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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 31/07/2018

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 02/08/2018 Bond Future			10.61461	79.74776	10.62077	79.70992			0.00	0	0
ES33 On 01/11/2018 Bond Future			10.72077	77.38194	10.72715	77.34340			0.00	0	9,466
ES33 On 07/02/2019 Bond Future			10.84126	78.88162	10.84790	78.84227			0.00	0	0
ES33 On 02/05/2019 Bond Future			10.94355	76.40977	10.95042	76.36969			0.00	0	0
Total ES33 Future									0.00	0	9,466
ES33 On 02/08/2018 Bond Future	11.16	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.14	Call			3,093.40000	3.09340	3,131,240		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.14	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.15	Call			3,151.15000	3.15115	3,188,990		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.15	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.16	Call			3,208.84000	3.20884	3,246,680		0.00	0	0
Total ES33 Option									0.00	0	0
Total For ES33									0.00	0	9,466
ES42 On 02/08/2018 Bond Future			10.81948	82.71142	10.82560	82.66822			0.00	0	0
ES42 On 01/11/2018 Bond Future			10.92195	79.92665	10.92829	79.88264			0.00	0	7,957
ES42 On 07/02/2019 Bond Future			11.03423	81.47554	11.04083	81.43052			0.00	0	0
ES42 On 02/05/2019 Bond Future			11.13433	78.57652	11.14116	78.53068			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ES42 Future										0.00	0	7,957
Total For ES42										0.00	0	7,957
I2025 On 02/08/2018 Bond Future			130.86254	130.86254	130.85932	130.85932				0.00	0	498
I2025 On 01/11/2018 Bond Future			133.22865	133.22865	133.22535	133.22535				0.00	0	365
I2025 On 07/02/2019 Bond Future			134.42114	134.42114	134.41755	134.41755				0.00	0	0
I2025 On 02/05/2019 Bond Future			136.69118	136.69118	136.68745	136.68745				0.00	0	0
Total I2025 Future										0.00	0	863
I2025 On 02/08/2018 Bond Future	136.66	Call			0.00000	0.00000	0,000			0.00	0	0
I2025 On 02/08/2018 Bond Future	136.66	Put			5,800.68000	5.80068	5,797,460			0.00	0	0
I2025 On 02/08/2018 Bond Future	136.67	Call			0.00000	0.00000	0,000			0.00	0	0
I2025 On 02/08/2018 Bond Future	136.67	Put			5,810.68000	5.81068	5,807,460			0.00	0	0
I2025 On 02/08/2018 Bond Future	136.65	Call			0.00000	0.00000	0,000			0.00	0	0
I2025 On 02/08/2018 Bond Future	136.65	Put			5,790.68000	5.79068	5,787,460			0.00	0	0
Total I2025 Option										0.00	0	0
Total For I2025										0.00	0	863
I2029 On 02/08/2018 Bond Future			99.61690	99.61690	99.61399	99.61399				0.00	0	0
I2029 On 01/11/2018 Bond Future			100.36844	100.36844	100.36547	100.36547				0.00	0	1,370
I2029 On 07/02/2019 Bond Future			102.33160	102.33160	102.32847	102.32847				0.00	0	0
I2029 On 02/05/2019 Bond Future			102.98920	102.98920	102.98591	102.98591				0.00	0	0
Total I2029 Future										0.00	0	1,370
Total For I2029										0.00	0	1,370
I2033 On 02/08/2018 Bond Future			103.15937	103.15937	102.77467	102.77467				0.00	0	9,076
I2033 On 01/11/2018 Bond Future			103.90347	103.90347	103.51191	103.51191			83,122,776.00		800	5,770
I2033 On 07/02/2019 Bond Future			105.93592	105.93592	105.53652	105.53652				0.00	0	0
I2033 On 02/05/2019 Bond Future			106.58166	106.58166	106.17538	106.17538				0.00	0	0
Total I2033 Future									83,122,776.00		800	14,846
I2033 On 02/08/2018 Bond Future	109.92	Put			7,145.33000	7.14533	6,760,630			0.00	0	0
I2033 On 02/08/2018 Bond Future	109.93	Call			0.00000	0.00000	0,000			0.00	0	0
I2033 On 02/08/2018 Bond Future	109.93	Put			7,155.33000	7.15533	6,770,630			0.00	0	0
I2033 On 02/08/2018 Bond Future	109.94	Call			0.00000	0.00000	0,000			0.00	0	0
I2033 On 02/08/2018 Bond Future	109.94	Put			7,165.33000	7.16533	6,780,630			0.00	0	0
I2033 On 02/08/2018 Bond Future	109.92	Call			0.00000	0.00000	0,000			0.00	0	0
Total I2033 Option										0.00	0	0
Total For I2033									83,122,776.00		800	14,846
I2038 On 02/08/2018 Bond Future			122.44141	122.44141	122.43803	122.43803				0.00	0	429
I2038 On 01/11/2018 Bond Future			124.65537	124.65537	124.65179	124.65179				0.00	0	9,621
I2038 On 07/02/2019 Bond Future			125.50341	125.50341	125.49963	125.49963				0.00	0	0
I2038 On 02/05/2019 Bond Future			127.62280	127.62280	127.61882	127.61882				0.00	0	0
Total I2038 Future										0.00	0	10,050

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On	02/08/2018	Bond Future	134.53	Put			12,091.97000	12.09197	12,088,590		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.54	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.54	Put			12,101.97000	12.10197	12,098,590		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.55	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.55	Put			12,111.97000	12.11197	12,108,590		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.53	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	10,050
I2046	On	02/08/2018	Bond Future			116.96051	116.96051	116.73345	116.73345			116,960,510.00	1,000	7,628
I2046	On	01/11/2018	Bond Future			117.42595	117.42595	117.19493	117.19493			117,425,950.00	1,000	11,966
I2046	On	07/02/2019	Bond Future			119.72280	119.72280	119.48710	119.48710			0.00	0	0
I2046	On	02/05/2019	Bond Future			120.06241	120.06241	119.82250	119.82250			0.00	0	0
Total I2046 Future												234,386,460.00	2,000	19,594
I2046	On	02/08/2018	Bond Future	128.78	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.78	Put			12,046.55000	12.04655	11,819,490		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.79	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.79	Put			12,056.55000	12.05655	11,829,490		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.77	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.77	Put			12,036.55000	12.03655	11,809,490		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												234,386,460.00	2,000	19,594
I2050	On	02/08/2018	Bond Future			121.07960	121.07960	121.07574	121.07574			0.00	0	232
I2050	On	01/11/2018	Bond Future			123.26876	123.26876	123.26488	123.26488			0.00	0	9,854
I2050	On	07/02/2019	Bond Future			123.90831	123.90831	123.90415	123.90415			0.00	0	0
I2050	On	02/05/2019	Bond Future			126.00080	126.00080	125.99656	125.99656			0.00	0	0
Total I2050 Future												0.00	0	10,086
I2050	On	02/08/2018	Bond Future	137.53	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.53	Put			16,454.26000	16.45426	16,450,400		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.54	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.54	Put			16,464.26000	16.46426	16,460,400		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.52	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.52	Put			16,444.26000	16.44426	16,440,400		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	10,086
R186	On	02/08/2018	Bond Future			8.57766	112.64402	8.58333	112.60820		6.66	328,019,386.24	2,912	70,061
R186	On	01/11/2018	Bond Future			8.63734	114.65317	8.64327	114.61670		7.33	333,870,031.04	2,912	55,290
R186	On	07/02/2019	Bond Future			8.70444	111.57014	8.71069	111.53284		7.66	0.00	0	719
R186	On	02/05/2019	Bond Future			8.76482	113.43395	8.77136	113.39595		7.33	0.00	0	0
Total R186 Future												661,889,417.28	5,824	126,070

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2018	Bond Future	8.50	Call			82.34000	0.08234	57,530	6.66	0.00	0	0
R186	On	02/08/2018	Bond Future	8.50	Put			610.24000	0.61024	549,610	6.66	0.00	0	0
R186	On	02/08/2018	Bond Future	8.25	Put			2,131.54000	2.13154	2,095,650	6.46	0.00	0	0
R186	On	02/08/2018	Bond Future	8.25	Call			0.08000	0.00008	0,010	6.46	0.00	0	3,020
R186	On	02/08/2018	Bond Future	7.50	Put			7,126.01000	7.12601	7,090,190	6.08	0.00	0	0
R186	On	02/08/2018	Bond Future	7.50	Call			0.00000	0.00000	0,000	6.08	0.00	0	3,020
R186	On	02/08/2018	Bond Future	8.47	Call			47.96000	0.04796	29,240	6.64	0.00	0	0
R186	On	02/08/2018	Bond Future	8.47	Put			766.71000	0.76671	712,170	6.64	0.00	0	0
R186	On	02/08/2018	Bond Future	8.48	Call			57.85000	0.05785	37,020	6.64	0.00	0	0
R186	On	02/08/2018	Bond Future	8.48	Put			712.94000	0.71294	656,290	6.64	0.00	0	0
R186	On	02/08/2018	Bond Future	8.46	Call			39.45000	0.03945	22,850	6.63	0.00	0	0
R186	On	02/08/2018	Bond Future	8.46	Put			821.91000	0.82191	769,490	6.63	0.00	0	0
R186	On	02/08/2018	Bond Future	9.04	Call			2,835.65000	2.83565	2,871,460	7.26	0.00	0	0
R186	On	02/08/2018	Bond Future	9.04	Put			0.01000	0.00001	0,000	7.26	0.00	0	0
R186	On	02/08/2018	Bond Future	8.90	Call			1,977.00000	1.97700	2,012,380	7.08	0.00	0	0
R186	On	02/08/2018	Bond Future	8.90	Put			0.48000	0.00048	0,040	7.08	0.00	0	2,500
R186	On	02/08/2018	Bond Future	8.75	Call			1,065.19000	1.06519	1,088,350	6.89	0.00	0	2,500
R186	On	02/08/2018	Bond Future	8.75	Put			19.11000	0.01911	6,450	6.89	0.00	0	2,500
R186	On	01/11/2018	Bond Future	8.46	Put			2,294.26000	2.29426	2,259,380	7.13	0.00	0	0
R186	On	01/11/2018	Bond Future	8.46	Call			1,160.02000	1.16002	1,161,610	7.13	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.90	Call			2,613.80000	2.61380	2,624,680	7.44	0.00	0	0
R186	On	01/11/2018	Bond Future	8.90	Put			1,050.10000	1.05010	1,024,510	7.44	0.00	0	2,500
R186	On	01/11/2018	Bond Future	7.96	Call			280.49000	0.28049	278,390	6.68	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.53	Call			1,349.51000	1.34951	1,352,260	7.18	0.00	0	0
R186	On	01/11/2018	Bond Future	8.53	Put			2,048.74000	2.04874	2,015,020	7.18	0.00	0	0
R186	On	01/11/2018	Bond Future	8.54	Call			1,377.51000	1.37751	1,380,440	7.19	0.00	0	0
R186	On	01/11/2018	Bond Future	9.14	Call			3,653.49000	3.65349	3,669,090	7.67	0.00	0	0
R186	On	01/11/2018	Bond Future	8.54	Put			2,014.78000	2.01478	1,981,240	7.19	0.00	0	0
R186	On	01/11/2018	Bond Future	8.52	Call			1,321.62000	1.32162	1,324,200	7.17	0.00	0	0
R186	On	01/11/2018	Bond Future	8.52	Put			2,082.86000	2.08286	2,048,970	7.17	0.00	0	0
R186	On	01/11/2018	Bond Future	9.14	Put			654.05000	0.65405	633,180	7.67	0.00	0	5,000
R186	On	01/11/2018	Bond Future	7.96	Put			4,587.24000	4.58724	4,548,670	6.68	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Put			4,268.07000	4.26807	4,199,800	7.22	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Call			1,186.40000	1.18640	1,155,350	7.23	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Put			4,227.12000	4.22712	4,158,770	7.23	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Call			1,207.81000	1.20781	1,176,680	7.24	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Put			4,186.74000	4.18674	4,118,310	7.24	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Call			1,165.52000	1.16552	1,134,550	7.22	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Put			2,232.89000	2.23289	2,249,310	7.56	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Call			3,650.95000	3.65095	3,703,350	7.54	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Put			2,276.06000	2.27606	2,290,460	7.54	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/05/2019	Bond Future	9.02	Call			3,686.58000	3.68658	3,739,810	7.55	0.00	0	0
R186	On	02/05/2019	Bond Future	9.02	Put			2,254.57000	2.25457	2,269,800	7.55	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Call			3,721.99000	3.72199	3,776,410	7.56	0.00	0	0
Total R186 Option												0.00	0	31,040
Total For R186												661,889,417.28	5,824	157,110
R197	On	02/08/2018	Bond Future			297.70951	297.70951	297.70315	297.70315			0.00	0	1,235
R197	On	01/11/2018	Bond Future			303.09224	303.09224	303.08572	303.08572			0.00	0	2,350
R197	On	07/02/2019	Bond Future			301.66441	301.66441	301.65738	301.65738			0.00	0	0
R197	On	02/05/2019	Bond Future			306.75854	306.75854	306.75102	306.75102			0.00	0	0
Total R197 Future												0.00	0	3,585
Total For R197												0.00	0	3,585
R202	On	02/08/2018	Bond Future			233.03369	233.03369	232.74992	232.74992			0.00	0	12,245
R202	On	01/11/2018	Bond Future			237.24725	237.24725	236.95804	236.95804			0.00	0	10,129
R202	On	07/02/2019	Bond Future			237.98055	237.98055	237.68539	237.68539			0.00	0	0
R202	On	02/05/2019	Bond Future			241.99936	241.99936	241.69912	241.69912			0.00	0	0
Total R202 Future												0.00	0	22,374
Total For R202												0.00	0	22,374
R2023	On	02/08/2018	Bond Future			8.04743	102.24300	8.04802	102.24080		3.46	0.00	0	14,658
R2023	On	01/11/2018	Bond Future			8.10627	100.14072	8.10691	100.13845		4.09	0.00	0	41,469
R2023	On	07/02/2019	Bond Future			8.17669	102.08160	8.17741	102.07918		4.06	0.00	0	0
R2023	On	02/05/2019	Bond Future			8.23302	99.85948	8.23383	99.85689		4.13	0.00	0	0
Total R2023 Future												0.00	0	56,127
R2023	On	02/08/2018	Bond Future	10.40	Put			0.00000	0.00000	0,000	4.87	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.41	Call			8,356.91000	8.35691	8,359,110	4.87	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.41	Put			0.00000	0.00000	0,000	4.87	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.39	Call			8,289.87000	8.28987	8,292,070	4.87	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.39	Put			0.00000	0.00000	0,000	4.87	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.40	Call			8,323.40000	8.32340	8,325,600	4.87	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.59	Call			8,364.45000	8.36445	8,366,660	5.18	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.59	Put			0.34000	0.00034	0,280	5.18	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.57	Call			8,300.68000	8.30068	8,302,880	5.18	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.57	Put			0.38000	0.00038	0,310	5.18	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.58	Call			8,332.57000	8.33257	8,334,770	5.18	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.58	Put			0.36000	0.00036	0,290	5.18	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Call			7,730.47000	7.73047	7,729,600	5.12	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Put			25.56000	0.02556	22,270	5.12	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.57	Call			7,670.93000	7.67093	7,669,940	5.12	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.57	Put			26.79000	0.02679	23,380	5.12	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Call			7,700.70000	7.70070	7,699,770	5.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	07/02/2019	Bond Future	10.58	Put			26.17000	0.02617	22,820	5.12	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Call			1,881.32000	1.88132	1,856,410	4.31	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Put			1,194.82000	1.19482	1,167,320	4.31	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Call			1,902.27000	1.90227	1,877,400	4.32	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Put			1,184.15000	1.18415	1,156,690	4.32	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Call			1,860.47000	1.86047	1,835,510	4.31	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Put			1,205.59000	1.20559	1,178,040	4.31	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	56,127
R2030	On	02/08/2018	Bond Future			8.97256	93.26667	8.97820	93.22864		9.18	74,613,336.00	800	34,636
R2030	On	01/11/2018	Bond Future			9.03015	94.93020	9.03600	94.89143		9.94	57,432,771.00	605	47,771
R2030	On	07/02/2019	Bond Future			9.09482	92.76064	9.10091	92.72105		10.48	0.00	0	167
R2030	On	02/05/2019	Bond Future			9.15486	94.31013	9.16117	94.26981		10.34	0.00	0	0
Total R2030 Future												132,046,107.00	1,405	82,574
R2030	On	02/08/2018	Bond Future	9.46	Put			0.01000	0.00001	0,000	9.88	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.47	Call			3,236.93000	3.23693	3,274,950	9.90	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.47	Put			0.01000	0.00001	0,000	9.90	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.45	Call			3,108.31000	3.10831	3,146,320	9.86	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.91	Put			593.17000	0.59317	516,910	9.07	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.91	Call			131.90000	0.13190	93,670	9.07	0.00	0	7,850
R2030	On	02/08/2018	Bond Future	9.50	Call			3,429.41000	3.42941	3,467,440	9.95	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.45	Put			0.02000	0.00002	0,000	9.86	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.50	Put			0.00000	0.00000	0,000	9.95	0.00	0	7,850
R2030	On	02/08/2018	Bond Future	9.46	Call			3,172.64000	3.17264	3,210,660	9.88	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.51	Put			3,229.52000	3.22952	3,191,490	8.47	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.51	Call			0.00000	0.00000	0,000	8.47	0.00	0	7,850
R2030	On	01/11/2018	Bond Future	8.60	Put			3,634.49000	3.63449	3,647,150	9.46	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.58	Call			645.29000	0.64529	696,120	9.43	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.58	Put			3,734.20000	3.73420	3,746,260	9.43	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.59	Call			664.51000	0.66451	715,640	9.44	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.59	Put			3,684.21000	3.68421	3,696,570	9.44	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.60	Call			683.93000	0.68393	735,360	9.46	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Put			4,604.57000	4.60457	4,613,650	10.11	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Call			1,431.78000	1.43178	1,480,250	10.12	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Put			4,560.74000	4.56074	4,569,620	10.12	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Call			1,456.15000	1.45615	1,504,410	10.13	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Put			4,517.20000	4.51720	4,525,870	10.13	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Call			1,407.65000	1.40765	1,456,320	10.11	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.40	Call			4,241.97000	4.24197	4,219,460	10.47	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.40	Put			2,733.08000	2.73308	2,670,250	10.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	02/05/2019	Bond Future	9.41	Call			4,279.36000	4.27936	4,257,050	10.48	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Put			2,708.01000	2.70801	2,645,380	10.48	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Call			4,204.71000	4.20471	4,182,350	10.46	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Put			2,758.33000	2.75833	2,695,650	10.46	0.00	0	0
Total R2030 Option												0.00	0	23,550
Total For R2030												132,046,107.00	1,405	106,124
R2032	On	02/08/2018	Bond Future			9.16275	95.86002	9.17346	95.78169		9.91	28,758,006.00	300	19,886
R2032	On	01/11/2018	Bond Future			9.22452	93.41487	9.23559	93.33516		11.12	28,024,461.00	300	34,700
R2032	On	07/02/2019	Bond Future			9.29280	95.22525	9.30429	95.14391		11.28	0.00	0	456
R2032	On	02/05/2019	Bond Future			9.35190	92.66064	9.36376	92.57792		11.71	0.00	0	0
Total R2032 Future												56,782,467.00	600	55,042
R2032	On	02/08/2018	Bond Future	9.67	Call			3,531.76000	3.53176	3,610,080	10.59	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.67	Put			0.01000	0.00001	0,000	10.59	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Call			3,600.92000	3.60092	3,679,240	10.61	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Put			0.01000	0.00001	0,000	10.61	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Call			3,462.53000	3.46253	3,540,840	10.57	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Put			0.02000	0.00002	0,000	10.57	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.76	Call			737.57000	0.73757	729,650	10.41	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.76	Put			4,250.63000	4.25063	4,163,000	10.41	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.77	Call			758.27000	0.75827	750,440	10.43	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.77	Put			4,195.56000	4.19556	4,108,020	10.43	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.75	Call			717.26000	0.71726	709,240	10.39	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.75	Put			4,306.17000	4.30617	4,218,440	10.39	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Call			1,518.37000	1.51837	1,590,240	10.82	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Put			5,110.10000	5.11010	5,100,630	10.82	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Call			1,544.50000	1.54450	1,616,110	10.83	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Put			5,061.65000	5.06165	5,051,920	10.83	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Call			1,492.50000	1.49250	1,564,370	10.81	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Put			5,158.89000	5.15889	5,149,420	10.81	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Call			4,713.40000	4.71340	4,785,260	12.06	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Put			3,019.04000	3.01904	3,008,180	12.06	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Call			4,753.64000	4.75364	4,826,620	12.07	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Put			2,991.39000	2.99139	2,981,650	12.07	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Call			4,793.71000	4.79371	4,868,110	12.09	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Put			2,963.65000	2.96365	2,955,330	12.09	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												56,782,467.00	600	55,042
R2035	On	02/08/2018	Bond Future			9.30270	100.26907	9.30838	100.22283		10.53	8,021,525.60	80	37,551
R2035	On	01/11/2018	Bond Future			9.36506	97.56170	9.37092	97.51465		11.87	78,049,360.00	800	68,023
R2035	On	07/02/2019	Bond Future			9.43516	99.45259	9.44125	99.40446		12.07	0.00	0	298

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	02/05/2019	Bond Future			9.49189	96.61625	9.49817	96.56725		12.57	0.00	0	0
Total R2035 Future												86,070,885.60	880	105,872
R2035	On	02/08/2018	Bond Future	9.43	Put			75.26000	0.07526	37,070	10.80	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.44	Call			1,126.43000	1.12643	1,138,550	10.81	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.44	Put			64.08000	0.06408	29,960	10.81	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.42	Call			990.08000	0.99008	993,840	10.78	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.42	Put			88.03000	0.08803	45,550	10.78	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.43	Call			1,057.51000	1.05751	1,065,560	10.80	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.92	Call			840.97000	0.84097	899,250	11.40	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.92	Put			4,563.40000	4.56340	4,574,630	11.40	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.93	Call			865.55000	0.86555	923,700	11.42	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.93	Put			4,503.14000	4.50314	4,514,240	11.42	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.94	Call			890.41000	0.89041	948,740	11.44	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.94	Put			4,443.26000	4.44326	4,454,540	11.44	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Call			1,822.15000	1.82215	1,788,340	11.44	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Put			5,655.08000	5.65508	5,573,140	11.44	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Call			1,852.34000	1.85234	1,818,500	11.46	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Put			5,601.60000	5.60160	5,519,630	11.46	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Call			1,792.24000	1.79224	1,758,480	11.43	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Put			5,708.95000	5.70895	5,627,060	11.43	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Put			3,391.34000	3.39134	3,383,250	12.79	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Call			5,219.08000	5.21908	5,260,420	12.80	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Put			3,359.89000	3.35989	3,352,230	12.80	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Call			5,263.93000	5.26393	5,305,050	12.81	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Put			3,329.02000	3.32902	3,321,140	12.81	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Call			5,174.72000	5.17472	5,215,630	12.79	0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												86,070,885.60	880	105,872
R2037	On	02/08/2018	Bond Future			9.36755	92.60256	9.37319	92.55631		11.56	77,786,150.40	840	22,706
