			0.00	0	365
I2025 On 07/02/2019 Bond Future			133.38331	133.38331	133.36227	133.36227			0.00	0	0
I2025 On 02/05/2019 Bond Future			135.62016	135.62016	135.59864	135.59864			0.00	0	0
Total I2025 Future									0.00	0	365
Total For I2025									0.00	0	365
I2029 On 01/11/2018 Bond Future			100.46977	100.46977	100.45440	100.45440			0.00	0	2,938

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2029	On	07/02/2019			102.42613	102.42613	102.40999	102.40999			0.00	0	0
I2029	On	02/05/2019			103.07132	103.07132	103.05486	103.05486			0.00	0	0
Total I2029 Future											0.00	0	2,938
Total For I2029											0.00	0	2,938
I2033	On	01/11/2018			102.53949	102.53949	102.52346	102.52346			0.00	0	6,373
I2033	On	07/02/2019			104.53611	104.53611	104.51938	104.51938			0.00	0	0
I2033	On	02/05/2019			105.14464	105.14464	105.12746	105.12746			0.00	0	0
Total I2033 Future											0.00	0	6,373
Total For I2033											0.00	0	6,373
I2038	On	01/11/2018			122.47951	122.47951	122.46033	122.46033			0.00	0	9,904
I2038	On	07/02/2019			123.27316	123.27316	123.25320	123.25320			0.00	0	0
I2038	On	02/05/2019			125.34024	125.34024	125.31989	125.31989			0.00	0	0
Total I2038 Future											0.00	0	9,904
Total For I2038											0.00	0	9,904
I2046	On	01/11/2018			116.44169	116.44169	116.20033	116.20033			0.00	0	12,067
I2046	On	07/02/2019			118.70893	118.70893	118.46246	118.46246			0.00	0	0
I2046	On	02/05/2019			119.01444	119.01444	118.76384	118.76384			0.00	0	0
Total I2046 Future											0.00	0	12,067
Total For I2046											0.00	0	12,067
I2050	On	01/11/2018			122.40078	122.40078	121.86878	121.86878			0.00	0	9,987
I2050	On	07/02/2019			123.01274	123.01274	122.46990	122.46990			0.00	0	0
I2050	On	02/05/2019			125.07568	125.07568	124.52340	124.52340			0.00	0	0
Total I2050 Future											0.00	0	9,987
Total For I2050											0.00	0	9,987
R186	On	01/11/2018			9.11461	111.76797	9.05956	112.09569		7.08	168,546,098.76	1,508	66,901
R186	On	07/02/2019			9.20862	108.61366	9.15084	108.94718		7.33	0.00	0	719
R186	On	02/05/2019			9.29346	110.41699	9.23310	110.75595		7.37	0.00	0	0
Total R186 Future											168,546,098.76	1,508	67,620
R186	On	01/11/2018	8.53	Call			72.25000	0.07225	47,170	6.69	0.00	0	0
R186	On	01/11/2018	8.53	Put			3,292.49000	3.29249	3,595,130	6.69	0.00	0	0
R186	On	01/11/2018	8.54	Call			77.29000	0.07729	50,760	6.70	0.00	0	0
R186	On	01/11/2018	8.54	Put			3,235.57000	3.23557	3,536,760	6.70	0.00	0	0
R186	On	01/11/2018	8.46	Call			44.47000	0.04447	27,880	6.64	0.00	0	5,000
R186	On	01/11/2018	8.90	Call			516.94000	0.51694	400,500	7.01	0.00	0	0
R186	On	01/11/2018	8.90	Put			1,474.25000	1.47425	1,685,530	7.01	0.00	0	2,500
R186	On	01/11/2018	9.14	Call			1,194.68000	1.19468	996,820	7.20	0.00	0	0
R186	On	01/11/2018	8.52	Call			67.52000	0.06752	43,830	6.68	0.00	0	0
R186	On	01/11/2018	9.14	Put			716.25000	0.71625	846,110	7.20	0.00	0	5,000
R186	On	01/11/2018	7.96	Put			6,828.33000	6.82833	7,155,740	6.53	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/11/2018	Bond Future	7.96	Call			0.57000	0.00057	0,260	6.53	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.52	Put			3,349.77000	3.34977	3,653,800	6.68	0.00	0	0
R186	On	01/11/2018	Bond Future	8.46	Put			3,699.72000	3.69972	4,010,850	6.64	0.00	0	0
R186	On	07/02/2019	Bond Future	9.92	Call			4,936.25000	4.93625	4,665,660	8.28	0.00	0	0
R186	On	07/02/2019	Bond Future	8.77	Put			3,200.86000	3.20086	3,423,900	7.19	0.00	0	0
R186	On	07/02/2019	Bond Future	8.50	Call			517.41000	0.51741	447,110	6.98	0.00	0	1,000
R186	On	07/02/2019	Bond Future	9.10	Call			1,771.34000	1.77134	1,607,080	7.40	0.00	0	0
R186	On	07/02/2019	Bond Future	9.10	Put			2,065.92000	2.06592	2,235,180	7.40	0.00	0	1,000
R186	On	07/02/2019	Bond Future	8.21	Call			223.17000	0.22317	186,580	6.74	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Put			5,849.55000	5.84955	6,146,480	6.74	0.00	0	0
R186	On	07/02/2019	Bond Future	9.90	Put			624.46000	0.62446	689,130	8.26	0.00	0	1,000
R186	On	07/02/2019	Bond Future	9.92	Put			605.44000	0.60544	668,370	8.28	0.00	0	1,170
R186	On	07/02/2019	Bond Future	9.27	Put			1,615.76000	1.61576	1,757,870	7.53	0.00	0	0
R186	On	07/02/2019	Bond Future	9.27	Call			2,302.09000	2.30209	2,110,680	7.53	0.00	0	1,170
R186	On	07/02/2019	Bond Future	8.30	Put			5,366.21000	5.36621	5,654,100	6.80	0.00	0	0
R186	On	07/02/2019	Bond Future	8.30	Call			294.38000	0.29438	248,750	6.80	0.00	0	210
R186	On	07/02/2019	Bond Future	8.22	Put			5,794.68000	5.79468	6,090,690	6.74	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Call			216.42000	0.21642	180,730	6.73	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Put			5,904.63000	5.90463	6,202,460	6.73	0.00	0	0
R186	On	07/02/2019	Bond Future	8.50	Put			4,369.48000	4.36948	4,632,700	6.98	0.00	0	0
R186	On	07/02/2019	Bond Future	8.77	Call			968.31000	0.96831	857,830	7.19	0.00	0	1,170
R186	On	07/02/2019	Bond Future	9.90	Call			4,845.59000	4.84559	4,576,740	8.26	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Call			230.09000	0.23009	192,580	6.74	0.00	0	0
R186	On	02/05/2019	Bond Future	9.02	Call			1,890.88000	1.89088	1,742,330	7.21	0.00	0	0
R186	On	02/05/2019	Bond Future	9.02	Put			3,098.87000	3.09887	3,289,280	7.21	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Call			1,916.80000	1.91680	1,766,960	7.22	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Put			3,067.70000	3.06770	3,256,820	7.22	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Call			1,865.51000	1.86551	1,718,220	7.21	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Put			3,130.62000	3.13062	3,322,290	7.21	0.00	0	0
Total R186 Option												0.00	0	24,220
Total For R186												168,546,098.76	1,508	91,840
R197	On	01/11/2018	Bond Future			300.66097	300.66097	300.61573	300.61573			0.00	0	2,353
R197	On	07/02/2019	Bond Future			299.16796	299.16796	299.12077	299.12077			0.00	0	0
R197	On	02/05/2019	Bond Future			304.18484	304.18484	304.13654	304.13654			0.00	0	0
Total R197 Future												0.00	0	2,353
Total For R197												0.00	0	2,353
R202	On	01/11/2018	Bond Future			234.55248	234.55248	233.96765	233.96765			0.00	0	10,129
R202	On	07/02/2019	Bond Future			235.21690	235.21690	234.61993	234.61993			0.00	0	0
R202	On	02/05/2019	Bond Future			239.16159	239.16159	238.55411	238.55411			0.00	0	0
Total R202 Future												0.00	0	10,129

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R202									0.00	0	10,129
R2023 On 01/11/2018 Bond Future			8.49196	98.78116	8.42114	99.02908		4.01	0.00	0	38,201
R2023 On 07/02/2019 Bond Future			8.59745	100.68174	8.52108	100.93400		3.95	0.00	0	0
R2023 On 02/05/2019 Bond Future			8.68643	98.42624	8.60473	98.68260		4.24	0.00	0	0
Total R2023 Future									0.00	0	38,201
R2023 On 01/11/2018 Bond Future	10.59	Call			7,254.74000	7.25474	7,006,820	5.43	0.00	0	0
R2023 On 01/11/2018 Bond Future	10.59	Put			0.00000	0.00000	0,000	5.43	0.00	0	0
R2023 On 01/11/2018 Bond Future	10.57	Call			7,190.93000	7.19093	6,943,010	5.43	0.00	0	0
R2023 On 01/11/2018 Bond Future	10.57	Put			0.00000	0.00000	0,000	5.43	0.00	0	0
R2023 On 01/11/2018 Bond Future	10.58	Call			7,222.84000	7.22284	6,974,920	5.43	0.00	0	0
R2023 On 01/11/2018 Bond Future	10.58	Put			0.00000	0.00000	0,000	5.43	0.00	0	0
R2023 On 07/02/2019 Bond Future	10.57	Call			6,511.27000	6.51127	6,261,910	4.98	0.00	0	0
R2023 On 07/02/2019 Bond Future	10.57	Put			12.31000	0.01231	15,210	4.98	0.00	0	0
R2023 On 07/02/2019 Bond Future	10.58	Call			6,541.28000	6.54128	6,291,840	4.98	0.00	0	0
R2023 On 07/02/2019 Bond Future	10.58	Put			11.93000	0.01193	14,750	4.98	0.00	0	0
R2023 On 07/02/2019 Bond Future	10.59	Call			6,571.28000	6.57128	6,321,770	4.98	0.00	0	0
R2023 On 07/02/2019 Bond Future	10.59	Put			11.55000	0.01155	14,300	4.98	0.00	0	0
R2023 On 02/05/2019 Bond Future	8.45	Call			1,039.00000	1.03900	926,010	4.21	0.00	0	0
R2023 On 02/05/2019 Bond Future	8.45	Put			1,526.79000	1.52679	1,670,160	4.21	0.00	0	0
R2023 On 02/05/2019 Bond Future	8.46	Call			1,054.83000	1.05483	940,800	4.21	0.00	0	0
R2023 On 02/05/2019 Bond Future	8.46	Put			1,511.00000	1.51100	1,653,330	4.21	0.00	0	0
R2023 On 02/05/2019 Bond Future	8.44	Call			1,023.29000	1.02329	911,360	4.20	0.00	0	0
R2023 On 02/05/2019 Bond Future	8.44	Put			1,542.70000	1.54270	1,687,130	4.20	0.00	0	0
Total R2023 Option									0.00	0	0
Total For R2023									0.00	0	38,201
R2030 On 01/11/2018 Bond Future			9.52722	91.71174	9.46724	92.09204		9.65	0.00	0	54,822
R2030 On 07/02/2019 Bond Future			9.61387	89.46687	9.55153	89.85404		10.06	0.00	0	167
R2030 On 02/05/2019 Bond Future			9.69340	90.95218	9.62889	91.34569		10.22	0.00	0	0
Total R2030 Future									0.00	0	54,989
R2030 On 01/11/2018 Bond Future	9.60	Call			1,513.60000	1.51360	1,267,390	9.77	0.00	0	0
R2030 On 01/11/2018 Bond Future	8.90	Put			3,774.29000	3.77429	4,129,470	8.89	0.00	0	0
R2030 On 01/11/2018 Bond Future	8.90	Call			67.79000	0.06779	42,670	8.89	0.00	0	0
R2030 On 01/11/2018 Bond Future	8.59	Put			5,825.66000	5.82566	6,202,810	8.76	0.00	0	0
R2030 On 01/11/2018 Bond Future	8.60	Call			7.13000	0.00713	3,740	8.76	0.00	0	0
R2030 On 01/11/2018 Bond Future	8.60	Put			5,757.08000	5.75708	6,133,990	8.76	0.00	0	0
R2030 On 01/11/2018 Bond Future	8.58	Call			6.05000	0.00605	3,130	8.76	0.00	0	0
R2030 On 01/11/2018 Bond Future	8.58	Put			5,894.35000	5.89435	6,271,730	8.76	0.00	0	0
R2030 On 01/11/2018 Bond Future	9.60	Put			674.76000	0.67476	808,850	9.77	0.00	0	0
R2030 On 01/11/2018 Bond Future	8.59	Call			6.57000	0.00657	3,420	8.76	0.00	0	0
R2030 On 07/02/2019 Bond Future	8.90	Put			4,774.55000	4.77455	5,078,030	9.32	0.00	0	0

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R2030	On	07/02/2019	Bond Future	8.90	Call			589.59000	0.58959	505,900	9.32	0.00	0	1,920
R2030	On	07/02/2019	Bond Future	9.40	Put			2,642.34000	2.64234	2,856,260	9.96	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.40	Call			1,691.75000	1.69175	1,518,500	9.96	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.70	Put			5,856.54000	5.85654	6,189,330	9.04	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.70	Call			334.54000	0.33454	280,160	9.04	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Call			270.63000	0.27063	224,670	8.97	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Put			6,266.60000	6.26660	6,607,810	8.97	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Call			279.11000	0.27911	232,000	8.98	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Put			6,207.17000	6.20717	6,547,230	8.98	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.60	Put			2,014.78000	2.01478	2,192,270	10.16	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.60	Call			2,316.00000	2.31600	2,106,320	10.16	0.00	0	1,920
R2030	On	07/02/2019	Bond Future	8.62	Call			262.36000	0.26236	217,530	8.96	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Put			6,326.29000	6.32629	6,668,630	8.96	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.40	Call			2,189.94000	2.18994	2,016,040	10.13	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.40	Put			3,605.17000	3.60517	3,824,780	10.13	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Call			2,217.89000	2.21789	2,042,600	10.14	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Put			3,570.66000	3.57066	3,788,880	10.14	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Call			2,162.18000	2.16218	1,989,690	10.12	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Put			3,639.92000	3.63992	3,860,940	10.12	0.00	0	0
Total R2030 Option												0.00	0	3,840
Total For R2030												0.00	0	58,829
R2032	On	01/11/2018	Bond Future			9.72810	89.88417	9.66821	90.29403		10.86	0.00	0	40,694
R2032	On	07/02/2019	Bond Future			9.81711	91.61354	9.75499	92.03097		10.87	0.00	0	456
R2032	On	02/05/2019	Bond Future			9.89456	88.97954	9.83042	89.40374		11.59	0.00	0	0
Total R2032 Future												0.00	0	41,150
R2032	On	01/11/2018	Bond Future	8.76	Call			5.92000	0.00592	3,060	9.75	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.76	Put			6,560.11000	6.56011	6,967,110	9.75	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.77	Call			6.51000	0.00651	3,380	9.76	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.77	Put			6,484.93000	6.48493	6,891,660	9.76	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.75	Call			5.38000	0.00538	2,760	9.74	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.75	Put			6,635.42000	6.63542	7,042,660	9.74	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Call			266.98000	0.26698	220,850	9.42	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Put			6,971.65000	6.97165	7,342,950	9.42	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Call			275.87000	0.27587	228,500	9.44	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Put			6,905.96000	6.90596	7,276,020	9.44	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Call			258.22000	0.25822	213,300	9.41	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Put			7,037.55000	7.03755	7,410,060	9.41	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Call			2,491.69000	2.49169	2,299,750	11.47	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Put			3,903.62000	3.90362	4,135,880	11.47	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Call			2,522.44000	2.52244	2,329,020	11.48	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032 On 02/05/2019 Bond Future	9.63	Put			3,866.56000	3.86656	4,097,340	11.48	0.00	0	0
R2032 On 02/05/2019 Bond Future	9.61	Call			2,461.15000	2.46115	2,270,690	11.46	0.00	0	0
R2032 On 02/05/2019 Bond Future	9.61	Put			3,940.97000	3.94097	4,174,710	11.46	0.00	0	0
Total R2032 Option									0.00	0	0
Total For R2032									0.00	0	41,150
R2035 On 01/11/2018 Bond Future			9.86849	93.64161	9.81369	94.05662		11.54	0.00	0	73,872
R2035 On 07/02/2019 Bond Future			9.95864	95.44332	9.90186	95.86594		11.57	0.00	0	298
R2035 On 02/05/2019 Bond Future			10.03248	92.53069	9.97396	92.96024		12.38	0.00	0	0
Total R2035 Future									0.00	0	74,170
R2035 On 01/11/2018 Bond Future	8.92	Call			7.07000	0.00707	3,840	10.34	0.00	0	0
R2035 On 01/11/2018 Bond Future	8.92	Put			7,187.53000	7.18753	7,599,310	10.34	0.00	0	0
R2035 On 01/11/2018 Bond Future	8.93	Call			7.69000	0.00769	4,200	10.34	0.00	0	0
R2035 On 01/11/2018 Bond Future	8.93	Put			7,103.31000	7.10331	7,514,830	10.34	0.00	0	0
R2035 On 01/11/2018 Bond Future	8.94	Call			8.35000	0.00835	4,590	10.34	0.00	0	0
R2035 On 01/11/2018 Bond Future	8.94	Put			7,019.23000	7.01923	7,430,480	10.34	0.00	0	0
R2035 On 07/02/2019 Bond Future	8.97	Put			7,701.19000	7.70119	8,072,770	10.26	0.00	0	0
R2035 On 07/02/2019 Bond Future	8.98	Call			340.47000	0.34047	288,120	10.27	0.00	0	0
R2035 On 07/02/2019 Bond Future	8.98	Put			7,628.25000	7.62825	7,998,520	10.27	0.00	0	0
R2035 On 07/02/2019 Bond Future	8.96	Call			319.37000	0.31937	269,610	10.24	0.00	0	0
R2035 On 07/02/2019 Bond Future	8.96	Put			7,774.60000	7.77460	8,147,460	10.24	0.00	0	0
R2035 On 07/02/2019 Bond Future	8.97	Call			329.74000	0.32974	278,700	10.26	0.00	0	0
R2035 On 02/05/2019 Bond Future	9.74	Call			2,656.95000	2.65695	2,465,020	12.11	0.00	0	0
R2035 On 02/05/2019 Bond Future	9.74	Put			4,404.77000	4.40477	4,642,390	12.11	0.00	0	0
R2035 On 02/05/2019 Bond Future	9.75	Call			2,691.17000	2.69117	2,497,720	12.12	0.00	0	0
R2035 On 02/05/2019 Bond Future	9.75	Put			4,363.27000	4.36327	4,599,370	12.12	0.00	0	0
R2035 On 02/05/2019 Bond Future	9.73	Call			2,622.95000	2.62295	2,432,560	12.09	0.00	0	0
R2035 On 02/05/2019 Bond Future	9.73	Put			4,446.58000	4.44658	4,685,740	12.09	0.00	0	0
Total R2035 Option									0.00	0	0
Total For R2035									0.00	0	74,170
R2037 On 01/11/2018 Bond Future			9.96169	90.05758	9.90180	90.51130		12.11	0.00	0	52,674
R2037 On 07/02/2019 Bond Future			10.04609	87.53026	9.98414	87.99229		12.73	0.00	0	1,188
R2037 On 02/05/2019 Bond Future			10.12220	88.98343	10.05839	89.45298		13.01	0.00	0	0
Total R2037 Future									0.00	0	53,862
R2037 On 01/11/2018 Bond Future	9.03	Call			9.23000	0.00923	4,910	10.89	0.00	0	0
R2037 On 01/11/2018 Bond Future	9.03	Put			7,041.54000	7.04154	7,490,940	10.89	0.00	0	0
R2037 On 01/11/2018 Bond Future	9.01	Call			7.65000	0.00765	4,010	10.86	0.00	0	0
R2037 On 01/11/2018 Bond Future	9.01	Put			7,211.16000	7.21116	7,661,240	10.86	0.00	0	0
R2037 On 01/11/2018 Bond Future	9.02	Call			8.41000	0.00841	4,440	10.88	0.00	0	0
R2037 On 01/11/2018 Bond Future	9.02	Put			7,126.26000	7.12626	7,576,010	10.88	0.00	0	0
R2037 On 07/02/2019 Bond Future	9.06	Put			7,680.25000	7.68025	8,088,020	11.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	07/02/2019	Bond Future	9.07	Call			330.33000	0.33033	274,640	11.05	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Put			7,606.35000	7.60635	8,012,690	11.05	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Call			309.31000	0.30931	256,450	11.01	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Put			7,754.63000	7.75463	8,163,800	11.01	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Call			319.64000	0.31964	265,380	11.03	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Call			2,638.07000	2.63807	2,432,150	12.79	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Put			4,579.79000	4.57979	4,843,420	12.79	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Call			2,671.25000	2.67125	2,463,690	12.81	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Put			4,536.60000	4.53660	4,798,590	12.81	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Call			2,605.11000	2.60511	2,400,830	12.78	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Put			4,623.30000	4.62330	4,888,570	12.78	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	53,862
R2040	On	01/11/2018	Bond Future			10.03654	93.33268	9.98172	93.77745		12.50	0.00	0	27,962
R2040	On	07/02/2019	Bond Future			10.12040	90.61779	10.06371	91.07074		13.18	0.00	0	100
R2040	On	02/05/2019	Bond Future			10.19584	92.12209	10.13745	92.58254		13.48	0.00	0	0
Total R2040 Future												0.00	0	28,062
R2040	On	01/11/2018	Bond Future	9.10	Call			8.54000	0.00854	4,690	11.21	0.00	0	2,950
R2040	On	01/11/2018	Bond Future	8.50	Put			13,473.93000	13.47393	13,918,700	11.21	0.00	0	0
R2040	On	01/11/2018	Bond Future	8.50	Call			0.01000	0.00001	0,010	11.21	0.00	0	2,950
R2040	On	01/11/2018	Bond Future	9.20	Put			6,761.16000	6.76116	7,197,950	11.20	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.80	Call			721.77000	0.72177	565,440	12.20	0.00	0	1,770
R2040	On	01/11/2018	Bond Future	10.00	Put			1,288.65000	1.28865	1,489,640	12.50	0.00	0	0
R2040	On	01/11/2018	Bond Future	10.00	Call			1,437.35000	1.43735	1,193,570	12.50	0.00	0	3,940
R2040	On	01/11/2018	Bond Future	9.60	Put			3,482.43000	3.48243	3,848,180	11.79	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.07	Put			7,946.64000	7.94664	8,388,360	11.21	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.10	Put			7,670.08000	7.67008	8,111,000	11.21	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.09	Call			7.85000	0.00785	4,280	11.21	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.09	Put			7,762.08000	7.76208	8,203,280	11.21	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.07	Call			6.62000	0.00662	3,570	11.21	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.60	Call			285.94000	0.28594	206,920	11.79	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.20	Call			19.04000	0.01904	11,060	11.20	0.00	0	3,940
R2040	On	01/11/2018	Bond Future	9.80	Put			2,221.48000	2.22148	2,509,920	12.20	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.08	Call			7.22000	0.00722	3,910	11.21	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.08	Put			7,854.27000	7.85427	8,295,730	11.21	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Put			8,439.94000	8.43994	8,840,690	11.51	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Call			342.48000	0.34248	288,900	11.53	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Put			8,359.07000	8.35907	8,758,440	11.53	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Call			320.64000	0.32064	269,800	11.50	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Put			8,521.11000	8.52111	8,923,220	11.50	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040 On 07/02/2019 Bond Future	9.12	Call			331.48000	0.33148	279,280	11.51	0.00	0	0
R2040 On 02/05/2019 Bond Future	9.90	Put			4,841.17000	4.84117	5,094,460	13.37	0.00	0	0
R2040 On 02/05/2019 Bond Future	9.88	Call			2,857.69000	2.85769	2,653,730	13.35	0.00	0	0
R2040 On 02/05/2019 Bond Future	9.88	Put			4,933.86000	4.93386	5,190,350	13.35	0.00	0	0
R2040 On 02/05/2019 Bond Future	9.89	Call			2,893.24000	2.89324	2,687,680	13.36	0.00	0	0
R2040 On 02/05/2019 Bond Future	9.89	Put			4,887.34000	4.88734	5,142,230	13.36	0.00	0	0
R2040 On 02/05/2019 Bond Future	9.90	Call			2,929.02000	2.92902	2,721,860	13.37	0.00	0	0
Total R2040 Option									0.00	0	15,550
Total For R2040									0.00	0	43,612
R2044 On 01/11/2018 Bond Future			10.06566	90.32932	10.01587	90.73809		13.12	0.00	0	37,925
R2044 On 07/02/2019 Bond Future			10.14662	87.68196	10.09518	88.09813		13.84	0.00	0	108
R2044 On 02/05/2019 Bond Future			10.21929	89.13757	10.16634	89.56061		14.16	0.00	0	0
Total R2044 Future									0.00	0	38,033
R2044 On 01/11/2018 Bond Future	9.14	Put			7,757.19000	7.75719	8,162,130	11.75	0.00	0	0
R2044 On 01/11/2018 Bond Future	9.12	Call			7.62000	0.00762	4,330	11.76	0.00	0	0
R2044 On 01/11/2018 Bond Future	9.12	Put			7,945.83000	7.94583	8,351,310	11.76	0.00	0	0
R2044 On 01/11/2018 Bond Future	9.13	Call			8.30000	0.00830	4,740	11.76	0.00	0	0
R2044 On 01/11/2018 Bond Future	9.13	Put			7,851.41000	7.85141	8,256,620	11.76	0.00	0	0
R2044 On 01/11/2018 Bond Future	9.14	Call			9.02000	0.00902	5,190	11.75	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.16	Call			351.18000	0.35118	300,930	12.16	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.16	Put			8,539.45000	8.53945	8,905,370	12.16	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.17	Call			362.86000	0.36286	311,290	12.18	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.17	Put			8,456.92000	8.45692	8,821,520	12.18	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.18	Call			374.82000	0.37482	321,920	12.19	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.18	Put			8,374.82000	8.37482	8,738,090	12.19	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.90	Put			5,065.92000	5.06592	5,301,010	14.04	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.91	Call			2,920.28000	2.92028	2,730,850	14.06	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.91	Put			5,018.36000	5.01836	5,251,970	14.06	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.92	Call			2,956.24000	2.95624	2,765,340	14.07	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.92	Put			4,970.89000	4.97089	5,203,030	14.07	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.90	Call			2,884.27000	2.88427	2,696,320	14.04	0.00	0	0
Total R2044 Option									0.00	0	0
Total For R2044									0.00	0	38,033
R2048 On 01/11/2018 Bond Future			10.05114	89.37976	9.99632	89.84121		13.57	0.00	0	101,273
R2048 On 07/02/2019 Bond Future			10.13358	91.09937	10.07689	91.56945		13.64	0.00	0	0
R2048 On 02/05/2019 Bond Future			10.20081	88.17798	10.14251	88.65571		14.66	0.00	0	0
Total R2048 Future									0.00	0	101,273
R2048 On 01/11/2018 Bond Future	9.03	Put			8,891.83000	8.89183	9,351,360	12.16	0.00	0	0
R2048 On 01/11/2018 Bond Future	9.01	Call			3.32000	0.00332	1,700	12.16	0.00	0	0
R2048 On 01/11/2018 Bond Future	9.01	Put			9,091.36000	9.09136	9,551,190	12.16	0.00	0	0

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	01/11/2018	Bond Future	9.02	Call			3.65000	0.00365	1,880	12.16	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.02	Put			8,991.50000	8.99150	9,451,180	12.16	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.03	Call			4.00000	0.00400	2,080	12.16	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.06	Call			263.30000	0.26330	219,700	11.81	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.06	Put			9,513.57000	9.51357	9,940,050	11.81	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Call			272.86000	0.27286	227,980	11.82	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Put			9,424.01000	9.42401	9,849,210	11.82	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Call			253.91000	0.25391	211,570	11.79	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Put			9,603.47000	9.60347	10,031,210	11.79	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.90	Call			3,035.38000	3.03538	2,820,390	14.54	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.90	Put			5,073.31000	5.07331	5,336,050	14.54	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.91	Call			3,072.78000	3.07278	2,856,120	14.55	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.91	Put			5,025.03000	5.02503	5,286,100	14.55	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.89	Call			2,998.21000	2.99821	2,784,880	14.53	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.89	Put			5,121.97000	5.12197	5,386,370	14.53	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	101,273
R207	On	01/11/2018	Bond Future			7.39523	102.06778	7.48164	101.97103		0.68	0.00	0	18,869
R207	On	07/02/2019	Bond Future			7.43896	100.38661	7.55210	100.28757		0.63	0.00	0	0
R207	On	02/05/2019	Bond Future			7.51320	102.05334	7.66556	101.95256		0.60	0.00	0	0
Total R207 Future												0.00	0	18,869
R207	On	01/11/2018	Bond Future	6.75	Call			0.02000	0.00002	0,090	0.82	0.00	0	0
R207	On	01/11/2018	Bond Future	6.75	Put			823.47000	0.82347	726,790	0.82	0.00	0	0
R207	On	01/11/2018	Bond Future	6.76	Call			0.03000	0.00003	0,090	0.81	0.00	0	0
R207	On	01/11/2018	Bond Future	6.76	Put			812.16000	0.81216	715,470	0.81	0.00	0	0
R207	On	01/11/2018	Bond Future	6.74	Call			0.02000	0.00002	0,080	0.83	0.00	0	0
R207	On	01/11/2018	Bond Future	6.74	Put			834.79000	0.83479	738,100	0.83	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Call			8.53000	0.00853	13,250	0.87	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Put			917.71000	0.91771	823,390	0.87	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Call			8.90000	0.00890	13,780	0.87	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Put			909.21000	0.90921	815,050	0.87	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Call			8.18000	0.00818	12,740	0.87	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Put			926.23000	0.92623	831,750	0.87	0.00	0	0
R207	On	02/05/2019	Bond Future	7.62	Call			163.72000	0.16372	215,600	0.57	0.00	0	0
R207	On	02/05/2019	Bond Future	7.62	Put			193.83000	0.19383	144,930	0.57	0.00	0	0
R207	On	02/05/2019	Bond Future	7.63	Call			167.48000	0.16748	219,950	0.58	0.00	0	0
R207	On	02/05/2019	Bond Future	7.63	Put			190.98000	0.19098	142,670	0.58	0.00	0	0
R207	On	02/05/2019	Bond Future	7.61	Call			159.99000	0.15999	211,290	0.57	0.00	0	0
R207	On	02/05/2019	Bond Future	7.61	Put			196.72000	0.19672	147,240	0.57	0.00	0	0
Total R207 Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R207									0.00	0	18,869
R208 On 01/11/2018 Bond Future			7.87673	98.25623	7.88785	98.23271		1.85	0.00	0	29,067
R208 On 07/02/2019 Bond Future			7.96872	100.14672	7.98161	100.12229		1.91	0.00	0	0
R208 On 02/05/2019 Bond Future			8.05832	98.40993	8.07294	98.38501		2.00	0.00	0	0
Total R208 Future									0.00	0	29,067
R208 On 01/11/2018 Bond Future	7.10	Put			1,688.39000	1.68839	1,664,750	2.68	0.00	0	0
R208 On 01/11/2018 Bond Future	7.11	Call			4.20000	0.00420	4,080	2.67	0.00	0	0
R208 On 01/11/2018 Bond Future	7.11	Put			1,666.96000	1.66696	1,643,320	2.67	0.00	0	0
R208 On 01/11/2018 Bond Future	7.12	Call			4.37000	0.00437	4,250	2.65	0.00	0	0
R208 On 01/11/2018 Bond Future	7.12	Put			1,645.53000	1.64553	1,621,890	2.65	0.00	0	0
R208 On 01/11/2018 Bond Future	7.10	Call			4.02000	0.00402	3,900	2.68	0.00	0	0
R208 On 07/02/2019 Bond Future	7.07	Call			43.55000	0.04355	44,800	2.05	0.00	0	0
R208 On 07/02/2019 Bond Future	7.07	Put			1,791.05000	1.79105	1,767,870	2.05	0.00	0	0
R208 On 07/02/2019 Bond Future	7.08	Call			44.36000	0.04436	45,640	2.05	0.00	0	0
R208 On 07/02/2019 Bond Future	7.08	Put			1,772.48000	1.77248	1,749,330	2.05	0.00	0	0
R208 On 07/02/2019 Bond Future	7.06	Call			42.76000	0.04276	43,990	2.06	0.00	0	0
R208 On 07/02/2019 Bond Future	7.06	Put			1,809.65000	1.80965	1,786,450	2.06	0.00	0	0
R208 On 02/05/2019 Bond Future	8.03	Call			568.79000	0.56879	579,510	2.02	0.00	0	0
R208 On 02/05/2019 Bond Future	8.03	Put			641.99000	0.64199	627,790	2.02	0.00	0	0
R208 On 02/05/2019 Bond Future	8.04	Call			578.47000	0.57847	589,300	2.02	0.00	0	0
R208 On 02/05/2019 Bond Future	8.04	Put			634.62000	0.63462	620,530	2.02	0.00	0	0
R208 On 02/05/2019 Bond Future	8.02	Call			558.88000	0.55888	569,490	2.01	0.00	0	0
R208 On 02/05/2019 Bond Future	8.02	Put			649.14000	0.64914	634,830	2.01	0.00	0	0
Total R208 Option									0.00	0	0
Total For R208									0.00	0	29,067
R209 On 01/11/2018 Bond Future			9.82970	71.06484	9.77485	71.41656		13.01	0.00	0	124,848
R209 On 07/02/2019 Bond Future			9.90744	72.43214	9.85083	72.79032		13.08	0.00	0	340
R209 On 02/05/2019 Bond Future			9.97455	70.48697	9.91635	70.85099		13.97	0.00	0	0
Total R209 Future									0.00	0	125,188
R209 On 01/11/2018 Bond Future	1016.00	Call			70,528.69000	70.52869	70,176,970	15.07	0.00	0	0
R209 On 01/11/2018 Bond Future	1016.00	Put			0.00000	0.00000	0,000	15.07	0.00	0	0
R209 On 01/11/2018 Bond Future	1016.01	Call			70,528.69000	70.52869	70,176,970	15.07	0.00	0	0
R209 On 01/11/2018 Bond Future	1016.01	Put			0.00000	0.00000	0,000	15.07	0.00	0	0
R209 On 01/11/2018 Bond Future	1015.99	Call			70,528.68000	70.52868	70,176,960	15.07	0.00	0	0
R209 On 01/11/2018 Bond Future	1015.99	Put			0.00000	0.00000	0,000	15.07	0.00	0	0
R209 On 01/11/2018 Bond Future	9.94	Call			1,702.66000	1.70266	1,463,080	13.32	0.00	0	0
R209 On 01/11/2018 Bond Future	9.94	Put			651.45000	0.65145	763,590	13.32	0.00	0	0
R209 On 01/11/2018 Bond Future	9.34	Put			3,059.97000	3.05997	3,360,310	12.29	0.00	0	0
R209 On 01/11/2018 Bond Future	9.34	Call			177.53000	0.17753	126,150	12.29	0.00	0	0
R209 On 01/11/2018 Bond Future	8.89	Put			6,057.48000	6.05748	6,405,840	11.76	0.00	0	0

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	01/11/2018	Bond Future	8.89	Call			7.55000	0.00755	4,190	11.76	0.00	0	2,000
R209	On	01/11/2018	Bond Future	9.97	Call			1,829.62000	1.82962	1,581,480	13.37	0.00	0	0
R209	On	01/11/2018	Bond Future	9.97	Put			589.94000	0.58994	693,520	13.37	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Call			4,917.04000	4.91704	4,578,550	14.71	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Put			62.13000	0.06213	75,360	14.71	0.00	0	0
R209	On	01/11/2018	Bond Future	9.98	Call			1,872.88000	1.87288	1,621,980	13.39	0.00	0	0
R209	On	01/11/2018	Bond Future	9.98	Put			570.54000	0.57054	671,360	13.39	0.00	0	2,000
R209	On	01/11/2018	Bond Future	8.98	Put			5,416.02000	5.41602	5,761,400	11.76	0.00	0	0
R209	On	01/11/2018	Bond Future	8.98	Call			15.24000	0.01524	8,900	11.76	0.00	0	0
R209	On	01/11/2018	Bond Future	10.00	Put			533.23000	0.53323	628,630	13.42	0.00	0	5,850
R209	On	01/11/2018	Bond Future	10.00	Call			1,960.62000	1.96062	1,704,300	13.42	0.00	0	0
R209	On	01/11/2018	Bond Future	9.84	Call			1,310.71000	1.31071	1,102,120	13.16	0.00	0	0
R209	On	01/11/2018	Bond Future	9.84	Put			893.23000	0.89323	1,036,360	13.16	0.00	0	0
R209	On	01/11/2018	Bond Future	8.99	Put			5,345.56000	5.34556	5,690,490	11.76	0.00	0	0
R209	On	01/11/2018	Bond Future	8.99	Call			16.42000	0.01642	9,630	11.76	0.00	0	760
R209	On	01/11/2018	Bond Future	9.64	Put			1,567.47000	1.56747	1,778,760	12.85	0.00	0	0
R209	On	01/11/2018	Bond Future	9.64	Call			691.64000	0.69164	551,210	12.85	0.00	0	2,000
R209	On	01/11/2018	Bond Future	9.47	Call			345.13000	0.34513	259,460	12.57	0.00	0	0
R209	On	01/11/2018	Bond Future	9.47	Put			2,348.03000	2.34803	2,614,080	12.57	0.00	0	760
R209	On	01/11/2018	Bond Future	9.82	Call			1,238.50000	1.23850	1,036,480	13.13	0.00	0	0
R209	On	01/11/2018	Bond Future	9.82	Put			948.79000	0.94879	1,098,490	13.13	0.00	0	760
R209	On	01/11/2018	Bond Future	9.49	Call			378.46000	0.37846	286,750	12.62	0.00	0	0
R209	On	01/11/2018	Bond Future	9.49	Put			2,247.41000	2.24741	2,507,420	12.62	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Call			341.67000	0.34167	291,290	11.70	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Put			6,278.48000	6.27848	6,586,280	11.70	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Call			321.84000	0.32184	273,770	11.67	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Put			6,401.79000	6.40179	6,711,900	11.67	0.00	0	0
R209	On	07/02/2019	Bond Future	10.20	Call			3,589.33000	3.58933	3,348,680	13.81	0.00	0	0
R209	On	07/02/2019	Bond Future	9.04	Call			421.44000	0.42144	362,220	11.83	0.00	0	4,000
R209	On	07/02/2019	Bond Future	10.20	Put			1,422.29000	1.42229	1,539,820	13.81	0.00	0	4,000
R209	On	07/02/2019	Bond Future	9.54	Put			3,390.54000	3.39054	3,611,140	12.80	0.00	0	0
R209	On	07/02/2019	Bond Future	9.54	Call			1,375.04000	1.37504	1,237,460	12.80	0.00	0	4,000
R209	On	07/02/2019	Bond Future	8.96	Call			331.70000	0.33170	282,470	11.68	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Put			6,340.03000	6.34003	6,648,980	11.68	0.00	0	0
R209	On	07/02/2019	Bond Future	9.04	Put			5,860.32000	5.86032	6,159,280	11.83	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Call			2,391.93000	2.39193	2,225,050	13.91	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Put			3,769.83000	3.76983	3,966,970	13.91	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Call			2,334.53000	2.33453	2,170,160	13.89	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Put			3,841.80000	3.84180	4,041,450	13.89	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Call			2,363.14000	2.36314	2,197,510	13.90	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Put			3,805.68000	3.80568	4,004,070	13.90	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R209 Option										0.00	0	26,130
Total For R209										0.00	0	151,318
R210 On 01/11/2018 Bond Future			185.60477	185.60477	185.57622	185.57622				0.00	0	2,675
R210 On 07/02/2019 Bond Future			189.21880	189.21880	189.18897	189.18897				0.00	0	0
R210 On 02/05/2019 Bond Future			189.83726	189.83726	189.80675	189.80675				0.00	0	0
Total R210 Future										0.00	0	2,675
Total For R210										0.00	0	2,675
R212 On 01/11/2018 Bond Future			155.39395	155.39395	155.37125	155.37125				0.00	0	3,476
R212 On 07/02/2019 Bond Future			156.26462	156.26462	156.24081	156.24081				0.00	0	0
R212 On 02/05/2019 Bond Future			158.88511	158.88511	158.86072	158.86072				0.00	0	0
Total R212 Future										0.00	0	3,476
Total For R212										0.00	0	3,476
R213 On 01/11/2018 Bond Future			9.63300	82.52375	9.57310	82.89542		10.59		0.00	0	32,893
R213 On 07/02/2019 Bond Future			9.72172	84.11152	9.65958	84.48999		10.60		0.00	0	112
R213 On 02/05/2019 Bond Future			9.79453	81.96096	9.73040	82.34566		11.25		0.00	0	0
Total R213 Future										0.00	0	33,005
R213 On 01/11/2018 Bond Future	8.65	Call			4.92000	0.00492	2,530	9.66		0.00	0	0
R213 On 01/11/2018 Bond Future	8.65	Put			6,035.72000	6.03572	6,405,000	9.66		0.00	0	0
R213 On 01/11/2018 Bond Future	8.66	Call			5.34000	0.00534	2,760	9.66		0.00	0	0
R213 On 01/11/2018 Bond Future	8.66	Put			5,967.64000	5.96764	6,336,730	9.66		0.00	0	0
R213 On 01/11/2018 Bond Future	8.64	Call			4.52000	0.00452	2,310	9.66		0.00	0	0
R213 On 01/11/2018 Bond Future	8.64	Put			6,103.89000	6.10389	6,473,350	9.66		0.00	0	0
R213 On 07/02/2019 Bond Future	8.69	Call			250.90000	0.25090	208,590	9.56		0.00	0	0
R213 On 07/02/2019 Bond Future	8.69	Put			6,478.79000	6.47879	6,814,950	9.56		0.00	0	0
R213 On 07/02/2019 Bond Future	8.70	Call			258.71000	0.25871	215,340	9.57		0.00	0	0
R213 On 07/02/2019 Bond Future	8.70	Put			6,419.15000	6.41915	6,754,250	9.57		0.00	0	0
R213 On 07/02/2019 Bond Future	8.68	Call			243.28000	0.24328	202,000	9.55		0.00	0	0
R213 On 07/02/2019 Bond Future	8.68	Put			6,538.69000	6.53869	6,875,880	9.55		0.00	0	0
R213 On 02/05/2019 Bond Future	9.49	Call			2,110.07000	2.11007	1,941,300	10.99		0.00	0	0
R213 On 02/05/2019 Bond Future	9.49	Put			3,574.41000	3.57441	3,790,340	10.99		0.00	0	0
R213 On 02/05/2019 Bond Future	9.50	Call			2,137.83000	2.13783	1,967,670	11.00		0.00	0	0
R213 On 02/05/2019 Bond Future	9.50	Put			3,540.55000	3.54055	3,755,090	11.00		0.00	0	0
R213 On 02/05/2019 Bond Future	9.48	Call			2,082.50000	2.08250	1,915,120	10.98		0.00	0	0
R213 On 02/05/2019 Bond Future	9.48	Put			3,608.53000	3.60853	3,825,850	10.98		0.00	0	0
Total R213 Option										0.00	0	0
Total For R213										0.00	0	33,005
R214 On 01/11/2018 Bond Future			10.01574	70.04708	9.96092	70.40999		13.95		0.00	0	28,473
R214 On 07/02/2019 Bond Future			10.09679	71.39480	10.04019	71.76441		14.01		0.00	0	0
R214 On 02/05/2019 Bond Future			10.16289	69.28643	10.10474	69.66210		14.99		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R214 Future									0.00	0	28,473
R214 On 01/11/2018 Bond Future	8.99	Call			4.10000	0.00410	2,190	12.52	0.00	0	0
R214 On 01/11/2018 Bond Future	8.99	Put			6,975.42000	6.97542	7,336,420	12.52	0.00	0	0
R214 On 01/11/2018 Bond Future	9.00	Call			4.47000	0.00447	2,400	12.52	0.00	0	0
R214 On 01/11/2018 Bond Future	9.00	Put			6,898.39000	6.89839	7,259,230	12.52	0.00	0	0
R214 On 01/11/2018 Bond Future	8.98	Call			3.76000	0.00376	2,000	12.52	0.00	0	0
R214 On 01/11/2018 Bond Future	8.98	Put			7,052.59000	7.05259	7,413,740	12.52	0.00	0	0
R214 On 07/02/2019 Bond Future	9.04	Call			241.39000	0.24139	202,990	12.11	0.00	0	0
R214 On 07/02/2019 Bond Future	9.04	Put			7,337.76000	7.33776	7,668,970	12.11	0.00	0	0
R214 On 07/02/2019 Bond Future	9.05	Call			249.69000	0.24969	210,240	12.13	0.00	0	0
R214 On 07/02/2019 Bond Future	9.05	Put			7,269.46000	7.26946	7,599,620	12.13	0.00	0	0
R214 On 07/02/2019 Bond Future	9.03	Call			233.37000	0.23337	196,000	12.09	0.00	0	0
R214 On 07/02/2019 Bond Future	9.03	Put			7,406.46000	7.40646	7,738,700	12.09	0.00	0	0
R214 On 02/05/2019 Bond Future	9.86	Call			2,436.33000	2.43633	2,266,660	14.82	0.00	0	0
R214 On 02/05/2019 Bond Future	9.86	Put			4,054.52000	4.05452	4,260,520	14.82	0.00	0	0
R214 On 02/05/2019 Bond Future	9.87	Call			2,465.94000	2.46594	2,294,980	14.83	0.00	0	0
R214 On 02/05/2019 Bond Future	9.87	Put			4,016.82000	4.01682	4,221,530	14.83	0.00	0	0
R214 On 02/05/2019 Bond Future	9.85	Call			2,407.12000	2.40712	2,238,730	14.80	0.00	0	0
R214 On 02/05/2019 Bond Future	9.85	Put			4,092.73000	4.09273	4,300,010	14.80	0.00	0	0
Total R214 Option									0.00	0	0
Total For R214									0.00	0	28,473
Total for Bond									168,546,098.76	1,508	879,392
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future									0.00	0	0
Total For E170									0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future									0.00	0	0
Total For ES23									0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future									0.00	0	0
Total For ES23A									0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future									0.00	0	0
Total For ES26									0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future									0.00	0	0
Total For ES26A									0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R202 Future									0.00	0	0
Total For R202									0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2023 Future									0.00	0	0
Total For R2023									0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2030 Future									0.00	0	0
Total For R2030									0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2032 Future									0.00	0	0
Total For R2032									0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2035 Future									0.00	0	0
Total For R2035									0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2037 Future									0.00	0	0
Total For R2037									0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204 Future									0.00	0	0
Total For R204									0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204/R203 Future									0.00	0	0
Total For R204/R203									0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2040 Future									0.00	0	0
Total For R2040									0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2044 Future									0.00	0	0
Total For R2044									0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2048 Future									0.00	0	0
Total For R2048									0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207 Future									0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 01/11/2018 GOVI			609.79400	609.79400	612.36700	612.36700				0.00	0	462
GOVI On 07/02/2019 GOVI			621.52800	621.52800	624.14800	624.14800				0.00	0	0
GOVI On 02/05/2019 GOVI			631.85100	631.85100	634.51400	634.51400				0.00	0	0
Total GOVI Future										0.00	0	462
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			411,330.00000	41.13300	437,060,000			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			411,430.00000	41.14300	437,160,000			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			411,230.00000	41.12300	436,960,000			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 07/02/2019 GOVI	666.52	Put			423,720.00000	42.37200	449,920,000			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			423,820.00000	42.38200	450,020,000			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			423,620.00000	42.36200	449,820,000			0.00	0	0
GOVI On 02/05/2019 GOVI	647.87	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 02/05/2019 GOVI	647.87	Put			133,560.00000	13.35600	160,190,000			0.00	0	0
GOVI On 02/05/2019 GOVI	647.88	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 02/05/2019 GOVI	647.88	Put			133,660.00000	13.36600	160,290,000			0.00	0	0
GOVI On 02/05/2019 GOVI	647.86	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 02/05/2019 GOVI	647.86	Put			133,460.00000	13.34600	160,090,000			0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	462
Total for GOVI										0.00	0	462
AL37 On 01/11/2018 Index Future			590.39000	590.39000	591.86600	591.86600				0.00	0	0
AL37 On 07/02/2019 Index Future			601.75000	601.75000	603.25200	603.25200				0.00	0	0
AL37 On 02/05/2019 Index Future			611.74400	611.74400	613.27100	613.27100				0.00	0	0
Total AL37 Future										0.00	0	0
Total For AL37										0.00	0	0
AL7T On 01/11/2018 Index Future			681.55500	681.55500	683.79500	683.79500				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T On 07/02/2019 Index Future			694.67000	694.67000	696.95000	696.95000			0.00	0	0
AL7T On 02/05/2019 Index Future			706.20700	706.20700	708.52400	708.52400			0.00	0	0
Total AL7T Future									0.00	0	0
Total For AL7T									0.00	0	0
ALBI On 01/11/2018 Index Future			615.57100	615.57100	617.95100	617.95100			0.00	0	864
ALBI On 07/02/2019 Index Future			627.41600	627.41600	629.83900	629.83900			0.00	0	57
ALBI On 02/05/2019 Index Future			637.83600	637.83600	640.29900	640.29900			0.00	0	0
Total ALBI Future									0.00	0	921
Total For ALBI									0.00	0	921
IGOV On 01/11/2018 Index Future			253.05100	253.05100	252.75200	252.75200			0.00	0	746
IGOV On 07/02/2019 Index Future			257.97900	257.97900	257.67300	257.67300			0.00	0	0
IGOV On 02/05/2019 Index Future			262.30600	262.30600	261.99500	261.99500			0.00	0	0
Total IGOV Future									0.00	0	746
Total For IGOV									0.00	0	746
Total for Index									0.00	0	1,667
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
5Y STN On 21/12/2021 Interest Rate Swap			98.15000	98.15000	98.03000	98.03000			0.00	0	51
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 :									168,546,098.76	1,508	916,572
AA05 On 22/03/2019 Spot Bond			7.68500	101.06029	7.68500	101.03975			0.00	0	0
Total AA05 SPOT									0.00	0	0
Total For AA05									0.00	0	0
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.00000			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			9.68500	99.31905	9.68500	104.02492			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	110.59800	10.00000	110.56900				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB011 On 21/11/2018 Spot Bond					0.00000	0.00000				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			7.42500	103.16118	7.42500	103.14040				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	104.06089	10.84000	104.03104				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	100.94270	11.37000	100.91186				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	101.01948	11.81000	100.98746				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	28.18424	100.00000	28.12221				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	21.56754	100.00000	21.52007				0.00	0	0
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB030U SPOT										0.00	0	0
Total For AB030U										0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB031U SPOT										0.00	0	0
Total For AB031U										0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB032U SPOT										0.00	0	0
Total For AB032U										0.00	0	0
ABC12L On 25/11/2020 Spot Bond			10.00000	111.24400	10.00000	111.21500				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			4.96000	4.96000	4.96000	4.96000				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN0L On 17/03/2020 Spot Bond					0.00000	0.00000				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 ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN08 On 17/03/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN09 On 28/10/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN10 On 09/04/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN12 On 14/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN13 On 14/05/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN14 On 11/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN15 On 11/11/2022 Spot Bond					0.00000	0.00000				0.00	580,000,000	390,000,000
Total ABFN16 SPOT										0.00	580,000,000	390,000,000
Total For ABFN16										0.00	580,000,000	390,000,000
ABFN16 On 17/05/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABFN17 On 26/09/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN18 On 30/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN20 On 30/05/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN21 On 30/05/2024 Spot Bond					0.00000	0.00000				0.00	0	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN22 SPOT										0.00	0	500,000,000
Total For ABFN22										0.00	0	500,000,000
ABFN2: On 25/05/2027 Spot Bond					0.00000	0.00000				0.00	0	2,100,000,000
Total ABFN23 SPOT										0.00	0	2,100,000,000
Total For ABFN23										0.00	0	2,100,000,000
ABFN2: On 17/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN24 SPOT										0.00	0	0
Total For ABFN24										0.00	0	0
ABFN2: On 17/10/2024 Spot Bond					0.00000	0.00000				0.00	0	500,000,000
Total ABFN25 SPOT										0.00	0	500,000,000
Total For ABFN25										0.00	0	500,000,000
ABFN2: On 17/10/2029 Spot Bond					0.00000	0.00000				0.00	0	700,000,000
Total ABFN26 SPOT										0.00	0	700,000,000
Total For ABFN26										0.00	0	700,000,000
ABFN2: On 29/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN27 SPOT										0.00	0	0
Total For ABFN27										0.00	0	0
ABFN2: On 29/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN28 SPOT										0.00	0	0
Total For ABFN28										0.00	0	0
ABFN2: On 29/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN29 SPOT										0.00	0	0
Total For ABFN29										0.00	0	0
ABFN3: On 29/08/2028 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN30 SPOT										0.00	0	0
Total For ABFN30										0.00	0	0
ABK1 On 07/11/2018 Spot Bond			8.47500	8.47500	8.47500	8.47500				0.00	0	0
Total ABK1 SPOT										0.00	0	0
Total For ABK1										0.00	0	0
ABK10 On 14/02/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABK10 SPOT										0.00	0	0
Total For ABK10										0.00	0	0
ABK11 On 20/05/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABK11 SPOT										0.00	0	0
Total For ABK11										0.00	0	0
ABK12 On 20/05/2022 Spot Bond					0.00000	0.00000				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 ABK12 SPOT									0.00	0	0
Total For ABK12									0.00	0	0
ABK3 On 07/11/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total ABK3 SPOT									0.00	0	0
Total For ABK3									0.00	0	0
ABK3/J On 07/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABK3/JIBAR SPOT									0.00	0	0
Total For ABK3/JIBAR									0.00	0	0
ABK5 On 31/10/2018 Spot Bond				100.00000	0.00000	100.00000			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
Total For ABK5/JIBAR									0.00	0	0
ABK6 On 05/06/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total ABK6 SPOT									0.00	0	0
Total For ABK6									0.00	0	0
ABK7 On 03/06/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total ABK7 SPOT									0.00	0	0
Total For ABK7									0.00	0	0
ABK8 On 03/06/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total ABK8 SPOT									0.00	0	0
Total For ABK8									0.00	0	0
ABK9 On 18/11/2019 Spot Bond					0.00000	0.00000			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			4.92000	4.92000	4.92000	4.92000			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	6.28000	6.28000	6.28000		2,512,000,000,000.00	400,000,000	487,404,832	
Total ABKI02 SPOT								2,512,000,000,000.00	400,000,000	487,404,832	
Total For ABKI02								2,512,000,000,000.00	400,000,000	487,404,832	
ABKI02 On 05/06/2020 Spot Bond			100.00000	34.57738	100.00000	34.49154			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	7.51000	7.51000	7.51000			0.00	0	93,999,484

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABKI03 SPOT										0.00	0	93,999,484
Total For ABKI03										0.00	0	93,999,484
ABKI03 On 13/10/2021 Spot Bond			100.00000	15.01292	100.00000	14.97567				0.00	0	0
Total ABKI03/R212 SPOT										0.00	0	0
Total For ABKI03/R212										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			9.08000	9.08000	9.08000	9.08000				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	8.25668	100.00000	8.23599				0.00	0	0
Total ABKI04/I2025 SPOT										0.00	0	0
Total For ABKI04/I2025										0.00	0	0
ABKS1 On 05/04/2021 Spot Bond					0.00000	0.00000				0.00	560,000,000	560,000,000
Total ABKS1 SPOT										0.00	560,000,000	560,000,000
Total For ABKS1										0.00	560,000,000	560,000,000
ABN05 On 18/04/2021 Spot Bond			4.17000	194.84735	4.17000	194.77287				0.00	0	0
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			3.93000	3.93000	3.93000	3.93000				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			3.74000	3.74000	3.74000	3.74000				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			3.72000	3.72000	3.72000	3.72000				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			9.98000	9.98000	9.98000	9.98000				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			10.39500	10.39500	10.39500	10.39500				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			9.06000	9.06000	9.06000	9.06000				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.94000	10.94000	10.94000	10.94000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABN91 On 11/12/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABN91 SPOT										0.00	0	0
Total For ABN91										0.00	0	0
ABN92 On 31/01/2019 Spot Bond					0.00000	0.00000				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			9.08500	100.65859	9.08500	100.63415				0.00	0	620,000,000
Total ABS11 SPOT										0.00	0	620,000,000
Total For ABS11										0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			9.00500	103.98018	9.00500	103.95529				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	103.69355	9.20000	103.66821				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			9.76500	103.49786	9.76500	103.47105				0.00	0	0
Total ABS13 SPOT										0.00	0	0
Total For ABS13										0.00	0	0
ABS14 On 11/11/2020 Spot Bond			8.69000	104.84760	8.69000	104.82336				0.00	0	0
Total ABS14 SPOT										0.00	0	0
Total For ABS14										0.00	0	0
ABS15 On 11/11/2022 Spot Bond			9.26000	105.57391	9.26000	105.54795				0.00	0	0
Total ABS15 SPOT										0.00	0	0
Total For ABS15										0.00	0	0
ABS16 On 11/11/2025 Spot Bond			9.95000	106.35998	9.95000	106.33191				0.00	0	0
Total ABS16 SPOT										0.00	0	0
Total For ABS16										0.00	0	0
ABS17 On 11/11/2027 Spot Bond			10.09000	107.42327	10.09000	107.39454				0.00	0	1,500,000,000
Total ABS17 SPOT										0.00	0	1,500,000,000
Total For ABS17										0.00	0	1,500,000,000
ABS18 On 26/09/2023 Spot Bond			9.83000	100.27772	9.83000	100.25114				0.00	0	0
Total ABS18 SPOT										0.00	0	0
Total For ABS18										0.00	0	0
ABS6 On 01/06/2020 Spot Bond			8.43500	102.44854	8.43500	102.42542				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABS6 SPOT									0.00	0	0
Total For ABS6									0.00	0	0
ABS7 On 11/09/2026 Spot Bond			10.07000	93.74375	10.07000	93.71832			5,437,800,000,000.00	540,000,000	4,360,000,000
Total ABS7 SPOT									5,437,800,000,000.00	540,000,000	4,360,000,000
Total For ABS7									5,437,800,000,000.00	540,000,000	4,360,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	9.43258	100.00000	9.41147			0.00	0	0
Total ABS7/R186 SPOT									0.00	0	0
Total For ABS7/R186									0.00	0	0
ABS12 On 07/12/2023 Spot Bond			3.91000	3.91000	3.91000	3.91000			0.00	0	5,100,000,000
Total ABS12 SPOT									0.00	0	5,100,000,000
Total For ABS12									0.00	0	5,100,000,000
ABS14 On 31/01/2022 Spot Bond			3.27000	152.02167	3.27000	151.96730			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT01U SPOT									0.00	0	0
Total For ABT01U									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ACIF1U SPOT									0.00	0	0
Total For ACIF1U									0.00	0	0
ACL047 On 22/10/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total ACL047 SPOT									0.00	0	0
Total For ACL047									0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	111.24400	10.00000	111.21500			0.00	0	0
Total ACL089/JIBAR SPOT									0.00	0	0
Total For ACL089/JIBAR									0.00	0	0
ACL097 On 20/12/2025 Spot Bond					0.00000	0.00000			0.00	0	0
Total ACL097 SPOT									0.00	0	0
Total For ACL097									0.00	0	0
ACL098 On 20/12/2025 Spot Bond					0.00000	0.00000			0.00	0	0
Total ACL098 SPOT									0.00	0	0
Total For ACL098									0.00	0	0
ACL104 On 20/12/2019 Spot Bond			9.15500	9.15500	9.15500	9.15500			0.00	0	0
Total ACL104 SPOT									0.00	0	0
Total For ACL104									0.00	0	0
ACL127 On 20/09/2021 Spot Bond					0.00000	0.00000			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 ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12£ On 20/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12£ On 20/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL14£ On 25/11/2020 Spot Bond			10.00000	111.24400	10.00000	111.21500				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL14£ On 20/12/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL16£ On 20/06/2019 Spot Bond			8.45500	8.45500	8.45500	8.45500				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL17£ On 20/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL17£ On 20/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL18£ On 20/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL18£ On 20/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL18£ On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL18£ On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL19£ On 20/09/2022 Spot Bond					0.00000	0.00000				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 ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL201 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL214 On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL216 On 20/12/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL220 On 26/01/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond					0.00000	0.00000				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 ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
AECI01 On 11/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total AECI01 SPOT										0.00	0	0
Total For AECI01										0.00	0	0
AECI02 On 11/09/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total AECI02 SPOT										0.00	0	0
Total For AECI02										0.00	0	0
AHF2A: On 18/07/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total AHF2A3 SPOT										0.00	0	0
Total For AHF2A3										0.00	0	0
AHF2B: On 18/07/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total AHF2B3 SPOT										0.00	0	0
Total For AHF2B3										0.00	0	0
AHF2C: On 18/07/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total AHF2C3 SPOT										0.00	0	0
Total For AHF2C3										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total AHF3A3 SPOT										0.00	0	0
Total For AHF3A3										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total AHF3A4 SPOT										0.00	0	0
Total For AHF3A4										0.00	0	0
AHF3B: On 18/04/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total AHF3B2 SPOT										0.00	0	0
Total For AHF3B2										0.00	0	0
AHF3B: On 18/04/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total AHF3B3 SPOT										0.00	0	0
Total For AHF3B3										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total AHF3C2 SPOT										0.00	0	0
Total For AHF3C2										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total AHF3C3 SPOT										0.00	0	0
Total For AHF3C3										0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AHL01U SPOT									0.00	0	0
Total For AHL01U									0.00	0	0
AHL1AI On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AHL1AU SPOT									0.00	0	0
Total For AHL1AU									0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	1,050,579,946
Total AHY2U SPOT									0.00	0	1,050,579,946
Total For AHY2U									0.00	0	1,050,579,946
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	893,754,086
Total AIG2U SPOT									0.00	0	893,754,086
Total For AIG2U									0.00	0	893,754,086
AIR01 On 15/03/2019 Spot Bond			7.12500	101.11224	7.12500	101.09310			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			9.71500	112.13897	9.71500	112.10991			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			9.79000	100.91790	9.79000	100.89169		1,958,000,000,000.00		200,000,000	200,000,000
Total AIR04 SPOT								1,958,000,000,000.00		200,000,000	200,000,000
Total For AIR04								1,958,000,000,000.00		200,000,000	200,000,000
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			11.06000	96.62780	11.06000	96.59953			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			4.05000	177.40913	4.05000	177.34189			0.00	0	0
Total AIRL01 SPOT									0.00	0	0
Total For AIRL01									0.00	0	0
APF02 On 26/09/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total APF02 SPOT									0.00	0	0
Total For APF02									0.00	0	0
APF04 On 21/10/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total APF04 SPOT									0.00	0	0
Total For APF04									0.00	0	0
APF05 On 24/08/2020 Spot Bond					0.00000	0.00000			0.00	560,000,000	280,000,000

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 APF05 SPOT										0.00	560,000,000	280,000,000
Total For APF05										0.00	560,000,000	280,000,000
APF06 On 24/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total APF06 SPOT										0.00	0	0
Total For APF06										0.00	0	0
APF07 On 25/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total APF07 SPOT										0.00	0	0
Total For APF07										0.00	0	0
APF08 On 24/07/2021 Spot Bond					0.00000	0.00000				0.00	200,000,000	100,000,000
Total APF08 SPOT										0.00	200,000,000	100,000,000
Total For APF08										0.00	200,000,000	100,000,000
APF09 On 24/07/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total APF09 SPOT										0.00	0	0
Total For APF09										0.00	0	0
AS126L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS126U SPOT										0.00	0	0
Total For AS126U										0.00	0	0
AS127L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS127U SPOT										0.00	0	0
Total For AS127U										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS133U SPOT										0.00	0	0
Total For AS133U										0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
AS180L On 09/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS180U SPOT										0.00	0	0
Total For AS180U										0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AS221U SPOT										0.00	0	0
Total For AS221U										0.00	0	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS224U SPOT										0.00	0	0
Total For AS224U										0.00	0	0
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS248U SPOT										0.00	0	0
Total For AS248U										0.00	0	0
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS249U SPOT										0.00	0	0
Total For AS249U										0.00	0	0
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS266U SPOT										0.00	0	0
Total For AS266U										0.00	0	0
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS288U SPOT										0.00	0	0
Total For AS288U										0.00	0	0
ASN01 On 20/03/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01 On 20/03/2019 Spot Bond					0.00000	0.00000				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			3.97000	235.75318	3.97000	235.66432				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02 On 20/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03 On 20/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03 On 10/11/2019 Spot Bond					0.00000	0.00000				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			3.98500	210.63141	3.98500	210.55191				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04 On 21/11/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN05 On 22/04/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05 On 28/04/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06 On 30/04/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06 On 22/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06 On 07/02/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07 On 20/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08 On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08 On 20/06/2020 Spot Bond					0.00000	0.00000				0.00	0	31,000,000
Total ASN083 SPOT										0.00	0	31,000,000
Total For ASN083										0.00	0	31,000,000
ASN08 On 03/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08 On 01/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN09 On 08/10/2018 Spot Bond					0.00000	0.00000				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 ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN090 On 16/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN091 On 21/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN092 On 10/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN096 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111 On 02/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN111 On 07/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN113 On 10/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN115 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN121 On 20/03/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN125 On 24/02/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN128 On 24/02/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN129 On 24/02/2019 Spot Bond					0.00000	0.00000				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 ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN13 On 03/03/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN13 On 03/03/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN13 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN13 On 05/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN13 On 31/12/2018 Spot Bond					0.00000	0.00000				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			4.00000	148.59600	4.00000	148.53998				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN14 On 30/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14 On 31/12/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0
ASN14 On 20/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14 On 28/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14 On 20/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14 On 04/05/2021 Spot Bond					0.00000	0.00000				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 ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN14: On 31/01/2022 Spot Bond			4.04500	148.38785	4.04500	148.33172				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN15: On 31/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15: On 02/06/2021 Spot Bond					0.00000	0.00000				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			4.64000	161.12779	4.64000	161.06404				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN15: On 29/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15: On 06/07/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN15: On 27/07/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN16: On 08/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN16: On 19/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16: On 29/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN16: On 06/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN164: On 20/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN165: On 22/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN172: On 02/12/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN174: On 21/12/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN176: On 23/12/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN177: On 25/02/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN179 SPOT										0.00	0	0
Total For ASN179										0.00	0	0
ASN179: On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN181: On 25/04/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN185 SPOT										0.00	0	0
Total For ASN185										0.00	0	0
ASN185: On 12/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN190: On 27/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN192 SPOT										0.00	0	0
Total For ASN192										0.00	0	0
ASN192: On 12/07/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN193 SPOT										0.00	0	0
Total For ASN193										0.00	0	0
ASN193: On 30/06/2022 Spot Bond					0.00000	0.00000				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 ASN194 SPOT										0.00	0	0
Total For ASN194										0.00	0	0
ASN194 On 31/01/2038 Spot Bond			4.28000	102.54054	4.28000	102.50110				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN195 On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN196 On 01/07/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN199 SPOT										0.00	0	0
Total For ASN199										0.00	0	0
ASN199 On 25/07/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN200 SPOT										0.00	0	0
Total For ASN200										0.00	0	0
ASN200 On 21/07/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN201 SPOT										0.00	0	0
Total For ASN201										0.00	0	0
ASN201 On 18/07/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN202 SPOT										0.00	0	0
Total For ASN202										0.00	0	0
ASN202 On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN203 On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	100,000,000
Total ASN204 SPOT										0.00	0	100,000,000
Total For ASN204										0.00	0	100,000,000
ASN204 On 25/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN207 SPOT										0.00	0	0
Total For ASN207										0.00	0	0
ASN207 On 24/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN208 On 24/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN209 On 28/08/2020 Spot Bond					0.00000	0.00000				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 ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN21: On 02/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN212 SPOT										0.00	0	0
Total For ASN212										0.00	0	0
ASN21: On 01/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN213 SPOT										0.00	0	0
Total For ASN213										0.00	0	0
ASN21: On 29/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN21: On 12/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN216 SPOT										0.00	0	0
Total For ASN216										0.00	0	0
ASN21: On 12/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN217 SPOT										0.00	0	0
Total For ASN217										0.00	0	0
ASN21: On 19/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN218 SPOT										0.00	0	0
Total For ASN218										0.00	0	0
ASN21: On 20/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN219 SPOT										0.00	0	0
Total For ASN219										0.00	0	0
ASN22: On 22/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN220 SPOT										0.00	0	0
Total For ASN220										0.00	0	0
ASN22: On 25/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN223 SPOT										0.00	0	0
Total For ASN223										0.00	0	0
ASN22: On 25/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN225 SPOT										0.00	0	0
Total For ASN225										0.00	0	0
ASN22: On 01/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN228 SPOT										0.00	0	0
Total For ASN228										0.00	0	0
ASN22: On 10/11/2022 Spot Bond					0.00000	0.00000				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 ASN229 SPOT										0.00	0	0
Total For ASN229										0.00	0	0
ASN23(On 10/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN230 SPOT										0.00	0	0
Total For ASN230										0.00	0	0
ASN23(On 17/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN231 SPOT										0.00	0	0
Total For ASN231										0.00	0	0
ASN23(On 28/05/2019 Spot Bond			8.56000	8.56000	8.56000	8.56000				0.00	0	0
Total ASN232 SPOT										0.00	0	0