R2037	On	01/11/2018	Bond Future			9.42515	94.25416	9.43096	94.20709		12.46	221,591,530.16	2,351	48,614
R2037	On	07/02/2019	Bond Future			9.48934	91.82094	9.49536	91.77284		13.27	0.00	0	650
R2037	On	02/05/2019	Bond Future			9.54773	93.35472	9.55394	93.30568		13.22	0.00	0	0
Total R2037 Future												299,377,680.56	3,191	71,970
R2037	On	02/08/2018	Bond Future	9.96	Put			0.00000	0.00000	0,000	13.00	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Call			4,700.77000	4.70077	4,747,020	13.02	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Put			0.00000	0.00000	0,000	13.02	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Call			4,549.27000	4.54927	4,595,520	12.98	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Put			0.00000	0.00000	0,000	12.98	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.96	Call			4,625.07000	4.62507	4,671,320	13.00	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.03	Call			1,007.44000	1.00744	984,520	11.70	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	01/11/2018	Bond Future	9.03	Put			4,343.96000	4.34396	4,273,970	11.70	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.01	Call			955.50000	0.95550	932,910	11.66	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.01	Put			4,463.22000	4.46322	4,393,560	11.66	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.02	Call			981.34000	0.98134	958,490	11.68	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.02	Put			4,403.40000	4.40340	4,333,480	11.68	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Call			1,889.77000	1.88977	1,953,950	12.72	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Put			5,469.83000	5.46983	5,485,910	12.72	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Call			1,920.97000	1.92097	1,985,000	12.74	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Put			5,416.44000	5.41644	5,432,370	12.74	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Call			1,858.61000	1.85861	1,923,170	12.71	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Put			5,523.38000	5.52338	5,539,840	12.71	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Call			5,332.35000	5.33235	5,377,660	13.54	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Put			3,421.37000	3.42137	3,417,640	13.54	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Call			5,377.38000	5.37738	5,423,740	13.55	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Put			3,390.03000	3.39003	3,387,350	13.55	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Call			5,287.46000	5.28746	5,331,740	13.52	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Put			3,452.95000	3.45295	3,448,190	13.52	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												299,377,680.56	3,191	71,970
R204	On	02/08/2018	Bond Future			6.60842	101.50073	6.60414	101.50231		0.15	529,630,809.14	5,218	7,022
Total R204 Future												529,630,809.14	5,218	7,022
R204	On	02/08/2018	Bond Future	8.98	Call			869.45000	0.86945	867,870	0.23	0.00	0	0
R204	On	02/08/2018	Bond Future	8.98	Put			0.00000	0.00000	0,000	0.23	0.00	0	0
R204	On	02/08/2018	Bond Future	8.99	Call			873.08000	0.87308	871,500	0.23	0.00	0	0
R204	On	02/08/2018	Bond Future	8.99	Put			0.00000	0.00000	0,000	0.23	0.00	0	0
R204	On	02/08/2018	Bond Future	8.97	Call			865.83000	0.86583	864,250	0.23	0.00	0	0
R204	On	02/08/2018	Bond Future	8.97	Put			0.00000	0.00000	0,000	0.23	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												529,630,809.14	5,218	7,022
R2040	On	02/08/2018	Bond Future			9.44255	96.12651	9.44819	96.07670		11.99	140,344,704.60	1,460	13,118
R2040	On	01/11/2018	Bond Future			9.49999	97.84109	9.50580	97.79037		12.96	48,920,545.00	500	19,698
R2040	On	07/02/2019	Bond Future			9.56396	95.22677	9.56998	95.17490		13.84	0.00	0	100
R2040	On	02/05/2019	Bond Future			9.62196	96.81738	9.62815	96.76466		13.81	0.00	0	0
Total R2040 Future												189,265,249.60	1,960	32,916
R2040	On	02/08/2018	Bond Future	10.03	Put			0.00000	0.00000	0,000	13.06	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.04	Call			5,005.05000	5.00505	5,054,860	13.08	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.04	Put			0.00000	0.00000	0,000	13.08	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.05	Call			5,085.98000	5.08598	5,135,790	13.11	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.05	Put			0.00000	0.00000	0,000	13.11	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.03	Call			4,924.01000	4.92401	4,973,820	13.06	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	01/11/2018	Bond Future	8.50	Put			9.588.54000	9.58854	9,531,380	11.09	0.00	0	0
R2040	On	01/11/2018	Bond Future	8.50	Call			127.54000	0.12754	121,100	11.09	0.00	0	2,950
R2040	On	01/11/2018	Bond Future	9.08	Call			940.61000	0.94061	1,019,140	12.26	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.08	Put			4,774.74000	4.77474	4,802,550	12.26	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.09	Call			968.27000	0.96827	1,046,840	12.28	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.80	Call			4,021.33000	4.02133	4,086,970	13.41	0.00	0	3,540
R2040	On	01/11/2018	Bond Future	9.10	Put			4,645.04000	4.64504	4,673,080	12.30	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.09	Put			4,709.58000	4.70958	4,737,430	12.28	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.07	Call			913.45000	0.91345	991,750	12.24	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.07	Put			4,840.55000	4.84055	4,868,130	12.24	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.10	Call			996.42000	0.99642	1,075,180	12.30	0.00	0	2,950
R2040	On	01/11/2018	Bond Future	9.20	Put			4,034.23000	4.03423	4,061,990	12.51	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.20	Call			1,305.03000	1.30503	1,383,510	12.51	0.00	0	3,540
R2040	On	01/11/2018	Bond Future	9.80	Put			1,508.12000	1.50812	1,523,040	13.41	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Call			1,987.69000	1.98769	2,062,760	13.34	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Put			6,084.00000	6.08400	6,107,200	13.34	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Call			2,020.86000	2.02086	2,095,820	13.36	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Put			6,025.16000	6.02516	6,048,250	13.36	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Call			2,054.59000	2.05459	2,129,190	13.37	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Put			5,967.02000	5.96702	5,989,750	13.37	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Call			5,902.15000	5.90215	5,876,930	13.97	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Put			3,632.18000	3.63218	3,554,240	13.97	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Call			5,805.13000	5.80513	5,779,440	13.95	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Put			3,699.18000	3.69918	3,620,770	13.95	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Call			5,853.73000	5.85373	5,828,270	13.96	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Put			3,665.71000	3.66571	3,587,530	13.96	0.00	0	0
Total R2040 Option												0.00	0	12,980
Total For R2040												189,265,249.60	1,960	45,896
R2044	On	02/08/2018	Bond Future			9.47746	93.21220	9.48308	93.16165		12.63	96,940,688.00	1,040	12,705
R2044	On	01/11/2018	Bond Future			9.53298	94.87476	9.53877	94.82324		13.66	383,294,030.40	4,040	38,689
R2044	On	07/02/2019	Bond Future			9.59469	92.32823	9.60067	92.27568		14.61	0.00	0	108
R2044	On	02/05/2019	Bond Future			9.65050	93.87039	9.65665	93.81692		14.59	0.00	0	0
Total R2044 Future												480,234,718.40	5,080	51,502
R2044	On	02/08/2018	Bond Future	10.06	Call			4,953.14000	4.95314	5,003,690	13.83	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.06	Put			0.00000	0.00000	0,000	13.83	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.07	Call			5,035.04000	5.03504	5,085,590	13.85	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.07	Put			0.00000	0.00000	0,000	13.85	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.05	Call			4,871.12000	4.87112	4,921,670	13.80	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.05	Put			0.00000	0.00000	0,000	13.80	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.14	Put			4,713.06000	4.71306	4,744,720	13.06	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	01/11/2018	Bond Future	9.12	Call			992.11000	0.99211	1,075,170	13.01	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.12	Put			4,845.17000	4.84517	4,876,710	13.01	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.13	Call			1,020.82000	1.02082	1,103,960	13.04	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.13	Put			4,778.78000	4.77878	4,810,400	13.04	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.14	Call			1,050.04000	1.05004	1,133,220	13.06	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.16	Call			2,108.22000	2.10822	2,191,460	14.16	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.16	Put			6,118.94000	6.11894	6,149,630	14.16	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.17	Call			2,143.09000	2.14309	2,226,000	14.18	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.17	Put			6,059.60000	6.05960	6,089,960	14.18	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.18	Call			2,178.02000	2.17802	2,260,850	14.19	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.18	Put			6,000.47000	6.00047	6,030,750	14.19	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.90	Put			3,814.14000	3.81414	3,749,230	14.75	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.91	Call			5,937.78000	5.93778	5,926,550	14.76	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.91	Put			3,779.55000	3.77955	3,714,850	14.76	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.92	Call			5,986.91000	5.98691	5,975,900	14.77	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.92	Put			3,745.25000	3.74525	3,680,770	14.77	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.90	Call			5,888.80000	5.88880	5,877,360	14.75	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												480,234,718.40	5,080	51,502
R2048	On	02/08/2018	Bond Future			9.46747	96.70640	9.47810	96.60797		12.51	86,939,053.60	899	74,628
R2048	On	01/11/2018	Bond Future			9.52416	93.99884	9.53510	93.89865		14.18	84,504,957.16	899	96,472
R2048	On	07/02/2019	Bond Future			9.58744	95.82064	9.59875	95.71836		14.48	0.00	0	0
R2048	On	02/05/2019	Bond Future			9.63844	92.98703	9.65006	92.88297		15.16	0.00	0	0
Total R2048 Future												171,444,010.76	1,798	171,100
R2048	On	02/08/2018	Bond Future	8.99	Put			4,714.08000	4.71408	4,615,650	11.47	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.97	Call			0.00000	0.00000	0,000	11.44	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.97	Put			4,916.03000	4.91603	4,817,600	11.44	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.98	Call			0.00000	0.00000	0,000	11.45	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.98	Put			4,814.97000	4.81497	4,716,540	11.45	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.99	Call			0.00000	0.00000	0,000	11.47	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.03	Put			5,610.77000	5.61077	5,606,990	13.31	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.01	Call			731.74000	0.73174	826,650	13.26	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.01	Put			5,762.34000	5.76234	5,757,060	13.26	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.02	Call			755.81000	0.75581	851,410	13.28	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.02	Put			5,686.22000	5.68622	5,681,630	13.28	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.03	Call			780.38000	0.78038	876,790	13.31	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.06	Call			1,820.39000	1.82039	1,931,290	13.88	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.06	Put			6,921.75000	6.92175	6,930,370	13.88	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Call			1,853.18000	1.85318	1,963,840	13.90	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Put			6,855.42000	6.85542	6,863,800	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
R2048	On	07/02/2019	Bond Future	9.05	Call			1,788.18000	1.78818	1,899,050	13.87	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Put			6,988.83000	6.98883	6,997,420	13.87	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.90	Call			6,080.88000	6.08088	6,101,360	15.32	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.90	Put			3,891.55000	3.89155	3,807,970	15.32	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.91	Call			6,131.05000	6.13105	6,151,880	15.33	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.91	Put			3,856.04000	3.85604	3,772,810	15.33	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.89	Call			6,030.86000	6.03086	6,050,990	15.31	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.89	Put			3,927.36000	3.92736	3,843,430	15.31	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												171,444,010.76	1,798	171,100
R207	On	02/08/2018	Bond Future			7.37134	100.28331	7.36661	100.28964		0.71	0.00	0	3,471
R207	On	01/11/2018	Bond Future			7.39151	102.07195	7.38576	102.07839		0.72	55,527,140.80	544	17,852
R207	On	07/02/2019	Bond Future			7.41776	100.40519	7.41038	100.41165		0.71	0.00	0	0
R207	On	02/05/2019	Bond Future			7.46906	102.08257	7.45928	102.08905		0.61	0.00	0	0
Total R207 Future												55,527,140.80	544	21,323
R207	On	02/08/2018	Bond Future	6.86	Call			0.00000	0.00000	0,000	0.64	0.00	0	0
R207	On	02/08/2018	Bond Future	6.86	Put			682.17000	0.68217	688,500	0.64	0.00	0	0
R207	On	02/08/2018	Bond Future	6.87	Call			0.00000	0.00000	0,000	0.63	0.00	0	0
R207	On	02/08/2018	Bond Future	6.87	Put			668.65000	0.66865	674,980	0.63	0.00	0	0
R207	On	02/08/2018	Bond Future	6.85	Call			0.00000	0.00000	0,000	0.64	0.00	0	0
R207	On	02/08/2018	Bond Future	6.85	Put			695.70000	0.69570	702,030	0.64	0.00	0	0
R207	On	01/11/2018	Bond Future	6.76	Put			722.88000	0.72288	727,690	0.95	0.00	0	0
R207	On	01/11/2018	Bond Future	6.74	Call			17.27000	0.01727	15,700	0.97	0.00	0	0
R207	On	01/11/2018	Bond Future	6.74	Put			744.68000	0.74468	749,550	0.97	0.00	0	0
R207	On	01/11/2018	Bond Future	6.75	Call			17.69000	0.01769	16,080	0.96	0.00	0	0
R207	On	01/11/2018	Bond Future	6.75	Put			733.78000	0.73378	738,610	0.96	0.00	0	0
R207	On	01/11/2018	Bond Future	6.76	Call			18.11000	0.01811	16,480	0.95	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Call			18.12000	0.01812	16,550	0.74	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Put			803.22000	0.80322	808,110	0.74	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Call			18.57000	0.01857	16,980	0.73	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Put			794.80000	0.79480	799,670	0.73	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Call			17.77000	0.01777	16,230	0.74	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Put			811.74000	0.81174	816,660	0.74	0.00	0	0
R207	On	02/05/2019	Bond Future	7.61	Call			280.61000	0.28061	271,650	0.63	0.00	0	0
R207	On	02/05/2019	Bond Future	7.61	Put			180.85000	0.18085	178,370	0.63	0.00	0	0
R207	On	02/05/2019	Bond Future	7.62	Call			285.09000	0.28509	275,750	0.63	0.00	0	0
R207	On	02/05/2019	Bond Future	7.62	Put			178.71000	0.17871	175,850	0.63	0.00	0	0
R207	On	02/05/2019	Bond Future	7.63	Call			289.58000	0.28958	280,230	0.63	0.00	0	0
R207	On	02/05/2019	Bond Future	7.63	Put			176.59000	0.17659	173,720	0.63	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									55,527,140.80	544	21,323
R208 On 02/08/2018 Bond Future			7.67232	100.19336	7.67289	100.19203		1.68	0.00	0	7,728
R208 On 01/11/2018 Bond Future			7.72358	98.58092	7.72422	98.57956		1.96	0.00	0	28,717
R208 On 07/02/2019 Bond Future			7.78729	100.49148	7.78807	100.48999		2.01	0.00	0	0
R208 On 02/05/2019 Bond Future			7.84724	98.77056	7.84817	98.76897		2.01	0.00	0	0
Total R208 Future									0.00	0	36,445
R208 On 02/08/2018 Bond Future	7.12	Put			1,296.09000	1.29609	1,294,760	2.10	0.00	0	0
R208 On 02/08/2018 Bond Future	7.13	Call			0.00000	0.00000	0,000	2.08	0.00	0	0
R208 On 02/08/2018 Bond Future	7.13	Put			1,272.46000	1.27246	1,271,130	2.08	0.00	0	0
R208 On 02/08/2018 Bond Future	7.14	Call			0.00000	0.00000	0,000	2.06	0.00	0	0
R208 On 02/08/2018 Bond Future	7.14	Put			1,248.84000	1.24884	1,247,510	2.06	0.00	0	0
R208 On 02/08/2018 Bond Future	7.12	Call			0.00000	0.00000	0,000	2.10	0.00	0	0
R208 On 01/11/2018 Bond Future	7.11	Call			49.24000	0.04924	46,670	2.03	0.00	0	0
R208 On 01/11/2018 Bond Future	7.11	Put			1,365.15000	1.36515	1,361,220	2.03	0.00	0	0
R208 On 01/11/2018 Bond Future	7.12	Call			50.80000	0.05080	48,180	2.02	0.00	0	0
R208 On 01/11/2018 Bond Future	7.12	Put			1,345.11000	1.34511	1,341,130	2.02	0.00	0	0
R208 On 01/11/2018 Bond Future	7.10	Call			47.81000	0.04781	45,290	2.03	0.00	0	0
R208 On 01/11/2018 Bond Future	7.10	Put			1,385.33000	1.38533	1,381,450	2.03	0.00	0	0
R208 On 07/02/2019 Bond Future	7.07	Put			1,478.78000	1.47878	1,466,700	1.73	0.00	0	0
R208 On 07/02/2019 Bond Future	7.08	Call			101.14000	0.10114	91,390	1.73	0.00	0	0
R208 On 07/02/2019 Bond Future	7.08	Put			1,461.56000	1.46156	1,450,320	1.73	0.00	0	0
R208 On 07/02/2019 Bond Future	7.06	Call			96.70000	0.09670	85,300	1.72	0.00	0	0
R208 On 07/02/2019 Bond Future	7.06	Put			1,495.89000	1.49589	1,483,000	1.72	0.00	0	0
R208 On 07/02/2019 Bond Future	7.07	Call			98.98000	0.09898	88,390	1.73	0.00	0	0
R208 On 02/05/2019 Bond Future	8.03	Call			868.62000	0.86862	900,230	2.15	0.00	0	0
R208 On 02/05/2019 Bond Future	8.03	Put			557.86000	0.55786	587,880	2.15	0.00	0	0
R208 On 02/05/2019 Bond Future	8.04	Call			879.99000	0.87999	911,890	2.15	0.00	0	0
R208 On 02/05/2019 Bond Future	8.04	Put			552.18000	0.55218	582,490	2.15	0.00	0	0
R208 On 02/05/2019 Bond Future	8.02	Call			857.63000	0.85763	888,620	2.14	0.00	0	0
R208 On 02/05/2019 Bond Future	8.02	Put			563.93000	0.56393	593,330	2.14	0.00	0	0
Total R208 Option									0.00	0	0
Total For R208									0.00	0	36,445
R209 On 02/08/2018 Bond Future			9.28246	76.10684	9.28807	76.06812		12.00	353,592,378.64	4,646	78,391
R209 On 01/11/2018 Bond Future			9.33741	74.31668	9.34320	74.27716		13.49	335,614,126.88	4,516	120,196
R209 On 07/02/2019 Bond Future			9.39769	75.75689	9.40366	75.71663		13.73	0.00	0	340
R209 On 02/05/2019 Bond Future			9.44946	73.87453	9.45561	73.83348		14.27	0.00	0	0
Total R209 Future									689,206,505.52	9,162	198,927
R209 On 02/08/2018 Bond Future	10.21	Call			5,976.31000	5.97631	6,015,030	14.00	0.00	0	0
R209 On 02/08/2018 Bond Future	10.21	Put			0.00000	0.00000	0,000	14.00	0.00	0	435
R209 On 02/08/2018 Bond Future	9.66	Put			0.33000	0.00033	0,030	12.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/08/2018	Bond Future	9.66	Call			2,501.78000	2.50178	2,540,200	12.80	0.00	0	435
R209	On	02/08/2018	Bond Future	10.39	Call			7,058.70000	7.05870	7,097,420	14.07	0.00	0	0
R209	On	02/08/2018	Bond Future	10.39	Put			0.00000	0.00000	0,000	14.07	0.00	0	0
R209	On	02/08/2018	Bond Future	10.40	Call			7,118.07000	7.11807	7,156,790	14.07	0.00	0	0
R209	On	02/08/2018	Bond Future	10.40	Put			0.00000	0.00000	0,000	14.07	0.00	0	0
R209	On	02/08/2018	Bond Future	10.38	Call			6,999.25000	6.99925	7,037,970	14.07	0.00	0	0
R209	On	02/08/2018	Bond Future	10.38	Put			0.00000	0.00000	0,000	14.07	0.00	0	0
R209	On	02/08/2018	Bond Future	9.21	Call			119.10000	0.11910	89,240	11.94	0.00	0	0
R209	On	02/08/2018	Bond Future	9.21	Put			660.54000	0.66054	591,960	11.94	295,980.00	500	0
R209	On	02/08/2018	Bond Future	8.83	Call			0.00000	0.00000	0,000	11.21	0.00	0	0
R209	On	02/08/2018	Bond Future	8.83	Put			3,261.56000	3.26156	3,222,840	11.21	3,061,698.00	950	0
R209	On	02/08/2018	Bond Future	8.49	Put			5,819.68000	5.81968	5,780,960	10.68	0.00	0	0
R209	On	02/08/2018	Bond Future	8.49	Call			0.00000	0.00000	0,000	10.68	0.00	500	0
R209	On	02/08/2018	Bond Future	8.46	Put			6,051.26000	6.05126	6,012,540	10.69	0.00	0	0
R209	On	02/08/2018	Bond Future	8.46	Call			0.00000	0.00000	0,000	10.69	0.00	0	5,000
R209	On	02/08/2018	Bond Future	8.96	Put			2,315.20000	2.31520	2,276,230	11.51	0.00	0	0
R209	On	02/08/2018	Bond Future	8.96	Call			0.30000	0.00030	0,050	11.51	0.00	0	5,000
R209	On	02/08/2018	Bond Future	9.43	Call			1,017.03000	1.01703	1,030,240	12.31	0.00	0	0
R209	On	02/08/2018	Bond Future	9.43	Put			47.43000	0.04743	21,920	12.31	0.00	0	5,000
R209	On	02/08/2018	Bond Future	10.84	Call			9,653.40000	9.65340	9,692,120	14.07	0.00	0	0
R209	On	02/08/2018	Bond Future	10.84	Put			0.00000	0.00000	0,000	14.07	0.00	0	435
R209	On	01/11/2018	Bond Future	1016.00	Call			73,389.29000	73.38929	73,428,810	15.54	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Put			0.00000	0.00000	0,000	15.54	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Call			73,389.29000	73.38929	73,428,810	15.54	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Put			0.00000	0.00000	0,000	15.54	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Call			73,389.28000	73.38928	73,428,800	15.54	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Put			0.00000	0.00000	0,000	15.54	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Call			4,617.58000	4.61758	4,685,020	14.82	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Put			705.77000	0.70577	733,690	14.82	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Put			2,027.27000	2.02727	2,029,290	13.62	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Call			2,005.43000	2.00543	2,046,970	13.62	0.00	0	0
R209	On	01/11/2018	Bond Future	8.89	Put			3,919.94000	3.91994	3,932,180	12.89	0.00	0	0
R209	On	01/11/2018	Bond Future	8.89	Call			730.61000	0.73061	782,370	12.89	0.00	0	2,000
R209	On	01/11/2018	Bond Future	9.97	Call			4,768.62000	4.76862	4,836,120	14.89	0.00	0	0
R209	On	01/11/2018	Bond Future	9.97	Put			668.34000	0.66834	696,320	14.89	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Call			7,932.76000	7.93276	7,955,020	15.54	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Put			217.25000	0.21725	199,990	15.54	0.00	0	0
R209	On	01/11/2018	Bond Future	9.64	Put			1,212.29000	1.21229	1,230,440	14.15	0.00	0	0
R209	On	01/11/2018	Bond Future	9.64	Call			3,197.06000	3.19706	3,254,730	14.15	0.00	0	2,000
R209	On	01/11/2018	Bond Future	9.98	Call			4,819.19000	4.81919	4,886,690	14.91	0.00	0	0
R209	On	01/11/2018	Bond Future	9.98	Put			656.25000	0.65625	684,230	14.91	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	01/11/2018	Bond Future	10.00	Put			632.78000	0.63278	660,760	14.96	0.00	0	5,850
R209	On	01/11/2018	Bond Future	10.00	Call			4,920.77000	4.92077	4,988,270	14.96	0.00	0	0
R209	On	01/11/2018	Bond Future	9.47	Call			0.00000	0.00000	2,534,420	13.82	0.00	0	0
R209	On	01/11/2018	Bond Future	9.47	Put			0.00000	0.00000	1,637,200	13.82	1,244,272.00	760	760
R209	On	01/11/2018	Bond Future	8.98	Put			0.00000	0.00000	3,484,910	13.08	0.00	0	0
R209	On	01/11/2018	Bond Future	8.98	Call			0.00000	0.00000	984,250	13.08	0.00	0	0
R209	On	01/11/2018	Bond Future	9.49	Call			0.00000	0.00000	2,613,870	13.85	0.00	0	0
R209	On	01/11/2018	Bond Future	9.49	Put			0.00000	0.00000	1,582,700	13.85	0.00	0	0
R209	On	01/11/2018	Bond Future	9.82	Call			0.00000	0.00000	4,093,100	14.54	0.00	0	0
R209	On	01/11/2018	Bond Future	9.82	Put			0.00000	0.00000	903,270	14.54	1,372,970.40	1,520	760
R209	On	01/11/2018	Bond Future	9.84	Call			0.00000	0.00000	4,190,230	14.59	0.00	0	0
R209	On	01/11/2018	Bond Future	9.84	Put			0.00000	0.00000	872,630	14.59	0.00	0	0
R209	On	01/11/2018	Bond Future	8.99	Put			0.00000	0.00000	3,437,530	13.10	0.00	0	0
R209	On	01/11/2018	Bond Future	8.99	Call			0.00000	0.00000	1,008,510	13.10	1,532,935.20	1,520	760