Total For ASN232										0.00	0	0
ASN23(On 29/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN234 SPOT										0.00	0	0
Total For ASN234										0.00	0	0
ASN23(On 12/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN235 SPOT										0.00	0	0
Total For ASN235										0.00	0	0
ASN23(On 19/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN236 SPOT										0.00	0	0
Total For ASN236										0.00	0	0
ASN23(On 19/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN237 SPOT										0.00	0	0
Total For ASN237										0.00	0	0
ASN23(On 18/12/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN239 SPOT										0.00	0	0
Total For ASN239										0.00	0	0
ASN24(On 02/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN240 SPOT										0.00	0	0
Total For ASN240										0.00	0	0
ASN24(On 02/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN241 SPOT										0.00	0	0
Total For ASN241										0.00	0	0
ASN24(On 10/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN242 SPOT										0.00	0	0
Total For ASN242										0.00	0	0
ASN24(On 07/03/2019 Spot Bond					0.00000	0.00000				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 ASN243 SPOT										0.00	0	0
Total For ASN243										0.00	0	0
ASN243 On 10/03/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN244 SPOT										0.00	0	0
Total For ASN244										0.00	0	0
ASN244 On 30/03/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN245 SPOT										0.00	0	0
Total For ASN245										0.00	0	0
ASN245 On 12/04/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN246 SPOT										0.00	0	0
Total For ASN246										0.00	0	0
ASN246 On 13/04/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN247 SPOT										0.00	0	0
Total For ASN247										0.00	0	0
ASN247 On 09/05/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN250 SPOT										0.00	0	0
Total For ASN250										0.00	0	0
ASN250 On 16/05/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN251 SPOT										0.00	0	0
Total For ASN251										0.00	0	0
ASN251 On 16/05/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN252 SPOT										0.00	0	0
Total For ASN252										0.00	0	0
ASN252 On 27/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN253 SPOT										0.00	0	0
Total For ASN253										0.00	0	0
ASN253 On 25/05/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN254 SPOT										0.00	0	0
Total For ASN254										0.00	0	0
ASN254 On 29/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN255 SPOT										0.00	0	0
Total For ASN255										0.00	0	0
ASN255 On 05/06/2023 Spot Bond					0.00000	0.00000				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					0.00000	0.00000				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 ASN257 SPOT										0.00	0	0
Total For ASN257										0.00	0	0
ASN26 On 22/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN261 SPOT										0.00	0	0
Total For ASN261										0.00	0	0
ASN26 On 22/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN262 SPOT										0.00	0	0
Total For ASN262										0.00	0	0
ASN26 On 22/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN263 SPOT										0.00	0	0
Total For ASN263										0.00	0	0
ASN26 On 20/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN264 SPOT										0.00	0	0
Total For ASN264										0.00	0	0
ASN26 On 30/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN265 SPOT										0.00	0	0
Total For ASN265										0.00	0	0
ASN26 On 10/07/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN268 SPOT										0.00	0	0
Total For ASN268										0.00	0	0
ASN26 On 10/07/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN269 SPOT										0.00	0	0
Total For ASN269										0.00	0	0
ASN27 On 20/07/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN270 SPOT										0.00	0	0
Total For ASN270										0.00	0	0
ASN27 On 20/07/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN271 SPOT										0.00	0	0
Total For ASN271										0.00	0	0
ASN27 On 20/07/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN272 SPOT										0.00	0	0
Total For ASN272										0.00	0	0
ASN27 On 25/07/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN273 SPOT										0.00	0	0
Total For ASN273										0.00	0	0
ASN27 On 20/06/2023 Spot Bond					0.00000	0.00000				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 ASN274 SPOT										0.00	0	0
Total For ASN274										0.00	0	0
ASN274 On 27/07/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN275 SPOT										0.00	0	0
Total For ASN275										0.00	0	0
ASN275 On 04/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN276 SPOT										0.00	0	0
Total For ASN276										0.00	0	0
ASN276 On 08/08/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN277 SPOT										0.00	0	0
Total For ASN277										0.00	0	0
ASN277 On 15/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN278 SPOT										0.00	0	0
Total For ASN278										0.00	0	0
ASN278 On 20/08/2048 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN279 SPOT										0.00	0	0
Total For ASN279										0.00	0	0
ASN279 On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN280 SPOT										0.00	0	0
Total For ASN280										0.00	0	0
ASN280 On 24/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN281 SPOT										0.00	0	0
Total For ASN281										0.00	0	0
ASN281 On 24/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN282 SPOT										0.00	0	0
Total For ASN282										0.00	0	0
ASN282 On 24/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN283 SPOT										0.00	0	0
Total For ASN283										0.00	0	0
ASN283 On 24/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN284 SPOT										0.00	0	0
Total For ASN284										0.00	0	0
ASN284 On 05/09/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN285 SPOT										0.00	0	0
Total For ASN285										0.00	0	0
ASN285 On 13/09/2025 Spot Bond					0.00000	0.00000				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 ASN286 SPOT										0.00	0	0
Total For ASN286										0.00	0	0
ASN287 On 14/09/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN287 SPOT										0.00	0	0
Total For ASN287										0.00	0	0
ASN289 On 21/09/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN289 SPOT										0.00	0	0
Total For ASN289										0.00	0	0
ASN290 On 21/09/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN290 SPOT										0.00	0	0
Total For ASN290										0.00	0	0
ASN291 On 26/09/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN291 SPOT										0.00	0	0
Total For ASN291										0.00	0	0
ASN75U 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
ASN89U 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
BAW17 On 05/12/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW17 On 05/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW17/JIBAR SPOT										0.00	0	0
Total For BAW17/JIBAR										0.00	0	0
BAW18 On 05/12/2020 Spot Bond					0.00000	0.00000				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			9.38500	103.49830	9.38500	103.47237				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			9.43500	99.87016	9.43500	99.84473				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	100.26191	9.30000	100.23674				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW21/R208 SPOT										0.00	0	0
Total For BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAW22 SPOT										0.00	0	0
Total For BAW22										0.00	0	0
BAW24 On 30/09/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAW24 SPOT										0.00	0	0
Total For BAW24										0.00	0	0
BAW25 On 08/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAW25 SPOT										0.00	0	0
Total For BAW25										0.00	0	0
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW26U SPOT										0.00	0	0
Total For BAW26U										0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAW28 SPOT										0.00	0	0
Total For BAW28										0.00	0	0
BAW29 On 22/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAW29 SPOT										0.00	0	0
Total For BAW29										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA51 On 31/03/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA52 On 31/03/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYA54 On 30/09/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYA57 On 31/03/2022 Spot Bond					0.00000	0.00000				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 BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA57 On 30/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYA58 SPOT										0.00	0	0
Total For BAYA58										0.00	0	0
BAYA58 On 30/06/2022 Spot Bond			12.31000	105.87403	12.31000	105.83966				0.00	0	0
Total BAYA59 SPOT										0.00	0	0
Total For BAYA59										0.00	0	0
BAYA59 On 30/06/2020 Spot Bond			12.68500	12.68500	12.68500	12.68500				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA60 On 30/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYA61 On 30/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYA62 SPOT										0.00	0	0
Total For BAYA62										0.00	0	0
BAYA62 On 30/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYA63 SPOT										0.00	0	0
Total For BAYA63										0.00	0	0
BAYA63 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYA64 SPOT										0.00	0	0
Total For BAYA64										0.00	0	0
BAYA64 On 30/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYA65 SPOT										0.00	0	0
Total For BAYA65										0.00	0	0
BAYA65 On 31/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYA66 SPOT										0.00	0	0
Total For BAYA66										0.00	0	0
BAYA66 On 31/03/2023 Spot Bond			12.31000	12.31000	12.31000	12.31000				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA67 On 30/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYA69 SPOT										0.00	0	0
Total For BAYA69										0.00	0	0
BAYA69 On 30/06/2021 Spot Bond					0.00000	0.00000				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 BAYA70 SPOT										0.00	0	0
Total For BAYA70										0.00	0	0
BAYA7 On 30/06/2021 Spot Bond					0.00000	0.00000				0.00	3,200,000,000	1,600,000,000
Total BAYA71 SPOT										0.00	3,200,000,000	1,600,000,000
Total For BAYA71										0.00	3,200,000,000	1,600,000,000
BAYB0 On 31/03/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB0 On 30/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB1 On 30/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYB1 On 30/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYB12 SPOT										0.00	0	0
Total For BAYB12										0.00	0	0
BAYB1 On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYB13 SPOT										0.00	0	0
Total For BAYB13										0.00	0	0
BAYB1 On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYB14 SPOT										0.00	0	0
Total For BAYB14										0.00	0	0
BAYB1 On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYB15 SPOT										0.00	0	0
Total For BAYB15										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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
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					0.00000	0.00000				0.00	0	0
Total BC123 SPOT										0.00	0	0
Total For BC123										0.00	0	0
BCJ10 On 12/07/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total BCJ10 SPOT										0.00	0	0
Total For BCJ10										0.00	0	0
BCJ14 On 09/05/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total BCJ14 SPOT										0.00	0	0
Total For BCJ14										0.00	0	0
BCJ15 On 09/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total BCJ15 SPOT										0.00	0	0
Total For BCJ15										0.00	0	0
BCJ16 On 08/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total BCJ16 SPOT										0.00	0	0
Total For BCJ16										0.00	0	0
BCJ17 On 23/09/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total BCJ17 SPOT										0.00	0	0
Total For BCJ17										0.00	0	0
BD020€ On 28/04/2028 Spot Bond			9.01000	9.01000	9.01000	9.01000				0.00	0	0
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD020€ On 02/03/2028 Spot Bond			9.01000	9.01000	9.01000	9.01000				0.00	0	0
Total BD0206 SPOT										0.00	0	0
Total For BD0206										0.00	0	0
BD030€ On 18/04/2028 Spot Bond			9.39500	9.39500	9.39500	9.39500				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD302L On 18/04/2028 Spot Bond			100.00000	11.87445	100.00000	11.84817				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BGL01 On 19/11/2019 Spot Bond					0.00000	0.00000				0.00	23,000,000	11,500,000
Total BGL01 SPOT										0.00	23,000,000	11,500,000
Total For BGL01										0.00	23,000,000	11,500,000
BGL02 On 19/11/2019 Spot Bond			9.85500	105.08608	9.85500	105.05861				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2020 Spot Bond					0.00000	0.00000				0.00	0	6,910,000,000
Total BGL03 SPOT										0.00	0	6,910,000,000
Total For BGL03										0.00	0	6,910,000,000
BGL04 On 05/02/2020 Spot Bond			9.55500	102.24658	9.55500	102.22065				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2020 Spot Bond			11.18500	101.25411	11.18500	101.22367				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0
BGL07 On 03/09/2022 Spot Bond			11.24000	102.78554	11.24000	102.75449				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2022 Spot Bond					0.00000	0.00000				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			10.88500	101.08120	10.88500	101.05160				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGL10 On 05/05/2021 Spot Bond					0.00000	0.00000				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			11.66500	106.80862	11.66500	106.77572				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL11 SPOT										0.00	0	0
Total For BGL11										0.00	0	0
BGL12 On 20/08/2021 Spot Bond					0.00000	0.00000				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			10.28500	104.98372	10.28500	104.95512				0.00	0	0
Total BGL13 SPOT										0.00	0	0
Total For BGL13										0.00	0	0
BGL14 On 03/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total BGL14 SPOT										0.00	0	0
Total For BGL14										0.00	0	0
BGL15 On 17/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total BGL15 SPOT										0.00	0	0
Total For BGL15										0.00	0	0
BGL16 On 25/05/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total BGL16 SPOT										0.00	0	0
Total For BGL16										0.00	0	0
BGL17 On 14/08/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total BGL17 SPOT										0.00	0	0
Total For BGL17										0.00	0	0
BGL18 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total BGL18 SPOT										0.00	0	0
Total For BGL18										0.00	0	0
BGL19 On 29/09/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total BGL19 SPOT										0.00	0	0
Total For BGL19										0.00	0	0
BGT01 On 12/09/2022 Spot Bond					0.00000	0.00000				0.00	0	106,128,000
Total BGT01 SPOT										0.00	0	106,128,000
Total For BGT01										0.00	0	106,128,000
BID05 On 30/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0
BID06 On 30/06/2019 Spot Bond			7.69500	103.13978	7.69500	103.11851				0.00	0	2,200,000,000
Total BID06 SPOT										0.00	0	2,200,000,000
Total For BID06										0.00	0	2,200,000,000
BID07 On 30/06/2020 Spot Bond					0.00000	0.00000				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 BID07 SPOT										0.00	0	0
Total For BID07										0.00	0	0
BID08 On 30/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total BID08 SPOT										0.00	0	0
Total For BID08										0.00	0	0
BNPP0 On 31/01/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total BNPP01 SPOT										0.00	0	0
Total For BNPP01										0.00	0	0
BPPF0 On 22/03/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BPPF0 On 15/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total BPPF04 SPOT										0.00	0	0
Total For BPPF04										0.00	0	0
BPPF0 On 24/10/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total BPPF05 SPOT										0.00	0	0
Total For BPPF05										0.00	0	0
BPPF0 On 22/03/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total BPPF07 SPOT										0.00	0	0
Total For BPPF07										0.00	0	0
BPPF0 On 22/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BPPF0 On 23/01/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total BPPF09 SPOT										0.00	0	0
Total For BPPF09										0.00	0	0
BPPF1 On 23/07/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total BPPF10 SPOT										0.00	0	0
Total For BPPF10										0.00	0	0
BPPF1 On 23/07/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total BPPF11 SPOT										0.00	0	0
Total For BPPF11										0.00	0	0
BS2A1 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A1U SPOT										0.00	0	0
Total For BS2A1U										0.00	0	0
BS2A2 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BS2A2U SPOT										0.00	0	0
Total For BS2A2U										0.00	0	0
BS2B1L 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
BS2C1L On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2C1U SPOT										0.00	0	0
Total For BS2C1U										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond					0.00000	0.00000				0.00	400,000,000	200,000,000
Total BWZ20A SPOT										0.00	400,000,000	200,000,000
Total For BWZ20A										0.00	400,000,000	200,000,000
BWZ21 On 27/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total BWZ21B SPOT										0.00	0	0
Total For BWZ21B										0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond					0.00000	0.00000				0.00	200,000,000	100,000,000
Total BWZJ18 SPOT										0.00	200,000,000	100,000,000
Total For BWZJ18										0.00	200,000,000	100,000,000
BWZJ1 On 10/11/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total BWZJ19 SPOT										0.00	0	0
Total For BWZJ19										0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond					0.00000	0.00000				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
CBL13 On 01/02/2019 Spot Bond					0.00000	0.00000				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			11.82500	101.84846	11.82500	101.81671				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL17 On 23/08/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total CBL17 SPOT										0.00	0	0
Total For CBL17										0.00	0	0
CBL18 On 23/08/2019 Spot Bond			11.32500	101.04827	11.32500	101.01803				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL20 On 14/12/2019 Spot Bond					0.00000	0.00000				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			9.98500	101.36521	9.98500	101.33837				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL24 On 02/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CBL24 SPOT										0.00	0	0
Total For CBL24										0.00	0	0
CBL25 On 06/05/2019 Spot Bond					0.00000	0.00000				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			10.28500	106.40190	10.28500	106.37290				0.00	0	0
Total CBL26 SPOT										0.00	0	0
Total For CBL26										0.00	0	0
CBL27 On 12/05/2020 Spot Bond					0.00000	0.00000				0.00	0	700,000,000
Total CBL27 SPOT										0.00	0	700,000,000
Total For CBL27										0.00	0	700,000,000
CBL28 On 21/05/2021 Spot Bond					0.00000	0.00000				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 CBL28 SPOT									0.00	0	0
Total For CBL28									0.00	0	0
CCT01 On 23/06/2023 Spot Bond			10.36500	111.59717	10.36500	111.56636			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			10.44000	108.55951	10.44000	108.52933		12,528,000,000,000.00	1,200,000,000	600,000,000	
Total CCT02 SPOT								12,528,000,000,000.00	1,200,000,000	600,000,000	
Total For CCT02								12,528,000,000,000.00	1,200,000,000	600,000,000	
CCT03 On 15/03/2025 Spot Bond			10.59500	103.19371	10.59500	103.16428		176,258,420,000,000.00	16,636,000,000	4,159,000,000	
Total CCT03 SPOT								176,258,420,000,000.00	16,636,000,000	4,159,000,000	
Total For CCT03								176,258,420,000,000.00	16,636,000,000	4,159,000,000	
CCT04 On 17/07/2027 Spot Bond			10.54000	10.54000	10.54000	10.54000		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	111.24420	10.00000	111.21510		0.00	0	0	
Total CGR14/JIBAR SPOT								0.00	0	0	
Total For CGR14/JIBAR								0.00	0	0	
CGR21 On 12/10/2020 Spot Bond					0.00000	0.00000		0.00	0	0	
Total CGR21 SPOT								0.00	0	0	
Total For CGR21								0.00	0	0	
CGR23 On 08/02/2019 Spot Bond					0.00000	0.00000		0.00	0	0	
Total CGR23 SPOT								0.00	0	0	
Total For CGR23								0.00	0	0	
CGR24 On 08/02/2021 Spot Bond					0.00000	0.00000		0.00	0	0	
Total CGR24 SPOT								0.00	0	0	
Total For CGR24								0.00	0	0	
CGR25 On 27/06/2019 Spot Bond					0.00000	0.00000		0.00	0	0	
Total CGR25 SPOT								0.00	0	0	
Total For CGR25								0.00	0	0	
CGR27 On 25/11/2019 Spot Bond					0.00000	0.00000		0.00	0	0	
Total CGR27 SPOT								0.00	0	0	
Total For CGR27								0.00	0	0	
CGR29 On 08/02/2021 Spot Bond					0.00000	0.00000		0.00	0	0	
Total CGR29 SPOT								0.00	0	0	
Total For CGR29								0.00	0	0	
CGR32 On 21/07/2020 Spot Bond					0.00000	0.00000		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 CGR32 SPOT										0.00	0	0
Total For CGR32										0.00	0	0
CGR33 On 22/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CGR33 SPOT										0.00	0	0
Total For CGR33										0.00	0	0
CGR36 On 02/10/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total CGR36 SPOT										0.00	0	0
Total For CGR36										0.00	0	0
CGR37 On 08/02/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total CGR37 SPOT										0.00	0	0
Total For CGR37										0.00	0	0
CGR38 On 13/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CGR38 SPOT										0.00	0	0
Total For CGR38										0.00	0	0
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR39U SPOT										0.00	0	0
Total For CGR39U										0.00	0	0
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR40U SPOT										0.00	0	0
Total For CGR40U										0.00	0	0
CGR41 On 25/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CGR41 SPOT										0.00	0	0
Total For CGR41										0.00	0	0
CGR42 On 03/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CGR42 SPOT										0.00	0	0
Total For CGR42										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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	10.11000	10.11000	10.11000				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	146.56352	3.14000	146.51154				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			3.97000	3.97000	3.97000	3.97000				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	111.24400	10.00000	111.21500				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	111.24400	10.00000	111.21500				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			8.59000	101.29003	8.59000	101.26696				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN243 On 24/02/2019 Spot Bond			9.35000	101.00105	9.35000	100.97609				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN262 On 26/03/2019 Spot Bond			8.25500	100.89997	8.25500	100.87801				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	111.24400	10.00000	111.21500				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN310 On 14/11/2022 Spot Bond					0.00000	0.00000				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 CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			11.26000	98.17454	11.26000	98.14532				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			11.78000	94.58708	11.78000	94.55717				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 20/03/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 20/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/12/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN340 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN343 On 20/12/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN344 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 28/10/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN350 On 20/03/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			10.44000	100.87610	10.44000	100.84775				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			12.58000	102.06893	12.58000	102.03453				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 26/07/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/03/2021 Spot Bond			9.68500	100.81830	9.68500	100.79196				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 20/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.98000	98.69538	10.98000	98.66624				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	100.44469	11.00000	100.41499				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond					0.00000	0.00000				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 CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 20/09/2024 Spot Bond			12.37000	99.10149	12.37000	99.06864				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 20/12/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 20/03/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN399 On 20/06/2020 Spot Bond					0.00000	0.00000				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 CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 On 20/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN406 On 20/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN407 On 18/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN409 On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN410 On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN411 On 18/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN412 On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN413 On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN415 On 18/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN416 On 23/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN419 On 18/04/2028 Spot Bond			7.01000	7.01000	7.01000	7.01000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN42(On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN42(On 26/01/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN42(On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN42(On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN42(On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN42(On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN42(On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN42(On 20/12/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN42(On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN43(On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN43(On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN43(On 20/12/2020 Spot Bond					0.00000	0.00000				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 CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN43: On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN43: On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN43: On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN43: On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN43: On 03/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN44: On 20/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN44: On 20/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN44: On 23/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN44: On 24/05/2021 Spot Bond			9.78500	107.65312	9.78500	107.62518				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN45: On 31/01/2022 Spot Bond			4.52000	146.21158	4.52000	146.15442				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN45: On 31/01/2025 Spot Bond			6.78000	105.60920	6.78000	105.56160				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN45: On 31/01/2025 Spot Bond			6.42000	107.79478	6.42000	107.74722				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN454 On 04/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN455 On 20/12/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN456 On 17/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN457 On 29/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN458 On 29/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN460 On 15/02/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN461 On 16/02/2022 Spot Bond			10.85500	102.01017	10.85500	101.98086				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN462 On 13/03/2022 Spot Bond			10.19000	100.18814	10.19000	100.16064				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN464 On 14/03/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN465 On 27/03/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN467 On 28/03/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN468 On 28/03/2022 Spot Bond					0.00000	0.00000				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 CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN47 On 17/05/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0
CLN47 On 19/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN47 On 23/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN47 On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN47 On 29/11/2021 Spot Bond			100.00000	19.51160	100.00000	19.46865				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN48 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN48 On 07/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN48 On 20/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN48 On 20/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN48 On 02/12/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN48 On 02/12/2021 Spot Bond			9.78500	102.94140	9.78500	102.91453				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN48 On 20/06/2022 Spot Bond					0.00000	0.00000				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 CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN486 On 07/12/2021 Spot Bond			12.87000	103.51568	12.87000	103.48041				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			9.67000	100.06451	9.67000	100.03883				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN488 On 28/03/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN489 On 28/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN490 On 07/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN491 SPOT										0.00	0	0
Total For CLN491										0.00	0	0
CLN491 On 30/09/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN492 SPOT										0.00	0	0
Total For CLN492										0.00	0	0
CLN492 On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN493 On 07/06/2022 Spot Bond			12.28500	103.80720	12.28500	103.79024				0.00	0	0
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0
CLN494 On 29/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN495 On 04/09/2024 Spot Bond			10.47000	99.11301	10.47000	99.08507				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN496 On 04/09/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN497 On 08/06/2022 Spot Bond					0.00000	0.00000				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 CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0
CLN498 On 20/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN500 On 10/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN501 On 11/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN502 On 11/10/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN503 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN503 SPOT										0.00	0	0
Total For CLN503										0.00	0	0
CLN504 On 11/10/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN505 On 24/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN506 On 30/04/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN506 SPOT										0.00	0	0
Total For CLN506										0.00	0	0
CLN507 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0
CLN508 On 24/02/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN508 SPOT										0.00	0	0
Total For CLN508										0.00	0	0
CLN510 On 11/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0
CLN511 On 14/11/2022 Spot Bond					0.00000	0.00000				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 CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN511: On 07/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN512 SPOT										0.00	0	0
Total For CLN512										0.00	0	0
CLN512: On 23/02/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN514 SPOT										0.00	0	0
Total For CLN514										0.00	0	0
CLN514: On 23/02/2019 Spot Bond					0.00000	0.00000				0.00	0	192,959,800
Total CLN515 SPOT										0.00	0	192,959,800
Total For CLN515										0.00	0	192,959,800
CLN515: On 15/09/2022 Spot Bond			9.96000	102.01394	9.96000	101.99554				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	102.87436	10.01000	102.85590				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					0.00000	0.00000				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	100.05771	9.60000	100.04617				0.00	0	0
Total CLN519 SPOT										0.00	0	0
Total For CLN519										0.00	0	0
CLN519: On 12/03/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0
CLN520: On 17/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN521: On 27/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN522: On 13/05/2021 Spot Bond					0.00000	0.00000				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	100.64812	9.20000	100.62312				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN524 On 24/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN525 SPOT										0.00	0	0
Total For CLN525										0.00	0	0
CLN525 On 26/04/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN526 SPOT										0.00	0	0
Total For CLN526										0.00	0	0
CLN526 On 21/02/2024 Spot Bond					0.00000	0.00000				0.00	0	1,310,000,000
Total CLN527 SPOT										0.00	0	1,310,000,000
Total For CLN527										0.00	0	1,310,000,000
CLN527 On 25/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN528 On 29/11/2021 Spot Bond					0.00000	0.00000				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					0.00000	0.00000				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					0.00000	0.00000				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					0.00000	0.00000				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					0.00000	0.00000				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					0.00000	0.00000				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			10.62000	10.62000	10.62000	10.62000				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					0.00000	0.00000				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 CLN536 SPOT										0.00	0	0
Total For CLN536										0.00	0	0
CLN537 On 25/10/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN537 SPOT										0.00	0	0
Total For CLN537										0.00	0	0
CLN538 On 16/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN538 SPOT										0.00	0	0
Total For CLN538										0.00	0	0
CLN539 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN539 SPOT										0.00	0	0
Total For CLN539										0.00	0	0
CLN540 On 17/01/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN540 SPOT										0.00	0	0
Total For CLN540										0.00	0	0
CLN541 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	4,660,000,000
Total CLN541 SPOT										0.00	0	4,660,000,000
Total For CLN541										0.00	0	4,660,000,000
CLN542 On 30/05/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN542 SPOT										0.00	0	0
Total For CLN542										0.00	0	0
CLN55 On 18/04/2028 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN61 On 02/03/2028 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			9.39500	95.84902	9.39500	95.82497				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN88 On 28/04/2028 Spot Bond			9.01000	9.01000	9.01000	9.01000				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			9.01000	9.01000	9.01000	9.01000				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF1 On 20/06/2019 Spot Bond					0.00000	0.00000				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 CLNF12 SPOT									0.00	0	0
Total For CLNF12									0.00	0	0
CLNF1: On 20/06/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF1: On 20/09/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF1: On 20/06/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
CLNF1: On 17/08/2021 Spot Bond					0.00000	0.00000			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			9.36000	114.59848	9.36000	114.56984		5,616,000,000,000.00	600,000,000	300,000,000	
Total COJ05 SPOT								5,616,000,000,000.00	600,000,000	300,000,000	
Total For COJ05								5,616,000,000,000.00	600,000,000	300,000,000	
COJ07 On 23/03/2021 Spot Bond			9.89500	102.24540	9.89500	102.21813		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			10.65000	107.41333	10.65000	107.38289		0.00	0	0	
Total COJ08 SPOT								0.00	0	0	
Total For COJ08								0.00	0	0	
COJG0 On 09/06/2024 Spot Bond			10.27000	102.87276	10.27000	102.84462		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			10.50500	95.15108	10.50500	95.12432		0.00	0	0	
Total COT01 SPOT								0.00	0	0	
Total For COT01								0.00	0	0	
COT02 On 03/04/2028 Spot Bond			11.78500	91.13972	11.78500	91.11106		4,714,000,000,000.00	400,000,000	100,000,000	
Total COT02 SPOT								4,714,000,000,000.00	400,000,000	100,000,000	
Total For COT02								4,714,000,000,000.00	400,000,000	100,000,000	
COT03 On 05/06/2028 Spot Bond			11.74000	90.14897	11.74000	90.12087		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			12.48500	12.48500	12.48500	12.48500		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
CS002 On 17/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CS002 SPOT										0.00	0	0
Total For CS002										0.00	0	0
CS003 On 12/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CS003 SPOT										0.00	0	0
Total For CS003										0.00	0	0
CSA04I 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
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSD04U SPOT										0.00	0	0
Total For CSD04U										0.00	0	0
DEN80 On 11/12/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total DEN80 SPOT										0.00	0	0
Total For DEN80										0.00	0	0
DENG8 On 11/09/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total DENG83 SPOT										0.00	0	0
Total For DENG83										0.00	0	0
DENG8 On 23/09/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total DENG84 SPOT										0.00	0	0
Total For DENG84										0.00	0	0
DENG8 On 21/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total DENG85 SPOT										0.00	0	0
Total For DENG85										0.00	0	0
DENG8 On 27/09/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total DENG86 SPOT										0.00	0	0
Total For DENG86										0.00	0	0
DENG8 On 28/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total DENG87 SPOT										0.00	0	0
Total For DENG87										0.00	0	0
DENG8 On 28/09/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total DENG88 SPOT										0.00	0	0
Total For DENG88										0.00	0	0
DOL00 On 24/01/2019 Spot Bond					0.00000	0.00000				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 DOL004 SPOT										0.00	0	0
Total For DOL004										0.00	0	0
DOL004 On 20/12/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total DOL009 SPOT										0.00	0	0
Total For DOL009										0.00	0	0
DOL009 On 20/12/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total DOL012 SPOT										0.00	0	0
Total For DOL012										0.00	0	0
DSY01 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total DSY01 SPOT										0.00	0	0
Total For DSY01										0.00	0	0
DSY02 On 21/11/2024 Spot Bond					0.00000	0.00000				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			10.06000	10.06000	10.06000	10.06000				0.00	0	0
Total DSY03 SPOT										0.00	0	0
Total For DSY03										0.00	0	0
DSY04 On 21/08/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total DSY04 SPOT										0.00	0	0
Total For DSY04										0.00	0	0
DV2021 On 18/06/2021 Spot Bond			9.08500	102.53586	9.08500	102.51097				0.00	0	0
Total DV2021 SPOT										0.00	0	0
Total For DV2021										0.00	0	0
DV22 On 07/02/2020 Spot Bond			8.41000	102.78608	8.41000	102.76308			43,030,606,000.00		5,116,600	50,000,000
Total DV22 SPOT									43,030,606,000.00		5,116,600	50,000,000
Total For DV22									43,030,606,000.00		5,116,600	50,000,000
DV22/R On 07/02/2020 Spot Bond			100.00000	41.31682	100.00000	41.22587				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			9.60500	102.42956	9.60500	102.40346			50,343,647,000.00		5,241,400	513,420,700
Total DV23 SPOT									50,343,647,000.00		5,241,400	513,420,700
Total For DV23									50,343,647,000.00		5,241,400	513,420,700
DV23/R On 27/02/2023 Spot Bond			100.00000	13.44862	100.00000	13.41902				0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	13.44862	100.00000	13.41902				0.00	0	0
Total DV23/R2023 SPOT										0.00	0	0
Total For DV23/R2023										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV24 On 18/02/2024 Spot Bond			9.67000	101.32420	9.67000	101.29820			0.00	0	0
Total DV24 SPOT									0.00	0	0
Total For DV24									0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	101.24190	9.69000	101.21586			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	101.24190	9.69000	101.21586			0.00	0	0
Total DV24/R2023 SPOT									0.00	0	0
Total For DV24/R2023									0.00	0	0
DV29 On 18/02/2029 Spot Bond			11.30000	94.06808	11.30000	94.03999			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	101.29350	10.10000	101.26638			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.29350	10.10000	101.26638			0.00	0	0
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVC03 On 23/10/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total DVC030 SPOT									0.00	0	0
Total For DVC030									0.00	0	0
DVF19 On 31/05/2019 Spot Bond					0.00000	0.00000			0.00	3,000,000,000	1,500,000,000
Total DVF19 SPOT									0.00	3,000,000,000	1,500,000,000
Total For DVF19									0.00	3,000,000,000	1,500,000,000
DVF20 On 29/11/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total DVF20 SPOT									0.00	0	0
Total For DVF20									0.00	0	0
DVF20B On 28/03/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total DVF20B SPOT									0.00	0	0
Total For DVF20B									0.00	0	0
DVF20C On 31/08/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total DVF20C SPOT									0.00	0	0
Total For DVF20C									0.00	0	0
DVF20D On 23/10/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total DVF20D SPOT									0.00	0	0
Total For DVF20D									0.00	0	0
DVF21 On 29/11/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total DVF21 SPOT									0.00	0	0
Total For DVF21									0.00	0	0
DVF22 On 28/03/2022 Spot Bond					0.00000	0.00000			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 DVF22 SPOT									0.00	0	0
Total For DVF22									0.00	0	0
DVF22I On 29/08/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total DVF22B SPOT									0.00	0	0
Total For DVF22B									0.00	0	0
DVF22C On 24/10/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total DVF22C SPOT									0.00	0	0
Total For DVF22C									0.00	0	0
DVF24 On 23/10/2024 Spot Bond					0.00000	0.00000			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			8.50500	110.62759	8.50500	110.60255		3,402,000,000,000.00	400,000,000	200,000,000	
Total E170 SPOT								3,402,000,000,000.00	400,000,000	200,000,000	
Total For E170								3,402,000,000,000.00	400,000,000	200,000,000	
E170/R On 01/08/2020 Spot Bond			100.00000	35.29676	100.00000	35.21906		0.00	0	0	
Total E170/R207 SPOT								0.00	0	0	
Total For E170/R207								0.00	0	0	
ECN20 On 14/03/2020 Spot Bond			9.16500	101.19026	9.16500	101.16522		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			9.49500	101.28817	9.49500	101.26222		0.00	0	0	
Total ECN22 SPOT								0.00	0	0	
Total For ECN22								0.00	0	0	
ECN24 On 14/03/2024 Spot Bond			9.98000	100.44120	9.98000	100.41419		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			4.23000	102.13117	4.23000	102.09183		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			3.93000	95.12228	3.93000	95.08658		0.00	0	0	
Total EL037 SPOT								0.00	0	0	
Total For EL037								0.00	0	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	121.49739	2.25000	121.45726		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			3.78000	128.77785	3.78000	128.73005		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EL28 SPOT										0.00	0	0
Total For EL28										0.00	0	0
EL29 On 19/11/2029 Spot Bond			3.79000	114.79140	3.79000	114.74876				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			3.79000	112.74365	3.79000	112.70176				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			3.89000	103.80109	3.89000	103.76218				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			3.90000	96.52323	3.90000	96.48709				0.00	0	0
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	121.49739	2.25000	121.45726				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			9.16000	104.24253	9.16000	104.21716				0.00	0	0
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			9.18500	103.97787	9.18500	103.95208				0.00	0	0
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.91000	100.66157	10.91000	100.63252				0.00	0	0
Total EMM03 SPOT										0.00	0	0
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			11.10000	11.10000	11.10000	11.10000				0.00	0	0
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			11.35000	11.35000	11.35000	11.35000				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			10.89000	10.89000	10.89000	10.89000				0.00	0	0
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EMM07 On 10/07/2027 Spot Bond			10.74000	10.74000	10.74000	10.74000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EMM07 SPOT										0.00	0	0
Total For EMM07										0.00	0	0
EMM07 On 17/07/2032 Spot Bond			11.35000	11.35000	11.35000	11.35000				0.00	0	0
Total EMM07P SPOT										0.00	0	0
Total For EMM07P										0.00	0	0
ENX01 On 23/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ENX01 SPOT										0.00	0	0
Total For ENX01										0.00	0	0
ENX01 On 23/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ENX01S SPOT										0.00	0	0
Total For ENX01S										0.00	0	0
ENX02 On 10/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ENX02 SPOT										0.00	0	0
Total For ENX02										0.00	0	0
ENX03 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ENX03U SPOT										0.00	0	0
Total For ENX03U										0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF008 On 12/09/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF010 On 07/11/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF011 On 12/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF012 On 06/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total EPF012 SPOT										0.00	0	0
Total For EPF012										0.00	0	0
EPF014 On 28/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total EPF014 SPOT										0.00	0	0
Total For EPF014										0.00	0	0
EPF015 On 04/06/2023 Spot Bond					0.00000	0.00000				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 EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF015 On 07/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total EPF016 SPOT										0.00	0	0
Total For EPF016										0.00	0	0
EPF016 On 07/09/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total EPF017 SPOT										0.00	0	0
Total For EPF017										0.00	0	0
EPF021 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
EPF041 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
EPF051 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
EPF061 On 03/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF06U SPOT										0.00	0	0
Total For EPF06U										0.00	0	0
EPF071 On 28/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF07U SPOT										0.00	0	0
Total For EPF07U										0.00	0	0
EPFC31 On 06/11/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total EPFC36 SPOT										0.00	0	0
Total For EPFC36										0.00	0	0
EPFC36 On 04/03/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total EPFC37 SPOT										0.00	0	0
Total For EPFC37										0.00	0	0
EPFC37 On 03/10/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total EPFC38 SPOT										0.00	0	0
Total For EPFC38										0.00	0	0
EPFC38 On 06/09/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total EPFC39 SPOT										0.00	0	0
Total For EPFC39										0.00	0	0
EPFC41 On 03/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		750,000,000,000,000.00		7,500,000,000	7,500,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total EPFC40 SPOT									50,000,000,000,000.00	7,500,000,000	7,500,000,000
Total For EPFC40									50,000,000,000,000.00	7,500,000,000	7,500,000,000
EQS05 On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EQS05 SPOT									0.00	0	0
Total For EQS05									0.00	0	0
EQS06 On 09/04/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total EQS06 SPOT									0.00	0	0
Total For EQS06									0.00	0	0
EQS08, On 04/10/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total EQS08A SPOT									0.00	0	0
Total For EQS08A									0.00	0	0
EQS08, On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
EQS08, On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EQS08A/JIBAR SPOT									0.00	0	0
Total For EQS08A/JIBAR									0.00	0	0
EQS10 On 28/07/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total EQS10 SPOT									0.00	0	0
Total For EQS10									0.00	0	0
EQS11, On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EQS11U SPOT									0.00	0	0
Total For EQS11U									0.00	0	0
ERS3B, On 17/08/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total ERS3B4 SPOT									0.00	0	0
Total For ERS3B4									0.00	0	0
ERS3B, On 17/05/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total ERS3B5 SPOT									0.00	0	0
Total For ERS3B5									0.00	0	0
ERS3C On 17/08/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total ERS3C4 SPOT									0.00	0	0
Total For ERS3C4									0.00	0	0
ERS3C On 17/05/2019 Spot Bond					0.00000	0.00000			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	111.24400	10.00000	111.21500			0.00	0	0
Total ERSA12/JIBAR SPOT									0.00	0	0
Total For ERSA12/JIBAR									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA2 On 17/08/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0
ERSA2 On 17/05/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total ERSA22 SPOT									0.00	0	0
Total For ERSA22									0.00	0	0
ERSA2 On 17/08/2019 Spot Bond					0.00000	0.00000			0.00	0	635,000,000
Total ERSA23 SPOT									0.00	0	635,000,000
Total For ERSA23									0.00	0	635,000,000
ERSA2 On 17/08/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total ERSA24 SPOT									0.00	0	0
Total For ERSA24									0.00	0	0
ERSA2 On 17/08/2022 Spot Bond					0.00000	0.00000			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			9.53000	103.55718	9.53000	103.53099		47,650,000,000,000.00	5,000,000,000	2,504,663,000	
Total ES23 SPOT								17,650,000,000,000.00	5,000,000,000	2,504,663,000	
Total For ES23								17,650,000,000,000.00	5,000,000,000	2,504,663,000	
ES23/R On 25/01/2023 Spot Bond			10.00000	101.92752	10.00000	101.90050		0.00	0	0	
Total ES23/R2023 SPOT								0.00	0	0	
Total For ES23/R2023								0.00	0	0	
ES26 On 02/04/2026 Spot Bond			10.24000	87.76852	10.24000	87.74444		133,277,267,968,000.00	13,015,358,200	9,108,679,100	
Total ES26 SPOT								133,277,267,968,000.00	13,015,358,200	9,108,679,100	
Total For ES26								133,277,267,968,000.00	13,015,358,200	9,108,679,100	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.06348	7.85000	100.04231		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			11.11500	74.33920	11.06000	74.63594		9,096,380,397,000.00	818,387,800	410,193,900	
Total ES33 SPOT								9,096,380,397,000.00	818,387,800	410,193,900	
Total For ES33								9,096,380,397,000.00	818,387,800	410,193,900	
ES33/R On 15/09/2033 Spot Bond			7.50000	100.40761	7.50000	100.38719		0.00	0	0	
Total ES33/R209 SPOT								0.00	0	0	
Total For ES33/R209								0.00	0	0	
ES42 On 25/04/2042 Spot Bond			11.25500	81.15245	11.25500	81.12817		81,128,178,450,000.00	7,208,190,000	3,505,095,000	
Total ES42 SPOT								81,128,178,450,000.00	7,208,190,000	3,505,095,000	
Total For ES42								81,128,178,450,000.00	7,208,190,000	3,505,095,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES42/R On 25/04/2042 Spot Bond			8.50000	103.77686	8.50000	103.75326			0.00	0	0
Total ES42/R214 SPOT									0.00	0	0
Total For ES42/R214									0.00	0	0
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF01U SPOT									0.00	0	0
Total For ESF01U									0.00	0	0
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF02U SPOT									0.00	0	0
Total For ESF02U									0.00	0	0
ESFR0: On 20/04/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total ESFR03 SPOT									0.00	0	0
Total For ESFR03									0.00	0	0
EXX02 On 19/05/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FBJ20Z On 20/03/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total FBJ20Z SPOT									0.00	0	0
Total For FBJ20Z									0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total FBJ22Z SPOT									0.00	0	0
Total For FBJ22Z									0.00	0	0
FIF01U On 01/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF01U SPOT									0.00	0	0
Total For FIF01U									0.00	0	0
FIF02U On 01/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF02U SPOT									0.00	0	0
Total For FIF02U									0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF03U SPOT									0.00	0	0
Total For FIF03U									0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF04U SPOT									0.00	0	0
Total For FIF04U									0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF05U SPOT									0.00	0	0
Total For FIF05U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF06U SPOT									0.00	0	0
Total For FIF06U									0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF11U SPOT									0.00	0	0
Total For FIF11U									0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF12U SPOT									0.00	0	0
Total For FIF12U									0.00	0	0
FIFB08 On 31/05/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total FIFB08 SPOT									0.00	0	0
Total For FIFB08									0.00	0	0
FIFB09 On 27/06/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total FIFB09 SPOT									0.00	0	0
Total For FIFB09									0.00	0	0
FIFB10 On 12/09/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total FIFB10 SPOT									0.00	0	0
Total For FIFB10									0.00	0	0
FIFB11 On 07/02/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total FIFB11 SPOT									0.00	0	0
Total For FIFB11									0.00	0	0
FIFB12 On 13/08/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total FIFB12 SPOT									0.00	0	0
Total For FIFB12									0.00	0	0
FIFB14 On 07/11/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total FIFB14 SPOT									0.00	0	0
Total For FIFB14									0.00	0	0
FIFB15 On 20/11/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total FIFB15 SPOT									0.00	0	0
Total For FIFB15									0.00	0	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FMLA1U SPOT									0.00	0	0
Total For FMLA1U									0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FPA1U SPOT									0.00	0	0
Total For FPA1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			7.52500	102.62092	7.52500	102.60011			0.00	0	360,000,000
Total FRB05 SPOT									0.00	0	360,000,000
Total For FRB05									0.00	0	360,000,000
FRB12 On 02/06/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRB12 SPOT									0.00	0	0
Total For FRB12									0.00	0	0
FRB13 On 02/06/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRB13 SPOT									0.00	0	0
Total For FRB13									0.00	0	0
FRB14 On 02/06/2021 Spot Bond			10.88500	10.88500	10.88500	10.88500			0.00	0	0
Total FRB14 SPOT									0.00	0	0
Total For FRB14									0.00	0	0
FRB15 On 06/03/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRB15 SPOT									0.00	0	0
Total For FRB15									0.00	0	0
FRB16 On 08/07/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRB16 SPOT									0.00	0	0
Total For FRB16									0.00	0	0
FRB17 On 08/01/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRB17 SPOT									0.00	0	0
Total For FRB17									0.00	0	0
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRB17/JIBAR SPOT									0.00	0	0
Total For FRB17/JIBAR									0.00	0	0
FRB18 On 13/04/2021 Spot Bond					0.00000	0.00000			0.00	0	1,740,000,000
Total FRB18 SPOT									0.00	0	1,740,000,000
Total For FRB18									0.00	0	1,740,000,000
FRB19 On 14/04/2021 Spot Bond			11.58500	107.48420	11.58500	107.45113			0.00	0	0
Total FRB19 SPOT									0.00	0	0
Total For FRB19									0.00	0	0
FRB20 On 15/04/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRB20 SPOT									0.00	0	0
Total For FRB20									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB21 On 24/11/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRB21 SPOT									0.00	0	0
Total For FRB21									0.00	0	0
FRB22 On 08/12/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRB22 SPOT									0.00	0	0
Total For FRB22									0.00	0	0
FRB23 On 20/09/2027 Spot Bond					0.00000	0.00000			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			7.87000	104.26888	7.87000	104.24676		7,083,000,000,000.00	900,000,000	450,000,000	
Total FRBC21 SPOT								7,083,000,000,000.00	900,000,000	450,000,000	
Total For FRBC21								7,083,000,000,000.00	900,000,000	450,000,000	
FRBC2 On 21/12/2018 Spot Bond					0.00000	0.00000			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			3.42000	151.31018	3.42000	151.25547			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			3.60000	3.60000	3.60000	3.60000			0.00	0	0
Total FRBI23 SPOT								0.00	0	0	
Total For FRBI23								0.00	0	0	
FRBI25 On 31/01/2025 Spot Bond			3.78000	3.78000	3.78000	3.78000			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			4.03000	169.38359	4.03000	169.31937			0.00	0	0
Total FRBI28 SPOT								0.00	0	0	
Total For FRBI28								0.00	0	0	
FRBI29 On 31/03/2029 Spot Bond			4.14500	4.14500	4.14500	4.14500			0.00	0	0
Total FRBI29 SPOT								0.00	0	0	
Total For FRBI29								0.00	0	0	
FRBI33 On 07/12/2033 Spot Bond			4.62000	4.62000	4.62000	4.62000			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			4.51500	89.56794	4.51500	89.53282			0.00	0	0
Total FRBI46 SPOT								0.00	0	0	
Total For FRBI46								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI50 On 31/12/2050 Spot Bond			4.56000	91.22709	4.56000	91.19499			0.00	0	0
Total FRBI50 SPOT									0.00	0	0
Total For FRBI50									0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			8.93000	8.93000	8.93000	8.93000			0.00	0	0
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			10.38000	10.38000	10.38000	10.38000			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			10.41000	10.41000	10.41000	10.41000			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC16 On 31/01/2025 Spot Bond			4.87500	4.87500	4.87500	4.87500			0.00	0	0
Total FRC169 SPOT									0.00	0	0
Total For FRC169									0.00	0	0
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC178 SPOT									0.00	0	0
Total For FRC178									0.00	0	0
FRC17 On 20/09/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC179 SPOT									0.00	0	0
Total For FRC179									0.00	0	0
FRC18 On 06/08/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC181 SPOT									0.00	0	0
Total For FRC181									0.00	0	0
FRC18 On 20/12/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC183 SPOT									0.00	0	0
Total For FRC183									0.00	0	0
FRC18 On 20/12/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC185 SPOT									0.00	0	0
Total For FRC185									0.00	0	0
FRC18 On 20/03/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC188 SPOT									0.00	0	0
Total For FRC188									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC18: On 20/03/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC189 SPOT									0.00	0	0
Total For FRC189									0.00	0	0
FRC19: On 02/04/2019 Spot Bond					0.00000	0.00000			0.00	0	100,000,000
Total FRC192 SPOT									0.00	0	100,000,000
Total For FRC192									0.00	0	100,000,000
FRC19: On 25/11/2020 Spot Bond			10.00000	111.24400	10.00000	111.21500			0.00	0	0
Total FRC193/JIBAR SPOT									0.00	0	0
Total For FRC193/JIBAR									0.00	0	0
FRC19: On 20/06/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC195 SPOT									0.00	0	0
Total For FRC195									0.00	0	0
FRC20: On 20/06/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC206 SPOT									0.00	0	0
Total For FRC206									0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRC207 SPOT									0.00	0	0
Total For FRC207									0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRC208 SPOT									0.00	0	0
Total For FRC208									0.00	0	0
FRC20: On 07/10/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC209 SPOT									0.00	0	0
Total For FRC209									0.00	0	0
FRC21: On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
FRC21: On 20/12/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC210 SPOT									0.00	0	0
Total For FRC210									0.00	0	0
FRC21: On 07/05/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC212 SPOT									0.00	0	0
Total For FRC212									0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRC213 SPOT									0.00	0	0
Total For FRC213									0.00	0	0
FRC21: On 07/11/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC215 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC215										0.00	0	0
FRC21: On 04/11/2019 Spot Bond					0.00000	0.00000				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			4.08000	148.22619	4.08000	148.16997				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22: On 20/05/2020 Spot Bond					0.00000	0.00000				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			4.94000	144.31880	4.94000	144.26078				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23: On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC23: On 08/02/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC23: On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC23: On 08/02/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC23: On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC242 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC242										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC25: On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC25: On 13/02/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC25: On 14/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC25: On 27/03/2020 Spot Bond					0.00000	0.00000				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRC255									0.00	0	0
FRC255 On 17/07/2027 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC256 SPOT									0.00	0	0
Total For FRC256									0.00	0	0
FRC256 On 27/03/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC257 SPOT									0.00	0	0
Total For FRC257									0.00	0	0
FRC257 On 08/05/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC258 SPOT									0.00	0	0
Total For FRC258									0.00	0	0
FRC258 On 06/11/2023 Spot Bond			3.33700	3.33700	3.33700	3.33700			0.00	0	0
Total FRC259 SPOT									0.00	0	0
Total For FRC259									0.00	0	0
FRC259 On 27/02/2023 Spot Bond			3.45500	104.87370	3.45500	104.83569			0.00	0	0
Total FRC260 SPOT									0.00	0	0
Total For FRC260									0.00	0	0
FRC260 On 10/10/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC261 SPOT									0.00	0	0
Total For FRC261									0.00	0	0
FRC261 On 13/07/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC262 SPOT									0.00	0	0
Total For FRC262									0.00	0	0
FRC262 On 15/03/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC263 SPOT									0.00	0	0
Total For FRC263									0.00	0	0
FRC263 On 13/07/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC264 SPOT									0.00	0	0
Total For FRC264									0.00	0	0
FRC264 On 20/06/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC265 SPOT									0.00	0	0
Total For FRC265									0.00	0	0
FRC265 On 23/08/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC266 SPOT									0.00	0	0
Total For FRC266									0.00	0	0
FRC266 On 06/08/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC267 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC267										0.00	0	0
FRC267 On 21/10/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC269 SPOT										0.00	0	0
Total For FRC269										0.00	0	0
FRC270 On 16/11/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC270 SPOT										0.00	0	0
Total For FRC270										0.00	0	0
FRC271 On 30/01/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC271 SPOT										0.00	0	0
Total For FRC271										0.00	0	0
FRC272 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	9.58400				0.00	0	0
Total FRC272 SPOT										0.00	0	0
Total For FRC272										0.00	0	0
FRC273 On 07/12/2023 Spot Bond			8.82000	101.91824	8.82000	101.90210				0.00	0	0
Total FRC273 SPOT										0.00	0	0
Total For FRC273										0.00	0	0
FRC274 On 02/05/2028 Spot Bond			9.80000	103.96745	9.80000	103.93430				0.00	0	0
Total FRC274 SPOT										0.00	0	0
Total For FRC274										0.00	0	0
FRC275 On 12/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC275 SPOT										0.00	0	0
Total For FRC275										0.00	0	0
FRC276 On 12/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC276 SPOT										0.00	0	0
Total For FRC276										0.00	0	0
FRC277 On 04/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC277 SPOT										0.00	0	0
Total For FRC277										0.00	0	0
FRC278 On 27/03/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC278 SPOT										0.00	0	0
Total For FRC278										0.00	0	0
FRC279 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC279 SPOT										0.00	0	0
Total For FRC279										0.00	0	0
FRC280 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC280 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC280										0.00	0	0
FRC28 On 03/09/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC281 SPOT										0.00	0	0
Total For FRC281										0.00	0	0
FRC28 On 27/02/2023 Spot Bond			3.54000	3.54000	3.54000	3.54000				0.00	0	0
Total FRC282 SPOT										0.00	0	0
Total For FRC282										0.00	0	0
FRC28 On 26/01/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC283 SPOT										0.00	0	0
Total For FRC283										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.72000	4.72000	4.72000	4.72000				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			4.66000	4.66000	4.66000	4.66000				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			4.64000	4.64000	4.64000	4.64000				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD01 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
FRD17 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
FRD18 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
FRD19 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
FRD20 On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD20U SPOT										0.00	0	0
Total For FRD20U										0.00	0	0
FRD21 On 31/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD21U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRD21U										0.00	0	0
FRD22I On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD22U SPOT										0.00	0	0
Total For FRD22U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.62000	84.68761	4.62000	84.65765				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			4.50500	99.22833	4.50500	99.18955				0.00	0	0
Total FRI38 SPOT										0.00	0	0
Total For FRI38										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRJ19 SPOT										0.00	0	0
Total For FRJ19										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ22 On 07/03/2022 Spot Bond					0.00000	0.00000				0.00	1,100,000,000	550,000,000
Total FRJ22 SPOT										0.00	1,100,000,000	550,000,000
Total For FRJ22										0.00	1,100,000,000	550,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	0.00000				0.00	0	116,500,000
Total FRJ23 SPOT										0.00	0	116,500,000
Total For FRJ23										0.00	0	116,500,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	0.00000				0.00	0	240,000,000
Total FRJ25 SPOT										0.00	0	240,000,000
Total For FRJ25										0.00	0	240,000,000
FRJ27 On 25/01/2027 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRS01I 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
FRS02I 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS02U										0.00	0	0
FRS10 On 15/01/2024 Spot Bond			3.34800	3.34800	3.34800	3.34800				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			3.75000	3.75000	3.75000	3.75000				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS10 On 23/01/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS10 On 23/01/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			3.89000	108.60551	3.89000	108.56486				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS10 On 07/12/2033 Spot Bond			3.92000	212.20592	3.92000	212.12620				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS11 On 31/01/2038 Spot Bond			4.68000	96.74202	4.68000	96.70378				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS11 On 07/12/2033 Spot Bond			3.95000	3.95000	3.95000	3.95000				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS11 On 29/04/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS11 On 31/01/2025 Spot Bond			4.13000	122.95860	4.13000	122.91180				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS11 On 31/01/2038 Spot Bond			3.70500	111.63362	3.70500	111.59238				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS11 On 31/01/2038 Spot Bond			4.42000	100.46407	4.42000	100.42505				0.00	0	0