R209	On	07/02/2019	Bond Future	8.97	Call			1,683.54000	1.68354	1,656,110	13.03	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Put			4,694.04000	4.69404	4,626,350	13.03	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Call			1,630.44000	1.63044	1,603,050	12.99	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Put			4,784.08000	4.78408	4,716,430	12.99	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Call			1,656.97000	1.65697	1,629,560	13.01	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Put			4,738.99000	4.73899	4,671,320	13.01	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Call			4,505.60000	4.50560	4,541,400	14.48	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Put			2,901.01000	2.90101	2,895,760	14.48	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Call			4,429.97000	4.42997	4,465,850	14.46	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Put			2,954.75000	2.95475	2,949,580	14.46	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Call			4,467.72000	4.46772	4,503,690	14.47	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Put			2,927.77000	2.92777	2,922,690	14.47	0.00	0	0
Total R209 Option												7,507,855.60	5,750	30,435
Total For R209												696,714,361.12	14,912	229,362
R210	On	02/08/2018	Bond Future			185.23724	185.23724	185.54293	185.54293			0.00	0	300
R210	On	01/11/2018	Bond Future			186.08635	186.08635	186.39763	186.39763			0.00	0	2,149
R210	On	07/02/2019	Bond Future			189.72606	189.72606	190.04308	190.04308			0.00	0	0
R210	On	02/05/2019	Bond Future			190.38000	190.38000	190.70221	190.70221			0.00	0	0
Total R210 Future												0.00	0	2,449
Total For R210												0.00	0	2,449
R212	On	02/08/2018	Bond Future			153.44492	153.44492	153.44208	153.44208			0.00	0	2,357
R212	On	01/11/2018	Bond Future			156.21931	156.21931	156.21645	156.21645			0.00	0	3,476
R212	On	07/02/2019	Bond Future			157.12120	157.12120	157.11804	157.11804			0.00	0	0
R212	On	02/05/2019	Bond Future			159.77453	159.77453	159.77115	159.77115			0.00	0	0
Total R212 Future												0.00	0	5,833

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R212									0.00	0	5,833
R213 On 02/08/2018 Bond Future			9.07259	87.68199	9.07824	87.64461		9.62	78,913,791.00	900	14,535
R213 On 01/11/2018 Bond Future			9.13275	85.69990	9.13859	85.66185		10.95	25,709,970.00	300	32,893
R213 On 07/02/2019 Bond Future			9.20062	87.36092	9.20670	87.32200		11.09	0.00	0	112
R213 On 02/05/2019 Bond Future			9.25551	85.27288	9.26179	85.23325		11.39	0.00	0	0
Total R213 Future									104,623,761.00	1,200	47,540
R213 On 02/08/2018 Bond Future	9.06	Call			244.01000	0.24401	211,850	9.70	0.00	0	0
R213 On 02/08/2018 Bond Future	9.06	Put			364.75000	0.36475	295,210	9.70	0.00	0	0
R213 On 02/08/2018 Bond Future	9.07	Call			274.35000	0.27435	243,100	9.72	0.00	0	0
R213 On 02/08/2018 Bond Future	9.07	Put			328.87000	0.32887	260,240	9.72	0.00	0	0
R213 On 02/08/2018 Bond Future	9.05	Call			215.97000	0.21597	183,310	9.69	0.00	0	0
R213 On 02/08/2018 Bond Future	9.05	Put			403.00000	0.40300	332,960	9.69	0.00	0	0
R213 On 01/11/2018 Bond Future	8.65	Call			619.63000	0.61963	610,920	10.11	0.00	0	0
R213 On 01/11/2018 Bond Future	8.65	Put			3,884.00000	3.88400	3,837,240	10.11	0.00	0	0
R213 On 01/11/2018 Bond Future	8.66	Call			637.66000	0.63766	629,070	10.13	0.00	0	0
R213 On 01/11/2018 Bond Future	8.66	Put			3,833.53000	3.83353	3,786,890	10.13	0.00	0	0
R213 On 01/11/2018 Bond Future	8.64	Call			601.80000	0.60180	593,120	10.09	0.00	0	0
R213 On 01/11/2018 Bond Future	8.64	Put			3,934.74000	3.93474	3,888,010	10.09	0.00	0	0
R213 On 07/02/2019 Bond Future	8.69	Call			1,360.61000	1.36061	1,336,960	10.47	0.00	0	0
R213 On 07/02/2019 Bond Future	8.69	Put			4,756.49000	4.75649	4,693,920	10.47	0.00	0	0
R213 On 07/02/2019 Bond Future	8.70	Call			1,383.92000	1.38392	1,360,230	10.48	0.00	0	0
R213 On 07/02/2019 Bond Future	8.70	Put			4,712.35000	4.71235	4,649,740	10.48	0.00	0	0
R213 On 07/02/2019 Bond Future	8.68	Call			1,337.54000	1.33754	1,313,700	10.45	0.00	0	0
R213 On 07/02/2019 Bond Future	8.68	Put			4,800.94000	4.80094	4,738,180	10.45	0.00	0	0
R213 On 02/05/2019 Bond Future	9.49	Call			4,129.82000	4.12982	4,181,930	11.62	0.00	0	0
R213 On 02/05/2019 Bond Future	9.49	Put			2,706.57000	2.70657	2,719,050	11.62	0.00	0	0
R213 On 02/05/2019 Bond Future	9.50	Call			4,166.50000	4.16650	4,218,390	11.63	0.00	0	0
R213 On 02/05/2019 Bond Future	9.50	Put			2,681.63000	2.68163	2,693,890	11.63	0.00	0	0
R213 On 02/05/2019 Bond Future	9.48	Call			4,093.26000	4.09326	4,145,320	11.61	0.00	0	0
R213 On 02/05/2019 Bond Future	9.48	Put			2,731.70000	2.73170	2,744,130	11.61	0.00	0	0
Total R213 Option									0.00	0	0
Total For R213									104,623,761.00	1,200	47,540
R214 On 02/08/2018 Bond Future			9.42743	75.64969	9.43304	75.60911		12.79	60,519,752.00	800	15,576
R214 On 01/11/2018 Bond Future			9.48331	73.70634	9.48909	73.66495		14.41	36,853,170.00	500	33,662
R214 On 07/02/2019 Bond Future			9.54567	75.13481	9.55163	75.09264		14.67	0.00	0	0
R214 On 02/05/2019 Bond Future			9.59592	73.09593	9.60205	73.05294		15.30	0.00	0	0
Total R214 Future									97,372,922.00	1,300	49,238
R214 On 02/08/2018 Bond Future	8.95	Call			0.00000	0.00000	0,000	11.67	0.00	0	0
R214 On 02/08/2018 Bond Future	8.95	Put			3,630.39000	3.63039	3,589,810	11.67	0.00	0	0
R214 On 02/08/2018 Bond Future	8.96	Call			0.00000	0.00000	0,000	11.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	02/08/2018	Bond Future	8.96	Put			3,552.35000	3.55235	3,511,770	11.68	0.00	0	0
R214	On	02/08/2018	Bond Future	8.94	Call			0.00000	0.00000	0,000	11.65	0.00	0	0
R214	On	02/08/2018	Bond Future	8.94	Put			3,708.56000	3.70856	3,667,980	11.65	0.00	0	0
R214	On	01/11/2018	Bond Future	8.99	Call			648.60000	0.64860	708,590	13.42	0.00	0	0
R214	On	01/11/2018	Bond Future	8.99	Put			4,364.96000	4.36496	4,383,560	13.42	0.00	0	0
R214	On	01/11/2018	Bond Future	9.00	Call			667.64000	0.66764	729,460	13.45	0.00	0	0
R214	On	01/11/2018	Bond Future	9.00	Put			4,306.60000	4.30660	4,327,030	13.45	0.00	0	0
R214	On	01/11/2018	Bond Future	8.98	Call			629.92000	0.62992	688,230	13.40	0.00	0	0
R214	On	01/11/2018	Bond Future	8.98	Put			4,423.79000	4.42379	4,440,710	13.40	0.00	0	0
R214	On	07/02/2019	Bond Future	9.04	Call			1,539.08000	1.53908	1,602,640	14.04	0.00	0	0
R214	On	07/02/2019	Bond Future	9.04	Put			5,307.22000	5.30722	5,328,610	14.04	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Call			1,565.52000	1.56552	1,628,850	14.06	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Put			5,257.06000	5.25706	5,278,220	14.06	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Call			1,513.09000	1.51309	1,576,870	14.03	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Put			5,357.95000	5.35795	5,379,560	14.03	0.00	0	0
R214	On	02/05/2019	Bond Future	9.86	Call			4,854.52000	4.85452	4,908,630	15.75	0.00	0	0
R214	On	02/05/2019	Bond Future	9.86	Put			3,081.87000	3.08187	3,092,990	15.75	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Call			4,894.00000	4.89400	4,949,390	15.77	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Put			3,054.04000	3.05404	3,066,440	15.77	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Call			4,814.91000	4.81491	4,867,980	15.74	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Put			3,109.68000	3.10968	3,119,760	15.74	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												97,372,922.00	1,300	49,238
Total for Bond												3,878,488,766.26	46,712	1,320,146
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207 Future									0.00	0	0
Total For R207									0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207/R203 Future									0.00	0	0
Total For R207/R203									0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208 Future									0.00	0	0
Total For R208									0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208/R204 Future									0.00	0	0
Total For R208/R204									0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future									0.00	0	0
Total For R213/R186									0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future									0.00	0	0
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 02/08/2018 GOVI			622.26500	622.26500	621.93700	621.93700			24,890,600.00	4	26
GOVI On 01/11/2018 GOVI			633.36300	633.36300	633.02900	633.02900			0.00	0	460
GOVI On 07/02/2019 GOVI			645.64100	645.64100	645.29900	645.29900			0.00	0	0
GOVI On 02/05/2019 GOVI			656.43200	656.43200	656.08400	656.08400			0.00	0	0
Total GOVI Future									24,890,600.00	4	486
GOVI On 02/08/2018 GOVI	605.71	Call			162,270.00000	16.22700	165,550,000		0.00	0	0
GOVI On 02/08/2018 GOVI	605.71	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/08/2018 GOVI	605.72	Call			162,170.00000	16.21700	165,450,000		0.00	0	0
GOVI On 02/08/2018 GOVI	605.72	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/08/2018 GOVI	605.70	Call			162,370.00000	16.23700	165,650,000		0.00	0	0
GOVI On 02/08/2018 GOVI	605.70	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 01/11/2018 GOVI	653.50	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 01/11/2018 GOVI	653.50	Put			204,710.00000	20.47100	201,370,000		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			204,810.00000	20.48100	201,470,000		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			204,610.00000	20.46100	201,270,000		0.00	0	0
GOVI On 07/02/2019 GOVI	666.52	Put			212,210.00000	21.22100	208,790,000		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			212,310.00000	21.23100	208,890,000		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			212,110.00000	21.21100	208,690,000		0.00	0	0
GOVI On 07/02/2019 GOVI	666.52	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.86	Call			82,240.00000	8.22400	85,720,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.86	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.87	Call			82,140.00000	8.21400	85,620,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.87	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.88	Call			82,040.00000	8.20400	85,520,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.88	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total GOVI Option									0.00	0	0
Total For GOVI									24,890,600.00	4	486
Total for GOVI									24,890,600.00	4	486
AL37 On 02/08/2018 Index Future			587.61800	587.61800	587.60000	587.60000			0.00	0	0
AL37 On 01/11/2018 Index Future			598.09800	598.09800	598.08000	598.08000			0.00	0	0
AL37 On 07/02/2019 Index Future			609.69200	609.69200	609.67300	609.67300			0.00	0	0
AL37 On 02/05/2019 Index Future			619.88200	619.88200	619.86200	619.86200			0.00	0	0
Total AL37 Future									0.00	0	0
Total For AL37									0.00	0	0
AL7T On 02/08/2018 Index Future			688.48900	688.48900	688.25000	688.25000			0.00	0	0
AL7T On 01/11/2018 Index Future			700.76800	700.76800	700.52500	700.52500			0.00	0	0
AL7T On 07/02/2019 Index Future			714.35200	714.35200	714.10400	714.10400			0.00	0	0
AL7T On 02/05/2019 Index Future			726.29200	726.29200	726.03800	726.03800			0.00	0	0
Total AL7T Future									0.00	0	0
Total For AL7T									0.00	0	0
ALBI On 02/08/2018 Index Future			626.32200	626.32200	626.02300	626.02300			1,152,432,480.00	184	246
ALBI On 01/11/2018 Index Future			637.49200	637.49200	637.18800	637.18800			599,242,480.00	94	863
ALBI On 07/02/2019 Index Future			649.85000	649.85000	649.53900	649.53900			0.00	0	0
ALBI On 02/05/2019 Index Future			660.71100	660.71100	660.39500	660.39500			0.00	0	0
Total ALBI Future									1,751,674,960.00	278	1,109
Total For ALBI									1,751,674,960.00	278	1,109
IGOV On 02/08/2018 Index Future			250.71400	250.71400	250.59700	250.59700			17,549,980.00	7	424
IGOV On 01/11/2018 Index Future			255.24700	255.24700	255.12800	255.12800			45,944,460.00	18	718
IGOV On 07/02/2019 Index Future			260.24000	260.24000	260.11900	260.11900			0.00	0	0
IGOV On 02/05/2019 Index Future			264.63600	264.63600	264.51300	264.51300			0.00	0	0
Total IGOV Future									63,494,440.00	25	1,142
Total For IGOV									63,494,440.00	25	1,142
Total for Index									1,815,169,400.00	303	2,251
JIBAR f On 19/09/2018 Jibar Future			7.07000	92.93000	7.07000	92.93000			0.00	0	0
JIBAR f On 19/12/2018 Jibar Future			7.01000	92.99000	7.01000	92.99000			0.00	0	35,000
JIBAR f On 20/03/2019 Jibar Future			7.01000	92.99000	7.01000	92.99000			0.00	0	0
JIBAR f On 19/06/2019 Jibar Future			7.03000	92.97000	7.03000	92.97000			0.00	0	0
Total Jibar Future									0.00	0	35,000
Total For JIBAR FUTURE									0.00	0	35,000
Total for Jibar									0.00	0	35,000
10Y ST On 17/12/2025 Interest Rate Swap			95.19000	95.19000	95.21000	95.21000			0.00	0	0
10Y ST On 16/03/2026 Interest Rate Swap			92.18000	92.18000	92.20000	92.20000			0.00	0	0
10Y ST On 15/06/2026 Interest Rate Swap			90.92000	90.92000	90.92000	90.92000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
10Y ST On 21/09/2026			93.07000	93.07000	93.07000	93.07000			0.00	0	0
10Y ST On 21/12/2026			96.84000	96.84000	96.83000	96.83000			0.00	0	0
10Y ST On 15/03/2027			95.39000	95.39000	95.38000	95.38000			0.00	0	0
10Y ST On 21/06/2027			97.45000	97.45000	97.43000	97.43000			0.00	0	0
10Y ST On 20/09/2027			102.86000	102.86000	102.84000	102.84000			0.00	0	0
10Y ST On 20/12/2027			103.18000	103.18000	103.17000	103.17000			0.00	0	0
10Y ST On 22/03/2028			96.68000	96.68000	96.68000	96.68000			0.00	0	0
10Y ST On 20/06/2028			103.81000	103.81000	103.81000	103.81000			0.00	0	0
Total 10Y STND Future									0.00	0	0
Total For 10Y STND									0.00	0	0
1Y STN On 20/09/2018			101.76000	101.76000	101.76000	101.76000			0.00	0	0
1Y STN On 20/12/2018			102.24000	102.24000	102.24000	102.24000			0.00	0	0
1Y STN On 22/03/2019			99.57000	99.57000	99.57000	99.57000			0.00	0	0
1Y STN On 20/06/2019			102.00000	102.00000	102.00000	102.00000			0.00	0	0
Total 1Y STND Future									0.00	0	0
Total For 1Y STND									0.00	0	0
2Y STN On 21/09/2018			98.52000	98.52000	98.52000	98.52000			0.00	0	0
2Y STN On 21/12/2018			98.90000	98.90000	98.90000	98.90000			0.00	0	0
2Y STN On 15/03/2019			99.31000	99.31000	99.31000	99.31000			0.00	0	0
2Y STN On 21/06/2019			99.74000	99.74000	99.74000	99.74000			0.00	0	0
2Y STN On 20/09/2019			101.90000	101.90000	101.91000	101.91000			0.00	0	0
2Y STN On 20/12/2019			102.89000	102.89000	102.90000	102.90000			0.00	0	0
2Y STN On 23/03/2020			98.96000	98.96000	98.98000	98.98000			0.00	0	0
2Y STN On 22/06/2020			102.57000	102.57000	102.59000	102.59000			0.00	0	0
Total 2Y STND Future									0.00	0	0
Total For 2Y STND									0.00	0	0
5Y STN On 17/12/2020			96.47000	96.47000	96.49000	96.49000			0.00	0	0
5Y STN On 16/03/2021			95.69000	95.69000	95.71000	95.71000			0.00	0	0
5Y STN On 15/06/2021			94.89000	94.89000	94.90000	94.90000			0.00	0	0
5Y STN On 21/09/2021			95.05000	95.05000	95.08000	95.08000			0.00	0	0
5Y STN On 21/12/2021			97.23000	97.23000	97.26000	97.26000			0.00	0	51
5Y STN On 15/03/2022			97.34000	97.34000	97.39000	97.39000			0.00	0	0
5Y STN On 21/06/2022			98.51000	98.51000	98.57000	98.57000			0.00	0	0
5Y STN On 20/09/2022			102.41000	102.41000	102.47000	102.47000			0.00	0	0
5Y STN On 20/12/2022			103.64000	103.64000	103.70000	103.70000			0.00	0	0
5Y STN On 22/03/2023			97.02000	97.02000	97.08000	97.08000			0.00	0	0
5Y STN On 20/06/2023			103.03000	103.03000	103.09000	103.09000			0.00	0	0
Total 5Y STND Future									0.00	0	51
Total For 5Y STND									0.00	0	51

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Interest Rate Swap									0.00	0	51
Total for Derivatives :									5,718,548,766.26	47,019	1,357,934
AA05 On 22/03/2019 Spot Bond			7.98500	104.13906	7.98500	104.11692			0.00	0	0
Total AA05 SPOT									0.00	0	0
Total For AA05									0.00	0	0
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	99.55572			0.00	0	0
Total AA06 SPOT									0.00	0	0
Total For AA06									0.00	0	0
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AA06/JIBAR SPOT									0.00	0	0
Total For AA06/JIBAR									0.00	0	0
AA07 On 15/04/2021 Spot Bond			9.47000	102.87251	9.47000	102.84650			0.00	0	0
Total AA07 SPOT									0.00	0	0
Total For AA07									0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	108.79400	10.00000	108.76500			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	102.05370			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			7.72500	101.77803	7.72500	101.75698		23,175,000,000,000.00	3,000,000,000	1,500,000,000	
Total AB013 SPOT									23,175,000,000,000.00	3,000,000,000	1,500,000,000
Total For AB013									23,175,000,000,000.00	3,000,000,000	1,500,000,000
AB014L On 19/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB014U SPOT									0.00	0	0
Total For AB014U									0.00	0	0
AB015L On 19/11/2019 Spot Bond			10.84000	102.19716	10.84000	102.16786			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AB018L On 04/09/2020 Spot Bond			11.37000	104.66247	11.37000	104.63102				0.00	0	0
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2022 Spot Bond			11.81000	104.88625	11.81000	104.85356				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	24.53094	100.00000	24.47695				0.00	0	0
Total AB024U SPOT										0.00	0	0
Total For AB024U										0.00	0	0
AB025L On 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB025U SPOT										0.00	0	0
Total For AB025U										0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	24.41092	100.00000	24.35630				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB032U SPOT									0.00	0	0
Total For AB032U									0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	109.42900	10.00000	109.40000			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			4.80000	4.80000	4.80000	270.55786			0.00	0	0
Total ABCPI3 SPOT									0.00	0	0
Total For ABCPI3									0.00	0	0
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABF19U SPOT									0.00	0	0
Total For ABF19U									0.00	0	0
ABFN08 On 17/03/2020 Spot Bond					0.00000	102.17254			0.00	0	0
Total ABFN08 SPOT									0.00	0	0
Total For ABFN08									0.00	0	0
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.21091			0.00	0	0
Total ABFN09 SPOT									0.00	0	0
Total For ABFN09									0.00	0	0
ABFN10 On 28/10/2019 Spot Bond					0.00000	99.92643			0.00	0	0
Total ABFN10 SPOT									0.00	0	0
Total For ABFN10									0.00	0	0
ABFN12 On 09/04/2019 Spot Bond					0.00000	100.70110			0.00	0	0
Total ABFN12 SPOT									0.00	0	0
Total For ABFN12									0.00	0	0
ABFN13 On 14/05/2020 Spot Bond					0.00000	102.47091			0.00	0	0
Total ABFN13 SPOT									0.00	0	0
Total For ABFN13									0.00	0	0
ABFN14 On 14/05/2022 Spot Bond					0.00000	101.88999			0.00	0	0
Total ABFN14 SPOT									0.00	0	0
Total For ABFN14									0.00	0	0
ABFN15 On 11/11/2020 Spot Bond					0.00000	100.25585			0.00	0	0
Total ABFN15 SPOT									0.00	0	0
Total For ABFN15									0.00	0	0
ABFN16 On 11/11/2022 Spot Bond					0.00000	100.37475			0.00	0	0
Total ABFN16 SPOT									0.00	0	0
Total For ABFN16									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN1 On 17/05/2019 Spot Bond					0.00000	101.87528				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.63730				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN20 On 30/05/2020 Spot Bond					0.00000	101.69976				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN21 On 30/05/2022 Spot Bond					0.00000	101.69326				0.00	0	0
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.89194				0.00	0	0
Total ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0
ABFN23 On 25/05/2027 Spot Bond					0.00000	102.77886				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABFN24 On 17/10/2020 Spot Bond					0.00000	100.20812				0.00	0	0
Total ABFN24 SPOT										0.00	0	0
Total For ABFN24										0.00	0	0
ABFN25 On 17/10/2024 Spot Bond					0.00000	100.38215				0.00	0	0
Total ABFN25 SPOT										0.00	0	0
Total For ABFN25										0.00	0	0
ABFN26 On 17/10/2029 Spot Bond					0.00000	100.39924				0.00	0	0
Total ABFN26 SPOT										0.00	0	0
Total For ABFN26										0.00	0	0
ABK1 On 07/11/2018 Spot Bond			8.77500	103.36440	8.77500	103.34013				0.00	0	0
Total ABK1 SPOT										0.00	0	0
Total For ABK1										0.00	0	0
ABK10 On 14/02/2020 Spot Bond					0.00000	101.23993				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	102.22591				0.00	0	0
Total ABK11 SPOT										0.00	0	0
Total For ABK11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABK12 On 20/05/2022 Spot Bond					0.00000	96.29797			0.00	0	0
Total ABK12 SPOT									0.00	0	0
Total For ABK12									0.00	0	0
ABK3 On 07/11/2018 Spot Bond					0.00000	100.12972			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	100.10760			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	101.50246			0.00	0	0
Total ABK6 SPOT									0.00	0	0
Total For ABK6									0.00	0	0
ABK7 On 03/06/2019 Spot Bond					0.00000	100.61625			0.00	0	0
Total ABK7 SPOT									0.00	0	0
Total For ABK7									0.00	0	0
ABK8 On 03/06/2021 Spot Bond					0.00000	96.65095			0.00	0	0
Total ABK8 SPOT									0.00	0	0
Total For ABK8									0.00	0	0
ABK9 On 18/11/2019 Spot Bond					0.00000	100.23235			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			4.80000	157.03574	4.80000	157.00590			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			6.17000	6.17000	6.17000	139.52187		8,144,400,000,000.00	1,320,000,000	1,320,000,000	
Total ABKI02 SPOT								8,144,400,000,000.00	1,320,000,000	1,320,000,000	
Total For ABKI02								8,144,400,000,000.00	1,320,000,000	1,320,000,000	
ABKI02 On 05/06/2020 Spot Bond			100.00000	29.87623	100.00000	29.80831			0.00	0	0
Total ABKI02/R212 SPOT									0.00	0	0
Total For ABKI02/R212									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABKI03 On 13/10/2021 Spot Bond			7.40000	119.44922	7.40000	119.41831			1,184,000,000,000.00	160,000,000	160,000,000
Total ABKI03 SPOT									1,184,000,000,000.00	160,000,000	160,000,000
Total For ABKI03									1,184,000,000,000.00	160,000,000	160,000,000
ABKI03 On 13/10/2021 Spot Bond			100.00000	12.97177	100.00000	12.94227			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			8.98000	114.60177	8.98000	114.56751			0.00	0	0
Total ABKI04 SPOT									0.00	0	0
Total For ABKI04									0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	10.13243	100.00000	10.10953			0.00	0	0
Total ABKI04/I2025 SPOT									0.00	0	0
Total For ABKI04/I2025									0.00	0	0
ABKS1 On 05/04/2021 Spot Bond					0.00000	89.92909			0.00	0	42,946,900
Total ABKS1 SPOT									0.00	0	42,946,900
Total For ABKS1									0.00	0	42,946,900
ABN05 On 18/04/2021 Spot Bond			4.01000	192.98953	4.01000	192.95695			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			3.83000	3.83000	3.83000	123.47649			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			3.70000	3.70000	3.70000	174.24597			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			3.63000	3.63000	3.63000	216.59632			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			9.65500	9.65500	9.65500	96.33401			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			9.98500	9.98500	9.98500	104.06177			0.00	0	0
Total ABN79 SPOT									0.00	0	0
Total For ABN79									0.00	0	0
ABN80 On 31/03/2021 Spot Bond			8.84500	8.84500	8.84500	97.39812			0.00	0	0
Total ABN80 SPOT									0.00	0	0
Total For ABN80									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN86 On 01/08/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total ABN86 SPOT									0.00	0	0
Total For ABN86									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.53000	10.53000	10.53000	101.01681			0.00	0	0
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABN91 On 11/12/2018 Spot Bond					0.00000	101.25803			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	100.04510			0.00	0	0
Total ABN92 SPOT									0.00	0	0
Total For ABN92									0.00	0	0
ABS11 On 09/04/2021 Spot Bond			8.87000	104.27648	8.87000	104.25176		10,998,800,000,000.00	1,240,000,000	620,000,000	
Total ABS11 SPOT								10,998,800,000,000.00	1,240,000,000	620,000,000	
Total For ABS11								10,998,800,000,000.00	1,240,000,000	620,000,000	
ABS12 On 14/05/2020 Spot Bond			8.81500	102.73215	8.81500	102.70807		0.00	0	0	
Total ABS12 SPOT								0.00	0	0	
Total For ABS12								0.00	0	0	
ABS12/ On 14/05/2020 Spot Bond			9.20000	102.10906	9.20000	102.08410		0.00	0	0	
Total ABS12/R207 SPOT								0.00	0	0	
Total For ABS12/R207								0.00	0	0	
ABS13 On 14/05/2022 Spot Bond			9.55000	102.49072	9.55000	102.46475		0.00	0	28,190,100	
Total ABS13 SPOT								0.00	0	28,190,100	
Total For ABS13								0.00	0	28,190,100	
ABS14 On 11/11/2020 Spot Bond			8.47500	103.77178	8.47500	103.74838		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			8.93500	105.09716	8.93500	105.07219		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			9.54000	106.75406	9.54000	106.72703		0.00	0	0	
Total ABS16 SPOT								0.00	0	0	
Total For ABS16								0.00	0	0	
ABS17 On 11/11/2027 Spot Bond			9.68000	108.15547	9.68000	108.12769		29,040,000,000,000.00	3,000,000,000	1,630,000,000	
Total ABS17 SPOT								29,040,000,000,000.00	3,000,000,000	1,630,000,000	
Total For ABS17								29,040,000,000,000.00	3,000,000,000	1,630,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS18 On 26/09/2023 Spot Bond			9.50500	104.79139	9.50500	104.76495			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			8.09500	101.56828	8.09500	101.54627			0.00	0	0
Total ABS6 SPOT									0.00	0	0
Total For ABS6									0.00	0	0
ABS7 On 11/09/2026 Spot Bond			9.81500	97.86460	9.81500	97.83912		75,771,800,000,000.00	7,720,000,000	4,860,000,000	
Total ABS7 SPOT								'5,771,800,000,000.00	7,720,000,000	4,860,000,000	
Total For ABS7								'5,771,800,000,000.00	7,720,000,000	4,860,000,000	
ABS7/F On 11/09/2026 Spot Bond			100.00000	12.24037	100.00000	12.21343			0.00	0	0
Total ABS7/R186 SPOT									0.00	0	0
Total For ABS7/R186									0.00	0	0
ABSI2 On 07/12/2023 Spot Bond			3.75000	3.75000	3.75000	283.92291			0.00	0	0
Total ABSI2 SPOT									0.00	0	0
Total For ABSI2									0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			3.15000	150.78853	3.15000	150.76664			0.00	0	0
Total ABSI4 SPOT									0.00	0	0
Total For ABSI4									0.00	0	0
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT01U SPOT									0.00	0	0
Total For ABT01U									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ACIF1U SPOT									0.00	0	0
Total For ACIF1U									0.00	0	0
ACL047 On 22/10/2018 Spot Bond					0.00000	98.29704			0.00	0	0
Total ACL047 SPOT									0.00	0	0
Total For ACL047									0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	109.42900	10.00000	109.40000			0.00	0	0
Total ACL089/JIBAR SPOT									0.00	0	0
Total For ACL089/JIBAR									0.00	0	0
ACL097 On 20/12/2025 Spot Bond					0.00000	89.93410			0.00	0	0
Total ACL097 SPOT									0.00	0	0
Total For ACL097									0.00	0	0
ACL098 On 20/12/2025 Spot Bond					0.00000	88.95763			0.00	0	0
Total ACL098 SPOT									0.00	0	0
Total For ACL098									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL104 On 20/12/2019 Spot Bond			8.96500	8.96500	8.96500	102.49397				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL127 On 20/09/2021 Spot Bond					0.00000	216.55554				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond					0.00000	216.62448				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond					0.00000	101.08311				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	109.42900	10.00000	109.40000				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL145 On 20/12/2021 Spot Bond					0.00000	101.08662				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			8.75500	8.75500	8.75500	102.00190				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL174 On 20/06/2019 Spot Bond					0.00000	101.08331				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond					0.00000	101.02510				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL183 On 20/06/2019 Spot Bond					0.00000	101.62765				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL185 On 20/09/2022 Spot Bond					0.00000	101.07729				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond					0.00000	101.90048				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL188 On 20/09/2020 Spot Bond					0.00000	101.10625				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193 On 20/09/2022 Spot Bond					0.00000	101.10985				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond					0.00000	101.10985				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	101.12964				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	101.12964				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	146.74319				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	149.52321				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL212 On 20/09/2018 Spot Bond					0.00000	101.01572				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL214 On 20/09/2020 Spot Bond					0.00000	95.74141				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond					0.00000	101.00291				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond					0.00000	101.00177				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	101.07267				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL218 On 11/05/2020 Spot Bond					0.00000	99.74226			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	100.17528			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	101.06799			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	101.05054			0.00	0	0
Total ACL222 SPOT									0.00	0	0
Total For ACL222									0.00	0	0
AHF2A On 18/07/2021 Spot Bond					0.00000	100.00203			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	100.00203			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	100.04334			0.00	0	0
Total AHF2C3 SPOT									0.00	0	0
Total For AHF2C3									0.00	0	0
AHF3A On 18/04/2019 Spot Bond					0.00000	100.64212			0.00	0	0
Total AHF3A3 SPOT									0.00	0	0
Total For AHF3A3									0.00	0	0
AHF3A On 18/04/2019 Spot Bond					0.00000	100.35219			0.00	0	0
Total AHF3A4 SPOT									0.00	0	0
Total For AHF3A4									0.00	0	0
AHF3B On 18/04/2019 Spot Bond					0.00000	100.45280			0.00	0	0
Total AHF3B2 SPOT									0.00	0	0
Total For AHF3B2									0.00	0	0
AHF3B On 18/04/2019 Spot Bond					0.00000	100.43272			0.00	0	0
Total AHF3B3 SPOT									0.00	0	0
Total For AHF3B3									0.00	0	0
AHF3C On 18/04/2019 Spot Bond					0.00000	100.59676			0.00	0	0
Total AHF3C2 SPOT									0.00	0	0
Total For AHF3C2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AHF3C On 18/04/2019 Spot Bond					0.00000	100.53691				0.00	0	0
Total AHF3C3 SPOT										0.00	0	0
Total For AHF3C3										0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1AI On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	1,050,579,946
Total AHY2U SPOT										0.00	0	1,050,579,946
Total For AHY2U										0.00	0	1,050,579,946
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	893,754,086
Total AIG2U SPOT										0.00	0	893,754,086
Total For AIG2U										0.00	0	893,754,086
AIR01 On 15/03/2019 Spot Bond			7.75500	103.76053	7.75500	103.73908				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			9.30500	111.93790	9.30500	111.91009				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			9.46500	100.68889	9.46500	100.66360				0.00	0	0
Total AIR04 SPOT										0.00	0	0
Total For AIR04										0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIR04U SPOT										0.00	0	0
Total For AIR04U										0.00	0	0
AIR05 On 29/05/2030 Spot Bond			10.63500	97.54717	10.63500	97.51970				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			4.01000	175.60106	4.01000	175.57142				0.00	0	0
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0
APF02 On 26/09/2019 Spot Bond					0.00000	101.27456				0.00	0	0
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
APF03 On 07/08/2018 Spot Bond					0.00000	99.90318			0.00	0	0
Total APF03 SPOT									0.00	0	0
Total For APF03									0.00	0	0
APF04 On 21/10/2021 Spot Bond					0.00000	100.25597			0.00	0	0
Total APF04 SPOT									0.00	0	0
Total For APF04									0.00	0	0
APF05 On 24/08/2020 Spot Bond					0.00000	102.23791			0.00	0	0
Total APF05 SPOT									0.00	0	0
Total For APF05									0.00	0	0
APF06 On 24/08/2022 Spot Bond					0.00000	101.74352			0.00	0	0
Total APF06 SPOT									0.00	0	0
Total For APF06									0.00	0	0
APF07 On 25/06/2023 Spot Bond					0.00000	100.94659			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	100.21789			0.00	0	0
Total APF08 SPOT									0.00	0	0
Total For APF08									0.00	0	0
APF09 On 24/07/2023 Spot Bond					0.00000	100.22358			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
AS180L On 09/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS180U SPOT										0.00	0	0
Total For AS180U										0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS221U SPOT										0.00	0	0
Total For AS221U										0.00	0	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS224U SPOT										0.00	0	0
Total For AS224U										0.00	0	0
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS248U SPOT										0.00	0	0
Total For AS248U										0.00	0	0
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS249U SPOT										0.00	0	0
Total For AS249U										0.00	0	0
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS266U SPOT										0.00	0	0
Total For AS266U										0.00	0	0
ASN01 On 20/03/2019 Spot Bond					0.00000	101.02517				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01 On 20/03/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN02 On 07/12/2033 Spot Bond			3.88000	234.97908	3.88000	234.94026				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02 On 20/06/2019 Spot Bond					0.00000	100.52815				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN03(On 10/11/2019 Spot Bond					0.00000	99.80385				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			3.89500	210.02675	3.89500	209.99195				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04(On 21/11/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN05(On 22/04/2020 Spot Bond					0.00000	100.25322				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	100.01771				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	100.01627				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06(On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06(On 07/02/2020 Spot Bond					0.00000	99.88827				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07(On 20/06/2020 Spot Bond					0.00000	101.21189				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	101.03650				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	102.67110				0.00	52,800,000	15,700,000
Total ASN083 SPOT										0.00	52,800,000	15,700,000
Total For ASN083										0.00	52,800,000	15,700,000
ASN08(On 03/09/2020 Spot Bond					0.00000	101.60849				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN08(On 25/09/2018 Spot Bond					0.00000	100.89660				0.00	0	0
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN087 On 01/10/2020 Spot Bond					0.00000	124.68406				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN09(On 08/10/2018 Spot Bond					0.00000	100.57211				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN097 On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN097 On 21/10/2020 Spot Bond					0.00000	100.24791				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN09(On 10/11/2020 Spot Bond					0.00000	99.81618				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN09(On 20/12/2020 Spot Bond					0.00000	81.04457				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	101.46439				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN11(On 07/03/2021 Spot Bond					0.00000	101.37478				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN11(On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN127 On 20/12/2020 Spot Bond					0.00000	101.36158				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN12(On 20/03/2019 Spot Bond					0.00000	101.04555				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN12(On 24/02/2019 Spot Bond					0.00000	101.71671				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN12(On 24/02/2019 Spot Bond					0.00000	101.70515				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN13(On 24/02/2019 Spot Bond					0.00000	101.68812				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN13(On 03/03/2019 Spot Bond					0.00000	101.44836				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN13(On 03/03/2019 Spot Bond					0.00000	101.43633				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	101.34999				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN13(On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN13(On 31/12/2018 Spot Bond					0.00000	95.68000				0.00	0	0
Total ASN136 SPOT										0.00	0	0
Total For ASN136										0.00	0	0
ASN13(On 31/01/2022 Spot Bond			3.88000	147.20741	3.88000	147.18316				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN14(On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14(On 31/12/2018 Spot Bond					0.00000	95.68000				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	103.02016				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN14: On 28/04/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN144 SPOT									0.00	0	0
Total For ASN144									0.00	0	0
ASN14: On 20/06/2021 Spot Bond					0.00000	58.51370			0.00	0	0
Total ASN145 SPOT									0.00	0	0
Total For ASN145									0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	99.89964			0.00	0	0
Total ASN146 SPOT									0.00	0	0
Total For ASN146									0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	99.89964			0.00	0	0
Total ASN147 SPOT									0.00	0	0
Total For ASN147									0.00	0	0
ASN14: On 31/01/2022 Spot Bond			3.92500	146.98994	3.92500	146.96556			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	116.84633			0.00	0	0
Total ASN150 SPOT									0.00	0	0
Total For ASN150									0.00	0	0
ASN15: On 02/06/2021 Spot Bond					0.00000	101.49652			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			4.60000	161.79093	4.60000	161.76108			0.00	0	0
Total ASN154 SPOT									0.00	0	0
Total For ASN154									0.00	0	0
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN156 SPOT									0.00	0	0
Total For ASN156									0.00	0	0
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN157 SPOT									0.00	0	0
Total For ASN157									0.00	0	0
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN159 SPOT									0.00	0	0
Total For ASN159									0.00	0	0
ASN16: On 08/08/2021 Spot Bond					0.00000	99.85893			0.00	0	0
Total ASN160 SPOT									0.00	0	0
Total For ASN160									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN16: On 19/08/2021 Spot Bond					0.00000	101.79073				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN16: On 20/06/2021 Spot Bond					0.00000	101.12958				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17: On 02/12/2019 Spot Bond					0.00000	101.40030				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN17: On 25/02/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN179 SPOT										0.00	0	0
Total For ASN179										0.00	0	0
ASN18: On 20/06/2022 Spot Bond					0.00000	101.19012				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN18: On 25/04/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN185 SPOT										0.00	0	0
Total For ASN185										0.00	0	0
ASN19: On 12/06/2020 Spot Bond					0.00000	101.20621				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN19: On 27/06/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN192 SPOT										0.00	0	0
Total For ASN192										0.00	0	0
ASN19: On 12/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN193 SPOT										0.00	0	0
Total For ASN193										0.00	0	0
ASN19: On 30/06/2022 Spot Bond					0.00000	100.79298				0.00	0	0
Total ASN194 SPOT										0.00	0	0
Total For ASN194										0.00	0	0
ASN19: On 31/01/2038 Spot Bond			4.17000	102.79947	4.17000	102.78175				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN19: On 20/06/2022 Spot Bond					0.00000	101.01336				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN19: On 01/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN199 SPOT										0.00	0	0
Total For ASN199										0.00	0	0
ASN20: On 25/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN200 SPOT										0.00	0	0
Total For ASN200										0.00	0	0
ASN20: On 21/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN201 SPOT										0.00	0	0
Total For ASN201										0.00	0	0
ASN20: On 18/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN202 SPOT										0.00	0	0
Total For ASN202										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	101.02290				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	101.08899				0.00	16,000,000	6,300,000
Total ASN204 SPOT										0.00	16,000,000	6,300,000
Total For ASN204										0.00	16,000,000	6,300,000
ASN20: On 25/08/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN207 SPOT										0.00	0	0
Total For ASN207										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN201 On 24/08/2021 Spot Bond					0.00000	101.99316				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN209 On 24/08/2025 Spot Bond					0.00000	102.17367				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN210 On 28/08/2020 Spot Bond					0.00000	101.53695				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN211 On 02/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN212 SPOT										0.00	0	0
Total For ASN212										0.00	0	0
ASN213 On 01/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN213 SPOT										0.00	0	0
Total For ASN213										0.00	0	0
ASN214 On 29/08/2022 Spot Bond					0.00000	101.59482				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN215 On 14/09/2018 Spot Bond					0.00000	101.09261				0.00	0	0
Total ASN215 SPOT										0.00	0	0
Total For ASN215										0.00	0	0
ASN216 On 12/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN216 SPOT										0.00	0	0
Total For ASN216										0.00	0	0
ASN217 On 12/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN217 SPOT										0.00	0	0
Total For ASN217										0.00	0	0
ASN218 On 19/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN218 SPOT										0.00	0	0
Total For ASN218										0.00	0	0
ASN219 On 20/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN219 SPOT										0.00	0	0
Total For ASN219										0.00	0	0
ASN220 On 22/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN220 SPOT										0.00	0	0
Total For ASN220										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN22: On 25/10/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN223 SPOT										0.00	0	0
Total For ASN223										0.00	0	0
ASN22: On 25/10/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN225 SPOT										0.00	0	0
Total For ASN225										0.00	0	0
ASN22: On 01/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN228 SPOT										0.00	0	0
Total For ASN228										0.00	0	0
ASN22: On 10/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN229 SPOT										0.00	0	0
Total For ASN229										0.00	0	0
ASN23: On 10/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN230 SPOT										0.00	0	0
Total For ASN230										0.00	0	0
ASN23: On 17/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN231 SPOT										0.00	0	0
Total For ASN231										0.00	0	0
ASN23: On 28/05/2019 Spot Bond			8.56000	8.56000	8.56000	101.52394				0.00	0	0
Total ASN232 SPOT										0.00	0	0
Total For ASN232										0.00	0	0
ASN23: On 29/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN234 SPOT										0.00	0	0
Total For ASN234										0.00	0	0
ASN23: On 12/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN235 SPOT										0.00	0	0
Total For ASN235										0.00	0	0
ASN23: On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN236 SPOT										0.00	0	0
Total For ASN236										0.00	0	0
ASN23: On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN237 SPOT										0.00	0	0
Total For ASN237										0.00	0	0
ASN23: On 18/12/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN239 SPOT										0.00	0	0
Total For ASN239										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN24(On 02/02/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN240 SPOT										0.00	0	0
Total For ASN240										0.00	0	0
ASN24(On 02/02/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN241 SPOT										0.00	0	0
Total For ASN241										0.00	0	0
ASN24(On 10/02/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN242 SPOT										0.00	0	0
Total For ASN242										0.00	0	0
ASN24(On 07/03/2019 Spot Bond					0.00000	101.28369				0.00	0	0
Total ASN243 SPOT										0.00	0	0
Total For ASN243										0.00	0	0
ASN24(On 10/03/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN244 SPOT										0.00	0	0
Total For ASN244										0.00	0	0
ASN24(On 30/03/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN245 SPOT										0.00	0	0
Total For ASN245										0.00	0	0
ASN24(On 12/04/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN246 SPOT										0.00	0	0
Total For ASN246										0.00	0	0
ASN24(On 13/04/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN247 SPOT										0.00	0	0
Total For ASN247										0.00	0	0
ASN25(On 09/05/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN250 SPOT										0.00	0	0
Total For ASN250										0.00	0	0
ASN25(On 16/05/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN251 SPOT										0.00	0	0
Total For ASN251										0.00	0	0
ASN25(On 16/05/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN252 SPOT										0.00	0	0
Total For ASN252										0.00	0	0
ASN25(On 27/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN253 SPOT										0.00	0	0
Total For ASN253										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN25: On 25/05/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN254 SPOT									0.00	0	0
Total For ASN254									0.00	0	0
ASN25: On 29/05/2021 Spot Bond					0.00000	101.50634			0.00	0	0
Total ASN255 SPOT									0.00	0	0
Total For ASN255									0.00	0	0
ASN25: On 05/06/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN256 SPOT									0.00	0	0
Total For ASN256									0.00	0	0
ASN25: On 02/06/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN257 SPOT									0.00	0	0
Total For ASN257									0.00	0	0
ASN26: On 22/06/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN261 SPOT									0.00	0	0
Total For ASN261									0.00	0	0
ASN26: On 22/06/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN262 SPOT									0.00	0	0
Total For ASN262									0.00	0	0
ASN26: On 22/06/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN263 SPOT									0.00	0	0
Total For ASN263									0.00	0	0
ASN26: On 20/06/2023 Spot Bond					0.00000	100.95124			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	100.00000			0.00	0	0
Total ASN265 SPOT									0.00	0	0
Total For ASN265									0.00	0	0
ASN26: On 10/07/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN268 SPOT									0.00	0	0
Total For ASN268									0.00	0	0
ASN26: On 10/07/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN269 SPOT									0.00	0	0
Total For ASN269									0.00	0	0
ASN27: On 20/07/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN270 SPOT									0.00	0	0
Total For ASN270									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN27 On 20/07/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN271 SPOT									0.00	0	0
Total For ASN271									0.00	0	0
ASN27 On 20/07/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN272 SPOT									0.00	0	0
Total For ASN272									0.00	0	0
ASN27 On 25/07/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN273 SPOT									0.00	0	0
Total For ASN273									0.00	0	0
ASN75 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ASN75U SPOT									0.00	0	0
Total For ASN75U									0.00	0	0
ASN89 On 02/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ASN89U SPOT									0.00	0	0
Total For ASN89U									0.00	0	0
BAW11 On 01/10/2018 Spot Bond			7.74500	103.60297	7.74500	103.58126			0.00	0	0
Total BAW11 SPOT									0.00	0	0
Total For BAW11									0.00	0	0
BAW17 On 05/12/2018 Spot Bond					0.00000	101.60011			0.00	0	0
Total BAW17 SPOT									0.00	0	0
Total For BAW17									0.00	0	0
BAW17 On 05/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAW17/JIBAR SPOT									0.00	0	0
Total For BAW17/JIBAR									0.00	0	0
BAW18 On 05/12/2020 Spot Bond					0.00000	101.48133			0.00	0	380,000,000
Total BAW18 SPOT									0.00	0	380,000,000
Total For BAW18									0.00	0	380,000,000