Total FRS119 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS119										0.00	0	0
FRS12 On 07/12/2033 Spot Bond			4.07000	208.59401	4.07000	208.51482				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS12 On 07/12/2033 Spot Bond			4.12000	207.40680	4.12000	207.32778				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS12 On 31/01/2025 Spot Bond			3.66000	157.57209	3.66000	157.51410				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS12 On 07/12/2033 Spot Bond			4.15000	206.69847	4.15000	206.61955				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS12 On 31/01/2038 Spot Bond			5.25000	89.15665	5.25000	89.12005				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS12 On 31/03/2028 Spot Bond			4.82000	158.78032	4.82000	158.71675				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS12 On 31/01/2038 Spot Bond			4.78000	95.35549	4.78000	95.31754				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS12 On 31/03/2028 Spot Bond			4.34000	165.12908	4.34000	165.06510				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS13 On 31/03/2028 Spot Bond			4.40000	164.31981	4.40000	164.25587				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS13 On 07/12/2033 Spot Bond			4.66000	195.10081	4.66000	195.02366				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS13 On 24/03/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS13 On 31/01/2038 Spot Bond			4.71000	96.32348	4.71000	96.28533				0.00	0	0
Total FRS134 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS134										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			4.96500	4.96500	4.96500	4.96500				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			4.49000	99.44504	4.49000	99.40624				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS136 On 31/03/2028 Spot Bond			4.21000	166.89819	4.21000	166.83409				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS137 On 07/12/2033 Spot Bond			4.43000	200.22894	4.43000	200.15099				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS138 On 31/03/2028 Spot Bond			4.34000	165.12908	4.34000	165.06510				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			4.34000	165.12908	4.34000	165.06510				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS143 On 31/03/2028 Spot Bond			4.63000	161.25936	4.63000	161.19560				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS145 On 31/01/2025 Spot Bond			4.43000	120.84100	4.43000	120.79404				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS146 On 31/01/2022 Spot Bond			3.78000	149.61867	3.78000	149.56313				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS147 On 31/03/2028 Spot Bond			4.69000	160.47175	4.69000	160.40805				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS149 On 31/03/2028 Spot Bond			4.73000	159.94911	4.73000	159.88546				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS150 On 31/01/2025 Spot Bond			4.40000	121.05088	4.40000	121.00396				0.00	0	0
Total FRS151 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS151										0.00	0	0
FRS15: On 31/03/2028 Spot Bond			4.70000	160.34090	4.70000	160.27722				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS15: On 31/03/2028 Spot Bond			4.74000	4.74000	4.74000	4.74000				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS15: On 19/05/2019 Spot Bond					0.00000	0.00000				0.00	30,000,000,000	69,900,000,000
Total FRS157 SPOT										0.00	30,000,000,000	69,900,000,000
Total For FRS157										0.00	30,000,000,000	69,900,000,000
FRS15: On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS158 SPOT										0.00	0	0
Total For FRS158										0.00	0	0
FRS15: On 06/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS16: On 06/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS16: On 06/06/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS16: On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS16: On 06/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS16: On 06/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS16: On 06/06/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS16: On 01/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS166 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS166										0.00	0	0
FRS166 On 01/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS167 On 01/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS168 On 01/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS169 On 01/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS170 On 16/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS171 On 16/10/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS172 On 13/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS173 SPOT										0.00	0	0
Total For FRS173										0.00	0	0
FRS173 On 13/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS174 SPOT										0.00	0	0
Total For FRS174										0.00	0	0
FRS174 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS175 SPOT										0.00	0	0
Total For FRS175										0.00	0	0
FRS175 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS176 SPOT										0.00	0	0
Total For FRS176										0.00	0	0
FRS176 On 19/07/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS177 SPOT										0.00	0	0
Total For FRS177										0.00	0	0
FRS177 On 02/08/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS178 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS178										0.00	0	0
FRS178 On 15/08/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS179 SPOT										0.00	0	0
Total For FRS179										0.00	0	0
FRS180 On 18/09/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS180 SPOT										0.00	0	0
Total For FRS180										0.00	0	0
FRS181 On 19/09/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS181 SPOT										0.00	0	0
Total For FRS181										0.00	0	0
FRS182 On 27/09/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS182 SPOT										0.00	0	0
Total For FRS182										0.00	0	0
FRS183 On 04/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			990,000,000,000,000.00	39,900,000,000	39,900,000,000	
Total FRS183 SPOT									10,000,000,000,000.00	39,900,000,000	39,900,000,000	
Total For FRS183									10,000,000,000,000.00	39,900,000,000	39,900,000,000	
FRS36 On 07/12/2023 Spot Bond			3.52000	3.52000	3.52000	3.52000			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			3.41000	3.41000	3.41000	3.41000			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			4.13000	4.13000	4.13000	4.13000			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			3.57000	150.60264	3.57000	150.54758			0.00	0	0	
Total FRS46 SPOT									0.00	0	0	
Total For FRS46									0.00	0	0	
FRS49 On 27/10/2020 Spot Bond					0.00000	0.00000			0.00	0	0	
Total FRS49 SPOT									0.00	0	0	
Total For FRS49									0.00	0	0	
FRS51 On 31/01/2022 Spot Bond			3.27000	152.02167	3.27000	151.96730			0.00	0	0	
Total FRS51 SPOT									0.00	0	0	
Total For FRS51									0.00	0	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	0.00000			0.00	0	0	
Total FRS62 SPOT									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS62										0.00	0	0
FRS64 On 26/01/2042 Spot Bond			3.73000	105.01186	3.73000	104.97302				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			3.44000	81.59916	3.44000	81.59156				0.00	0	0
Total FRS81 SPOT										0.00	0	0
Total For FRS81										0.00	0	0
FRS85 On 31/01/2025 Spot Bond			3.59000	3.59000	3.59000	3.59000				0.00	0	0
Total FRS85 SPOT										0.00	0	0
Total For FRS85										0.00	0	0
FRS87 On 31/01/2025 Spot Bond			3.62000	3.62000	3.62000	3.62000				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			4.32000	4.32000	4.32000	4.32000				0.00	0	0
Total FRS90 SPOT										0.00	0	0
Total For FRS90										0.00	0	0
FRX19 On 15/11/2019 Spot Bond			8.12500	104.39399	8.12500	104.37140				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			8.43500	100.66014	8.43500	100.63730				0.00	0	0
Total FRX20 SPOT										0.00	0	0
Total For FRX20										0.00	0	0
FRX23 On 28/02/2023 Spot Bond			9.21000	9.21000	9.21000	9.21000				0.00	0	0
Total FRX23 SPOT										0.00	0	0
Total For FRX23										0.00	0	0
FRX24 On 10/12/2024 Spot Bond			9.78000	107.82777	9.78000	107.79964				0.00	0	230,000,000
Total FRX24 SPOT										0.00	0	230,000,000
Total For FRX24										0.00	0	230,000,000
FRX25 On 26/07/2025 Spot Bond			9.99000	107.40759	9.99000	107.35201				0.00	0	0
Total FRX25 SPOT										0.00	0	0
Total For FRX25										0.00	0	0
FRX26 On 01/10/2026 Spot Bond			10.14000	96.65413	10.14000	96.62787				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			10.17000	100.88313	10.17000	100.85548				0.00	0	0
Total FRX27 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRX27										0.00	0	0
FRX28 On 26/07/2028 Spot Bond			10.11000	108.97669	10.11000	108.91966				0.00	0	0
Total FRX28 SPOT										0.00	0	0
Total For FRX28										0.00	0	0
FRX30 On 31/01/2030 Spot Bond			10.67500	95.72417	10.67500	95.69712				0.00	0	0
Total FRX30 SPOT										0.00	0	0
Total For FRX30										0.00	0	0
FRX31 On 21/02/2031 Spot Bond			10.90000	91.74728	10.90000	91.72083				0.00	0	1,000,000,000
Total FRX31 SPOT										0.00	0	1,000,000,000
Total For FRX31										0.00	0	1,000,000,000
FRX32 On 31/03/2032 Spot Bond			10.84000	97.85702	10.84000	97.83793				0.00	0	0
Total FRX32 SPOT										0.00	0	0
Total For FRX32										0.00	0	0
FRX45 On 14/04/2045 Spot Bond			11.81500	73.04556	11.81500	73.02265				0.00	0	0
Total FRX45 SPOT										0.00	0	0
Total For FRX45										0.00	0	0
FS2A4 On 20/11/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total FS2A4 SPOT										0.00	0	0
Total For FS2A4										0.00	0	0
FS2A5 On 20/02/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/02/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/02/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/02/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
FS3A5 On 20/02/2020 Spot Bond					0.00000	0.00000				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS3A5U										0.00	0	0
FS3B1 On 20/02/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FS3B1 SPOT										0.00	0	0
Total For FS3B1										0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS5A5U										0.00	0	0
FS5B1 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
FS5C1 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
FS5D1 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
FS5E1 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
FS6A1 On 20/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FS6A1 SPOT										0.00	0	0
Total For FS6A1										0.00	0	0
FS6A2 On 20/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total FS6A2 SPOT										0.00	0	0
Total For FS6A2										0.00	0	0
FS6A3 On 20/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total FS6A3 SPOT										0.00	0	0
Total For FS6A3										0.00	0	0
FS6B1 On 20/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total FS6B1 SPOT										0.00	0	0
Total For FS6B1										0.00	0	0
FS6C1 On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6C1U SPOT										0.00	0	0
Total For FS6C1U										0.00	0	0
FS6D1 On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6D1U SPOT										0.00	0	0
Total For FS6D1U										0.00	0	0
FS6E1 On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6E1U SPOT										0.00	0	0
Total For FS6E1U										0.00	0	0
GBL02 On 15/10/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total GBL02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GBL02										0.00	0	0
GBL03 On 16/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total GBL03 SPOT										0.00	0	0
Total For GBL03										0.00	0	0
GBL04 On 05/06/2021 Spot Bond					0.00000	0.00000				0.00	10,000,000,000	5,000,000,000
Total GBL04 SPOT										0.00	10,000,000,000	5,000,000,000
Total For GBL04										0.00	10,000,000,000	5,000,000,000
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH2A1U SPOT										0.00	0	0
Total For GH2A1U										0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB01U SPOT										0.00	0	0
Total For GRB01U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB04U SPOT										0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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					0.00000	0.00000			0.00	0	970,000,000
Total GRT07 SPOT									0.00	0	970,000,000
Total For GRT07									0.00	0	970,000,000
GRT08 On 24/06/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total GRT08 SPOT									0.00	0	0
Total For GRT08									0.00	0	0
GRT09 On 15/10/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total GRT09 SPOT									0.00	0	0
Total For GRT09									0.00	0	0
GRT10 On 13/05/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total GRT10 SPOT									0.00	0	0
Total For GRT10									0.00	0	0
GRT11 On 13/05/2021 Spot Bond					0.00000	0.00000			0.00	0	40,000,000
Total GRT11 SPOT									0.00	0	40,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRT11										0.00	0	40,000,000
GRT12 On 24/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRT13 On 15/04/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT13 SPOT										0.00	0	0
Total For GRT13										0.00	0	0
GRT14 On 15/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT14 SPOT										0.00	0	0
Total For GRT14										0.00	0	0
GRT15 On 15/04/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT15 SPOT										0.00	0	0
Total For GRT15										0.00	0	0
GRT16 On 17/10/2021 Spot Bond					0.00000	0.00000				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			9.91000	105.66801	9.91000	105.64009				0.00	0	0
Total GRT17 SPOT										0.00	0	0
Total For GRT17										0.00	0	0
GRT18 On 13/03/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT18 SPOT										0.00	0	0
Total For GRT18										0.00	0	0
GRT19 On 14/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT19 SPOT										0.00	0	0
Total For GRT19										0.00	0	0
GRT20 On 03/04/2024 Spot Bond					0.00000	0.00000				0.00	0	800,000,000
Total GRT20 SPOT										0.00	0	800,000,000
Total For GRT20										0.00	0	800,000,000
GRT21 On 03/04/2024 Spot Bond			10.54000	96.97601	10.54000	96.95761				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRT22 On 16/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT22 SPOT										0.00	0	0
Total For GRT22										0.00	0	0
GRT23 On 16/10/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT23 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRT23										0.00	0	0
GRT24 On 09/03/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT24G SPOT										0.00	0	0
Total For GRT24G										0.00	0	0
GRT25 On 09/03/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT25G SPOT										0.00	0	0
Total For GRT25G										0.00	0	0
GRT26 On 09/03/2028 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT26G SPOT										0.00	0	0
Total For GRT26G										0.00	0	0
GRT27 On 28/09/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT27 SPOT										0.00	0	0
Total For GRT27										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
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX02U SPOT										0.00	0	0
Total For GRX02U										0.00	0	0
HC2T2 On 05/10/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total HC2T2 SPOT										0.00	0	0
Total For HC2T2										0.00	0	0
HC5T1 On 29/10/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total HC5T1 SPOT										0.00	0	0
Total For HC5T1										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB04 On 01/11/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILB05 On 11/07/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total HILB05 SPOT										0.00	0	0
Total For HILB05										0.00	0	0
HILB06 On 11/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total HILB06 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HILB06										0.00	0	0
HILB07 On 11/07/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total HILB07 SPOT										0.00	0	0
Total For HILB07										0.00	0	0
HILB08 On 29/03/2023 Spot Bond					0.00000	0.00000				0.00	1,800,000,000	1,200,000,000
Total HILB08 SPOT										0.00	1,800,000,000	1,200,000,000
Total For HILB08										0.00	1,800,000,000	1,200,000,000
HILB09 On 29/03/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total HILB09 SPOT										0.00	0	0
Total For HILB09										0.00	0	0
HILB10 On 17/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total HILB10 SPOT										0.00	0	0
Total For HILB10										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	111.24400	10.00000	111.21500				0.00	0	0
Total HPF04/JIBAR SPOT										0.00	0	0
Total For HPF04/JIBAR										0.00	0	0
HPF06 On 20/02/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total HPF06 SPOT										0.00	0	0
Total For HPF06										0.00	0	0
HPF08 On 15/04/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total HPF08 SPOT										0.00	0	0
Total For HPF08										0.00	0	0
HPF09 On 15/04/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total HPF09 SPOT										0.00	0	0
Total For HPF09										0.00	0	0
HPF11 On 31/03/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total HPF11 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HPF11										0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			8.55500	103.70112	8.55500	103.67752				0.00	0	0
Total HWAY20 SPOT										0.00	0	0
Total For HWAY20										0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			100.00000	31.89427	100.00000	31.82407				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			3.87000	286.14029	3.87000	286.03322				0.00	0	670,000
Total HWAY23 SPOT										0.00	0	670,000
Total For HWAY23										0.00	0	670,000
HWAY2 On 07/12/2024 Spot Bond			4.05000	4.05000	4.05000	4.05000				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			3.75000	83.63980	3.75000	83.63122				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			10.83000	89.79209	10.83000	89.76636				0.00	0	1,590,000,000
Total HWAY34 SPOT										0.00	0	1,590,000,000
Total For HWAY34										0.00	0	1,590,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.69830	100.00000	10.67475				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			10.83000	89.51680	10.83000	89.49115				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	10.69816	100.00000	10.67462				0.00	0	0
Total HWAY35/R209 SPOT										0.00	0	0
Total For HWAY35/R209										0.00	0	0
HWF08 On 15/07/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total HWF08 SPOT										0.00	0	0
Total For HWF08										0.00	0	0
HWF09 On 19/09/2019 Spot Bond					0.00000	0.00000				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HWF10U										0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	111.24400	10.00000	111.21500				0.00	0	0
Total HWY023/R197 SPOT										0.00	0	0
Total For HWY023/R197										0.00	0	0
I2025 On 31/01/2025 Spot Bond			2.99000	131.39619	2.99000	131.35018			104,215,106,294,000.00	34,854,550,600	112,768,785,500	
Total I2025 SPOT									14,215,106,294,000.00	34,854,550,600	112,768,785,500	
Total For I2025									14,215,106,294,000.00	34,854,550,600	112,768,785,500	
I2029 On 31/03/2029 Spot Bond			3.07000	99.18952	3.07000	99.15450			121,770,448,484,000.00	39,664,641,200	51,250,373,600	
Total I2029 SPOT									121,770,448,484,000.00	39,664,641,200	51,250,373,600	
Total For I2029									121,770,448,484,000.00	39,664,641,200	51,250,373,600	
I2033 On 28/02/2033 Spot Bond			3.12000	101.52292	3.12000	101.48689			228,060,847,872,000.00	73,096,425,600	73,797,689,700	
Total I2033 SPOT									228,060,847,872,000.00	73,096,425,600	73,797,689,700	
Total For I2033									228,060,847,872,000.00	73,096,425,600	73,797,689,700	
I2038 On 31/01/2038 Spot Bond			3.13000	121.71343	3.13000	121.67035			178,081,734,990,000.00	56,895,123,000	193,116,066,800	
Total I2038 SPOT									178,081,734,990,000.00	56,895,123,000	193,116,066,800	
Total For I2038									178,081,734,990,000.00	56,895,123,000	193,116,066,800	
I2046 On 31/03/2046 Spot Bond			3.14000	115.49176	3.14000	115.45075			253,926,037,472,000.00	80,868,164,800	146,447,727,300	
Total I2046 SPOT									253,926,037,472,000.00	80,868,164,800	146,447,727,300	
Total For I2046									253,926,037,472,000.00	80,868,164,800	146,447,727,300	
I2050 On 31/12/2050 Spot Bond			3.14000	121.63530	3.16000	121.08251			467,085,920,992,220.00	148,753,478,023	144,569,294,542	
Total I2050 SPOT									467,085,920,992,220.00	148,753,478,023	144,569,294,542	
Total For I2050									467,085,920,992,220.00	148,753,478,023	144,569,294,542	
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total IB105U SPOT									0.00	0	0	
Total For IB105U									0.00	0	0	
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total IB107U SPOT									0.00	0	0	
Total For IB107U									0.00	0	0	
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total IBL02U SPOT									0.00	0	0	
Total For IBL02U									0.00	0	0	
IBL100 On 24/05/2020 Spot Bond					0.00000	0.00000			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			9.38500	9.38500	9.38500	9.38500			0.00	0	0	
Total IBL101 SPOT									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL101										0.00	0	0
IBL102 On 24/05/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total IBL102 SPOT										0.00	0	0
Total For IBL102										0.00	0	0
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	8.70500				0.00	0	0
Total IBL104 SPOT										0.00	0	0
Total For IBL104										0.00	0	0
IBL106 On 06/08/2020 Spot Bond			8.28000	8.28000	8.28000	8.28000				0.00	0	0
Total IBL106 SPOT										0.00	0	0
Total For IBL106										0.00	0	0
IBL108 On 22/11/2019 Spot Bond					0.00000	0.00000				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			3.98000	284.74781	3.98000	284.64041				0.00	0	0
Total IBL109 SPOT										0.00	0	0
Total For IBL109										0.00	0	0
IBL110 On 07/03/2019 Spot Bond			8.12000	8.12000	8.12000	8.12000				0.00	0	0
Total IBL110 SPOT										0.00	0	0
Total For IBL110										0.00	0	0
IBL112 On 21/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total IBL112 SPOT										0.00	0	0
Total For IBL112										0.00	0	0
IBL113 On 21/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IBL113 SPOT										0.00	0	0
Total For IBL113										0.00	0	0
IBL114 On 21/05/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total IBL114 SPOT										0.00	0	0
Total For IBL114										0.00	0	0
IBL115 On 21/05/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total IBL115 SPOT										0.00	0	0
Total For IBL115										0.00	0	0
IBL116 On 20/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total IBL116 SPOT										0.00	0	0
Total For IBL116										0.00	0	0
IBL117 On 13/07/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total IBL117 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL117										0.00	0	0
IBL118 On 24/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total IBL118 SPOT										0.00	0	0
Total For IBL118										0.00	0	0
IBL119 On 16/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IBL119 SPOT										0.00	0	0
Total For IBL119										0.00	0	0
IBL36 On 31/01/2022 Spot Bond			3.37000	3.37000	3.37000	3.37000				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	111.24400	10.00000	111.21500				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			7.75500	7.75500	7.75500	7.75500				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			8.32500	8.32500	8.32500	8.32500				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			9.17500	101.43600	9.17500	101.41127				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0
IBL56 On 31/01/2019 Spot Bond					0.00000	0.00000				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			7.49500	101.78344	7.49500	101.76311				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			10.07000	102.09381	10.07000	102.06655				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL64 On 29/07/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total IBL64 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond					0.00000	0.00000				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			4.07000	148.27235	4.07000	148.21616				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL75 On 19/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IBL76 On 25/11/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total IBL76 SPOT										0.00	0	0
Total For IBL76										0.00	0	0
IBL77 On 25/11/2020 Spot Bond					0.00000	0.00000				0.00	0	2,960,000,000
Total IBL77 SPOT										0.00	0	2,960,000,000
Total For IBL77										0.00	0	2,960,000,000
IBL78 On 25/11/2022 Spot Bond			10.12000	103.32017	10.12000	103.29246				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			7.32500	102.65153	7.32500	102.63139				0.00	0	0
Total IBL79 SPOT										0.00	0	0
Total For IBL79										0.00	0	0
IBL80U On 02/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL80U SPOT										0.00	0	0
Total For IBL80U										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL82 On 29/01/2019 Spot Bond					0.00000	0.00000				0.00	0	65,000,000
Total IBL82 SPOT										0.00	0	65,000,000
Total For IBL82										0.00	0	65,000,000
IBL83 On 22/03/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total IBL83 SPOT										0.00	0	0
Total For IBL83										0.00	0	0
IBL84U On 21/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL84U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL84U										0.00	0	0
IBL85 On 20/05/2019 Spot Bond					0.00000	0.00000				0.00	0	200,000,000
Total IBL85 SPOT										0.00	0	200,000,000
Total For IBL85										0.00	0	200,000,000
IBL86 On 20/05/2021 Spot Bond					0.00000	0.00000				0.00	0	600,000,000
Total IBL86 SPOT										0.00	0	600,000,000
Total For IBL86										0.00	0	600,000,000
IBL87 On 20/05/2019 Spot Bond			7.62500	104.91252	7.62500	104.89119				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			9.38500	105.97938	9.38500	105.95296				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	24.65904	100.00000	24.60475				0.00	0	0
Total IBL88/R208 SPOT										0.00	0	0
Total For IBL88/R208										0.00	0	0
IBL89 On 26/05/2021 Spot Bond					0.00000	0.00000				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					0.00000	0.00000				0.00	0	0
Total IBL92 SPOT										0.00	0	0
Total For IBL92										0.00	0	0
IBL94 On 06/09/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total IBL94 SPOT										0.00	0	0
Total For IBL94										0.00	0	0
IBL95 On 12/09/2021 Spot Bond					0.00000	0.00000				0.00	900,000,000	850,000,000
Total IBL95 SPOT										0.00	900,000,000	850,000,000
Total For IBL95										0.00	900,000,000	850,000,000
IBL96 On 21/09/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total IBL96 SPOT										0.00	0	0
Total For IBL96										0.00	0	0
IBL97 On 03/10/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total IBL97 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL97										0.00	0	0
IBL98 On 03/10/2023 Spot Bond					0.00000	0.00000				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			7.49500	105.58427	7.49500	105.56304				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	10.10243	100.00000	10.08020				0.00	0	0
Total IDC02U SPOT										0.00	0	0
Total For IDC02U										0.00	0	0
IDCC01 On 06/12/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total IDCC01 SPOT										0.00	0	0
Total For IDCC01										0.00	0	0
IDCC02 On 26/04/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total IDCC02 SPOT										0.00	0	0
Total For IDCC02										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond					0.00000	0.00000				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			8.88500	102.77525	8.88500	102.75084				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond					0.00000	0.00000				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			10.09000	101.02770	10.09000	101.00068				0.00	0	250,000,000
Total IDCG06 SPOT										0.00	0	250,000,000
Total For IDCG06										0.00	0	250,000,000
IDCG07 On 13/11/2020 Spot Bond					0.00000	0.00000				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			11.80000	101.14227	11.80000	101.11076				0.00	0	0
Total IDCG08 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCG08										0.00	0	0
IDCG08 On 05/12/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond					0.00000	0.00000				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			10.94000	102.82446	10.94000	102.79454				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCG12 On 26/04/2021 Spot Bond					0.00000	0.00000				0.00	294,000,000	294,000,000
Total IDCG12 SPOT										0.00	294,000,000	294,000,000
Total For IDCG12										0.00	294,000,000	294,000,000
IDCG13 On 26/04/2023 Spot Bond					0.00000	0.00000				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	4.00000	4.00000	4.00000				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDCP07 On 15/12/2022 Spot Bond					0.00000	0.00000				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	4.99070	100.00000	4.97965				0.00	0	0
Total IDCP2U SPOT										0.00	0	0
Total For IDCP2U										0.00	0	0
IDCP3L On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP3U SPOT										0.00	0	0
Total For IDCP3U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			9.24000	100.35727	9.24000	100.33251				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			8.03500	101.42745	8.03500	101.40561				0.00	0	0
Total IFC02 SPOT										0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IN334U									0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN342U SPOT									0.00	0	0
Total For IN342U									0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN343U SPOT									0.00	0	0
Total For IN343U									0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN345U SPOT									0.00	0	0
Total For IN345U									0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN347U SPOT									0.00	0	0
Total For IN347U									0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN355U SPOT									0.00	0	0
Total For IN355U									0.00	0	0
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN367U SPOT									0.00	0	0
Total For IN367U									0.00	0	0
IN374U On 13/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN374U SPOT									0.00	0	0
Total For IN374U									0.00	0	0
IN378U On 16/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN378U SPOT									0.00	0	0
Total For IN378U									0.00	0	0
ING196 On 30/06/2027 Spot Bond					0.00000	0.00000			0.00	0	0
Total ING196 SPOT									0.00	0	0
Total For ING196									0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	111.24400	10.00000	111.21500			0.00	0	0
Total ING211/JIBAR SPOT									0.00	0	0
Total For ING211/JIBAR									0.00	0	0
ING335 On 15/08/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total ING335 SPOT									0.00	0	0
Total For ING335									0.00	0	0
ING360 On 22/09/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total ING360 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ING360										0.00	0	0
ING362 On 24/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ING362 SPOT										0.00	0	0
Total For ING362										0.00	0	0
ING370 On 29/01/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ING370 SPOT										0.00	0	0
Total For ING370										0.00	0	0
ING371 On 31/01/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ING371 SPOT										0.00	0	0
Total For ING371										0.00	0	0
ING375 On 24/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ING375 SPOT										0.00	0	0
Total For ING375										0.00	0	0
ING383 On 30/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ING383 SPOT										0.00	0	0
Total For ING383										0.00	0	0
ING384 On 30/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ING384 SPOT										0.00	0	0
Total For ING384										0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total INLV03 SPOT										0.00	0	0
Total For INLV03										0.00	0	0
INLV04 On 11/02/2021 Spot Bond			11.68500	104.04609	11.68500	104.01399				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
INLV05 On 22/03/2023 Spot Bond					0.00000	0.00000				0.00	0	154,367,900
Total INLV05 SPOT										0.00	0	154,367,900
Total For INLV05										0.00	0	154,367,900
IPF01/J On 25/11/2020 Spot Bond			10.00000	111.24400	10.00000	111.21500				0.00	0	0
Total IPF01/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 IPF01/JIBAR									0.00	0	0
IPF09 On 01/07/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total IPF09 SPOT									0.00	0	0
Total For IPF09									0.00	0	0
IPF11 On 15/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF11 SPOT									0.00	0	0
Total For IPF11									0.00	0	0
IPF13 On 04/12/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total IPF13 SPOT									0.00	0	0
Total For IPF13									0.00	0	0
IPF14 On 17/12/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total IPF14 SPOT									0.00	0	0
Total For IPF14									0.00	0	0
IPF15 On 17/12/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total IPF15 SPOT									0.00	0	0
Total For IPF15									0.00	0	0
IPF16 On 17/12/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total IPF16 SPOT									0.00	0	0
Total For IPF16									0.00	0	0
IPF17 On 22/12/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total IPF17 SPOT									0.00	0	0
Total For IPF17									0.00	0	0
IPF18 On 22/12/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total IPF18 SPOT									0.00	0	0
Total For IPF18									0.00	0	0
IPF19 On 22/12/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total IPF19 SPOT									0.00	0	0
Total For IPF19									0.00	0	0
IPF20 On 17/03/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total IPF20 SPOT									0.00	0	0
Total For IPF20									0.00	0	0
IPF21 On 17/03/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total IPF21 SPOT									0.00	0	0
Total For IPF21									0.00	0	0
IPF22 On 14/06/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total IPF22 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IPF22										0.00	0	0
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF23U SPOT										0.00	0	0
Total For IPF23U										0.00	0	0
IPF24 On 05/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total IPF24 SPOT										0.00	0	0
Total For IPF24										0.00	0	0
IPFC19 On 26/10/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total IPFC19 SPOT										0.00	0	0
Total For IPFC19										0.00	0	0
IPL8/JIF 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
IV017/F On 31/01/2022 Spot Bond			2.75000	100.49105	2.75000	100.48359				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			6.30000	140.90006	6.30000	140.83808				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV025 On 12/09/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total IV025 SPOT										0.00	0	0