BAW19 On 05/12/2020 Spot Bond			9.27000	102.11496	9.27000	102.08968		18,540,000,000,000.00	2,000,000,000	1,000,000,000	
Total BAW19 SPOT								18,540,000,000,000.00	2,000,000,000	1,000,000,000	
Total For BAW19								18,540,000,000,000.00	2,000,000,000	1,000,000,000	
BAW21 On 24/03/2022 Spot Bond			9.22000	103.54037	9.22000	103.51501		0.00	0	0	0
Total BAW21 SPOT								0.00	0	0	0
Total For BAW21								0.00	0	0	0
BAW21 On 24/03/2022 Spot Bond			9.30000	103.29744	9.30000	103.27193		0.00	0	0	0
Total BAW21/R208 SPOT								0.00	0	0	0
Total For BAW21/R208								0.00	0	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAW22 On 07/12/2022 Spot Bond					0.00000	102.62314				0.00	0	0
Total BAW22 SPOT										0.00	0	0
Total For BAW22										0.00	0	0
BAW24 On 30/09/2019 Spot Bond					0.00000	101.78863				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	100.51546				0.00	0	2,500,000,000
Total BAW25 SPOT										0.00	0	2,500,000,000
Total For BAW25										0.00	0	2,500,000,000
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW26U SPOT										0.00	0	0
Total For BAW26U										0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond					0.00000	101.72750				0.00	0	0
Total BAW28 SPOT										0.00	0	0
Total For BAW28										0.00	0	0
BAW29 On 22/02/2023 Spot Bond					0.00000	101.72663				0.00	0	0
Total BAW29 SPOT										0.00	0	0
Total For BAW29										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond					0.00000	101.21101				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond					0.00000	100.90468				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond					0.00000	100.95993				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond					0.00000	100.96005				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	101.00287				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA52 On 31/03/2019 Spot Bond					0.00000	101.69428				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	101.83690				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	104.75578				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA58 On 30/06/2020 Spot Bond					0.00000	102.90295				0.00	0	0
Total BAYA58 SPOT										0.00	0	0
Total For BAYA58										0.00	0	0
BAYA59 On 30/06/2022 Spot Bond			11.98500	104.73860	11.98500	104.70548				0.00	0	0
Total BAYA59 SPOT										0.00	0	0
Total For BAYA59										0.00	0	0
BAYA60 On 30/06/2020 Spot Bond			12.47000	12.47000	12.47000	100.96872				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA61 On 30/06/2020 Spot Bond					0.00000	101.03095				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYA62 On 30/09/2020 Spot Bond					0.00000	100.97246				0.00	0	0
Total BAYA62 SPOT										0.00	0	0
Total For BAYA62										0.00	0	0
BAYA63 On 30/11/2020 Spot Bond					0.00000	101.91262				0.00	0	0
Total BAYA63 SPOT										0.00	0	0
Total For BAYA63										0.00	0	0
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.98080				0.00	0	0
Total BAYA64 SPOT										0.00	0	0
Total For BAYA64										0.00	0	0
BAYA65 On 30/09/2020 Spot Bond					0.00000	100.93909				0.00	0	0
Total BAYA65 SPOT										0.00	0	0
Total For BAYA65										0.00	0	0
BAYA66 On 31/03/2021 Spot Bond					0.00000	100.97256				0.00	0	0
Total BAYA66 SPOT										0.00	0	0
Total For BAYA66										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA67 On 31/03/2023 Spot Bond			11.98500	11.98500	11.98500	98.11406				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA69 On 30/06/2021 Spot Bond					0.00000	100.91836				0.00	0	0
Total BAYA69 SPOT										0.00	0	0
Total For BAYA69										0.00	0	0
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.91836				0.00	0	0
Total BAYA70 SPOT										0.00	0	0
Total For BAYA70										0.00	0	0
BAYA71 On 30/06/2021 Spot Bond					0.00000	100.91836				0.00	6,000,000,000	3,000,000,000
Total BAYA71 SPOT										0.00	6,000,000,000	3,000,000,000
Total For BAYA71										0.00	6,000,000,000	3,000,000,000
BAYB05 On 30/06/2019 Spot Bond					0.00000	101.23062				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB06 On 31/12/2019 Spot Bond					0.00000	101.23039				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond					0.00000	101.23050				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond					0.00000	106.90835				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB11 On 30/06/2020 Spot Bond					0.00000	101.27210				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYB12 On 30/06/2021 Spot Bond					0.00000	101.10590				0.00	0	0
Total BAYB12 SPOT										0.00	0	0
Total For BAYB12										0.00	0	0
BAYD1U 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
BAYD2U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD3I 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
BAYD4I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAYD4U SPOT									0.00	0	0
Total For BAYD4U									0.00	0	0
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	101.27155			0.00	0	0
Total BC123 SPOT									0.00	0	0
Total For BC123									0.00	0	0
BCJ10 On 12/07/2019 Spot Bond					0.00000	100.49416			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	99.83578			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	99.83133			0.00	0	0
Total BCJ15 SPOT									0.00	0	0
Total For BCJ15									0.00	0	0
BCJ16 On 08/12/2020 Spot Bond					0.00000	101.24768			0.00	0	0
Total BCJ16 SPOT									0.00	0	0
Total For BCJ16									0.00	0	0
BCJ17 On 23/09/2019 Spot Bond					0.00000	100.85353			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			8.60000	8.60000	8.60000	197.89774			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			8.60000	8.60000	8.60000	198.44837			0.00	0	0
Total BD0206 SPOT									0.00	0	0
Total For BD0206									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BD0302 On 18/04/2028 Spot Bond			8.98500	8.98500	8.98500	96.80340				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	10.32742	100.00000	10.30457				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BG1A8U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A8U SPOT										0.00	0	0
Total For BG1A8U										0.00	0	0
BG1B2U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1B2U SPOT										0.00	0	0
Total For BG1B2U										0.00	0	0
BG1C2U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1C2U SPOT										0.00	0	0
Total For BG1C2U										0.00	0	0
BG1D2U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1D2U SPOT										0.00	0	0
Total For BG1D2U										0.00	0	0
BG1E2U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1E2U SPOT										0.00	0	0
Total For BG1E2U										0.00	0	0
BG1F2U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1F2U SPOT										0.00	0	0
Total For BG1F2U										0.00	0	0
BGL01 On 19/11/2019 Spot Bond					0.00000	103.62585				0.00	0	0
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0
BGL02 On 19/11/2019 Spot Bond			9.66500	103.59799	9.66500	103.57143				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2020 Spot Bond					0.00000	102.20188				0.00	555,000,000	555,000,000
Total BGL03 SPOT										0.00	555,000,000	555,000,000
Total For BGL03										0.00	555,000,000	555,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGL04 On 05/02/2020 Spot Bond			9.36500	100.88726	9.36500	100.86176			0.00	0	0
Total BGL04 SPOT									0.00	0	0
Total For BGL04									0.00	0	0
BGL05 On 04/09/2020 Spot Bond			10.97000	105.39170	10.97000	105.36112			0.00	0	0
Total BGL05 SPOT									0.00	0	0
Total For BGL05									0.00	0	0
BGL06 On 04/09/2020 Spot Bond					0.00000	104.42119			0.00	0	0
Total BGL06 SPOT									0.00	0	0
Total For BGL06									0.00	0	0
BGL07 On 03/09/2022 Spot Bond			10.91500	107.77534	10.91500	107.74423			0.00	0	0
Total BGL07 SPOT									0.00	0	0
Total For BGL07									0.00	0	0
BGL08 On 03/09/2022 Spot Bond					0.00000	101.70428			0.00	0	0
Total BGL08 SPOT									0.00	0	0
Total For BGL08									0.00	0	0
BGL09 On 29/09/2020 Spot Bond			10.67000	105.27549	10.67000	105.24575			0.00	0	0
Total BGL09 SPOT									0.00	0	0
Total For BGL09									0.00	0	0
BGL10 On 05/05/2021 Spot Bond					0.00000	99.87996			0.00	0	0
Total BGL10 SPOT									0.00	0	0
Total For BGL10									0.00	0	0
BGL11 On 05/05/2021 Spot Bond			11.45000	105.25800	11.45000	105.22616			0.00	0	0
Total BGL11 SPOT									0.00	0	0
Total For BGL11									0.00	0	0
BGL12 On 20/08/2021 Spot Bond					0.00000	107.59067			0.00	0	200,000,000
Total BGL12 SPOT									0.00	0	200,000,000
Total For BGL12									0.00	0	200,000,000
BGL13 On 20/08/2021 Spot Bond			10.07000	109.59664	10.07000	109.56689			0.00	0	0
Total BGL13 SPOT									0.00	0	0
Total For BGL13									0.00	0	0
BGL14 On 03/11/2021 Spot Bond					0.00000	103.54955			0.00	0	0
Total BGL14 SPOT									0.00	0	0
Total For BGL14									0.00	0	0
BGL15 On 17/03/2022 Spot Bond					0.00000	103.66173			0.00	0	0
Total BGL15 SPOT									0.00	0	0
Total For BGL15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGL16 On 25/05/2022 Spot Bond					0.00000	102.03887			0.00	0	0
Total BGL16 SPOT									0.00	0	0
Total For BGL16									0.00	0	0
BGL17 On 14/08/2024 Spot Bond					0.00000	105.45260			0.00	0	0
Total BGL17 SPOT									0.00	0	0
Total For BGL17									0.00	0	0
BGL18 On 30/09/2022 Spot Bond					0.00000	101.45373			0.00	1,180,000,000	590,000,000
Total BGL18 SPOT									0.00	1,180,000,000	590,000,000
Total For BGL18									0.00	1,180,000,000	590,000,000
BGL19 On 29/09/2024 Spot Bond					0.00000	102.14183			0.00	0	0
Total BGL19 SPOT									0.00	0	0
Total For BGL19									0.00	0	0
BGT01 On 12/09/2022 Spot Bond					0.00000	103.83160			0.00	0	656,920,500
Total BGT01 SPOT									0.00	0	656,920,500
Total For BGT01									0.00	0	656,920,500
BID05 On 30/06/2019 Spot Bond					0.00000	100.75276			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			7.99500	101.54788	7.99500	101.52613		35,178,000,000,000.00	0.00	4,400,000,000	2,200,000,000
Total BID06 SPOT								35,178,000,000,000.00	0.00	4,400,000,000	2,200,000,000
Total For BID06								35,178,000,000,000.00	0.00	4,400,000,000	2,200,000,000
BID07 On 30/06/2020 Spot Bond					0.00000	100.73855			0.00	0	0
Total BID07 SPOT									0.00	0	0
Total For BID07									0.00	0	0
BID08 On 30/06/2022 Spot Bond					0.00000	100.75530			0.00	0	0
Total BID08 SPOT									0.00	0	0
Total For BID08									0.00	0	0
BPPF02 On 22/03/2020 Spot Bond					0.00000	100.97245			0.00	0	0
Total BPPF02 SPOT									0.00	0	0
Total For BPPF02									0.00	0	0
BPPF03 On 17/09/2018 Spot Bond					0.00000	101.03320			0.00	0	0
Total BPPF03 SPOT									0.00	0	0
Total For BPPF03									0.00	0	0
BPPF04 On 15/09/2020 Spot Bond					0.00000	101.10220			0.00	0	0
Total BPPF04 SPOT									0.00	0	0
Total For BPPF04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BPPF0 On 24/10/2018 Spot Bond					0.00000	100.19442			0.00	0	0
Total BPPF05 SPOT									0.00	0	0
Total For BPPF05									0.00	0	0
BPPF0 On 22/09/2018 Spot Bond					0.00000	100.83856			0.00	0	0
Total BPPF06 SPOT									0.00	0	0
Total For BPPF06									0.00	0	0
BPPF0 On 22/03/2019 Spot Bond					0.00000	100.88931			0.00	0	0
Total BPPF07 SPOT									0.00	0	0
Total For BPPF07									0.00	0	0
BPPF0 On 22/03/2021 Spot Bond					0.00000	100.93362			0.00	0	0
Total BPPF08 SPOT									0.00	0	0
Total For BPPF08									0.00	0	0
BPPF0 On 23/01/2019 Spot Bond					0.00000	100.20257			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	100.21708			0.00	0	0
Total BPPF10 SPOT									0.00	0	0
Total For BPPF10									0.00	0	0
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.22669			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
Total BS2A2U SPOT									0.00	0	0
Total For BS2A2U									0.00	0	0
BS2B1 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BS2B1U SPOT									0.00	0	0
Total For BS2B1U									0.00	0	0
BS2C1 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BS2C1U SPOT									0.00	0	0
Total For BS2C1U									0.00	0	0
BWZ20 On 27/03/2020 Spot Bond					0.00000	100.90992			0.00	0	0
Total BWZ20A SPOT									0.00	0	0
Total For BWZ20A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.89999				0.00	0	0
Total BWZ21B SPOT										0.00	0	0
Total For BWZ21B										0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond					0.00000	101.83570				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BWZJ1 On 10/11/2019 Spot Bond					0.00000	100.11368				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	99.80972				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYA68U SPOT										0.00	0	0
Total For BYA68U										0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL12 On 06/09/2018 Spot Bond			9.94500	104.69016	9.94500	104.66191				0.00	0	0
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond					0.00000	100.82673				0.00	0	0
Total CBL13 SPOT										0.00	0	0
Total For CBL13										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL14 On 01/02/2019 Spot Bond			12.12500	99.74456	12.12500	99.71331			0.00	0	0
Total CBL14 SPOT									0.00	0	0
Total For CBL14									0.00	0	0
CBL17 On 23/08/2019 Spot Bond					0.00000	104.50653			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			11.62500	104.35717	11.62500	104.32460			0.00	0	0
Total CBL18 SPOT									0.00	0	0
Total For CBL18									0.00	0	0
CBL20 On 14/12/2019 Spot Bond					0.00000	103.81421			0.00	40,000,000	20,000,000
Total CBL20 SPOT									0.00	40,000,000	20,000,000
Total For CBL20									0.00	40,000,000	20,000,000
CBL22 On 06/05/2020 Spot Bond			9.77000	100.02337	9.77000	99.99745			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	99.99970			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	100.48875			0.00	0	200,000,000
Total CBL25 SPOT									0.00	0	200,000,000
Total For CBL25									0.00	0	200,000,000
CBL26 On 06/05/2021 Spot Bond			10.07000	105.10433	10.07000	105.07628			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	103.04701			0.00	0	400,000,000
Total CBL27 SPOT									0.00	0	400,000,000
Total For CBL27									0.00	0	400,000,000
CBL28 On 21/05/2021 Spot Bond					0.00000	101.69699			0.00	0	50,000,000
Total CBL28 SPOT									0.00	0	50,000,000
Total For CBL28									0.00	0	50,000,000
CCT01 On 23/06/2023 Spot Bond			9.95500	111.31206	9.95500	111.28252			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			10.03000	108.51661	10.03000	108.48760		12,036,000,000,000.00		1,200,000,000	615,341,700
Total CCT02 SPOT								12,036,000,000,000.00		1,200,000,000	615,341,700
Total For CCT02								12,036,000,000,000.00		1,200,000,000	615,341,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT03 On 15/03/2025 Spot Bond			10.18500	108.86294	10.18500	108.83356			0.00	0	100,000,000
Total CCT03 SPOT									0.00	0	100,000,000
Total For CCT03									0.00	0	100,000,000
CCT04 On 17/07/2027 Spot Bond			10.13000	100.69121	10.13000	100.51884			0.00	0	90,526,400
Total CCT04 SPOT									0.00	0	90,526,400
Total For CCT04									0.00	0	90,526,400
CGR14 On 25/11/2020 Spot Bond			10.00000	109.42910	10.00000	109.40050			0.00	0	0
Total CGR14/JIBAR SPOT									0.00	0	0
Total For CGR14/JIBAR									0.00	0	0
CGR21 On 12/10/2020 Spot Bond					0.00000	100.66292			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	99.83026			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	102.09538			0.00	0	0
Total CGR24 SPOT									0.00	0	0
Total For CGR24									0.00	0	0
CGR25 On 27/06/2019 Spot Bond					0.00000	101.98501			0.00	0	0
Total CGR25 SPOT									0.00	0	0
Total For CGR25									0.00	0	0
CGR27 On 25/11/2019 Spot Bond					0.00000	102.73461			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	101.13145			0.00	0	0
Total CGR29 SPOT									0.00	0	0
Total For CGR29									0.00	0	0
CGR32 On 21/07/2020 Spot Bond					0.00000	100.29901			0.00	0	0
Total CGR32 SPOT									0.00	0	0
Total For CGR32									0.00	0	0
CGR33 On 22/09/2020 Spot Bond					0.00000	101.22149			0.00	0	0
Total CGR33 SPOT									0.00	0	0
Total For CGR33									0.00	0	0
CGR34 On 21/09/2018 Spot Bond			8.38800	8.38800	8.38800	103.01037			0.00	0	0
Total CGR34 SPOT									0.00	0	0
Total For CGR34									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR36 On 02/10/2018 Spot Bond					0.00000	100.74625			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	99.86738			0.00	0	0
Total CGR37 SPOT									0.00	0	0
Total For CGR37									0.00	0	0
CGR38 On 13/02/2021 Spot Bond					0.00000	102.39588			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	101.07965			0.00	0	0
Total CGR41 SPOT									0.00	0	0
Total For CGR41									0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CIG09U SPOT									0.00	0	0
Total For CIG09U									0.00	0	0
CLA1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLA1U SPOT									0.00	0	0
Total For CLA1U									0.00	0	0
CLA2U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLA2U SPOT									0.00	0	0
Total For CLA2U									0.00	0	0
CLA3U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLA3U SPOT									0.00	0	0
Total For CLA3U									0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLB1U SPOT									0.00	0	0
Total For CLB1U									0.00	0	0
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLC1U SPOT									0.00	0	0
Total For CLC1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN184 On 01/07/2021 Spot Bond			10.11000	100.88835	10.11000	100.86132			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	147.09991	3.14000	147.00516			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			3.85000	3.85000	3.85000	143.31749			0.00	0	0
Total CLN198 SPOT									0.00	0	0
Total For CLN198									0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	109.42900	10.00000	109.40000			0.00	0	0
Total CLN230/JIBAR SPOT									0.00	0	0
Total For CLN230/JIBAR									0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	109.42900	10.00000	109.40000			0.00	0	0
Total CLN231/JIBAR SPOT									0.00	0	0
Total For CLN231/JIBAR									0.00	0	0
CLN242 On 24/02/2019 Spot Bond			8.59000	104.52810	8.59000	104.49785			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	104.12158	9.35000	104.09530			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			8.55500	104.06296	8.55500	104.03927			0.00	0	0
Total CLN262 SPOT									0.00	0	0
Total For CLN262									0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	109.42900	10.00000	109.40000			0.00	0	0
Total CLN292/JIBAR SPOT									0.00	0	0
Total For CLN292/JIBAR									0.00	0	0
CLN313 On 14/11/2022 Spot Bond					0.00000	102.11716			0.00	0	0
Total CLN313 SPOT									0.00	0	0
Total For CLN313									0.00	0	0
CLN314 On 14/11/2022 Spot Bond			10.93500	97.39983	10.93500	97.37165			0.00	0	0
Total CLN314 SPOT									0.00	0	0
Total For CLN314									0.00	0	0
CLN315 On 20/03/2023 Spot Bond			11.45500	98.80276	11.45500	98.77285			0.00	0	0
Total CLN315 SPOT									0.00	0	0
Total For CLN315									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN317 On 20/03/2023 Spot Bond					0.00000	101.19021				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond					0.00000	102.07348				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN327 On 20/06/2023 Spot Bond					0.00000	101.18780				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN337 On 20/09/2018 Spot Bond					0.00000	135.63666				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN340 On 20/12/2018 Spot Bond					0.00000	102.37605				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN343 On 20/12/2023 Spot Bond					0.00000	101.26901				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN344 On 20/12/2018 Spot Bond					0.00000	101.00177				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN345 On 20/12/2023 Spot Bond					0.00000	100.35983				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN350 On 28/10/2018 Spot Bond					0.00000	100.01314				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN360 On 20/03/2019 Spot Bond					0.00000	100.97622				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN362 On 20/03/2024 Spot Bond			10.11500	105.70689	10.11500	105.67854				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN363 On 20/03/2024 Spot Bond					0.00000	101.05465				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN364 On 06/08/2023 Spot Bond					0.00000	99.89111			0.00	0	0
Total CLN364 SPOT									0.00	0	0
Total For CLN364									0.00	0	0
CLN365 On 20/03/2024 Spot Bond			12.25500	107.64735	12.25500	107.61257			0.00	0	0
Total CLN365 SPOT									0.00	0	0
Total For CLN365									0.00	0	0
CLN366 On 06/08/2023 Spot Bond					0.00000	99.88677			0.00	0	0
Total CLN366 SPOT									0.00	0	0
Total For CLN366									0.00	0	0
CLN370 On 26/07/2022 Spot Bond					0.00000	100.18195			0.00	0	0
Total CLN370 SPOT									0.00	0	0
Total For CLN370									0.00	0	0
CLN371 On 20/03/2024 Spot Bond					0.00000	110.44517			0.00	0	0
Total CLN371 SPOT									0.00	0	0
Total For CLN371									0.00	0	0
CLN372 On 20/09/2023 Spot Bond					0.00000	101.04007			0.00	0	0
Total CLN372 SPOT									0.00	0	0
Total For CLN372									0.00	0	0
CLN374 On 20/06/2019 Spot Bond					0.00000	101.06003			0.00	0	0
Total CLN374 SPOT									0.00	0	0
Total For CLN374									0.00	0	0
CLN376 On 20/03/2021 Spot Bond			9.47000	104.56449	9.47000	104.53820			0.00	0	0
Total CLN376 SPOT									0.00	0	0
Total For CLN376									0.00	0	0
CLN378 On 20/06/2019 Spot Bond					0.00000	98.97580			0.00	0	0
Total CLN378 SPOT									0.00	0	0
Total For CLN378									0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.98000	102.10070	10.98000	102.07104			0.00	0	0
Total CLN379 SPOT									0.00	0	0
Total For CLN379									0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	104.03671	11.00000	104.00644			0.00	0	0
Total CLN380 SPOT									0.00	0	0
Total For CLN380									0.00	0	0
CLN382 On 20/03/2021 Spot Bond					0.00000	101.17588			0.00	0	0
Total CLN382 SPOT									0.00	0	0
Total For CLN382									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN384 On 20/09/2024 Spot Bond			12.04500	104.37114	12.04500	104.33797				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN385 On 20/09/2024 Spot Bond					0.00000	101.27812				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN386 On 20/03/2021 Spot Bond					0.00000	101.05971				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN387 On 26/01/2021 Spot Bond					0.00000	100.19201				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN388 On 20/09/2019 Spot Bond					0.00000	101.12394				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN393 On 20/12/2019 Spot Bond					0.00000	107.14677				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN394 On 20/09/2022 Spot Bond					0.00000	101.06566				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN396 On 20/03/2020 Spot Bond					0.00000	101.14727				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN397 On 20/06/2020 Spot Bond					0.00000	101.76446				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN398 On 14/11/2022 Spot Bond					0.00000	102.00360				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN399 On 14/11/2022 Spot Bond					0.00000	101.99268				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond					0.00000	101.06555				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN406 On 20/06/2020 Spot Bond					0.00000	102.39587				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond					0.00000	101.07136				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN409 On 18/07/2020 Spot Bond					0.00000	100.43219				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond					0.00000	101.17595				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond					0.00000	101.18175				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond					0.00000	100.43419				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond					0.00000	102.54082				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN415 On 20/09/2020 Spot Bond					0.00000	101.22238				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN416 On 18/07/2020 Spot Bond					0.00000	100.46017				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN418 On 23/09/2020 Spot Bond					0.00000	101.08463				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN419 On 20/12/2020 Spot Bond					0.00000	101.28043				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	7.01000	7.01000	51.79663				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN42(On 20/12/2020 Spot Bond					0.00000	101.29203				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	100.23713				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	115.86915				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	112.85313				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	115.83546				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	103.34481				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	113.19431				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN42 On 20/12/2018 Spot Bond					0.00000	101.94152				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	101.52364				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	130.22416				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	117.90227				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	119.70634				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN43: On 20/12/2020 Spot Bond					0.00000	121.32108			0.00	0	0
Total CLN433 SPOT									0.00	0	0
Total For CLN433									0.00	0	0
CLN43: On 20/12/2020 Spot Bond					0.00000	131.13193			0.00	0	0
Total CLN434 SPOT									0.00	0	0
Total For CLN434									0.00	0	0
CLN43: On 20/12/2020 Spot Bond					0.00000	101.17018			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	101.11790			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	99.97557			0.00	0	0
Total CLN439 SPOT									0.00	0	0
Total For CLN439									0.00	0	0
CLN44: On 20/03/2021 Spot Bond					0.00000	132.34026			0.00	0	0
Total CLN440 SPOT									0.00	0	0
Total For CLN440									0.00	0	0
CLN44: On 20/03/2021 Spot Bond					0.00000	102.09947			0.00	0	0
Total CLN441 SPOT									0.00	0	0
Total For CLN441									0.00	0	0
CLN44: On 23/05/2021 Spot Bond					0.00000	101.89610			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			9.57000	106.43830	9.57000	106.41126			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			4.40000	144.71735	4.40000	144.69152			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			6.68000	104.33750	6.68000	104.31259			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			6.32000	106.56203	6.32000	106.53759			0.00	0	0
Total CLN454 SPOT									0.00	0	0
Total For CLN454									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN45f On 04/05/2021 Spot Bond					0.00000	101.85036				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN45g On 20/12/2021 Spot Bond					0.00000	101.31773				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN45h On 17/11/2021 Spot Bond					0.00000	101.94017				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN45i On 29/11/2021 Spot Bond					0.00000	102.22254				0.00	560,000,000	280,000,000
Total CLN458 SPOT										0.00	560,000,000	280,000,000
Total For CLN458										0.00	560,000,000	280,000,000
CLN46j On 29/11/2021 Spot Bond					0.00000	101.63899				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN46k On 15/02/2022 Spot Bond					0.00000	105.78184				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN46l On 16/02/2022 Spot Bond			10.64000	106.30110	10.64000	106.27065				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN46m On 13/03/2022 Spot Bond			9.86500	104.42164	9.86500	104.39432				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN46n On 14/03/2020 Spot Bond					0.00000	101.16558				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN46o On 27/03/2020 Spot Bond					0.00000	100.85155				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN46p On 28/03/2020 Spot Bond					0.00000	100.85620				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN46q On 28/03/2022 Spot Bond					0.00000	102.28019				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN47 On 17/05/2019 Spot Bond					0.00000	101.78280				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	102.00534				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	101.88329				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	101.18175				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	16.98247	100.00000	16.94509				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	101.87570				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN48 On 20/05/2021 Spot Bond					0.00000	101.87033				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	103.11180				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN48 On 02/12/2021 Spot Bond					0.00000	102.19161				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			9.57000	101.86278	9.57000	101.83676				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN48 On 20/06/2022 Spot Bond					0.00000	101.74969				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN487 On 07/12/2021 Spot Bond			12.54500	102.18061	12.54500	102.17639				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN488 On 28/07/2022 Spot Bond			9.34500	99.50948	9.34500	99.48478				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN489 On 28/03/2020 Spot Bond					0.00000	100.84675				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN490 On 28/03/2022 Spot Bond					0.00000	100.88944				0.00	860,000,000	860,000,000
Total CLN490 SPOT										0.00	860,000,000	860,000,000
Total For CLN490										0.00	860,000,000	860,000,000
CLN491 On 07/06/2022 Spot Bond					0.00000	101.87570				0.00	0	0
Total CLN491 SPOT										0.00	0	0
Total For CLN491										0.00	0	0
CLN492 On 30/09/2019 Spot Bond					0.00000	100.83066				0.00	0	0
Total CLN492 SPOT										0.00	0	0
Total For CLN492										0.00	0	0
CLN493 On 20/06/2022 Spot Bond					0.00000	101.18083				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN494 On 07/06/2022 Spot Bond			12.07000	103.36387	12.07000	101.27273				0.00	0	0
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0
CLN495 On 29/08/2020 Spot Bond					0.00000	101.54165				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN496 On 04/09/2024 Spot Bond			10.14500	103.80684	10.14500	103.77893				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN497 On 04/09/2024 Spot Bond					0.00000	103.20947				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN498 On 08/06/2022 Spot Bond					0.00000	104.55189				0.00	0	0
Total CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN49(On 20/05/2021 Spot Bond					0.00000	101.81057				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN50(On 10/10/2020 Spot Bond					0.00000	100.55655				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN50(On 11/10/2022 Spot Bond					0.00000	100.56792				0.00	0	0
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN50(On 11/10/2024 Spot Bond					0.00000	100.58850				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN50(On 20/12/2022 Spot Bond					0.00000	101.21909				0.00	0	0
Total CLN503 SPOT										0.00	0	0
Total For CLN503										0.00	0	0
CLN50(On 11/10/2024 Spot Bond					0.00000	100.58850				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN50(On 24/10/2020 Spot Bond					0.00000	100.21423				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN50(On 30/04/2019 Spot Bond					0.00000	100.01228				0.00	0	0
Total CLN506 SPOT										0.00	0	0
Total For CLN506										0.00	0	0
CLN50(On 20/12/2022 Spot Bond					0.00000	101.19354				0.00	0	0
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0
CLN50(On 24/02/2020 Spot Bond					0.00000	101.90737				0.00	0	0
Total CLN508 SPOT										0.00	0	0
Total For CLN508										0.00	0	0
CLN51(On 11/10/2020 Spot Bond					0.00000	100.55894				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	98.28448				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN512 On 07/06/2022 Spot Bond					0.00000	101.75442				0.00	0	0
Total CLN512 SPOT										0.00	0	0
Total For CLN512										0.00	0	0
CLN514 On 23/02/2019 Spot Bond					0.00000	101.93446				0.00	0	0
Total CLN514 SPOT										0.00	0	0
Total For CLN514										0.00	0	0
CLN515 On 23/02/2019 Spot Bond					0.00000	102.32056				0.00	0	1,012,582,800
Total CLN515 SPOT										0.00	0	1,012,582,800
Total For CLN515										0.00	0	1,012,582,800
CLN516 On 15/09/2022 Spot Bond			9.96000	102.53439	9.96000	103.76702				0.00	0	0
Total CLN516 SPOT										0.00	0	0
Total For CLN516										0.00	0	0
CLN517 On 30/10/2022 Spot Bond			10.01000	101.71847	10.01000	102.54034				0.00	0	0
Total CLN517 SPOT										0.00	0	0
Total For CLN517										0.00	0	0
CLN518 On 25/11/2022 Spot Bond					0.00000	101.79459				0.00	0	0
Total CLN518 SPOT										0.00	0	0
Total For CLN518										0.00	0	0
CLN519 On 30/06/2022 Spot Bond			9.60000	102.77687	9.60000	101.69592				0.00	0	0
Total CLN519 SPOT										0.00	0	0
Total For CLN519										0.00	0	0
CLN520 On 12/03/2023 Spot Bond					0.00000	101.25457				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0
CLN521 On 17/09/2020 Spot Bond					0.00000	101.05591				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN522 On 27/02/2023 Spot Bond					0.00000	101.59489				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN523 On 13/05/2021 Spot Bond					0.00000	101.95969				0.00	0	0
Total CLN523 SPOT										0.00	0	0
Total For CLN523										0.00	0	0
CLN524 On 09/09/2022 Spot Bond			9.20000	103.38988	9.20000	103.35737				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN525 On 24/04/2021 Spot Bond					0.00000	100.21547				0.00	0	0
Total CLN525 SPOT										0.00	0	0
Total For CLN525										0.00	0	0
CLN526 On 26/04/2023 Spot Bond					0.00000	100.17540				0.00	0	0
Total CLN526 SPOT										0.00	0	0
Total For CLN526										0.00	0	0
CLN527 On 21/02/2024 Spot Bond					0.00000	103.52041				0.00	0	0
Total CLN527 SPOT										0.00	0	0
Total For CLN527										0.00	0	0
CLN528 On 25/11/2022 Spot Bond					0.00000	103.15126				0.00	0	0
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN529 On 29/11/2021 Spot Bond					0.00000	102.76545				0.00	0	0
Total CLN529 SPOT										0.00	0	0
Total For CLN529										0.00	0	0
CLN530 On 12/03/2021 Spot Bond					0.00000	101.20348				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN531 On 12/03/2023 Spot Bond					0.00000	101.25457				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN532 On 20/06/2023 Spot Bond					0.00000	100.91437				0.00	0	0
Total CLN532 SPOT										0.00	0	0
Total For CLN532										0.00	0	0
CLN533 On 20/06/2023 Spot Bond					0.00000	100.72045				0.00	0	0
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN534 On 18/07/2025 Spot Bond					0.00000	100.38421				0.00	0	0
Total CLN534 SPOT										0.00	0	0
Total For CLN534										0.00	0	0
CLN535 On 18/07/2025 Spot Bond			10.21000	10.21000	10.21000	101.09779				0.00	0	0
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN536 On 18/07/2023 Spot Bond					0.00000	100.37748				0.00	0	0
Total CLN536 SPOT										0.00	0	0
Total For CLN536										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN55 On 18/04/2028 Spot Bond					0.00000	224.84186			0.00	0	0
Total CLN55 SPOT									0.00	0	0
Total For CLN55									0.00	0	0
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000			0.00	0	0
Total CLN61 SPOT									0.00	0	0
Total For CLN61									0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.98500	96.82664	8.98500	96.80340			0.00	0	0
Total CLN81 SPOT									0.00	0	0
Total For CLN81									0.00	0	0
CLN88 On 28/04/2028 Spot Bond			8.60000	8.60000	8.60000	197.89774			0.00	0	0
Total CLN88 SPOT									0.00	0	0
Total For CLN88									0.00	0	0
CLN89 On 02/03/2028 Spot Bond			8.60000	8.60000	8.60000	198.44837			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	101.03675			0.00	0	0
Total CLNF12 SPOT									0.00	0	0
Total For CLNF12									0.00	0	0
CLNF1: On 20/06/2019 Spot Bond					0.00000	101.24140			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	101.03668			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	101.07717			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
CLNF1: On 17/08/2021 Spot Bond					0.00000	101.92449			0.00	0	0
Total CLNF16 SPOT									0.00	0	0
Total For CLNF16									0.00	0	0
COJ05 On 05/06/2023 Spot Bond			9.19000	113.50508	9.19000	113.47722		5,514,000,000,000.00	600,000,000	300,000,000	
Total COJ05 SPOT								5,514,000,000,000.00	600,000,000	300,000,000	
Total For COJ05								5,514,000,000,000.00	600,000,000	300,000,000	
COJ07 On 23/03/2021 Spot Bond			9.68000	106.37897	9.68000	106.35165		0.00	0	0	
Total COJ07 SPOT								0.00	0	0	
Total For COJ07								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ08 On 22/06/2026 Spot Bond			10.24000	107.75589	10.24000	107.72650			0.00	0	85,588,200
Total COJ08 SPOT									0.00	0	85,588,200
Total For COJ08									0.00	0	85,588,200
COJG0 On 09/06/2024 Spot Bond			9.94500	102.52756	9.94500	102.50037			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			10.18000	99.11364	10.18000	99.08675			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			11.32500	96.85979	11.32500	96.83064		4,530,000,000,000.00	400,000,000	100,000,000	
Total COT02 SPOT								4,530,000,000,000.00	400,000,000	100,000,000	
Total For COT02								4,530,000,000,000.00	400,000,000	100,000,000	
COT03 On 05/06/2028 Spot Bond			11.33000	90.57264	11.33000	90.54537			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			12.16000	94.08476	12.16000	95.99253			0.00	0	0
Total CPV01 SPOT									0.00	0	0
Total For CPV01									0.00	0	0
CS002 On 17/12/2020 Spot Bond					0.00000	101.06081			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	98.83968			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
DEN79I On 10/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DEN79U SPOT									0.00	0	0
Total For DEN79U									0.00	0	0
DEN80 On 11/12/2018 Spot Bond					0.00000	101.32235			0.00	0	0
Total DEN80 SPOT									0.00	0	0
Total For DEN80									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DENG7 On 21/09/2018 Spot Bond					0.00000	100.98046				0.00	0	0
Total DENG73 SPOT										0.00	0	0
Total For DENG73										0.00	0	0
DENG7 On 28/09/2018 Spot Bond					0.00000	100.82325				0.00	0	0
Total DENG74 SPOT										0.00	0	0
Total For DENG74										0.00	0	0
DENG7 On 04/09/2018 Spot Bond					0.00000	101.33563				0.00	0	0
Total DENG75 SPOT										0.00	0	0
Total For DENG75										0.00	0	0
DENG7 On 04/09/2018 Spot Bond					0.00000	101.33563				0.00	0	0
Total DENG76 SPOT										0.00	0	0
Total For DENG76										0.00	0	0
DENG7 On 27/09/2018 Spot Bond					0.00000	100.79344				0.00	0	0
Total DENG77 SPOT										0.00	0	0
Total For DENG77										0.00	0	0
DENG7 On 27/09/2018 Spot Bond					0.00000	103.10370				0.00	0	0
Total DENG78 SPOT										0.00	0	0
Total For DENG78										0.00	0	0
DOL00: On 20/09/2018 Spot Bond					0.00000	101.35622				0.00	0	0
Total DOL003 SPOT										0.00	0	0
Total For DOL003										0.00	0	0
DOL00: On 24/01/2019 Spot Bond					0.00000	100.33529				0.00	0	0
Total DOL004 SPOT										0.00	0	0
Total For DOL004										0.00	0	0
DOL00: On 20/12/2019 Spot Bond					0.00000	82.52214				0.00	0	0
Total DOL009 SPOT										0.00	0	0
Total For DOL009										0.00	0	0
DOL01: On 20/12/2021 Spot Bond					0.00000	101.99122				0.00	0	0
Total DOL012 SPOT										0.00	0	0
Total For DOL012										0.00	0	0
DSY01 On 21/11/2022 Spot Bond					0.00000	101.71279				0.00	0	0
Total DSY01 SPOT										0.00	0	0
Total For DSY01										0.00	0	0
DSY02 On 21/11/2024 Spot Bond					0.00000	101.96122				0.00	0	0
Total DSY02 SPOT										0.00	0	0
Total For DSY02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DSY03 On 21/11/2024 Spot Bond			9.65000	9.65000	9.65000	105.80446			0.00	0	0
Total DSY03 SPOT									0.00	0	0
Total For DSY03									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			9.17000	100.76911	9.17000	100.74442			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			8.38500	101.38030	8.38500	101.35730		16,770,000,000.00		2,000,000	22,078,100
Total DV22 SPOT								16,770,000,000.00		2,000,000	22,078,100
Total For DV22								16,770,000,000.00		2,000,000	22,078,100
DV22/R On 07/02/2020 Spot Bond			100.00000	35.95600	100.00000	35.87554			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			9.29500	106.89946	9.29500	106.87263		3,922,490,000,000.00		422,000,000	232,348,200
Total DV23 SPOT								3,922,490,000,000.00		422,000,000	232,348,200
Total For DV23								3,922,490,000,000.00		422,000,000	232,348,200
DV23/R On 27/02/2023 Spot Bond			100.00000	16.43341	100.00000	16.39664			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	16.43341	100.00000	16.39664			0.00	0	0
Total DV23/R2023 SPOT									0.00	0	0
Total For DV23/R2023									0.00	0	0
DV24 On 18/02/2024 Spot Bond			9.64500	104.62448	9.64500	104.59726			0.00	0	0
Total DV24 SPOT									0.00	0	0
Total For DV24									0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	104.43471	9.69000	104.40742			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	104.43471	9.69000	104.40742			0.00	0	0
Total DV24/R2023 SPOT									0.00	0	0
Total For DV24/R2023									0.00	0	0
DV29 On 18/02/2029 Spot Bond			10.87500	99.82865	10.87500	99.79945			0.00	0	64,729,100
Total DV29 SPOT									0.00	0	64,729,100
Total For DV29									0.00	0	64,729,100
DV29/R On 18/02/2029 Spot Bond			10.10000	104.62197	10.10000	104.59350			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	104.62197	10.10000	104.59350			0.00	0	0
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVC02 On 29/08/2018 Spot Bond					0.00000	101.40767			0.00	0	0
Total DVC029 SPOT									0.00	0	0
Total For DVC029									0.00	0	0
DVC03 On 23/10/2018 Spot Bond					0.00000	100.21463			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DVC030 SPOT									0.00	0	0
Total For DVC030									0.00	0	0
DVF19 On 31/05/2019 Spot Bond					0.00000	101.95622			0.00	0	100,000,000
Total DVF19 SPOT									0.00	0	100,000,000
Total For DVF19									0.00	0	100,000,000
DVF20 On 29/11/2019 Spot Bond					0.00000	101.49760			0.00	0	0
Total DVF20 SPOT									0.00	0	0
Total For DVF20									0.00	0	0
DVF20i On 28/03/2020 Spot Bond					0.00000	101.26600			0.00	0	0
Total DVF20B SPOT									0.00	0	0
Total For DVF20B									0.00	0	0
DVF20i On 31/08/2020 Spot Bond					0.00000	101.76667			0.00	0	0
Total DVF20C SPOT									0.00	0	0
Total For DVF20C									0.00	0	0
DVF20i On 23/10/2020 Spot Bond					0.00000	100.22640			0.00	0	0
Total DVF20D SPOT									0.00	0	0
Total For DVF20D									0.00	0	0
DVF21 On 29/11/2021 Spot Bond					0.00000	101.55412			0.00	0	0
Total DVF21 SPOT									0.00	0	0
Total For DVF21									0.00	0	0
DVF22 On 28/03/2022 Spot Bond					0.00000	101.45320			0.00	0	2,500,000,000
Total DVF22 SPOT									0.00	0	2,500,000,000
Total For DVF22									0.00	0	2,500,000,000
DVF22i On 29/08/2022 Spot Bond					0.00000	101.52409			0.00	0	0
Total DVF22B SPOT									0.00	0	0
Total For DVF22B									0.00	0	0
DVF22i On 24/10/2022 Spot Bond					0.00000	100.20932			0.00	0	0
Total DVF22C SPOT									0.00	0	0
Total For DVF22C									0.00	0	0
DVF24 On 23/10/2024 Spot Bond					0.00000	100.24076			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			8.31500	109.42411	8.31500	109.39990		3,326,000,000,000.00		400,000,000	200,000,000
Total E170 SPOT								3,326,000,000,000.00		400,000,000	200,000,000
Total For E170								3,326,000,000,000.00		400,000,000	200,000,000
E170/R On 01/08/2020 Spot Bond			100.00000	30.72152	100.00000	30.65390		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total E170/R207 SPOT										0.00	0	0
Total For E170/R207										0.00	0	0
ECN20 On 14/03/2020 Spot Bond			8.97500	104.69864	8.97500	104.67366				0.00	0	0
Total ECN20 SPOT										0.00	0	0
Total For ECN20										0.00	0	0
ECN22 On 14/03/2022 Spot Bond			9.28000	105.15836	9.28000	105.13245				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			9.65500	105.07450	9.65500	105.04758				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			4.14000	103.44041	4.14000	103.42265				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			3.82000	95.37556	3.82000	95.36000				0.00	0	0
Total EL037 SPOT										0.00	0	0
Total For EL037										0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	120.24273	2.25000	120.22817				0.00	0	0
Total EL037/I2038 SPOT										0.00	0	0
Total For EL037/I2038										0.00	0	0
EL28 On 02/05/2028 Spot Bond			3.76000	127.33338	3.74000	127.52707				0.00	0	0
Total EL28 SPOT										0.00	0	0
Total For EL28										0.00	0	0
EL29 On 19/11/2029 Spot Bond			3.75000	113.75865	3.75000	113.74030				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			3.75000	111.74519	3.75000	111.72716				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			3.80000	103.44830	3.80000	103.43144				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			3.79000	96.72351	3.79000	96.70783				0.00	0	0
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	120.24273	2.25000	120.22817				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EL36/I2038 SPOT										0.00	0	0
Total For EL36/I2038										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			9.24500	102.50298	9.24500	102.47782				0.00	0	0
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			8.97000	108.19204	8.97000	108.16624				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			10.50000	100.54609	10.50000	100.51813				0.00	0	0
Total EMM03 SPOT										0.00	0	0
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			10.67500	10.67500	10.67500	96.52768				0.00	0	181,818,209
Total EMM04 SPOT										0.00	0	181,818,209
Total For EMM04										0.00	0	181,818,209
EMM05 On 17/04/2029 Spot Bond			10.92500	10.92500	10.92500	102.06724				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			10.48000	100.01686	10.48000	100.45050				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			10.33000	101.76260	10.33000	101.23992				0.00	0	0
Total EMM07 SPOT										0.00	0	0
Total For EMM07										0.00	0	0
EMM07 On 17/07/2032 Spot Bond			10.92000	103.34258	10.92000	88.32522				0.00	0	0
Total EMM07P SPOT										0.00	0	0
Total For EMM07P										0.00	0	0
ENX01 On 23/04/2021 Spot Bond					0.00000	100.27751				0.00	0	0
Total ENX01 SPOT										0.00	0	0
Total For ENX01										0.00	0	0
ENX01 On 23/04/2021 Spot Bond					0.00000	100.25881				0.00	0	0
Total ENX01S SPOT										0.00	0	0
Total For ENX01S										0.00	0	0
EPF006 On 19/08/2018 Spot Bond					0.00000	101.72306				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	101.39217				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF007 On 12/09/2019 Spot Bond					0.00000	101.75320				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF008 On 07/11/2019 Spot Bond					0.00000	100.22104				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF010 On 12/06/2020 Spot Bond					0.00000	102.01472				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF011 On 06/11/2020 Spot Bond					0.00000	100.62204				0.00	0	0
Total EPF012 SPOT										0.00	0	0
Total For EPF012										0.00	0	0
EPF012 On 28/05/2021 Spot Bond					0.00000	101.58191				0.00	0	0
Total EPF014 SPOT										0.00	0	0
Total For EPF014										0.00	0	0
EPF014 On 04/06/2023 Spot Bond					0.00000	101.44798				0.00	0	0
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF015 On 01/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF01U On 01/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPF02U On 28/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF03U SPOT										0.00	0	0
Total For EPF03U										0.00	0	0
EPF03U On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF04U SPOT										0.00	0	0
Total For EPF04U										0.00	0	0
EPF04U On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF05U SPOT										0.00	0	0
Total For EPF05U										0.00	0	0
EPF05U On 06/09/2018 Spot Bond					0.00000	101.26764				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPFC34 SPOT										0.00	0	0
Total For EPFC34										0.00	0	0