Total For IV025										0.00	0	0
IV026 On 27/09/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total IV026 SPOT										0.00	0	0
Total For IV026										0.00	0	0
IV030 On 31/01/2025 Spot Bond			4.98000	4.98000	4.98000	4.98000				0.00	0	0
Total IV030 SPOT										0.00	0	0
Total For IV030										0.00	0	0
IV030A On 31/01/2025 Spot Bond			4.98000	4.98000	4.98000	4.98000				0.00	0	0
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV033 On 11/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IV033 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV033										0.00	0	0
IV034 On 11/02/2021 Spot Bond			11.58500	103.60377	11.58500	103.57207				0.00	0	0
Total IV034 SPOT										0.00	0	0
Total For IV034										0.00	0	0
IV035 On 07/04/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total IV035 SPOT										0.00	0	0
Total For IV035										0.00	0	0
IV036 On 22/07/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IV036 SPOT										0.00	0	0
Total For IV036										0.00	0	0
IV038 On 23/09/2021 Spot Bond					0.00000	0.00000				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			5.52000	5.52000	5.52000	5.52000				0.00	0	0
Total IV039 SPOT										0.00	0	0
Total For IV039										0.00	0	0
IV040 On 29/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IV040 SPOT										0.00	0	0
Total For IV040										0.00	0	0
IV041 On 29/09/2021 Spot Bond			11.93500	100.27863	11.93500	100.24652				0.00	0	0
Total IV041 SPOT										0.00	0	0
Total For IV041										0.00	0	0
IV042 On 18/11/2021 Spot Bond					0.00000	0.00000				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			11.82500	11.82500	11.82500	11.82500				0.00	0	0
Total IV043 SPOT										0.00	0	0
Total For IV043										0.00	0	0
IV044 On 31/01/2022 Spot Bond					0.00000	0.00000				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			5.07000	143.73883	5.07000	143.68055				0.00	0	0
Total IV045 SPOT										0.00	0	0
Total For IV045										0.00	0	0
IV046 On 21/06/2022 Spot Bond					0.00000	0.00000				0.00	0	400,000,000
Total IV046 SPOT										0.00	0	400,000,000

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 IV046										0.00	0	400,000,000
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV100U SPOT										0.00	0	0
Total For IV100U										0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV115U SPOT										0.00	0	0
Total For IV115U										0.00	0	0
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV118U SPOT										0.00	0	0
Total For IV118U										0.00	0	0
IV123U On 18/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV123U SPOT										0.00	0	0
Total For IV123U										0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV125U SPOT										0.00	0	0
Total For IV125U										0.00	0	0
IV19A On 31/03/2028 Spot Bond			5.00000	156.47198	5.00000	156.40856				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
IVA857 On 04/10/2018 Spot Bond			7.30000	7.30000	7.30000	7.30000				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			7.30000	7.30000	7.30000	7.30000				0.00	0	0
Total IVA859 SPOT										0.00	0	0
Total For IVA859										0.00	0	0
IVA861 On 01/11/2018 Spot Bond			7.40000	7.40000	7.40000	7.40000				0.00	0	0
Total IVA861 SPOT										0.00	0	0
Total For IVA861										0.00	0	0
IVA863 On 15/11/2018 Spot Bond			7.40000	7.40000	7.40000	7.40000				0.00	0	0
Total IVA863 SPOT										0.00	0	0
Total For IVA863										0.00	0	0
IVA865 On 29/11/2018 Spot Bond			7.40000	7.40000	7.40000	7.40000				0.00	0	0
Total IVA865 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVA865										0.00	0	0
IVA866 On 06/12/2018 Spot Bond			7.50000	7.50000	7.50000	7.50000				0.00	0	0
Total IVA866 SPOT										0.00	0	0
Total For IVA866										0.00	0	0
IVA867 On 13/12/2018 Spot Bond			7.50000	7.50000	7.50000	7.50000				0.00	0	0
Total IVA867 SPOT										0.00	0	0
Total For IVA867										0.00	0	0
IVA871 On 10/01/2019 Spot Bond			7.65000	7.65000	7.65000	7.65000				0.00	0	0
Total IVA871 SPOT										0.00	0	0
Total For IVA871										0.00	0	0
IVA873 On 24/01/2019 Spot Bond			7.65000	7.65000	7.65000	7.65000				0.00	0	0
Total IVA873 SPOT										0.00	0	0
Total For IVA873										0.00	0	0
IVA874 On 28/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVA874 SPOT										0.00	0	0
Total For IVA874										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	111.24400	10.00000	111.21500				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC027 On 03/04/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC033 On 30/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond					0.00000	0.00000				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			8.09500	102.90803	8.09500	102.88583				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	59.29919	100.00000	59.16866				0.00	0	0
Total IVC037 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			9.45500	101.57571	9.45500	101.55021			0.00	0	0
Total IVC040 SPOT									0.00	0	0
Total For IVC040									0.00	0	0
IVC049 On 21/11/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total IVC049 SPOT									0.00	0	0
Total For IVC049									0.00	0	0
IVC055 On 26/03/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total IVC055 SPOT									0.00	0	0
Total For IVC055									0.00	0	0
IVC063 On 07/08/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total IVC063 SPOT									0.00	0	0
Total For IVC063									0.00	0	0
IVC070 On 20/01/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total IVC070 SPOT									0.00	0	0
Total For IVC070									0.00	0	0
IVC075 On 21/04/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total IVC075 SPOT									0.00	0	0
Total For IVC075									0.00	0	0
IVC081 On 14/07/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total IVC081 SPOT									0.00	0	0
Total For IVC081									0.00	0	0
IVC092 On 24/11/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total IVC092 SPOT									0.00	0	0
Total For IVC092									0.00	0	0
IVC093 On 24/11/2018 Spot Bond					0.00000	0.00000			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			10.30500	104.85012	10.30500	104.82134			0.00	0	0
Total IVC094 SPOT									0.00	0	0
Total For IVC094									0.00	0	0
IVC097 On 29/06/2021 Spot Bond					0.00000	0.00000			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					0.00000	0.00000			0.00	0	0
Total IVC102 SPOT									0.00	0	0
Total For IVC102									0.00	0	0
IVC103 On 29/06/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total IVC103 SPOT									0.00	0	0
Total For IVC103									0.00	0	0
IVC105 On 08/03/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total IVC105 SPOT									0.00	0	0
Total For IVC105									0.00	0	0
IVC106 On 13/03/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total IVC106 SPOT									0.00	0	0
Total For IVC106									0.00	0	0
IVC107 On 29/06/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total IVC107 SPOT									0.00	0	0
Total For IVC107									0.00	0	0
IVC108 On 29/07/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total IVC108 SPOT									0.00	0	0
Total For IVC108									0.00	0	0
IVC109 On 19/05/2021 Spot Bond					0.00000	0.00000			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			9.95500	103.25035	9.95500	103.22309			0.00	0	0
Total IVC110 SPOT									0.00	0	0
Total For IVC110									0.00	0	0
IVC111 On 19/05/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total IVC111 SPOT									0.00	0	0
Total For IVC111									0.00	0	0
IVC114 On 14/09/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total IVC114 SPOT									0.00	0	0
Total For IVC114									0.00	0	0
IVC116 On 16/08/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total IVC116 SPOT									0.00	0	0
Total For IVC116									0.00	0	0
IVC119 On 21/02/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total IVC119 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IVC119									0.00	0	0
IVC122 On 20/01/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total IVC122 SPOT									0.00	0	0
Total For IVC122									0.00	0	0
IVC126 On 30/04/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total IVC126 SPOT									0.00	0	0
Total For IVC126									0.00	0	0
IVC127 On 27/12/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total IVC127 SPOT									0.00	0	0
Total For IVC127									0.00	0	0
IVC128 On 23/03/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total IVC128 SPOT									0.00	0	0
Total For IVC128									0.00	0	0
IVC129 On 26/03/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total IVC129 SPOT									0.00	0	0
Total For IVC129									0.00	0	0
IVC130 On 23/04/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total IVC130 SPOT									0.00	0	0
Total For IVC130									0.00	0	0
IVC131 On 08/05/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total IVC131 SPOT									0.00	0	0
Total For IVC131									0.00	0	0
IVC132 On 31/05/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total IVC132 SPOT									0.00	0	0
Total For IVC132									0.00	0	0
IVC133 On 06/12/2019 Spot Bond			8.02000	8.02000	8.02000	8.02000			0.00	0	0
Total IVC133 SPOT									0.00	0	0
Total For IVC133									0.00	0	0
IVC134 On 25/07/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total IVC134 SPOT									0.00	0	0
Total For IVC134									0.00	0	0
IVC135 On 31/07/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total IVC135 SPOT									0.00	0	0
Total For IVC135									0.00	0	0
IVC136 On 22/08/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total IVC136 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC136										0.00	0	0
IVC137 On 29/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC137 SPOT										0.00	0	0
Total For IVC137										0.00	0	0
IVC138 On 17/09/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC138 SPOT										0.00	0	0
Total For IVC138										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
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
IVF51U On 04/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF51U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVF51U										0.00	0	0
IVS01U On 23/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVS01U SPOT										0.00	0	0
Total For IVS01U										0.00	0	0
JAS01 On 31/01/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
JPM00 On 05/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total JPM001 SPOT										0.00	0	0
Total For JPM001										0.00	0	0
KAP002 On 13/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP003 On 06/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KAP006 On 29/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP007 On 26/10/2021 Spot Bond			9.50500	106.39508	9.50500	106.36809				0.00	0	0
Total KAP007 SPOT										0.00	0	0
Total For KAP007										0.00	0	0
KAP008 On 28/11/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total KAP008 SPOT										0.00	0	0
Total For KAP008										0.00	0	0
KAP009 On 24/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP010 On 15/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total KAP010 SPOT										0.00	0	0
Total For KAP010										0.00	0	0
KAP012 On 01/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total KAP012 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For KAP012										0.00	0	0
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					0.00000	0.00000				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					0.00000	0.00000				0.00	0	2,000,000,000
Total KSB009 SPOT										0.00	0	2,000,000,000
Total For KSB009										0.00	0	2,000,000,000
KST01 On 12/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total KST01 SPOT										0.00	0	0
Total For KST01										0.00	0	0
KW01 On 31/10/2027 Spot Bond			10.33000	117.45267	10.33000	117.42052				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK05 On 28/02/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total LBK05 SPOT										0.00	0	0
Total For LBK05										0.00	0	0
LBK08 On 30/10/2019 Spot Bond					0.00000	0.00000				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			9.75500	103.23135	9.75500	103.20464				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	103.37487	9.62000	103.34848				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	101.06198	9.71000	101.03594				0.00	0	0
Total LBK12U SPOT										0.00	0	0
Total For LBK12U										0.00	0	0
LBK15 On 12/10/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total LBK15 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For LBK15									0.00	0	0
LBK16 On 30/11/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total LBK16 SPOT									0.00	0	0
Total For LBK16									0.00	0	0
LBK17 On 22/03/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total LBK17 SPOT									0.00	0	0
Total For LBK17									0.00	0	0
LBK18 On 22/03/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total LBK18 SPOT									0.00	0	0
Total For LBK18									0.00	0	0
LBK20 On 08/06/2022 Spot Bond			10.17000	103.37767	10.17000	103.34965			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
LBK22 On 04/09/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total LBK22 SPOT									0.00	0	0
Total For LBK22									0.00	0	0
LBK23 On 05/09/2022 Spot Bond					0.00000	0.00000			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			10.32000	99.73105	10.32000	99.70364			0.00	0	4,000,000,000
Total LBK24 SPOT									0.00	0	4,000,000,000
Total For LBK24									0.00	0	4,000,000,000
LBK25 On 25/03/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total LBK25 SPOT									0.00	0	0
Total For LBK25									0.00	0	0
LBK26 On 23/03/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total LBK26 SPOT									0.00	0	0
Total For LBK26									0.00	0	0
LBK27 On 23/03/2023 Spot Bond					0.00000	0.00000			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			11.18500	100.48469	11.18500	100.45498			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			10.07000	101.86058	10.07000	101.83324		11,077,000,000,000.00		1,100,000,000	1,100,000,000
Total LBK29 SPOT								11,077,000,000,000.00		1,100,000,000	1,100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LBK29										11,077,000,000,000.00	1,100,000,000	1,100,000,000
LBK30 On 20/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total LBK30 SPOT										0.00	0	0
Total For LBK30										0.00	0	0
LBK31 On 20/09/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total LBK31 SPOT										0.00	0	0
Total For LBK31										0.00	0	0
LGL04 On 14/08/2020 Spot Bond			8.90500	101.71140	8.90500	101.68732				0.00	0	580,000,000
Total LGL04 SPOT										0.00	0	580,000,000
Total For LGL04										0.00	0	580,000,000
LGL05 On 12/12/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total LGL05 SPOT										0.00	0	0
Total For LGL05										0.00	0	0
LGL06 On 04/10/2022 Spot Bond			10.17000	100.12390	10.17000	100.09662				0.00	0	2,500,000,000
Total LGL06 SPOT										0.00	0	2,500,000,000
Total For LGL06										0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total LGL07 SPOT										0.00	0	0
Total For LGL07										0.00	0	0
LGL08 On 28/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total LGL08 SPOT										0.00	0	0
Total For LGL08										0.00	0	0
LGL09 On 28/08/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total LGL09 SPOT										0.00	0	0
Total For LGL09										0.00	0	0
LHC05U On 27/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC05U SPOT										0.00	0	0
Total For LHC05U										0.00	0	0
LHC06U On 21/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC06U SPOT										0.00	0	0
Total For LHC06U										0.00	0	0
LHL17 On 14/11/2018 Spot Bond					0.00000	0.00000				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			9.32500	105.58104	9.32500	105.55435				0.00	0	0
Total LHL18 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For LHL18									0.00	0	0
LHL19 On 14/11/2019 Spot Bond			13.75500	106.09826	13.75500	106.05992			0.00	0	0
Total LHL19 SPOT									0.00	0	0
Total For LHL19									0.00	0	0
LHL26 On 13/11/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total LHL26 SPOT									0.00	0	0
Total For LHL26									0.00	0	0
LHL27 On 13/02/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total LHL27 SPOT									0.00	0	0
Total For LHL27									0.00	0	0
LHL28 On 13/02/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total LHL28 SPOT									0.00	0	0
Total For LHL28									0.00	0	0
LOM01 On 25/11/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total LOM01 SPOT									0.00	0	0
Total For LOM01									0.00	0	0
LRFA2 On 20/11/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total LRFA2 SPOT									0.00	0	0
Total For LRFA2									0.00	0	0
LRFB2 On 20/11/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total LRFB2 SPOT									0.00	0	0
Total For LRFB2									0.00	0	0
LRFC2 On 20/11/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total LRFC2 SPOT									0.00	0	0
Total For LRFC2									0.00	0	0
MAQ11 On 09/11/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total MAQ111 SPOT									0.00	0	0
Total For MAQ111									0.00	0	0
MAQ11-On 10/12/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total MAQ114 SPOT									0.00	0	0
Total For MAQ114									0.00	0	0
MAQ11 On 31/01/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total MAQ117 SPOT									0.00	0	0
Total For MAQ117									0.00	0	0
MAQ12 On 16/10/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total MAQ123 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MAQ123										0.00	0	0
MAQ12 On 08/11/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total MAQ125 SPOT										0.00	0	0
Total For MAQ125										0.00	0	0
MAQ12 On 10/12/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total MAQ127 SPOT										0.00	0	0
Total For MAQ127										0.00	0	0
MBF04 On 07/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBF04 On 14/03/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBF049 SPOT										0.00	0	0
Total For MBF049										0.00	0	0
MBF05 On 17/05/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBF051 SPOT										0.00	0	0
Total For MBF051										0.00	0	0
MBF05 On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBF051/JIBAR SPOT										0.00	0	0
Total For MBF051/JIBAR										0.00	0	0
MBF05 On 28/09/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBF053 SPOT										0.00	0	0
Total For MBF053										0.00	0	0
MBF05 On 27/03/2020 Spot Bond					0.00000	0.00000				0.00	0	600,000,000
Total MBF055 SPOT										0.00	0	600,000,000
Total For MBF055										0.00	0	600,000,000
MBF05 On 28/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBF057 SPOT										0.00	0	0
Total For MBF057										0.00	0	0
MBF05 On 21/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBF058 SPOT										0.00	0	0
Total For MBF058										0.00	0	0
MBF05 On 21/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBF059 SPOT										0.00	0	0
Total For MBF059										0.00	0	0
MBF06 On 17/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBF060 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBF060										0.00	0	0
MBF06 On 17/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBF061 SPOT										0.00	0	0
Total For MBF061										0.00	0	0
MBP03 On 12/09/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBP035 SPOT										0.00	0	0
Total For MBP035										0.00	0	0
MBP03 On 11/04/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBP036 SPOT										0.00	0	0
Total For MBP036										0.00	0	0
MBP03 On 26/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBP037 SPOT										0.00	0	0
Total For MBP037										0.00	0	0
MBP03 On 02/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBP038 SPOT										0.00	0	0
Total For MBP038										0.00	0	0
MBP03 On 23/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBP039 SPOT										0.00	0	0
Total For MBP039										0.00	0	0
MBP04 On 23/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBP040 SPOT										0.00	0	0
Total For MBP040										0.00	0	0
MBP04 On 13/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBP041 SPOT										0.00	0	0
Total For MBP041										0.00	0	0
MBP04 On 26/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBP042 SPOT										0.00	0	0
Total For MBP042										0.00	0	0
MBP04 On 27/07/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBP043 SPOT										0.00	0	0
Total For MBP043										0.00	0	0
MBP04 On 27/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBP044 SPOT										0.00	0	0
Total For MBP044										0.00	0	0
MBP04 On 27/09/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBP045 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBP045										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			7.72500	104.90889	7.72500	104.88717				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	104.76781	8.00000	104.74536				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			7.65500	100.39569	7.65500	104.81754				0.00	0	0
Total MBSA02 SPOT										0.00	0	0
Total For MBSA02										0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.91000	99.75972	8.91000	104.17681				0.00	0	0
Total MBSA02/R204 SPOT										0.00	0	0
Total For MBSA02/R204										0.00	0	0
MEFSA On 05/01/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total MEFSA4 SPOT										0.00	0	0
Total For MEFSA4										0.00	0	0
MEFSA On 05/07/2026 Spot Bond					0.00000	0.00000				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			7.74500	102.66579	7.74500	102.64443				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			9.71000	103.29220	9.71000	103.26558				0.00	0	0
Total MEFSB5 SPOT										0.00	0	0
Total For MEFSB5										0.00	0	0
MFS1A On 20/12/2018 Spot Bond					0.00000	0.00000				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			9.55500	9.55500	9.55500	9.55500				0.00	0	0
Total MFS1B SPOT										0.00	0	0
Total For MFS1B										0.00	0	0
MIL03 On 28/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total MIL03 SPOT										0.00	0	0
Total For MIL03										0.00	0	0
MMF10 On 15/12/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total MMF101 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MMF101									0.00	0	0
MMF20 On 15/12/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total MMF201 SPOT									0.00	0	0
Total For MMF201									0.00	0	0
MMF30 On 15/12/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total MMF301 SPOT									0.00	0	0
Total For MMF301									0.00	0	0
MMF40 On 15/12/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total MMF401 SPOT									0.00	0	0
Total For MMF401									0.00	0	0
MMIG0 On 17/03/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total MMIG01 SPOT									0.00	0	0
Total For MMIG01									0.00	0	0
MMIG0 On 17/03/2021 Spot Bond			9.53500	9.53500	9.53500	9.53500			0.00	0	400,000,000
Total MMIG02 SPOT									0.00	0	400,000,000
Total For MMIG02									0.00	0	400,000,000
MMIG0 On 01/06/2020 Spot Bond					0.00000	0.00000			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			11.79000	11.79000	11.79000	11.79000			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			10.37000	10.37000	10.37000	10.37000			0.00	0	1,050,000,000
Total MMIG05 SPOT									0.00	0	1,050,000,000
Total For MMIG05									0.00	0	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	0.00000			0.00	0	0
Total MMIG06 SPOT									0.00	0	0
Total For MMIG06									0.00	0	0
MQB00 On 28/08/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total MQB003 SPOT									0.00	0	0
Total For MQB003									0.00	0	0
MTN06 On 13/07/2020 Spot Bond					0.00000	0.00000			0.00	0	250,000,000
Total MTN06 SPOT									0.00	0	250,000,000
Total For MTN06									0.00	0	250,000,000
MTN07 On 13/07/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total MTN07 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MTN07										0.00	0	0
MTN08 On 11/10/2020 Spot Bond					0.00000	0.00000				0.00	0	5,000,000,000
Total MTN08 SPOT										0.00	0	5,000,000,000
Total For MTN08										0.00	0	5,000,000,000
MTN08 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MTN08U SPOT										0.00	0	0
Total For MTN08U										0.00	0	0
MTN09 On 11/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total MTN09 SPOT										0.00	0	0
Total For MTN09										0.00	0	0
MTN09 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MTN09U SPOT										0.00	0	0
Total For MTN09U										0.00	0	0
MTN10 On 11/10/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total MTN10 SPOT										0.00	0	0
Total For MTN10										0.00	0	0
MTN11 On 04/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total MTN11 SPOT										0.00	0	0
Total For MTN11										0.00	0	0
MTN12 On 04/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total MTN12 SPOT										0.00	0	0
Total For MTN12										0.00	0	0
MTN13 On 04/06/2025 Spot Bond					0.00000	0.00000				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
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA3U SPOT										0.00	0	0
Total For MWA3U										0.00	0	0
MWAR(On 22/11/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total MWAR01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MWAR01										0.00	0	0
MWAR1 On 22/02/2021 Spot Bond					0.00000	0.00000				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
N6A19 On 20/12/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total N6A19 SPOT										0.00	0	0
Total For N6A19										0.00	0	0
N6B26 On 20/03/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total N6B26 SPOT										0.00	0	0
Total For N6B26										0.00	0	0
N6C26 On 21/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total N6C26 SPOT										0.00	0	0
Total For N6C26										0.00	0	0
N6D26 On 21/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total N6D26 SPOT										0.00	0	0
Total For N6D26										0.00	0	0
N6E26 On 22/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total N6E26 SPOT										0.00	0	0
Total For N6E26										0.00	0	0
N6F26 On 22/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total N6F26 SPOT										0.00	0	0
Total For N6F26										0.00	0	0
N6G26 On 22/03/2021 Spot Bond					0.00000	0.00000				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			9.92000	97.59454	9.92000	97.56887				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NAM02 On 29/06/2020 Spot Bond			9.28500	103.02778	9.28500	103.00223				0.00	0	0
Total NAM02 SPOT										0.00	0	0
Total For NAM02										0.00	0	0
NAM03 On 01/08/2023 Spot Bond			9.97000	102.08713	9.97000	102.06015				0.00	0	0
Total NAM03 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NAM03										0.00	0	0
NAM04 On 01/08/2026 Spot Bond			10.79000	100.37038	10.79000	100.34173				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			8.63500	103.67926	8.63500	103.65545				0.00	0	0
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0
NBK12 On 19/03/2021 Spot Bond			8.68000	101.92544	8.68000	101.90151				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK12 On 19/03/2021 Spot Bond			9.38000	100.40598	9.38000	100.38056				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			9.77000	100.25465	9.77000	100.22824				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			9.00500	103.23831	9.00500	103.21347				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			9.63500	98.92049	9.63500	98.89520				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			9.92500	99.11577	9.92500	99.08969				0.00	0	0
Total NBK16A SPOT										0.00	0	0
Total For NBK16A										0.00	0	0
NBK17 On 22/04/2026 Spot Bond			10.10000	103.72336	10.10000	103.69544				0.00	0	1,220,000,000
Total NBK17A SPOT										0.00	0	1,220,000,000
Total For NBK17A										0.00	0	1,220,000,000
NBK18 On 01/06/2020 Spot Bond			8.60000	104.16562	8.60000	104.14166				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			9.78500	102.85711	9.78500	102.83027				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			10.13000	104.74399	10.13000	104.71572				0.00	0	0
Total NBK20A SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK20A										0.00	0	0
NBK20I On 25/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK21I On 21/07/2027 Spot Bond			10.55000	102.61350	10.55000	102.58484				0.00	0	0
Total NBK21A SPOT										0.00	0	0
Total For NBK21A										0.00	0	0
NBK22I On 19/11/2022 Spot Bond			10.11000	103.64841	10.11000	103.62064				0.00	0	0
Total NBK22A SPOT										0.00	0	0
Total For NBK22A										0.00	0	0
NBK23I On 19/11/2025 Spot Bond			10.06000	107.13628	10.06000	107.10771				0.00	0	0
Total NBK23A SPOT										0.00	0	0
Total For NBK23A										0.00	0	0
NBK23I On 12/02/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK23B SPOT										0.00	0	0
Total For NBK23B										0.00	0	0
NBK24I On 19/11/2027 Spot Bond			10.14000	108.76526	10.14000	108.73603				0.00	0	1,000,000,000
Total NBK24A SPOT										0.00	0	1,000,000,000
Total For NBK24A										0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25I On 17/02/2023 Spot Bond			9.67000	9.67000	9.67000	9.67000				0.00	0	0
Total NBK25A SPOT										0.00	0	0
Total For NBK25A										0.00	0	0
NBK25I On 12/02/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK25B SPOT										0.00	0	0
Total For NBK25B										0.00	0	0
NBK26I On 10/05/2023 Spot Bond			100.00000	16.94446	100.00000	16.90716				0.00	0	11,500,000
Total NBK26A SPOT										0.00	0	11,500,000
Total For NBK26A										0.00	0	11,500,000
NBK26I On 22/04/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0
NBK27I On 10/05/2026 Spot Bond			10.34000	108.65398	10.34000	108.62422				0.00	0	0
Total NBK27A SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK27A									0.00	0	0
NBK28 On 02/08/2023 Spot Bond			10.02000	101.67565	10.02000	101.64864			0.00	0	0
Total NBK28A SPOT									0.00	0	0
Total For NBK28A									0.00	0	0
NBK28I On 19/11/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK29 On 31/07/2026 Spot Bond			10.29000	102.96264	10.29000	102.93456			0.00	0	0
Total NBK29A SPOT									0.00	0	0
Total For NBK29A									0.00	0	0
NBK29I On 18/02/2019 Spot Bond					0.00000	0.00000			0.00	216,500,000	216,500,000
Total NBK29B SPOT									0.00	216,500,000	216,500,000
Total For NBK29B									0.00	216,500,000	216,500,000
NBK30 On 20/02/2024 Spot Bond			9.78500	100.41932	9.78500	100.39326			0.00	0	0
Total NBK30A SPOT									0.00	0	0
Total For NBK30A									0.00	0	0
NBK30I On 18/02/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total NBK30B SPOT									0.00	0	0
Total For NBK30B									0.00	0	0
NBK31I On 17/02/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total NBK31B SPOT									0.00	0	0
Total For NBK31B									0.00	0	0
NBK32I On 26/02/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total NBK32B SPOT									0.00	0	0
Total For NBK32B									0.00	0	0
NBK33I On 10/05/2019 Spot Bond					0.00000	0.00000			0.00	133,000,000	133,000,000
Total NBK33B SPOT									0.00	133,000,000	133,000,000
Total For NBK33B									0.00	133,000,000	133,000,000
NBK34I On 10/05/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total NBK34B SPOT									0.00	0	0
Total For NBK34B									0.00	0	0
NBK35I On 10/05/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total NBK35B SPOT									0.00	0	0
Total For NBK35B									0.00	0	0
NBK36I On 10/05/2026 Spot Bond					0.00000	0.00000			0.00	0	0
Total NBK36B SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK36B										0.00	0	0
NBK37I On 02/08/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK37B SPOT										0.00	0	0
Total For NBK37B										0.00	0	0
NBK38I On 02/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK38B SPOT										0.00	0	0
Total For NBK38B										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			7.30500	104.40826	7.30500	104.38757				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	53.81719	100.00000	53.69677				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			11.56500	11.56500	11.56500	11.56500				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK40I On 31/07/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0
NBK41I On 20/02/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK41B SPOT										0.00	0	0
Total For NBK41B										0.00	0	0
NBK42I On 21/02/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK42B SPOT										0.00	0	0
Total For NBK42B										0.00	0	0
NBK43I On 20/02/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK43B SPOT										0.00	0	0
Total For NBK43B										0.00	0	0
NBK44I On 15/02/2021 Spot Bond					0.00000	0.00000				0.00	1,500,000,000	1,500,000,000
Total NBK44B SPOT										0.00	1,500,000,000	1,500,000,000
Total For NBK44B										0.00	1,500,000,000	1,500,000,000
NBK45I On 15/02/2023 Spot Bond					0.00000	0.00000				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					0.00000	0.00000				0.00	0	0
Total NBK46B SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK46B										0.00	0	0
NBK47I On 15/02/2028 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK47B SPOT										0.00	0	0
Total For NBK47B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond					0.00000	0.00000				0.00	0	340,000,000
Total NBK7B SPOT										0.00	0	340,000,000
Total For NBK7B										0.00	0	340,000,000
NCLN8 On 20/03/2024 Spot Bond					0.00000	0.00000				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			10.73500	100.12734	10.73500	100.09843				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	0.00000				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			10.77000	99.29092	10.77000	99.26215				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NCLN9 On 08/10/2018 Spot Bond					0.00000	0.00000				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 NCLN95 SPOT										0.00	0	0
Total For NCLN95										0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED05U SPOT										0.00	0	0
Total For NED05U										0.00	0	0
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED06U SPOT										0.00	0	0
Total For NED06U										0.00	0	0
NED14 On 29/11/2018 Spot Bond					0.00000	0.00000				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			8.02500	8.02500	8.02500	8.02500				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2020 Spot Bond					0.00000	0.00000				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 NED19 SPOT										0.00	0	0
Total For NED19										0.00	0	0
NED20 On 01/07/2020 Spot Bond			10.10500	104.75808	10.10500	104.73002				0.00	0	3,030,000,000
Total NED20 SPOT										0.00	0	3,030,000,000
Total For NED20										0.00	0	3,030,000,000
NEDT1.On 21/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total NEDT1A SPOT										0.00	0	0
Total For NEDT1A										0.00	0	0
NEDT1 On 26/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total NEDT1B SPOT										0.00	0	0
Total For NEDT1B										0.00	0	0
NET51 On 16/11/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total NET51 SPOT										0.00	0	0
Total For NET51										0.00	0	0
NGL01 On 22/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total NGL01 SPOT										0.00	0	0
Total For NGL01										0.00	0	0
NGL02 On 15/03/2022 Spot Bond					0.00000	0.00000				0.00	800,000,000	1,210,000,000
Total NGL02 SPOT										0.00	800,000,000	1,210,000,000
Total For NGL02										0.00	800,000,000	1,210,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total NGL03 SPOT										0.00	0	0
Total For NGL03										0.00	0	0
NGL04 On 20/03/2023 Spot Bond					0.00000	0.00000				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					0.00000	0.00000				0.00	2,000,000,000	2,000,000,000
Total NGL05 SPOT										0.00	2,000,000,000	2,000,000,000
Total For NGL05										0.00	2,000,000,000	2,000,000,000
NGLT1 On 01/07/2022 Spot Bond					0.00000	0.00000				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	111.24400	10.00000	111.21500				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	105.31962	13.50000	105.28224				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0
NHM00 On 09/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total NHM003 SPOT										0.00	0	0
Total For NHM003										0.00	0	0
NHM00 On 20/04/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total NHM004 SPOT										0.00	0	0
Total For NHM004										0.00	0	0
NHM00 On 18/05/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total NHM005 SPOT										0.00	0	0
Total For NHM005										0.00	0	0
NI202 On 07/12/2033 Spot Bond			4.37000	4.37000	4.37000	4.37000				0.00	0	0
Total NI202 SPOT										0.00	0	0
Total For NI202										0.00	0	0
NI25 On 31/01/2025 Spot Bond			3.73500	3.73500	3.73500	3.73500				0.00	0	0
Total NI25 SPOT										0.00	0	0
Total For NI25										0.00	0	0
NI29 On 31/03/2029 Spot Bond			4.32000	4.32000	4.32000	4.32000				0.00	0	0
Total NI29 SPOT										0.00	0	0
Total For NI29										0.00	0	0
NI38 On 31/01/2038 Spot Bond			4.45000	4.45000	4.45000	4.45000				0.00	0	0
Total NI38 SPOT										0.00	0	0
Total For NI38										0.00	0	0
NILB11 On 31/01/2025 Spot Bond			3.84000	3.84000	3.84000	3.84000				0.00	0	0
Total NILB11 SPOT										0.00	0	0
Total For NILB11										0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	0
Total NILB12 SPOT										0.00	0	0
Total For NILB12										0.00	0	0
NILB13 On 31/01/2025 Spot Bond			4.23000	4.23000	4.23000	4.23000				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			4.25000	4.25000	4.25000	4.25000				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			4.56000	162.18385	4.56000	162.12003				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NILB15 SPOT										0.00	0	0
Total For NILB15										0.00	0	0
NILB17 On 31/01/2038 Spot Bond			4.60000	76.40274	4.60000	76.37270				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			8.60500	103.05049	8.60500	103.02690				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NN01U On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NN01U SPOT										0.00	0	0
Total For NN01U										0.00	0	0
NN02 On 24/07/2023 Spot Bond					0.00000	0.00000				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			9.23500	9.23500	9.23500	9.23500				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total NQ1A24 SPOT										0.00	0	0
Total For NQ1A24										0.00	0	0
NQ1A2 On 22/05/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total NQ1A25 SPOT										0.00	0	0
Total For NQ1A25										0.00	0	0
NQ1A2 On 22/05/2023 Spot Bond					0.00000	0.00000				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			9.43500	9.43500	9.43500	9.43500				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond					0.00000	0.00000				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1B2 On 22/05/2023 Spot Bond					0.00000	0.00000				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 NQ1B20 SPOT										0.00	0	0
Total For NQ1B20										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			9.63500	9.63500	9.63500	9.63500				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D On 22/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total NQF1D8 SPOT										0.00	0	0
Total For NQF1D8										0.00	0	0
NRA01i On 30/11/2018 Spot Bond			7.50500	104.91693	7.50500	104.89561				0.00	0	0
Total NRA018 SPOT										0.00	0	0
Total For NRA018										0.00	0	0
NRA02i On 31/10/2022 Spot Bond			9.58500	114.05300	9.58500	114.02399				0.00	0	0
Total NRA022 SPOT										0.00	0	0
Total For NRA022										0.00	0	0
NRA02i On 31/05/2023 Spot Bond			4.11000	179.70983	4.11000	179.64143				0.00	0	0
Total NRA023 SPOT										0.00	0	0
Total For NRA023										0.00	0	0
NRA02i On 30/11/2028 Spot Bond			11.44000	109.00644	11.44000	108.97332		16,016,000,000,000.00		1,400,000,000	6,340,000,000	
Total NRA028 SPOT								16,016,000,000,000.00		1,400,000,000	6,340,000,000	
Total For NRA028								16,016,000,000,000.00		1,400,000,000	6,340,000,000	
NRA02i On 30/11/2028 Spot Bond			100.00000	16.25417	100.00000	16.21820				0.00	0	0
Total NRA028/R186 SPOT										0.00	0	0
Total For NRA028/R186										0.00	0	0
NSN96i 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
NSN97i 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
NSN98i On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NSN98U SPOT										0.00	0	0
Total For NSN98U										0.00	0	0
NSN99I On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NSN99U SPOT										0.00	0	0
Total For NSN99U										0.00	0	0
NTC18 On 27/02/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total NTC18 SPOT										0.00	0	0
Total For NTC18										0.00	0	0
NTC19 On 27/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total NTC19 SPOT										0.00	0	0
Total For NTC19										0.00	0	0
NTC20 On 27/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total NTC20 SPOT										0.00	0	0
Total For NTC20										0.00	0	0
NTC21 On 24/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total NTC21 SPOT										0.00	0	0
Total For NTC21										0.00	0	0
NTC22 On 15/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total NTC22 SPOT										0.00	0	0
Total For NTC22										0.00	0	0
NTC23 On 15/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total NTC23 SPOT										0.00	0	0
Total For NTC23										0.00	0	0
NTC24 On 29/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total NTC24 SPOT										0.00	0	0
Total For NTC24										0.00	0	0
OMI01 On 22/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total OMI01 SPOT										0.00	0	0
Total For OMI01										0.00	0	0
OML02 On 27/11/2019 Spot Bond					0.00000	0.00000				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			9.75500	102.74276	9.75500	102.71617				0.00	0	0
Total OML03 SPOT										0.00	0	0
Total For OML03										0.00	0	0
OML04 On 19/03/2020 Spot Bond					0.00000	0.00000				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 OML04 SPOT										0.00	0	0
Total For OML04										0.00	0	0
OML05 On 19/03/2020 Spot Bond			9.83500	9.83500	9.83500	9.83500				0.00	0	1,500,000,000
Total OML05 SPOT										0.00	0	1,500,000,000
Total For OML05										0.00	0	1,500,000,000
OML06 On 19/03/2022 Spot Bond			10.57000	99.73714	10.57000	99.70877				0.00	0	1,500,000,000
Total OML06 SPOT										0.00	0	1,500,000,000
Total For OML06										0.00	0	1,500,000,000
OML07 On 19/03/2025 Spot Bond			11.34000	98.74274	11.34000	98.71266				0.00	0	1,000,000,000
Total OML07 SPOT										0.00	0	1,000,000,000
Total For OML07										0.00	0	1,000,000,000
OML08 On 14/09/2020 Spot Bond					0.00000	0.00000				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			10.72000	101.18442	10.72000	101.15524			482,400,000,000.00		45,000,000	1,022,500,000
Total OML09 SPOT									482,400,000,000.00		45,000,000	1,022,500,000
Total For OML09									482,400,000,000.00		45,000,000	1,022,500,000
OML10 On 14/09/2025 Spot Bond			11.39000	100.45400	11.39000	100.42327			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PBKJ1U SPOT										0.00	0	0
Total For PBKJ1U										0.00	0	0
PBKS11 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
PBKX11 On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKX1U SPOT										0.00	0	0
Total For PBKX1U										0.00	0	0
PBLS11 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBL1U SPOT										0.00	0	0
Total For PBL1U										0.00	0	0
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLT1U SPOT										0.00	0	0
Total For PBLT1U										0.00	0	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUC1U SPOT										0.00	0	0
Total For PBUC1U										0.00	0	0
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUJ1U SPOT										0.00	0	0
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	111.24400	10.00000	111.21500				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM38 On 12/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0
PMM43 On 28/02/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total PMM43 SPOT										0.00	0	0
Total For PMM43										0.00	0	0
PMM44 On 07/11/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total PMM44 SPOT										0.00	0	0
Total For PMM44										0.00	0	0
PMM45 On 28/11/2018 Spot Bond					0.00000	0.00000				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 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
PMM47 On 30/09/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total PMM47 SPOT									0.00	0	0
Total For PMM47									0.00	0	0
PMM48 On 28/02/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total PMM48 SPOT									0.00	0	0
Total For PMM48									0.00	0	0
PPC001 On 31/12/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0
PPC001 On 31/10/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total PPC003 SPOT									0.00	0	0
Total For PPC003									0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total PRE2A1 SPOT									0.00	0	0
Total For PRE2A1									0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total PRE2A2 SPOT									0.00	0	0
Total For PRE2A2									0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total PRE2A3 SPOT									0.00	0	0
Total For PRE2A3									0.00	0	0
PRE2B On 20/02/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total PRE2B1 SPOT									0.00	0	0
Total For PRE2B1									0.00	0	0
PRE2C On 20/02/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total PRE2C1 SPOT									0.00	0	0
Total For PRE2C1									0.00	0	0
PRE2D On 20/02/2022 Spot Bond					0.00000	0.00000			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			9.08500	111.07787	9.03000	111.38170		002,381,873,799,500.00	3,522,551,664,700	1,647,174,465,000	

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 R186 SPOT									12,381,873,799,500.00	522,551,664,700	547,174,465,000
Total For R186									12,381,873,799,500.00	522,551,664,700	547,174,465,000
R197 On 07/12/2023 Spot Bond			2.90000	298.78057	2.90000	298.67653			145,547,434,160,000.00	50,188,770,400	52,275,031,700
Total R197 SPOT									15,547,434,160,000.00	50,188,770,400	52,275,031,700
Total For R197									15,547,434,160,000.00	50,188,770,400	52,275,031,700
R202 On 07/12/2033 Spot Bond			3.11000	233.08548	3.13000	232.45821			510,019,808,014,000.00	163,993,507,400	278,622,500,200
Total R202 SPOT									10,019,808,014,000.00	163,993,507,400	278,622,500,200
Total For R202									10,019,808,014,000.00	163,993,507,400	278,622,500,200
R2023 On 28/02/2023 Spot Bond			8.46000	98.17124	8.39000	98.39834			236,000,902,872,000.00	1,800,945,733,200	827,266,683,400
Total R2023 SPOT									16,000,902,872,000.00	800,945,733,200	327,266,683,400
Total For R2023									16,000,902,872,000.00	800,945,733,200	327,266,683,400
R2030 On 31/01/2030 Spot Bond			9.39500	91.81701	9.39500	91.79411			474,780,987,227,000.00	1,327,810,642,600	731,507,100,000
Total R2030 SPOT									14,780,987,227,000.00	327,810,642,600	731,507,100,000
Total For R2030									14,780,987,227,000.00	327,810,642,600	731,507,100,000
R2032 On 31/03/2032 Spot Bond			9.60000	90.01896	9.60000	89.99577			269,317,301,760,000.00	1,278,053,885,600	801,647,271,700
Total R2032 SPOT									19,317,301,760,000.00	278,053,885,600	301,647,271,700
Total For R2032									19,317,301,760,000.00	278,053,885,600	301,647,271,700
R2035 On 28/02/2035 Spot Bond			9.72500	93.94235	9.72500	93.91771			292,530,605,665,000.00	955,530,139,400	759,356,000,000
Total R2035 SPOT									12,530,605,665,000.00	955,530,139,400	759,356,000,000
Total For R2035									12,530,605,665,000.00	955,530,139,400	759,356,000,000
R2037 On 31/01/2037 Spot Bond			9.81000	90.45734	9.81000	90.43380			085,426,998,823,000.00	824,202,548,300	742,394,600,000
Total R2037 SPOT									15,426,998,823,000.00	824,202,548,300	742,394,600,000
Total For R2037									15,426,998,823,000.00	824,202,548,300	742,394,600,000
R204 On 21/12/2018 Spot Bond			6.35500	102.62418	6.34000	102.60979			6,920,595,000,000.00	1,089,000,000	6,845,500,000
Total R204 SPOT									6,920,595,000,000.00	1,089,000,000	6,845,500,000
Total For R204									6,920,595,000,000.00	1,089,000,000	6,845,500,000
R2040 On 31/01/2040 Spot Bond			9.90000	93.65676	9.90000	93.63217			272,910,526,600,000.00	1,441,708,134,000	645,542,467,000
Total R2040 SPOT									12,910,526,600,000.00	441,708,134,000	545,542,467,000
Total For R2040									12,910,526,600,000.00	441,708,134,000	545,542,467,000
R2044 On 31/01/2044 Spot Bond			9.93000	90.68322	9.93000	90.65934			977,530,105,540,000.00	601,966,778,000	739,347,638,800
Total R2044 SPOT									17,530,105,540,000.00	601,966,778,000	739,347,638,800
Total For R2044									17,530,105,540,000.00	601,966,778,000	739,347,638,800
R2048 On 28/02/2048 Spot Bond			9.92000	89.71964	9.92000	89.69565			508,909,141,056,000.00	2,369,849,711,800	1,050,651,185,200
Total R2048 SPOT									18,909,141,056,000.00	369,849,711,800	1,050,651,185,200
Total For R2048									18,909,141,056,000.00	369,849,711,800	1,050,651,185,200
R207 On 15/01/2020 Spot Bond			7.38500	101.43756	7.46500	101.32155			172,821,639,460,000.00	835,859,396,000	192,998,850,000

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 R207 SPOT									2,821,639,460,000.00	835,859,396,000	192,998,850,000
Total For R207									2,821,639,460,000.00	835,859,396,000	192,998,850,000
R208 On 31/03/2021 Spot Bond			7.85000	97.64956	7.86000	97.60703			490,668,719,180,000.00	1,973,333,594,800	776,550,156,400
Total R208 SPOT									10,668,719,180,000.00	973,333,594,800	776,550,156,400
Total For R208									10,668,719,180,000.00	973,333,594,800	776,550,156,400
R209 On 31/03/2036 Spot Bond			9.80500	70.62607	9.75000	70.96167			215,805,507,682,500.00	2,979,684,396,500	1,640,601,650,000
Total R209 SPOT									15,805,507,682,500.00	979,684,396,500	540,601,650,000
Total For R209									15,805,507,682,500.00	979,684,396,500	540,601,650,000
R210 On 31/03/2028 Spot Bond			3.00000	184.44394	3.00000	184.37914			6,610,960,800,000.00	2,203,653,600	25,633,081,300
Total R210 SPOT									6,610,960,800,000.00	2,203,653,600	25,633,081,300
Total For R210									6,610,960,800,000.00	2,203,653,600	25,633,081,300
R212 On 31/01/2022 Spot Bond			2.77000	154.42211	2.77000	154.36894			193,405,731,726,000.00	69,821,563,800	65,438,709,300
Total R212 SPOT									13,405,731,726,000.00	69,821,563,800	65,438,709,300
Total For R212									13,405,731,726,000.00	69,821,563,800	65,438,709,300
R213 On 28/02/2031 Spot Bond			9.60500	82.01423	9.54500	82.36746			353,169,495,135,000.00	661,443,987,000	496,122,989,300
Total R213 SPOT									13,169,495,135,000.00	661,443,987,000	496,122,989,300
Total For R213									13,169,495,135,000.00	661,443,987,000	496,122,989,300
R214 On 28/02/2041 Spot Bond			9.88500	70.31542	9.88500	70.29668			405,818,091,868,000.00	1,153,851,096,800	922,739,765,300
Total R214 SPOT									15,818,091,868,000.00	153,851,096,800	922,739,765,300
Total For R214									15,818,091,868,000.00	153,851,096,800	922,739,765,300
RCG01 On 24/10/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF04 On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF04U SPOT									0.00	0	0
Total For RDF04U									0.00	0	0
RDF05 On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF05U SPOT									0.00	0	0
Total For RDF05U									0.00	0	0
RDF06 On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF06U SPOT									0.00	0	0
Total For RDF06U									0.00	0	0
RDF07 On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDF07U SPOT										0.00	0	0
Total For RDF07U										0.00	0	0
RDF08I On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF08U SPOT										0.00	0	0
Total For RDF08U										0.00	0	0
RDF09I On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF09U SPOT										0.00	0	0
Total For RDF09U										0.00	0	0
RDF10I On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF10U SPOT										0.00	0	0
Total For RDF10U										0.00	0	0
RDF11I On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF11U SPOT										0.00	0	0
Total For RDF11U										0.00	0	0
RDF12I On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF12U SPOT										0.00	0	0
Total For RDF12U										0.00	0	0
RDF13I On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF13U SPOT										0.00	0	0
Total For RDF13U										0.00	0	0
RDF14I On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF14U SPOT										0.00	0	0
Total For RDF14U										0.00	0	0
RDF15I On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF15U SPOT										0.00	0	0
Total For RDF15U										0.00	0	0
RDF16I On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF16U SPOT										0.00	0	0
Total For RDF16U										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond					0.00000	0.00000				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFB06/JIBAR SPOT										0.00	0	0
Total For RDFB06/JIBAR										0.00	0	0
RDFB0 On 30/09/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total RDFB07 SPOT										0.00	0	0
Total For RDFB07										0.00	0	0
RDFB0 On 30/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total RDFB08 SPOT										0.00	0	0
Total For RDFB08										0.00	0	0
RDFB0 On 02/12/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total RDFB09 SPOT										0.00	0	0
Total For RDFB09										0.00	0	0
RDFB1 On 27/03/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total RDFB10 SPOT										0.00	0	0
Total For RDFB10										0.00	0	0
RDFB1 On 27/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0
RDFB1 On 27/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total RDFB12 SPOT										0.00	0	0
Total For RDFB12										0.00	0	0
RDFB1 On 12/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total RDFB13 SPOT										0.00	0	0
Total For RDFB13										0.00	0	0
RDFB1 On 12/03/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total RDFB14 SPOT										0.00	0	0
Total For RDFB14										0.00	0	0
RDFC4 On 05/10/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total RDFC41 SPOT										0.00	0	0
Total For RDFC41										0.00	0	0
RDFC4 On 04/06/2019 Spot Bond					0.00000	0.00000				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					0.00000	0.00000				0.00	0	0
Total RDFC44 SPOT										0.00	0	0
Total For RDFC44										0.00	0	0
REB12 On 07/11/2018 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 REB12U SPOT										0.00	0	0
Total For REB12U										0.00	0	0
REB13I On 07/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB13U SPOT										0.00	0	0
Total For REB13U										0.00	0	0
REBC0 On 21/05/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total REBC09 SPOT										0.00	0	0
Total For REBC09										0.00	0	0
RED20 On 05/04/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total RED202 SPOT										0.00	0	0
Total For RED202										0.00	0	0
RED20 On 05/04/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total RED203 SPOT										0.00	0	0
Total For RED203										0.00	0	0
RED20 On 05/01/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total RED204 SPOT										0.00	0	0
Total For RED204										0.00	0	0
RED20 On 05/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total RED205 SPOT										0.00	0	0
Total For RED205										0.00	0	0
RED30 On 16/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RED40 On 26/11/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total RED401 SPOT										0.00	0	0
Total For RED401										0.00	0	0
RED50 On 05/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total RED501 SPOT										0.00	0	0
Total For RED501										0.00	0	0
RED60 On 09/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total RED601 SPOT										0.00	0	0
Total For RED601										0.00	0	0
RED60 On 09/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total RED602 SPOT										0.00	0	0
Total For RED602										0.00	0	0
RED70 On 17/08/2021 Spot Bond					0.00000	0.00000				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 RED701 SPOT										0.00	0	0
Total For RED701										0.00	0	0
RED80 On 06/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total RED801 SPOT										0.00	0	0
Total For RED801										0.00	0	0
RED90 On 28/07/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total RED901 SPOT										0.00	0	0
Total For RED901										0.00	0	0
REDX0 On 07/02/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total REDX01 SPOT										0.00	0	0
Total For REDX01										0.00	0	0
RES02I On 02/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03I On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES30 On 07/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES34 On 25/08/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total RES34 SPOT										0.00	0	0
Total For RES34										0.00	0	0
RES35 On 25/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total RES35 SPOT										0.00	0	0
Total For RES35										0.00	0	0
RES36 On 21/10/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total RES36 SPOT										0.00	0	0
Total For RES36										0.00	0	0
RES38 On 01/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total RES38 SPOT										0.00	0	0
Total For RES38										0.00	0	0
RES40 On 13/10/2022 Spot Bond					0.00000	0.00000				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 RES40 SPOT										0.00	0	0
Total For RES40										0.00	0	0
RES41 On 30/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total RES41 SPOT										0.00	0	0
Total For RES41										0.00	0	0
RES42 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
RES43 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
RES44 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
RMB10 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RMB106 SPOT										0.00	0	0
Total For RMB106										0.00	0	0
RW21 On 21/04/2021 Spot Bond			9.28500	106.06097	9.28500	106.03467				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			9.91500	101.40306	9.91500	101.37625				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			11.04500	98.42451	11.04500	98.39561				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	111.24400	10.00000	111.21500				0.00	0	0
Total SBK12/R157 SPOT										0.00	0	0
Total For SBK12/R157										0.00	0	0
SBK17 On 30/07/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBK17 SPOT										0.00	0	0
Total For SBK17										0.00	0	0
SBK18 On 24/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBK18 SPOT										0.00	0	0
Total For SBK18										0.00	0	0
SBK19 On 24/10/2019 Spot Bond					0.00000	0.00000				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 SBK19 SPOT										0.00	0	0
Total For SBK19										0.00	0	0
SBK20 On 02/12/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBK20 SPOT										0.00	0	0
Total For SBK20										0.00	0	0
SBK21 On 28/01/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBK21 SPOT										0.00	0	0
Total For SBK21										0.00	0	0
SBK22 On 28/05/2020 Spot Bond					0.00000	0.00000				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			10.72000	106.53386	10.72000	106.50363				0.00	0	2,030,000,000
Total SBK23 SPOT										0.00	0	2,030,000,000
Total For SBK23										0.00	0	2,030,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	1,400,000,000
Total SBK24 SPOT										0.00	0	1,400,000,000
Total For SBK24										0.00	0	1,400,000,000
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SBK24/JIBAR SPOT										0.00	0	0
Total For SBK24/JIBAR										0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	0.00000				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			10.48500	109.30816	10.48500	109.27765				0.00	0	0
Total SBK26 SPOT										0.00	0	0
Total For SBK26										0.00	0	0
SBN01 On 31/07/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBN01 SPOT										0.00	0	0
Total For SBN01										0.00	0	0
SBS18 On 23/06/2021 Spot Bond					0.00000	0.00000				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			8.74500	106.26947	8.74500	106.24462				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			10.01500	104.06732	10.01500	104.03968				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS20 SPOT										0.00	0	0
Total For SBS20										0.00	0	0
SBS21 On 15/05/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBS21 SPOT										0.00	0	0
Total For SBS21										0.00	0	0
SBS24 On 24/05/2019 Spot Bond					0.00000	0.00000				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			7.92000	103.79077	7.92000	103.76887				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			9.37000	104.39748	9.37000	104.37150				0.00	0	0
Total SBS27 SPOT										0.00	0	0
Total For SBS27										0.00	0	0
SBS29 On 12/06/2019 Spot Bond			7.96000	103.18865	7.96000	103.16665				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			10.15000	92.74954	10.15000	92.72458				0.00	0	0
Total SBS3 SPOT										0.00	0	0
Total For SBS3										0.00	0	0
SBS30 On 12/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBS30 SPOT										0.00	0	0
Total For SBS30										0.00	0	0
SBS31 On 12/06/2027 Spot Bond			10.22500	100.55256	10.22500	100.52516				0.00	0	0
Total SBS31 SPOT										0.00	0	0
Total For SBS31										0.00	0	0
SBS33 On 19/09/2019 Spot Bond					0.00000	0.00000				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			9.84000	101.58782	9.84000	101.56087				0.00	0	3,500,000,000
Total SBS34 SPOT										0.00	0	3,500,000,000
Total For SBS34										0.00	0	3,500,000,000
SBS36 On 29/01/2020 Spot Bond					0.00000	0.00000				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			8.44500	100.88078	8.44500	100.85810				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS37 SPOT										0.00	0	0
Total For SBS37										0.00	0	0
SBS38 On 29/01/2025 Spot Bond			9.83000	98.23303	9.83000	98.20742				0.00	0	0
Total SBS38 SPOT										0.00	0	0
Total For SBS38										0.00	0	0
SBS39 On 29/01/2030 Spot Bond			10.70500	95.32620	10.70500	95.29918				0.00	0	1,000,000,000
Total SBS39 SPOT										0.00	0	1,000,000,000
Total For SBS39										0.00	0	1,000,000,000
SBS4 On 16/11/2021 Spot Bond			9.10000	101.97165	9.10000	101.94700				0.00	0	580,000,000
Total SBS4 SPOT										0.00	0	580,000,000
Total For SBS4										0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond					0.00000	0.00000				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			9.28000	106.28517	9.28000	106.25898				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			9.92500	107.78375	9.92500	107.75538				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			10.22500	107.74209	10.22500	107.71290				0.00	0	0
Total SBS43 SPOT										0.00	0	0
Total For SBS43										0.00	0	0
SBS44 On 15/02/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBS44 SPOT										0.00	0	0
Total For SBS44										0.00	0	0
SBS45 On 15/02/2021 Spot Bond					0.00000	0.00000				0.00	1,000,000,000	1,000,000,000
Total SBS45 SPOT										0.00	1,000,000,000	1,000,000,000
Total For SBS45										0.00	1,000,000,000	1,000,000,000
SBS46 On 15/02/2023 Spot Bond			9.29500	106.22112	9.29500	106.19490				0.00	0	0
Total SBS46 SPOT										0.00	0	0
Total For SBS46										0.00	0	0
SBS47 On 15/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBS47 SPOT										0.00	0	0
Total For SBS47										0.00	0	0
SBS48 On 31/01/2020 Spot Bond					0.00000	0.00000				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 SBS48 SPOT										0.00	0	0
Total For SBS48										0.00	0	0
SBS49 On 31/01/2022 Spot Bond					0.00000	0.00000				0.00	0	220,000,000
Total SBS49 SPOT										0.00	0	220,000,000
Total For SBS49										0.00	0	220,000,000
SBS50 On 31/01/2022 Spot Bond			9.53000	101.46119	9.53000	101.43553				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			10.03000	10.03000	10.03000	10.03000				0.00	0	0
Total SBS51 SPOT										0.00	0	0
Total For SBS51										0.00	0	0
SBS52 On 29/01/2030 Spot Bond					0.00000	0.00000				0.00	0	80,000,000
Total SBS52 SPOT										0.00	0	80,000,000
Total For SBS52										0.00	0	80,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBS53 SPOT										0.00	0	0
Total For SBS53										0.00	0	0
SBS54 On 12/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBS54 SPOT										0.00	0	0
Total For SBS54										0.00	0	0
SBS55 On 12/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBS55 SPOT										0.00	0	0
Total For SBS55										0.00	0	0
SBS56 On 12/06/2022 Spot Bond			9.17000	9.17000	9.17000	9.17000				0.00	0	31,000,000
Total SBS56 SPOT										0.00	0	31,000,000
Total For SBS56										0.00	0	31,000,000
SBS57 On 12/06/2024 Spot Bond					0.00000	0.00000				0.00	0	300,000,000
Total SBS57 SPOT										0.00	0	300,000,000
Total For SBS57										0.00	0	300,000,000
SBS58 On 12/06/2027 Spot Bond					0.00000	0.00000				0.00	0	3,930,000,000
Total SBS58 SPOT										0.00	0	3,930,000,000
Total For SBS58										0.00	0	3,930,000,000
SBS59 On 09/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBS59 SPOT										0.00	0	0
Total For SBS59										0.00	0	0
SBS60 On 18/01/2023 Spot Bond					0.00000	0.00000				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 SBS60 SPOT									0.00	0	0
Total For SBS60									0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.92000	285.50633	3.92000	285.39912			64,680,000,000,000.00	16,500,000,000	5,700,000,000
Total SBSI11 SPOT									4,680,000,000,000.00	16,500,000,000	5,700,000,000
Total For SBSI11									4,680,000,000,000.00	16,500,000,000	5,700,000,000
SBSI14 On 07/12/2033 Spot Bond			4.42000	4.42000	4.42000	4.42000			0.00	0	0
Total SBSI14 SPOT									0.00	0	0
Total For SBSI14									0.00	0	0
SBT101 On 31/03/2022 Spot Bond					0.00000	0.00000			0.00	0	231,551,700
Total SBT101 SPOT									0.00	0	231,551,700
Total For SBT101									0.00	0	231,551,700
SBT102 On 30/09/2022 Spot Bond					0.00000	0.00000			0.00	0	116,161,800
Total SBT102 SPOT									0.00	0	116,161,800
Total For SBT102									0.00	0	116,161,800
SBT201 On 13/02/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total SBT201 SPOT									0.00	0	0
Total For SBT201									0.00	0	0
SGI004 On 20/01/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total SGI004 SPOT									0.00	0	0
Total For SGI004									0.00	0	0
SGI005 On 10/07/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total SGI005 SPOT									0.00	0	0
Total For SGI005									0.00	0	0
SGI006 On 11/07/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total SGI006 SPOT									0.00	0	0
Total For SGI006									0.00	0	0
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000			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	111.24400	10.00000	111.21500			0.00	0	0
Total SHS11U/JIBAR SPOT									0.00	0	0
Total For SHS11U/JIBAR									0.00	0	0
SLI4 On 15/08/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total SLI4 SPOT									0.00	0	0
Total For SLI4									0.00	0	0
SLRA1 On 15/08/2019 Spot Bond					0.00000	0.00000			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 SLRA1 SPOT										0.00	0	0
Total For SLRA1										0.00	0	0
SLRA2 On 15/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total SLRA2 SPOT										0.00	0	0
Total For SLRA2										0.00	0	0
SLRA3 On 15/11/2020 Spot Bond					0.00000	0.00000				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					0.00000	0.00000				0.00	0	0
Total SLRA4 SPOT										0.00	0	0
Total For SLRA4										0.00	0	0
SLRB1 On 15/08/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total SLRB1 SPOT										0.00	0	0
Total For SLRB1										0.00	0	0
SLRB2 On 15/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total SLRB2 SPOT										0.00	0	0
Total For SLRB2										0.00	0	0
SLRB3 On 15/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total SLRB3 SPOT										0.00	0	0
Total For SLRB3										0.00	0	0
SLRB4 On 15/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total SLRB4 SPOT										0.00	0	0
Total For SLRB4										0.00	0	0
SLRC1 On 15/08/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total SLRC1 SPOT										0.00	0	0
Total For SLRC1										0.00	0	0
SLRC2 On 15/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0
SLRC3 On 15/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total SLRC3 SPOT										0.00	0	0
Total For SLRC3										0.00	0	0
SLRC4 On 15/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total SLRC4 SPOT										0.00	0	0
Total For SLRC4										0.00	0	0
SNT02 On 12/04/2021 Spot Bond					0.00000	0.00000				0.00	420,000,000	210,000,000

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 SNT02 SPOT									0.00	420,000,000	210,000,000
Total For SNT02									0.00	420,000,000	210,000,000
SNT03 On 12/04/2023 Spot Bond			10.72000	10.72000	10.72000	10.72000			0.00	0	1,550,000,000
Total SNT03 SPOT									0.00	0	1,550,000,000
Total For SNT03									0.00	0	1,550,000,000
SNT04 On 27/06/2022 Spot Bond					0.00000	0.00000			0.00	80,000,000	40,000,000
Total SNT04 SPOT									0.00	80,000,000	40,000,000
Total For SNT04									0.00	80,000,000	40,000,000
SPDA10 On 21/08/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total SPDA10 SPOT									0.00	0	0
Total For SPDA10									0.00	0	0
SPDA11 On 21/08/2020 Spot Bond					0.00000	0.00000			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					0.00000	0.00000			0.00	0	0
Total SPDA12 SPOT									0.00	0	0
Total For SPDA12									0.00	0	0
SPDA6 On 21/08/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total SPDA6 SPOT									0.00	0	0