EPFC34 On 06/11/2018 Spot Bond					0.00000	99.91779				0.00	0	0
Total EPFC36 SPOT										0.00	0	0
Total For EPFC36										0.00	0	0
EPFC36 On 04/03/2019 Spot Bond					0.00000	101.31196				0.00	0	0
Total EPFC37 SPOT										0.00	0	0
Total For EPFC37										0.00	0	0
EPFC37 On 03/10/2018 Spot Bond					0.00000	100.62396				0.00	0	0
Total EPFC38 SPOT										0.00	0	0
Total For EPFC38										0.00	0	0
EQS05 On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2020 Spot Bond					0.00000	98.33241				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS08 On 04/10/2018 Spot Bond					0.00000	100.53501				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	100.02471				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
ERS3B On 17/08/2019 Spot Bond					0.00000	101.85612				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3B On 17/05/2019 Spot Bond					0.00000	101.89932				0.00	0	0
Total ERS3B5 SPOT										0.00	0	0
Total For ERS3B5										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ERS3C On 17/08/2019 Spot Bond					0.00000	101.96114				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	102.10863				0.00	0	0
Total ERS3C5 SPOT										0.00	0	0
Total For ERS3C5										0.00	0	0
ERSA1: On 25/11/2020 Spot Bond			10.00000	109.42900	10.00000	109.40000				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA1 On 17/08/2018 Spot Bond					0.00000	101.75513				0.00	0	0
Total ERSA17 SPOT										0.00	0	0
Total For ERSA17										0.00	0	0
ERSA2 On 17/08/2018 Spot Bond					0.00000	101.80328				0.00	0	0
Total ERSA20 SPOT										0.00	0	0
Total For ERSA20										0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	101.55890				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	102.10000				0.00	0	0
Total ERSA22 SPOT										0.00	0	0
Total For ERSA22										0.00	0	0
ERSA2 On 17/08/2019 Spot Bond					0.00000	102.28183				0.00	0	0
Total ERSA23 SPOT										0.00	0	0
Total For ERSA23										0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	101.78266				0.00	0	0
Total ERSA24 SPOT										0.00	0	0
Total For ERSA24										0.00	0	0
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.84570				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			9.22500	103.02944	9.22500	103.00419			47,195,100,000,000.00	5,116,000,000	3,118,539,300	
Total ES23 SPOT									17,195,100,000,000.00	5,116,000,000	3,118,539,300	
Total For ES23									17,195,100,000,000.00	5,116,000,000	3,118,539,300	
ES23/R On 25/01/2023 Spot Bond			10.00000	100.23894	10.00000	100.21236			0.00	0	0	
Total ES23/R2023 SPOT									0.00	0	0	
Total For ES23/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
ES26 On 02/04/2026 Spot Bond			9.86000	91.98111	9.86000	91.95693			73,003,440,000,000.00	7,404,000,000	3,963,464,500
Total ES26 SPOT									'3,003,440,000,000.00	7,404,000,000	3,963,464,500
Total For ES26									'3,003,440,000,000.00	7,404,000,000	3,963,464,500
ES26/R On 02/04/2026 Spot Bond			7.85000	102.62143	7.85000	102.59985			0.00	0	0
Total ES26/R186 SPOT									0.00	0	0
Total For ES26/R186									0.00	0	0
ES33 On 15/09/2033 Spot Bond			10.61000	79.68651	10.61500	79.63338			42,440,000,000.00	4,000,000	2,810,673,000
Total ES33 SPOT									42,440,000,000.00	4,000,000	2,810,673,000
Total For ES33									42,440,000,000.00	4,000,000	2,810,673,000
ES33/R On 15/09/2033 Spot Bond			7.50000	102.86124	7.50000	102.84066			0.00	0	0
Total ES33/R209 SPOT									0.00	0	0
Total For ES33/R209									0.00	0	0
ES42 On 25/04/2042 Spot Bond			10.82000	82.61256	10.82000	82.58877			93,073,640,000,000.00	8,602,000,000	7,628,653,900
Total ES42 SPOT									93,073,640,000,000.00	8,602,000,000	7,628,653,900
Total For ES42									93,073,640,000,000.00	8,602,000,000	7,628,653,900
ES42/R On 25/04/2042 Spot Bond			8.50000	102.30047	8.50000	102.27721			0.00	0	0
Total ES42/R214 SPOT									0.00	0	0
Total For ES42/R214									0.00	0	0
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF01U SPOT									0.00	0	0
Total For ESF01U									0.00	0	0
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF02U SPOT									0.00	0	0
Total For ESF02U									0.00	0	0
ESFR0: On 20/04/2021 Spot Bond					0.00000	100.42274			0.00	0	10,800,000,000
Total ESFR03 SPOT									0.00	0	10,800,000,000
Total For ESFR03									0.00	0	10,800,000,000
EXX02 On 19/05/2019 Spot Bond					0.00000	101.06077			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	101.04254			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	101.07724			0.00	0	0
Total FBJ22Z SPOT									0.00	0	0
Total For FBJ22Z									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIF01U On 01/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF01U SPOT									0.00	0	0
Total For FIF01U									0.00	0	0
FIF02U On 01/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF02U SPOT									0.00	0	0
Total For FIF02U									0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF03U SPOT									0.00	0	0
Total For FIF03U									0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF04U SPOT									0.00	0	0
Total For FIF04U									0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF05U SPOT									0.00	0	0
Total For FIF05U									0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF06U SPOT									0.00	0	0
Total For FIF06U									0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF11U SPOT									0.00	0	0
Total For FIF11U									0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF12U SPOT									0.00	0	0
Total For FIF12U									0.00	0	0
FIFB08 On 31/05/2019 Spot Bond					0.00000	101.77943			0.00	0	0
Total FIFB08 SPOT									0.00	0	0
Total For FIFB08									0.00	0	0
FIFB09 On 27/06/2019 Spot Bond					0.00000	100.87979			0.00	0	0
Total FIFB09 SPOT									0.00	0	0
Total For FIFB09									0.00	0	0
FIFB10 On 12/09/2019 Spot Bond					0.00000	101.60177			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	100.22696			0.00	0	0
Total FIFB11 SPOT									0.00	0	0
Total For FIFB11									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFB12 On 13/08/2020 Spot Bond					0.00000	101.91595			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	99.89078			0.00	0	0
Total FIFB14 SPOT									0.00	0	0
Total For FIFB14									0.00	0	0
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.73074			0.00	0	0
Total FIFB15 SPOT									0.00	0	0
Total For FIFB15									0.00	0	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FMLA1U SPOT									0.00	0	0
Total For FMLA1U									0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FPA1U SPOT									0.00	0	0
Total For FPA1U									0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FPB1U SPOT									0.00	0	0
Total For FPB1U									0.00	0	0
FRB05 On 21/12/2018 Spot Bond			8.08500	101.11435	8.08500	101.09263		5,821,200,000,000.00	720,000,000	360,000,000	
Total FRB05 SPOT								5,821,200,000,000.00	720,000,000	360,000,000	
Total For FRB05								5,821,200,000,000.00	720,000,000	360,000,000	
FRB12 On 02/06/2019 Spot Bond					0.00000	101.85548			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	100.26726			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			10.67000	10.67000	10.67000	100.03592			0.00	0	0
Total FRB14 SPOT									0.00	0	0
Total For FRB14									0.00	0	0
FRB15 On 06/03/2020 Spot Bond					0.00000	103.83536			0.00	700,000,000	560,000,000
Total FRB15 SPOT									0.00	700,000,000	560,000,000
Total For FRB15									0.00	700,000,000	560,000,000
FRB16 On 08/07/2020 Spot Bond					0.00000	103.32733			0.00	0	0
Total FRB16 SPOT									0.00	0	0
Total For FRB16									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB17 On 08/01/2022 Spot Bond					0.00000	103.00575			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	105.65105			0.00	0	0
Total FRB18 SPOT									0.00	0	0
Total For FRB18									0.00	0	0
FRB19 On 14/04/2021 Spot Bond			11.37000	105.91438	11.37000	105.88238			0.00	0	0
Total FRB19 SPOT									0.00	0	0
Total For FRB19									0.00	0	0
FRB20 On 15/04/2021 Spot Bond					0.00000	103.20784			0.00	0	0
Total FRB20 SPOT									0.00	0	0
Total For FRB20									0.00	0	0
FRB21 On 24/11/2021 Spot Bond					0.00000	102.06921			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	107.81547			0.00	0	400,000,000
Total FRB22 SPOT									0.00	0	400,000,000
Total For FRB22									0.00	0	400,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	101.69329			0.00	0	700,000,000
Total FRB23 SPOT									0.00	0	700,000,000
Total For FRB23									0.00	0	700,000,000
FRBC2 On 21/12/2018 Spot Bond			8.20500	102.76583	8.20500	102.74344			0.00	0	0
Total FRBC21 SPOT									0.00	0	0
Total For FRBC21									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond					0.00000	101.77319			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			3.40000	149.55070	3.40000	149.52800			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			3.44000	3.44000	3.44000	288.01833		3,577,600,000,000.00	1,040,000,000	1,040,000,000	
Total FRBI23 SPOT								3,577,600,000,000.00	1,040,000,000	1,040,000,000	
Total For FRBI23								3,577,600,000,000.00	1,040,000,000	1,040,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI25 On 31/01/2025 Spot Bond			3.68000	3.68000	3.68000	124.58983			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			3.99000	170.13407	3.99000	170.10547			0.00	0	0
Total FRBI28 SPOT									0.00	0	0
Total For FRBI28									0.00	0	0
FRBI29 On 31/03/2029 Spot Bond			4.09500	4.09500	4.09500	85.29473			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			4.53000	4.53000	4.53000	195.14021			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			4.47500	90.55181	4.47500	90.53541			0.00	0	0
Total FRBI46 SPOT									0.00	0	0
Total For FRBI46									0.00	0	0
FRBI50 On 31/12/2050 Spot Bond			4.51000	91.03317	4.51000	91.11122			0.00	0	0
Total FRBI50 SPOT									0.00	0	0
Total For FRBI50									0.00	0	0
FRBZ01 On 30/11/2020 Spot Bond			8.51000	8.51000	8.51000	82.53574			0.00	0	0
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0
FRBZ02 On 28/10/2024 Spot Bond			9.81000	9.81000	9.81000	55.64685			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ03 On 10/12/2024 Spot Bond			9.84000	9.84000	9.84000	54.94143			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC107 On 03/06/2021 Spot Bond					0.00000	101.80720			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC169 On 31/01/2025 Spot Bond			4.77500	4.77500	4.77500	116.71429			0.00	0	0
Total FRC169 SPOT									0.00	0	0
Total For FRC169									0.00	0	0
FRC176 On 20/09/2018 Spot Bond					0.00000	101.05996			0.00	0	0
Total FRC176 SPOT									0.00	0	0
Total For FRC176									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC17: On 20/09/2018 Spot Bond					0.00000	101.03784				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17: On 06/08/2023 Spot Bond					0.00000	99.43465				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17: On 20/09/2020 Spot Bond					0.00000	101.19568				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	96.47925				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18: On 20/12/2018 Spot Bond					0.00000	102.21556				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	101.35512				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	101.09760				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18: On 20/03/2019 Spot Bond					0.00000	101.10668				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	101.14981				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	109.42900	10.00000	109.40000				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	101.16213				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	101.33153				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	103.10410				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	101.14142				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	102.11451				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC21: On 07/11/2019 Spot Bond					0.00000	102.41093				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC21: On 04/11/2019 Spot Bond					0.00000	99.90884				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			3.96000	146.82106	3.96000	146.79657				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22: On 20/05/2020 Spot Bond					0.00000	101.79070				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			4.82000	142.74226	4.82000	142.71518				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23: On 20/12/2020 Spot Bond					0.00000	101.63574				0.00	0	0
Total FRC234 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC234										0.00	0	0
FRC234 On 08/02/2020 Spot Bond					0.00000	104.15953				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC236 On 19/10/2020 Spot Bond					0.00000	111.95980				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC237 On 08/02/2020 Spot Bond					0.00000	104.57711				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC238 On 19/10/2020 Spot Bond					0.00000	112.51426				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC239 On 19/10/2020 Spot Bond					0.00000	111.82397				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC240 On 08/02/2020 Spot Bond					0.00000	104.00088				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC241 On 08/02/2020 Spot Bond					0.00000	103.75740				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC242 On 19/10/2020 Spot Bond					0.00000	100.73971				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC243 On 08/02/2020 Spot Bond					0.00000	105.25850				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC244 On 19/10/2020 Spot Bond					0.00000	100.73239				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC245 On 19/10/2020 Spot Bond					0.00000	100.58902				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC246 On 08/02/2020 Spot Bond					0.00000	104.29503				0.00	0	0
Total FRC247 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC247										0.00	0	0
FRC247 On 08/02/2020 Spot Bond					0.00000	97.02920				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC248 On 19/10/2020 Spot Bond					0.00000	110.65993				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC249 On 19/10/2020 Spot Bond					0.00000	94.39391				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC250 On 13/02/2022 Spot Bond					0.00000	102.26508				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC251 On 14/03/2022 Spot Bond					0.00000	101.20558				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC252 On 27/03/2020 Spot Bond					0.00000	101.15226				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC254 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC255 On 17/07/2027 Spot Bond					0.00000	102.49644				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	100.83694				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	102.50756				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	104.69881				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	105.36527	3.45500	105.34895				0.00	0	0
Total FRC260 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC260										0.00	0	0
FRC26 On 10/10/2020 Spot Bond					0.00000	100.54728				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC26 On 13/07/2020 Spot Bond					0.00000	100.48505				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC26 On 15/03/2019 Spot Bond					0.00000	101.06005				0.00	0	0
Total FRC263 SPOT										0.00	0	0
Total For FRC263										0.00	0	0
FRC26 On 13/07/2020 Spot Bond					0.00000	100.48397				0.00	0	0
Total FRC264 SPOT										0.00	0	0
Total For FRC264										0.00	0	0
FRC26 On 20/06/2021 Spot Bond					0.00000	101.29211				0.00	0	0
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC26 On 23/08/2019 Spot Bond					0.00000	101.57704				0.00	0	0
Total FRC266 SPOT										0.00	0	0
Total For FRC266										0.00	0	0
FRC26 On 06/08/2023 Spot Bond					0.00000	103.20779				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC26 On 10/10/2020 Spot Bond					0.00000	100.55346				0.00	0	0
Total FRC268 SPOT										0.00	0	0
Total For FRC268										0.00	0	0
FRC26 On 21/10/2019 Spot Bond					0.00000	100.22106				0.00	0	0
Total FRC269 SPOT										0.00	0	0
Total For FRC269										0.00	0	0
FRC27 On 16/11/2019 Spot Bond					0.00000	101.70951				0.00	0	0
Total FRC270 SPOT										0.00	0	0
Total For FRC270										0.00	0	0
FRC27 On 30/01/2023 Spot Bond					0.00000	100.01697				0.00	0	0
Total FRC271 SPOT										0.00	0	0
Total For FRC271										0.00	0	0
FRC27 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	100.07634				0.00	0	0
Total FRC272 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC272										0.00	0	0
FRC27: On 07/12/2023 Spot Bond			8.82000	100.90662	8.82000	101.32936				0.00	0	0
Total FRC273 SPOT										0.00	0	0
Total For FRC273										0.00	0	0
FRC27: On 02/05/2028 Spot Bond			9.80000	101.89942	9.80000	102.42070				0.00	0	0
Total FRC274 SPOT										0.00	0	0
Total For FRC274										0.00	0	0
FRC27: On 12/12/2020 Spot Bond					0.00000	100.75176				0.00	0	0
Total FRC275 SPOT										0.00	0	0
Total For FRC275										0.00	0	0
FRC27: On 12/12/2020 Spot Bond					0.00000	100.68295				0.00	0	0
Total FRC276 SPOT										0.00	0	0
Total For FRC276										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.60000	4.60000	4.60000	143.74642				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			4.54000	4.54000	4.54000	144.02919				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			4.52000	4.52000	4.52000	144.12359				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
FRI33 On 28/02/2033 Spot Bond			4.52000	84.80491	4.52000	85.51358				0.00	0	0
Total FRI33 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRI33										0.00	0	0
FRI38 On 31/01/2038 Spot Bond			4.39500	99.43003	4.39500	99.41230				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	101.01538				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	101.02127				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.43054				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	102.56729				0.00	0	0
Total FRJ22 SPOT										0.00	0	0
Total For FRJ22										0.00	0	0
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.96763				0.00	0	0
Total FRJ23 SPOT										0.00	0	0
Total For FRJ23										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.79629				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRJ27 On 25/01/2027 Spot Bond					0.00000	101.91393				0.00	0	0
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRS01U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS02U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS100 On 15/01/2024 Spot Bond			3.29800	3.29800	3.29800	99.01995				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS101 On 31/01/2038 Spot Bond			3.64000	3.64000	3.64000	111.27862				0.00	0	0
Total FRS101 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS101										0.00	0	0
FRS101 On 23/01/2024 Spot Bond					0.00000	100.22527				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS103 On 23/01/2024 Spot Bond					0.00000	100.22527				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS104 On 31/01/2038 Spot Bond			3.78000	108.97235	3.78000	108.95470				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS108 On 07/12/2033 Spot Bond			3.83000	211.62364	3.83000	211.58894				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS109 On 31/01/2038 Spot Bond			4.57000	96.90160	4.57000	96.88386				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS110 On 07/12/2033 Spot Bond			3.86000	3.86000	3.86000	210.85003				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS112 On 29/04/2019 Spot Bond					0.00000	100.02960				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS113 On 31/01/2025 Spot Bond			4.03000	122.02996	4.03000	122.00937				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS114 On 31/01/2038 Spot Bond			3.70500	110.20998	3.70500	110.19235				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			4.31000	100.68698	4.31000	100.66926				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS119 On 07/12/2033 Spot Bond			3.98000	207.96064	3.98000	207.92569				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			4.03000	206.75681	4.03000	206.72181				0.00	0	0
Total FRS121 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS121										0.00	0	0
FRS121 On 31/01/2025 Spot Bond			3.56000	156.50876	3.56000	109.86225				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS122 On 07/12/2033 Spot Bond			4.06000	206.03863	4.06000	206.00359				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS123 On 31/01/2038 Spot Bond			5.14000	89.19226	5.14000	89.17458				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS124 On 31/03/2028 Spot Bond			4.78000	159.42009	4.78000	159.38992				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS126 On 31/01/2038 Spot Bond			4.67000	95.49187	4.67000	95.47415				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS127 On 31/03/2028 Spot Bond			4.30000	165.83358	4.30000	165.80430				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS129 On 31/03/2028 Spot Bond			4.36000	165.01579	4.36000	164.98641				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS131 On 07/12/2033 Spot Bond			4.57000	194.28421	4.57000	194.24850				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS132 On 24/03/2020 Spot Bond					0.00000	100.04730				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS133 On 31/01/2038 Spot Bond			4.60000	96.47603	4.60000	96.45830				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			4.85500	4.85500	4.85500	92.93151				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			4.38000	99.65046	4.38000	99.63272				0.00	0	0
Total FRS136 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS136										0.00	0	0
FRS136 On 31/03/2028 Spot Bond			4.17000	167.62156	4.17000	167.59255				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			4.34000	199.48054	4.34000	199.44512				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			4.30000	165.83358	4.30000	165.80430				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			4.30000	165.83358	4.30000	165.80430				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			4.59000	161.92384	4.59000	161.89401				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			4.33000	119.86648	4.33000	119.84530				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			3.66000	148.27602	3.66000	148.25248				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			4.65000	161.12828	4.65000	161.09835				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			4.69000	160.60045	4.69000	160.57042				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			4.30000	120.08087	4.30000	120.05975				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS151 On 31/03/2028 Spot Bond			4.66000	160.99615	4.66000	160.96618				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS152 On 31/03/2028 Spot Bond			4.70000	4.70000	4.70000	160.43877				0.00	0	0
Total FRS153 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS153										0.00	0	0
FRS153 On 19/05/2019 Spot Bond					0.00000	127.39149				0.00	0	0
Total FRS157 SPOT										0.00	0	0
Total For FRS157										0.00	0	0
FRS157 On 20/06/2022 Spot Bond					0.00000	71.19551				0.00	0	0
Total FRS158 SPOT										0.00	0	0
Total For FRS158										0.00	0	0
FRS158 On 06/06/2023 Spot Bond					0.00000	77.80037				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS159 On 06/06/2024 Spot Bond					0.00000	81.02305				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS160 On 06/06/2025 Spot Bond					0.00000	82.08931				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS161 On 20/06/2022 Spot Bond					0.00000	57.99157				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS162 On 06/06/2023 Spot Bond					0.00000	63.89121				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS163 On 06/06/2024 Spot Bond					0.00000	68.66336				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS164 On 06/06/2025 Spot Bond					0.00000	70.56766				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS165 On 01/08/2021 Spot Bond					0.00000	35.00697				0.00	0	0