Total For SPDA6									0.00	0	0
SPDA7 On 21/08/2019 Spot Bond					0.00000	0.00000			0.00	74,000,000	37,000,000
Total SPDA7 SPOT									0.00	74,000,000	37,000,000
Total For SPDA7									0.00	74,000,000	37,000,000
SPDA8 On 21/08/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total SPDA8 SPOT									0.00	0	0
Total For SPDA8									0.00	0	0
SPDA9 On 21/08/2019 Spot Bond					0.00000	0.00000			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					0.00000	0.00000			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					0.00000	0.00000			0.00	0	0
Total SPG003 SPOT									0.00	0	0
Total For SPG003									0.00	0	0
SPG004 On 27/09/2023 Spot Bond					0.00000	0.00000			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 SPG004 SPOT										0.00	0	0
Total For SPG004										0.00	0	0
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS039U SPOT										0.00	0	0
Total For SS039U										0.00	0	0
SS040L On 18/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS040U SPOT										0.00	0	0
Total For SS040U										0.00	0	0
SS041L On 29/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS041U SPOT										0.00	0	0
Total For SS041U										0.00	0	0
SS042L On 02/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS042U SPOT										0.00	0	0
Total For SS042U										0.00	0	0
SS043L On 04/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS043U SPOT										0.00	0	0
Total For SS043U										0.00	0	0
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS044U SPOT										0.00	0	0
Total For SS044U										0.00	0	0
SS045L On 09/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS045U SPOT										0.00	0	0
Total For SS045U										0.00	0	0
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS046U SPOT										0.00	0	0
Total For SS046U										0.00	0	0
SS047L On 15/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS047U SPOT										0.00	0	0
Total For SS047U										0.00	0	0
SS048L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS048U SPOT										0.00	0	0
Total For SS048U										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			8.66500	102.93306	8.66500	102.90919				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			9.45500	94.21950	9.45500	94.19559				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN004: On 31/03/2021 Spot Bond			9.45500	94.21950	9.45500	94.19559				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN005: On 31/01/2025 Spot Bond			4.39500	4.39500	4.39500	4.39500				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN011: On 21/12/2026 Spot Bond			10.49000	103.06239	10.49000	103.03360				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN017: On 28/02/2031 Spot Bond			11.37000	71.97789	11.37000	71.95591				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN021: On 21/01/2019 Spot Bond					0.00000	0.00000				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					0.00000	0.00000				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					0.00000	0.00000				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					0.00000	0.00000				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					0.00000	0.00000				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					0.00000	0.00000				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					0.00000	0.00000				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					0.00000	0.00000				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 SSN037 SPOT									0.00	0	0
Total For SSN037									0.00	0	0
SSN037 On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	9.55000			267,400,000,000.00	28,000,000	14,000,000
Total SSN038 SPOT									267,400,000,000.00	28,000,000	14,000,000
Total For SSN038									267,400,000,000.00	28,000,000	14,000,000
SSN040 On 13/10/2023 Spot Bond					0.00000	0.00000			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			9.77000	99.88858	9.77000	99.86255			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			4.17000	104.20870	4.17000	104.16892			0.00	0	0
Total SSN043 SPOT									0.00	0	0
Total For SSN043									0.00	0	0
SSN043 On 09/02/2027 Spot Bond					0.00000	0.00000			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					0.00000	0.00000			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					0.00000	0.00000			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					0.00000	0.00000			0.00	0	0
Total SSN049 SPOT									0.00	0	0
Total For SSN049									0.00	0	0
SSN050 On 08/12/2023 Spot Bond			3.94000	3.94000	3.94000	3.94000			0.00	0	0
Total SSN050 SPOT									0.00	0	0
Total For SSN050									0.00	0	0
SSN050 On 26/09/2020 Spot Bond					0.00000	0.00000			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					0.00000	0.00000			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			7.93700	104.53137	7.93700	104.50915			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN053 SPOT										0.00	0	0
Total For SSN053										0.00	0	0
SSN05 On 26/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN054 SPOT										0.00	0	0
Total For SSN054										0.00	0	0
SSN05 On 03/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0
SSN05 On 19/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN057 SPOT										0.00	0	0
Total For SSN057										0.00	0	0
SSN05 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN058 SPOT										0.00	0	0
Total For SSN058										0.00	0	0
SSN05 On 05/10/2022 Spot Bond			8.40000	98.62873	8.40000	99.98491				0.00	0	0
Total SSN059 SPOT										0.00	0	0
Total For SSN059										0.00	0	0
SSN06 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN060 SPOT										0.00	0	0
Total For SSN060										0.00	0	0
SSN06 On 31/03/2028 Spot Bond			4.22000	4.22000	4.22000	4.22000				0.00	0	0
Total SSN061 SPOT										0.00	0	0
Total For SSN061										0.00	0	0
SSN06 On 31/01/2025 Spot Bond			4.05000	4.05000	4.05000	4.05000				0.00	0	0
Total SSN062 SPOT										0.00	0	0
Total For SSN062										0.00	0	0
SSN06 On 31/01/2038 Spot Bond			4.51000	4.51000	4.51000	4.51000				0.00	0	0
Total SSN063 SPOT										0.00	0	0
Total For SSN063										0.00	0	0
SSN06 On 31/03/2029 Spot Bond			4.37000	4.37000	4.37000	4.37000				0.00	0	0
Total SSN064 SPOT										0.00	0	0
Total For SSN064										0.00	0	0
SSN06 On 31/03/2028 Spot Bond			4.18000	4.18000	4.18000	4.18000				0.00	0	0
Total SSN065 SPOT										0.00	0	0
Total For SSN065										0.00	0	0
SSN06 On 14/05/2028 Spot Bond					0.00000	0.00000				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 SSN066 SPOT										0.00	0	0
Total For SSN066										0.00	0	0
SSN066 On 28/05/2023 Spot Bond					0.00000	0.00000				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					0.00000	0.00000				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					0.00000	0.00000				0.00	0	0
Total SSN070 SPOT										0.00	0	0
Total For SSN070										0.00	0	0
SSN070 On 28/05/2028 Spot Bond			9.65000	9.65000	9.65000	9.65000				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					0.00000	0.00000				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					0.00000	0.00000				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					0.00000	0.00000				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					0.00000	0.00000				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					0.00000	0.00000				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					0.00000	0.00000				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					0.00000	0.00000				0.00	0	0
Total SSN078 SPOT										0.00	0	0
Total For SSN078										0.00	0	0
SSN078 On 31/07/2021 Spot Bond					0.00000	0.00000				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 SSN079 SPOT										0.00	0	0
Total For SSN079										0.00	0	0
SSN08(On 16/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN080 SPOT										0.00	0	0
Total For SSN080										0.00	0	0
SSN08 On 27/08/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN081 SPOT										0.00	0	0
Total For SSN081										0.00	0	0
SSN08 On 12/09/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN082 SPOT										0.00	0	0
Total For SSN082										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.96000	95.36982	9.96000	95.34436				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A11 On 21/08/2019 Spot Bond					0.00000	0.00000				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			9.20500	100.94113	9.20500	100.91644				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T13A11 On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0
T13A12 On 21/08/2020 Spot Bond			9.10500	103.49454	9.10500	103.46951				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A15 On 21/08/2020 Spot Bond					0.00000	0.00000				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			9.20500	103.10580	9.20500	103.08059				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A19 On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A20 On 21/08/2020 Spot Bond			9.15500	102.15962	9.15500	102.13478				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
T13A21 On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total T13A21 SPOT										0.00	0	0
Total For T13A21										0.00	0	0
T14A10 On 21/11/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total T14A10 SPOT										0.00	0	0
Total For T14A10										0.00	0	0
T14A11 On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total T14A11 SPOT										0.00	0	0
Total For T14A11										0.00	0	0
T14A12 On 21/11/2021 Spot Bond			8.55000	105.00483	8.55000	104.98095				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
T15OM On 21/11/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total T15OM1 SPOT										0.00	0	0
Total For T15OM1										0.00	0	0
T15OM On 21/05/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total T15OM2 SPOT										0.00	0	0
Total For T15OM2										0.00	0	0
TFS12 On 20/03/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS13 On 06/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS13 On 27/05/2019 Spot Bond					0.00000	0.00000				0.00	0	2,000,000,000
Total TFS139 SPOT										0.00	0	2,000,000,000
Total For TFS139										0.00	0	2,000,000,000
TFS141 On 28/10/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS14 On 28/10/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS144 On 20/03/2020 Spot Bond					0.00000	0.00000				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 TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS14€ On 20/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS147 On 12/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS14€ On 12/10/2022 Spot Bond					0.00000	0.00000				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					0.00000	0.00000				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS15C On 16/11/2018 Spot Bond					0.00000	0.00000				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					0.00000	0.00000				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TFS152 On 25/04/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS152 SPOT										0.00	0	0
Total For TFS152										0.00	0	0
TFS153 On 06/07/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS153 SPOT										0.00	0	0
Total For TFS153										0.00	0	0
TFS154 On 06/07/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS154 SPOT										0.00	0	0
Total For TFS154										0.00	0	0
TFS15€ On 03/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS155 SPOT										0.00	0	0
Total For TFS155										0.00	0	0
TFS15€ On 03/09/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS156 SPOT										0.00	0	0
Total For TFS156										0.00	0	0
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				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 TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond			9.15500	9.15500	9.15500	9.15500				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond					0.00000	0.00000				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			9.06500	100.59330	9.06500	100.56907				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond					0.00000	0.00000				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			9.17500	100.28516	9.17500	100.26072				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B9 On 21/08/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B3 On 21/08/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C4 On 21/08/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C1 On 21/08/2019 Spot Bond					0.00000	0.00000				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 TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A: On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A: On 21/08/2020 Spot Bond			9.30500	101.14548	9.30500	101.12049				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A: On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A: On 21/08/2020 Spot Bond			9.19500	101.89249	9.19500	101.86760				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	0.00000				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 TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	0.00000				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 TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D4 On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A2 On 21/11/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A3 On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A4 On 21/11/2021 Spot Bond			9.42500	105.52425	9.42500	105.49784				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A5 On 21/11/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A7 On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A8 On 21/11/2021 Spot Bond			9.23500	102.61624	9.23500	102.59934				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14B1 On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B2 On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B3 On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14C1 On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C2 On 21/11/2021 Spot Bond					0.00000	0.00000				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 TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
TH15A: On 21/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH15A1 SPOT										0.00	0	0
Total For TH15A1										0.00	0	0
TH15A: On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH15A2 SPOT										0.00	0	0
Total For TH15A2										0.00	0	0
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	9.82000			942,720,000,000.00	96,000,000	48,000,000	
Total TH15A3 SPOT									942,720,000,000.00	96,000,000	48,000,000	
Total For TH15A3									942,720,000,000.00	96,000,000	48,000,000	
TH15A: On 21/11/2020 Spot Bond					0.00000	0.00000			0.00	0	0	
Total TH15A4 SPOT									0.00	0	0	
Total For TH15A4									0.00	0	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	0.00000			0.00	0	0	
Total TH15A5 SPOT									0.00	0	0	
Total For TH15A5									0.00	0	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	0.00000			0.00	0	0	
Total TH15B1 SPOT									0.00	0	0	
Total For TH15B1									0.00	0	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	0.00000			0.00	0	0	
Total TH15B2 SPOT									0.00	0	0	
Total For TH15B2									0.00	0	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	0.00000			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 TH15C1 SPOT										0.00	0	0
Total For TH15C1										0.00	0	0
TH15C:On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH15C2 SPOT										0.00	0	0
Total For TH15C2										0.00	0	0
TH15D:On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH15D:On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH15D2 SPOT										0.00	0	0
Total For TH15D2										0.00	0	0
TH9A1:On 18/07/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH9A12 SPOT										0.00	0	0
Total For TH9A12										0.00	0	0
THE9B:On 18/07/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total THE9B4 SPOT										0.00	0	0
Total For THE9B4										0.00	0	0
THE9C:On 18/07/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total THE9C4 SPOT										0.00	0	0
Total For THE9C4										0.00	0	0
THE9D:On 18/07/2019 Spot Bond					0.00000	0.00000				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			8.78000	8.78000	8.78000	8.78000				0.00	0	0
Total TL20 SPOT										0.00	0	0
Total For TL20										0.00	0	0
TL20/R:On 22/02/2020 Spot Bond			100.00000	45.22603	100.00000	45.14022				0.00	0	0
TL20/R:On 25/11/2020 Spot Bond			10.00000	111.24400	10.00000	111.21500				0.00	0	0
Total TL20/R207 SPOT										0.00	0	0
Total For TL20/R207										0.00	0	0
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TL21U SPOT										0.00	0	0
Total For TL21U										0.00	0	0
TL22 On 04/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TL22 SPOT										0.00	0	0
Total For TL22										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL23 On 05/09/2022 Spot Bond					0.00000	0.00000			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			9.56000	99.06826	9.56000	99.04271			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			10.07000	98.61476	10.07000	98.58800			0.00	0	0
Total TL25 SPOT									0.00	0	0
Total For TL25									0.00	0	0
TL26 On 25/11/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total TL26 SPOT									0.00	0	0
Total For TL26									0.00	0	0
TL27 On 24/04/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total TL27 SPOT									0.00	0	0
Total For TL27									0.00	0	0
TL28 On 24/04/2025 Spot Bond			10.26000	99.55452	10.26000	99.52731			0.00	0	0
Total TL28 SPOT									0.00	0	0
Total For TL28									0.00	0	0
TL29 On 24/04/2025 Spot Bond					0.00000	0.00000			0.00	0	0
Total TL29 SPOT									0.00	0	0
Total For TL29									0.00	0	0
TLC05 On 22/09/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total TLC05 SPOT									0.00	0	0
Total For TLC05									0.00	0	0
TLC06 On 22/03/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total TLC06 SPOT									0.00	0	0
Total For TLC06									0.00	0	0
TN20 On 17/09/2020 Spot Bond			9.08500	102.98964	9.08500	102.96436		592,397,249,519,000.00	65,206,081,400	32,103,040,700	
Total TN20 SPOT								12,397,249,519,000.00	65,206,081,400	32,103,040,700	
Total For TN20								12,397,249,519,000.00	65,206,081,400	32,103,040,700	
TN20/R On 17/09/2020 Spot Bond			100.00000	29.33848	100.00000	29.27283		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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN21U On 13/05/2021 Spot Bond			100.00000	24.01274	100.00000	23.95989			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			9.89500	107.99224	9.89500	107.96391		52,682,959,000,000.00	5,324,200,000	16,032,100,000	
Total TN23 SPOT								52,682,959,000,000.00	5,324,200,000	16,032,100,000	
Total For TN23								52,682,959,000,000.00	5,324,200,000	16,032,100,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	16.53853	100.00000	16.50214			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			10.80000	94.99495	10.80000	94.96780		677,376,000,000,000.00	62,720,000,000	27,180,000,000	
Total TN25 SPOT								677,376,000,000,000.00	62,720,000,000	27,180,000,000	
Total For TN25								677,376,000,000,000.00	62,720,000,000	27,180,000,000	
TN25/R On 19/08/2025 Spot Bond			100.00000	10.88051	100.00000	10.85656			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			10.85500	92.32869	10.85500	92.30218		30,394,000,000,000.00	2,800,000,000	700,000,000	
Total TN27 SPOT								30,394,000,000,000.00	2,800,000,000	700,000,000	
Total For TN27								30,394,000,000,000.00	2,800,000,000	700,000,000	
TN27/R On 14/11/2027 Spot Bond			100.00000	12.28008	100.00000	12.25305			0.00	0	0
Total TN27/R186 SPOT									0.00	0	0
Total For TN27/R186									0.00	0	0
TN30 On 09/10/2030 Spot Bond			11.29500	94.73070	11.29500	94.70226		266,110,200,000,000.00	23,560,000,000	13,280,000,000	
Total TN30 SPOT								266,110,200,000,000.00	23,560,000,000	13,280,000,000	
Total For TN30								266,110,200,000,000.00	23,560,000,000	13,280,000,000	
TN30/R On 09/10/2030 Spot Bond			8.00000	118.95668	8.00000	118.93118			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			11.94500	90.66004	11.94500	90.63131		138,562,000,000,000.00	11,600,000,000	8,800,000,000	
Total TN40 SPOT								138,562,000,000,000.00	11,600,000,000	8,800,000,000	
Total For TN40								138,562,000,000,000.00	11,600,000,000	8,800,000,000	
TN40/R On 09/10/2040 Spot Bond			10.75000	99.88563	10.75000	99.85706			0.00	0	0
Total TN40/R214 SPOT									0.00	0	0
Total For TN40/R214									0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	111.24400	10.00000	111.21500			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/JIBAR									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TPDA0: On 10/04/2019 Spot Bond					0.00000	0.00000			0.00	200,000,000	1,000,000,000
Total TPDA05 SPOT									0.00	200,000,000	1,000,000,000
Total For TPDA05									0.00	200,000,000	1,000,000,000
TPDA0: On 30/11/2018 Spot Bond					0.00000	0.00000			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			9.49500	103.30174	9.49500	103.27571			0.00	0	0
Total TPDA08 SPOT									0.00	0	0
Total For TPDA08									0.00	0	0
TRA2A: On 14/12/2020 Spot Bond					0.00000	0.00000			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			9.45500	103.37585	9.45500	103.34975			0.00	0	0
Total TRA2A3 SPOT									0.00	0	0
Total For TRA2A3									0.00	0	0
TRA2A: On 14/12/2020 Spot Bond					0.00000	0.00000			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			9.25500	9.25500	9.25500	9.25500			0.00	0	0
Total TRA2A6 SPOT									0.00	0	0
Total For TRA2A6									0.00	0	0
TRA2B: On 14/12/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total TRA2B1 SPOT									0.00	0	0
Total For TRA2B1									0.00	0	0
TRA2B: On 14/12/2020 Spot Bond					0.00000	0.00000			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					0.00000	0.00000			0.00	0	0
Total TRA2C1 SPOT									0.00	0	0
Total For TRA2C1									0.00	0	0
TRA2C: On 14/12/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total TRA2C2 SPOT									0.00	0	0
Total For TRA2C2									0.00	0	0
TRA2D: On 14/12/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total TRA2D1 SPOT									0.00	0	0
Total For TRA2D1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA2D: On 14/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRA3A: On 14/11/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total TRA3A1 SPOT										0.00	0	0
Total For TRA3A1										0.00	0	0
TRA3A: On 14/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TRA3A2 SPOT										0.00	0	0
Total For TRA3A2										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond					0.00000	0.00000				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			9.47000	101.89975	9.47000	101.87047				0.00	0	0
Total TRA3A4 SPOT										0.00	0	0
Total For TRA3A4										0.00	0	0
TRA3A: On 14/05/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TRA3A5 SPOT										0.00	0	0
Total For TRA3A5										0.00	0	0
TRA3A: On 14/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TRA3A6 SPOT										0.00	0	0
Total For TRA3A6										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total TRA3A7 SPOT										0.00	0	0
Total For TRA3A7										0.00	0	0
TRA3B: On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total TRA3B1 SPOT										0.00	0	0
Total For TRA3B1										0.00	0	0
TRA3B: On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total TRA3B2 SPOT										0.00	0	0
Total For TRA3B2										0.00	0	0
TRAA2: On 14/06/2019 Spot Bond					0.00000	0.00000				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRAB1 On 14/06/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total TRAB1 SPOT									0.00	0	0
Total For TRAB1									0.00	0	0
TRAB2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRAB2U SPOT									0.00	0	0
Total For TRAB2U									0.00	0	0
TRAC1 On 14/06/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total TRAC1 SPOT									0.00	0	0
Total For TRAC1									0.00	0	0
TRAC2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRAC2U SPOT									0.00	0	0
Total For TRAC2U									0.00	0	0
TRAD1 On 14/06/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total TRAD1 SPOT									0.00	0	0
Total For TRAD1									0.00	0	0
TRAD2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRAD2U SPOT									0.00	0	0
Total For TRAD2U									0.00	0	0
TRAE1 On 14/06/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total TRAE1 SPOT									0.00	0	0
Total For TRAE1									0.00	0	0
TRAE2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRAE2U SPOT									0.00	0	0
Total For TRAE2U									0.00	0	0
TRQ11 On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRQ11U SPOT									0.00	0	0
Total For TRQ11U									0.00	0	0
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRQ12U SPOT									0.00	0	0
Total For TRQ12U									0.00	0	0
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRQ13U SPOT									0.00	0	0
Total For TRQ13U									0.00	0	0
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRQ14U SPOT									0.00	0	0
Total For TRQ14U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSE01L On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TSE01U SPOT									0.00	0	0
Total For TSE01U									0.00	0	0
TSE03L On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TSE03U SPOT									0.00	0	0
Total For TSE03U									0.00	0	0
TTO01L On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TTO01U SPOT									0.00	0	0
Total For TTO01U									0.00	0	0
TUHF0 On 26/01/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total TUHF01 SPOT									0.00	0	0
Total For TUHF01									0.00	0	0
TWC27 On 10/10/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total TWC273 SPOT									0.00	0	0
Total For TWC273									0.00	0	0
TWC27 On 12/10/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total TWC274 SPOT									0.00	0	0
Total For TWC274									0.00	0	0
TWC27 On 18/10/2018 Spot Bond					0.00000	0.00000			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					0.00000	0.00000			0.00	0	0
Total TWC276 SPOT									0.00	0	0
Total For TWC276									0.00	0	0
TWC27 On 29/10/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total TWC277 SPOT									0.00	0	0
Total For TWC277									0.00	0	0
TWC27 On 14/11/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total TWC278 SPOT									0.00	0	0
Total For TWC278									0.00	0	0
TWC27 On 16/11/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total TWC279 SPOT									0.00	0	0
Total For TWC279									0.00	0	0
TWC28 On 27/11/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total TWC280 SPOT									0.00	0	0
Total For TWC280									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
UG21 On 02/03/2021 Spot Bond			9.66300	103.13879	9.66300	103.11190				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			10.89000	102.89630	10.89000	102.86617				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
VCJA6U 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
VCJB1U 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
VCJB2U 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
VCJB3U 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
VCJB4U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VCJB5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB5U SPOT										0.00	0	0
Total For VCJB5U										0.00	0	0
VCJB6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB6U SPOT										0.00	0	0
Total For VCJB6U										0.00	0	0
VCPA1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPA2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA2U SPOT										0.00	0	0
Total For VCPA2U										0.00	0	0
VCPA3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA3U SPOT										0.00	0	0
Total For VCPA3U										0.00	0	0
VCPA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA4U SPOT										0.00	0	0
Total For VCPA4U										0.00	0	0
VCPA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA5U SPOT										0.00	0	0
Total For VCPA5U										0.00	0	0
VCPA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA6U SPOT										0.00	0	0
Total For VCPA6U										0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB1U SPOT										0.00	0	0
Total For VCPB1U										0.00	0	0
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB2U SPOT										0.00	0	0
Total For VCPB2U										0.00	0	0
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB3U SPOT										0.00	0	0
Total For VCPB3U										0.00	0	0
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB4U SPOT										0.00	0	0
Total For VCPB4U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB5U SPOT									0.00	0	0
Total For VCPB5U									0.00	0	0
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB6U SPOT									0.00	0	0
Total For VCPB6U									0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA03U SPOT									0.00	0	0
Total For VJA03U									0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA04U SPOT									0.00	0	0
Total For VJA04U									0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA05U SPOT									0.00	0	0
Total For VJA05U									0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA06U SPOT									0.00	0	0
Total For VJA06U									0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA07U SPOT									0.00	0	0
Total For VJA07U									0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA08U SPOT									0.00	0	0
Total For VJA08U									0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA09U SPOT									0.00	0	0
Total For VJA09U									0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB03U SPOT									0.00	0	0
Total For VJB03U									0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB04U SPOT									0.00	0	0
Total For VJB04U									0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB05U SPOT									0.00	0	0
Total For VJB05U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
VKC24 On 20/02/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total VKC24 SPOT									0.00	0	0
Total For VKC24									0.00	0	0
VKC27 On 05/12/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total VKC27 SPOT									0.00	0	0
Total For VKC27									0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total VKE07 SPOT									0.00	0	0
Total For VKE07									0.00	0	0
VKE08 On 29/03/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total VKE08 SPOT									0.00	0	0
Total For VKE08									0.00	0	0
VKE09 On 08/07/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total VKE09 SPOT									0.00	0	0
Total For VKE09									0.00	0	0
VKE10 On 08/07/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total VKE10 SPOT									0.00	0	0
Total For VKE10									0.00	0	0
VKE11 On 20/04/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total VKE11 SPOT									0.00	0	0
Total For VKE11									0.00	0	0
VKE12 On 03/05/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total VKE12 SPOT									0.00	0	0
Total For VKE12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE13 On 27/08/2021 Spot Bond					0.00000	0.00000			0.00	900,000,000	600,000,000
Total VKE13 SPOT									0.00	900,000,000	600,000,000
Total For VKE13									0.00	900,000,000	600,000,000
VKE14 On 27/08/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total VKE14 SPOT									0.00	0	0
Total For VKE14									0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA03U SPOT									0.00	0	0
Total For VPA03U									0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA04U SPOT									0.00	0	0
Total For VPA04U									0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA05U SPOT									0.00	0	0
Total For VPA05U									0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA06U SPOT									0.00	0	0
Total For VPA06U									0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA07U SPOT									0.00	0	0
Total For VPA07U									0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA08U SPOT									0.00	0	0
Total For VPA08U									0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA09U SPOT									0.00	0	0
Total For VPA09U									0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB03U SPOT									0.00	0	0
Total For VPB03U									0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB04U SPOT									0.00	0	0
Total For VPB04U									0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB05U SPOT									0.00	0	0
Total For VPB05U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
VR833L On 18/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR833U SPOT									0.00	0	0
Total For VR833U									0.00	0	0
VR834L On 25/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR834U SPOT									0.00	0	0
Total For VR834U									0.00	0	0
VR835L On 26/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR835U SPOT									0.00	0	0
Total For VR835U									0.00	0	0
VR836L On 28/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR836U SPOT									0.00	0	0
Total For VR836U									0.00	0	0
VRI712 On 11/12/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total VRI712 SPOT									0.00	0	0
Total For VRI712									0.00	0	0
WHL01 On 10/10/2020 Spot Bond					0.00000	0.00000			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WHL02 On 02/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	53,700,000,000
Total WHL02 SPOT									0.00	0	53,700,000,000
Total For WHL02									0.00	0	53,700,000,000
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 02/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		60,000,000,000,000.00		600,000,000	46,300,000,000
Total WHL03 SPOT								60,000,000,000,000.00		600,000,000	46,300,000,000
Total For WHL03								60,000,000,000,000.00		600,000,000	46,300,000,000
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
WSP3 On 28/05/2019 Spot Bond			6.88500	104.47934	6.88500	104.46013			0.00	0	0
Total WSP3 SPOT									0.00	0	0
Total For WSP3									0.00	0	0
WSP4 On 28/05/2020 Spot Bond			8.19500	104.37750	8.19500	104.35472			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			8.71000	103.83198	8.71000	103.80792			0.00	0	0
Total WSP5 SPOT									0.00	0	0
Total For WSP5									0.00	0	0
WSP5/R203 On 28/05/2021 Spot Bond			100.00000	22.62459	100.00000	22.57479			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			6.27000	94.09319	6.27000	94.07714			0.00	0	0
Total Z083 SPOT									0.00	0	0
Total For Z083									0.00	0	0
Total for SPOT									2.11e+017	794,068,662,523	595,882,518,490
Total for SPOT :									2.11e+017	794,068,662,523	595,882,518,490

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures									2.11e+017	794,068,664,031	595,883,365,322
Total Options									0.00	0	69,740
Grand Total:									2.11e+017	794,068,664,031	595,883,435,062