Total FRS166 SPOT										0.00	0	0
Total For FRS166										0.00	0	0
FRS166 On 01/08/2022 Spot Bond					0.00000	49.27036				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	47.66445				0.00	0	0
Total FRS168 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS168										0.00	0	0
FRS168 On 01/08/2021 Spot Bond					0.00000	36.31269				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	173.22236				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	100.40530				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	100.43038				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	100.00000				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	100.00000				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	61.90912				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	61.90902				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	84.88274				0.00	0	0
Total FRS177 SPOT										0.00	0	0
Total For FRS177										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.36000	3.36000	3.36000	289.08661				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			3.25000	3.25000	3.25000	290.56320				0.00	0	0
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0
FRS43 On 07/12/2023 Spot Bond			3.97000	3.97000	3.97000	281.05854				0.00	0	0
Total FRS43 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS43										0.00	0	0
FRS46 On 31/01/2022 Spot Bond			3.45000	149.30457	3.45000	149.28170				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	100.14145				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			3.15000	150.78853	3.15000	150.76664				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	99.91080				0.00	0	0
Total FRS62 SPOT										0.00	0	0
Total For FRS62										0.00	0	0
FRS64 On 26/01/2042 Spot Bond			3.62000	105.69213	3.62000	105.67545				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			3.35000	82.42154	3.35000	112.47952				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			3.49000	3.49000	3.49000	126.01628				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			3.52000	3.52000	3.52000	125.78984				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			4.16000	4.16000	4.16000	278.61246				0.00	0	0
Total FRS90 SPOT										0.00	0	0
Total For FRS90										0.00	0	0
FRS94 On 08/08/2018 Spot Bond					0.00000	102.00878				0.00	0	0
Total FRS94 SPOT										0.00	0	0
Total For FRS94										0.00	0	0
FRS96 On 27/08/2018 Spot Bond					0.00000	101.58258				0.00	0	0
Total FRS96 SPOT										0.00	0	0
Total For FRS96										0.00	0	0
FRX19 On 15/11/2019 Spot Bond			7.99500	103.13732	7.99500	103.11536				0.00	0	0
Total FRX19 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRX19									0.00	0	0
FRX20 On 01/10/2020 Spot Bond			8.23000	103.95584	8.23000	103.93294			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			8.89500	8.89500	8.89500	99.02231			0.00	0	1,000,000,000
Total FRX23 SPOT									0.00	0	1,000,000,000
Total For FRX23									0.00	0	1,000,000,000
FRX24 On 10/12/2024 Spot Bond			9.37000	108.05633	9.37000	108.02930			0.00	0	0
Total FRX24 SPOT									0.00	0	0
Total For FRX24									0.00	0	0
FRX25 On 26/07/2025 Spot Bond			9.58000	106.06559	9.58000	101.03248			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			9.72000	101.97368	9.72000	101.94724		9,720,000,000,000.00	1,000,000,000	500,000,000	
Total FRX26 SPOT								9,720,000,000,000.00	1,000,000,000	500,000,000	
Total For FRX26								9,720,000,000,000.00	1,000,000,000	500,000,000	
FRX27 On 07/03/2027 Spot Bond			9.69000	106.97930	9.69000	106.95180		0.00	0	0	
Total FRX27 SPOT								0.00	0	0	
Total For FRX27								0.00	0	0	
FRX28 On 26/07/2028 Spot Bond			9.95000	106.45564	9.95000	101.24838		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			10.19500	97.10487	10.19500	97.07863		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			10.28500	98.80233	10.28500	98.77496		0.00	0	210,000,000	
Total FRX31 SPOT								0.00	0	210,000,000	
Total For FRX31								0.00	0	210,000,000	
FRX32 On 31/03/2032 Spot Bond			10.30000	102.23053	10.30000	105.12951		0.00	0	200,000,000	
Total FRX32 SPOT								0.00	0	200,000,000	
Total For FRX32								0.00	0	200,000,000	
FRX45 On 14/04/2045 Spot Bond			11.24000	75.13003	11.24000	75.10759		0.00	0	0	
Total FRX45 SPOT								0.00	0	0	
Total For FRX45								0.00	0	0	
FS1A5 On 20/09/2018 Spot Bond					0.00000	100.99174		0.00	0	0	
Total FS1A5 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS1A5										0.00	0	0
FS1B1 On 20/09/2018 Spot Bond					0.00000	101.05825				0.00	0	0
Total FS1B1 SPOT										0.00	0	0
Total For FS1B1										0.00	0	0
FS1C1 On 20/09/2018 Spot Bond					0.00000	101.05996				0.00	0	0
Total FS1C1 SPOT										0.00	0	0
Total For FS1C1										0.00	0	0
FS1D1 On 20/09/2018 Spot Bond					0.00000	101.21112				0.00	0	0
Total FS1D1 SPOT										0.00	0	0
Total For FS1D1										0.00	0	0
FS2A4 On 20/11/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total FS2A4 SPOT										0.00	0	0
Total For FS2A4										0.00	0	0
FS2A5 On 20/02/2019 Spot Bond					0.00000	101.69490				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/02/2019 Spot Bond					0.00000	101.70100				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/02/2019 Spot Bond					0.00000	101.75077				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/02/2019 Spot Bond					0.00000	101.96968				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
FS3A5 On 20/02/2020 Spot Bond					0.00000	101.72649				0.00	0	0
Total FS3A5 SPOT										0.00	0	0
Total For FS3A5										0.00	0	0
FS3A5L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1 On 20/02/2020 Spot Bond					0.00000	102.04202				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS3B1U										0.00	0	0
FS3C1I 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
FS3D1I 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
FS4A4I 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
FS4A5I 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
FS4B1I 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
FS4C1I 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
FS4D1I 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
FS5A3I 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
FS5A4I 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
FS5A5I On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1I 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
FS5C1I 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS5C1U										0.00	0	0
FS5D11 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
FS5E11 On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
GBL02 On 15/10/2018 Spot Bond					0.00000	100.43245				0.00	0	0
Total GBL02 SPOT										0.00	0	0
Total For GBL02										0.00	0	0
GBL03 On 16/11/2020 Spot Bond					0.00000	102.12459				0.00	0	0
Total GBL03 SPOT										0.00	0	0
Total For GBL03										0.00	0	0
GBL04 On 05/06/2021 Spot Bond					0.00000	101.58086				0.00	0	0
Total GBL04 SPOT										0.00	0	0
Total For GBL04										0.00	0	0
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH2A1U SPOT										0.00	0	0
Total For GH2A1U										0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	101.58795				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	101.60674				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2020 Spot Bond					0.00000	101.72888				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2020 Spot Bond					0.00000	101.87912				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2020 Spot Bond					0.00000	101.97298				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GH41U										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB01U SPOT										0.00	0	0
Total For GRB01U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0
GRB05 On 10/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB05U SPOT										0.00	0	0
Total For GRB05U										0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB06U SPOT										0.00	0	0
Total For GRB06U										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB12 On 31/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB12U SPOT										0.00	0	0
Total For GRB12U										0.00	0	0
GRB13 On 31/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB13U SPOT										0.00	0	0
Total For GRB13U										0.00	0	0
GRB14 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB14U SPOT										0.00	0	0
Total For GRB14U										0.00	0	0
GRB15 On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB15U SPOT										0.00	0	0
Total For GRB15U										0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB16U SPOT										0.00	0	0
Total For GRB16U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB18U SPOT										0.00	0	0
Total For GRB18U										0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRB20 On 17/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB20U SPOT										0.00	0	0
Total For GRB20U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB21U SPOT										0.00	0	0
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB24U SPOT										0.00	0	0
Total For GRB24U										0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB25U SPOT										0.00	0	0
Total For GRB25U										0.00	0	0
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB27U SPOT										0.00	0	0
Total For GRB27U										0.00	0	0
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB28U SPOT										0.00	0	0
Total For GRB28U										0.00	0	0
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB29U SPOT										0.00	0	0
Total For GRB29U										0.00	0	0
GRT07 On 21/02/2024 Spot Bond					0.00000	102.63410				0.00	0	0
Total GRT07 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond					0.00000	101.29022				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRT09 On 15/10/2018 Spot Bond					0.00000	100.53219				0.00	0	0
Total GRT09 SPOT										0.00	0	0
Total For GRT09										0.00	0	0
GRT10 On 13/05/2019 Spot Bond					0.00000	102.30247				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	102.89159				0.00	0	0
Total GRT11 SPOT										0.00	0	0
Total For GRT11										0.00	0	0
GRT12 On 24/06/2020 Spot Bond					0.00000	101.51717				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRT13 On 15/04/2020 Spot Bond					0.00000	100.39947				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	102.01273				0.00	0	0
Total GRT14 SPOT										0.00	0	0
Total For GRT14										0.00	0	0
GRT15 On 15/04/2020 Spot Bond					0.00000	100.47889				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	101.24715				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			9.58500	105.23999	9.58500	105.21307				0.00	0	0
Total GRT17 SPOT										0.00	0	0
Total For GRT17										0.00	0	0
GRT18 On 13/03/2020 Spot Bond					0.00000	101.30508				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	102.08819				0.00	0	50,000,000
Total GRT19 SPOT										0.00	0	50,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRT19										0.00	0	50,000,000
GRT20 On 03/04/2024 Spot Bond					0.00000	100.73424				0.00	0	0
Total GRT20 SPOT										0.00	0	0
Total For GRT20										0.00	0	0
GRT21 On 03/04/2024 Spot Bond			10.13000	99.05627	10.13000	101.72417				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRT22 On 16/10/2022 Spot Bond					0.00000	100.39664				0.00	0	0
Total GRT22 SPOT										0.00	0	0
Total For GRT22										0.00	0	0
GRT23 On 16/10/2024 Spot Bond					0.00000	100.64331				0.00	0	0
Total GRT23 SPOT										0.00	0	0
Total For GRT23										0.00	0	0
GRT24 On 09/03/2023 Spot Bond					0.00000	101.19345				0.00	0	0
Total GRT24G SPOT										0.00	0	0
Total For GRT24G										0.00	0	0
GRT25 On 09/03/2025 Spot Bond					0.00000	101.23569				0.00	0	0
Total GRT25G SPOT										0.00	0	0
Total For GRT25G										0.00	0	0
GRT26 On 09/03/2028 Spot Bond					0.00000	101.27944				0.00	0	0
Total GRT26G SPOT										0.00	0	0
Total For GRT26G										0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
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	100.63563				0.00	0	0
Total HC2T2 SPOT										0.00	0	0
Total For HC2T2										0.00	0	0
HC5T1 On 29/10/2018 Spot Bond					0.00000	101.47330				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HIL01U										0.00	0	0
HILB04 On 01/11/2019 Spot Bond					0.00000	100.17393				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILB05 On 11/07/2019 Spot Bond					0.00000	100.73480				0.00	0	0
Total HILB05 SPOT										0.00	0	0
Total For HILB05										0.00	0	0
HILB06 On 11/07/2020 Spot Bond					0.00000	100.53470				0.00	0	0
Total HILB06 SPOT										0.00	0	0
Total For HILB06										0.00	0	0
HILB07 On 11/07/2021 Spot Bond					0.00000	100.54129				0.00	0	0
Total HILB07 SPOT										0.00	0	0
Total For HILB07										0.00	0	0
HILB08 On 29/03/2023 Spot Bond					0.00000	100.80803				0.00	0	0
Total HILB08 SPOT										0.00	0	0
Total For HILB08										0.00	0	0
HILB09 On 29/03/2025 Spot Bond					0.00000	100.83536				0.00	0	0
Total HILB09 SPOT										0.00	0	0
Total For HILB09										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1E4U SPOT										0.00	0	0
Total For HM1E4U										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	109.42900	10.00000	109.40000				0.00	0	0
Total HPF04/JIBAR SPOT										0.00	0	0
Total For HPF04/JIBAR										0.00	0	0
HPF06 On 20/02/2020 Spot Bond					0.00000	101.94978				0.00	0	0
Total HPF06 SPOT										0.00	0	0
Total For HPF06										0.00	0	0
HPF08 On 15/04/2019 Spot Bond					0.00000	100.46907				0.00	0	0
Total HPF08 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HPF08									0.00	0	0
HPF09 On 15/04/2019 Spot Bond					0.00000	100.57412			0.00	0	0
Total HPF09 SPOT									0.00	0	0
Total For HPF09									0.00	0	0
HPF11 On 31/03/2023 Spot Bond					0.00000	100.76781			0.00	0	0
Total HPF11 SPOT									0.00	0	0
Total For HPF11									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			8.38500	102.53484	8.38500	102.51195			0.00	0	100,000,000
Total HWAY20 SPOT									0.00	0	100,000,000
Total For HWAY20									0.00	0	100,000,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	27.76008	100.00000	27.69896			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			3.72500	284.29639	3.72500	284.25061			0.00	0	0
Total HWAY23 SPOT									0.00	0	0
Total For HWAY23									0.00	0	0
HWAY2 On 07/12/2024 Spot Bond			3.89000	3.89000	3.89000	285.40466			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			3.65000	85.23556	3.65000	98.61162			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			10.42500	91.02161	10.42500	90.99647		20,641,500,000,000.00	1,980,000,000	1,590,000,000	
Total HWAY34 SPOT								20,641,500,000,000.00	1,980,000,000	1,590,000,000	
Total For HWAY34								20,641,500,000,000.00	1,980,000,000	1,590,000,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.31157	100.00000	9.29106			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			10.42500	90.80718	10.42500	90.78210		6,255,000,000,000.00	600,000,000	500,000,000	
Total HWAY35 SPOT								6,255,000,000,000.00	600,000,000	500,000,000	
Total For HWAY35								6,255,000,000,000.00	600,000,000	500,000,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.31145	100.00000	9.29095			0.00	0	0
Total HWAY35/R209 SPOT									0.00	0	0
Total For HWAY35/R209									0.00	0	0
HWF08 On 15/07/2019 Spot Bond					0.00000	100.39773			0.00	0	0
Total HWF08 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HWF08									0.00	0	0
HWF09 On 19/09/2019 Spot Bond					0.00000	101.25215			0.00	3,500,000,000	3,000,000,000
Total HWF09 SPOT									0.00	3,500,000,000	3,000,000,000
Total For HWF09									0.00	3,500,000,000	3,000,000,000
HWF10 On 30/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HWF10U SPOT									0.00	0	0
Total For HWF10U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	109.42900	10.00000	109.40000			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			2.88000	130.73937	2.88000	130.72133		146,145,832,704,000.00	50,745,080,800	72,200,680,600	
Total I2025 SPOT								16,145,832,704,000.00	50,745,080,800	72,200,680,600	
Total For I2025								16,145,832,704,000.00	50,745,080,800	72,200,680,600	
I2029 On 31/03/2029 Spot Bond			3.02000	99.52306	3.02000	99.50892		299,907,626,220,000.00	99,307,161,000	54,859,451,100	
Total I2029 SPOT								19,907,626,220,000.00	99,307,161,000	54,859,451,100	
Total For I2029								19,907,626,220,000.00	99,307,161,000	54,859,451,100	
I2033 On 28/02/2033 Spot Bond			3.02000	102.68085	3.02000	102.66630		38,314,791,340,000.00	12,687,017,000	221,407,775,800	
Total I2033 SPOT								18,314,791,340,000.00	12,687,017,000	221,407,775,800	
Total For I2033								18,314,791,340,000.00	12,687,017,000	221,407,775,800	
I2038 On 31/01/2038 Spot Bond			3.02000	122.32621	3.02000	122.30888		213,793,048,604,000.00	70,792,400,200	179,517,504,300	
Total I2038 SPOT								13,793,048,604,000.00	70,792,400,200	179,517,504,300	
Total For I2038								13,793,048,604,000.00	70,792,400,200	179,517,504,300	
I2046 On 31/03/2046 Spot Bond			3.10000	116.62724	3.10000	116.61042		265,669,032,180,000.00	85,699,687,800	168,426,883,900	
Total I2046 SPOT								15,669,032,180,000.00	85,699,687,800	168,426,883,900	
Total For I2046								15,669,032,180,000.00	85,699,687,800	168,426,883,900	
I2050 On 31/12/2050 Spot Bond			3.11000	120.96546	3.11000	120.94803		166,333,425,004,000.00	53,483,416,400	125,165,857,808	
Total I2050 SPOT								16,333,425,004,000.00	53,483,416,400	125,165,857,808	
Total For I2050								16,333,425,004,000.00	53,483,416,400	125,165,857,808	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL02U										0.00	0	0
IBL100 On 24/05/2020 Spot Bond					0.00000	101.60240				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			9.06000	9.06000	9.06000	101.75001				0.00	0	0
Total IBL101 SPOT										0.00	0	0
Total For IBL101										0.00	0	0
IBL102 On 24/05/2022 Spot Bond					0.00000	102.12216				0.00	0	0
Total IBL102 SPOT										0.00	0	0
Total For IBL102										0.00	0	0
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	100.37512				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	99.90934				0.00	0	0
Total IBL106 SPOT										0.00	0	0
Total For IBL106										0.00	0	0
IBL108 On 22/11/2019 Spot Bond					0.00000	101.61883				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			3.82000	283.05406	3.82000	283.00775				0.00	0	0
Total IBL109 SPOT										0.00	0	0
Total For IBL109										0.00	0	0
IBL110 On 07/03/2019 Spot Bond			8.12000	8.12000	8.12000	101.21440				0.00	0	0
Total IBL110 SPOT										0.00	0	0
Total For IBL110										0.00	0	0
IBL112 On 21/05/2020 Spot Bond					0.00000	101.63130				0.00	0	0
Total IBL112 SPOT										0.00	0	0
Total For IBL112										0.00	0	0
IBL113 On 21/05/2021 Spot Bond					0.00000	101.63128				0.00	0	0
Total IBL113 SPOT										0.00	0	0
Total For IBL113										0.00	0	0
IBL114 On 21/05/2022 Spot Bond					0.00000	101.70081				0.00	0	0
Total IBL114 SPOT										0.00	0	0
Total For IBL114										0.00	0	0
IBL115 On 21/05/2023 Spot Bond					0.00000	101.67700				0.00	0	0
Total IBL115 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL115										0.00	0	0
IBL116 On 20/06/2020 Spot Bond					0.00000	100.96086				0.00	0	0
Total IBL116 SPOT										0.00	0	0
Total For IBL116										0.00	0	0
IBL117 On 13/07/2019 Spot Bond					0.00000	100.44462				0.00	0	0
Total IBL117 SPOT										0.00	0	0
Total For IBL117										0.00	0	0
IBL118 On 24/07/2020 Spot Bond					0.00000	100.20118				0.00	0	0
Total IBL118 SPOT										0.00	0	0
Total For IBL118										0.00	0	0
IBL36 On 31/01/2022 Spot Bond			3.22000	3.22000	3.22000	150.41861				0.00	0	0
Total IBL36 SPOT										0.00	0	0
Total For IBL36										0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	109.42900	10.00000	109.40000				0.00	0	0
Total IBL43/JIBAR SPOT										0.00	0	0
Total For IBL43/JIBAR										0.00	0	0
IBL45 On 21/12/2018 Spot Bond			8.05500	8.05500	8.05500	100.86154				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			8.13500	8.13500	8.13500	99.15959				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			8.98500	100.23025	8.98500	100.20632				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0
IBL53 On 31/07/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total IBL53 SPOT										0.00	0	0
Total For IBL53										0.00	0	0
IBL55 On 31/07/2018 Spot Bond			7.84500	99.93556	7.84500	99.95703				0.00	0	0
Total IBL55 SPOT										0.00	0	0
Total For IBL55										0.00	0	0
IBL56 On 31/01/2019 Spot Bond					0.00000	100.04457				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			7.79500	104.97505	7.79500	104.95288				0.00	0	0
Total IBL59 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL59										0.00	0	0
IBL60 On 17/02/2024 Spot Bond			9.74500	106.86591	9.74500	106.83783				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond					0.00000	100.72863				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL64 On 29/07/2019 Spot Bond					0.00000	100.15109				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond					0.00000	100.01107				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IBL67 On 31/01/2022 Spot Bond			3.95000	146.86929	3.95000	146.84484				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL73 On 19/08/2018 Spot Bond					0.00000	101.73021				0.00	12,000,000,000	6,000,000,000
Total IBL73 SPOT										0.00	12,000,000,000	6,000,000,000
Total For IBL73										0.00	12,000,000,000	6,000,000,000
IBL75 On 19/08/2020 Spot Bond					0.00000	102.65448				0.00	0	0
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IBL76 On 25/11/2018 Spot Bond					0.00000	101.81228				0.00	0	0
Total IBL76 SPOT										0.00	0	0
Total For IBL76										0.00	0	0
IBL77 On 25/11/2020 Spot Bond					0.00000	102.25053				0.00	0	0
Total IBL77 SPOT										0.00	0	0
Total For IBL77										0.00	0	0
IBL78 On 25/11/2022 Spot Bond			9.79500	102.70821	9.79500	102.68153				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			7.62500	101.25596	7.62500	101.23556				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL80U										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL82 On 29/01/2019 Spot Bond					0.00000	100.17977				0.00	0	0
Total IBL82 SPOT										0.00	0	0
Total For IBL82										0.00	0	0
IBL83 On 22/03/2019 Spot Bond					0.00000	100.96152				0.00	0	0
Total IBL83 SPOT										0.00	0	0
Total For IBL83										0.00	0	0
IBL84U On 21/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL84U SPOT										0.00	0	0
Total For IBL84U										0.00	0	0
IBL85 On 20/05/2019 Spot Bond					0.00000	102.12210				0.00	0	0
Total IBL85 SPOT										0.00	0	0
Total For IBL85										0.00	0	0
IBL86 On 20/05/2021 Spot Bond					0.00000	102.86354				0.00	0	0
Total IBL86 SPOT										0.00	0	0
Total For IBL86										0.00	0	0
IBL87 On 20/05/2019 Spot Bond			7.92500	103.34606	7.92500	103.32423				0.00	0	0
Total IBL87 SPOT										0.00	0	0
Total For IBL87										0.00	0	0
IBL88 On 20/05/2021 Spot Bond			9.17000	104.85631	9.17000	104.83076				0.00	0	0
Total IBL88 SPOT										0.00	0	0
Total For IBL88										0.00	0	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	21.46269	100.00000	21.41544				0.00	0	0
Total IBL88/R208 SPOT										0.00	0	0
Total For IBL88/R208										0.00	0	0
IBL89 On 26/05/2021 Spot Bond					0.00000	101.66638				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	100.50243				0.00	0	0
Total IBL92 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL92										0.00	0	0
IBL93 On 31/08/2018 Spot Bond					0.00000	101.47836				0.00	0	0
Total IBL93 SPOT										0.00	0	0
Total For IBL93										0.00	0	0
IBL94 On 06/09/2019 Spot Bond					0.00000	101.47181				0.00	0	0
Total IBL94 SPOT										0.00	0	0
Total For IBL94										0.00	0	0
IBL95 On 12/09/2021 Spot Bond					0.00000	102.70007				0.00	0	0
Total IBL95 SPOT										0.00	0	0
Total For IBL95										0.00	0	0
IBL96 On 21/09/2019 Spot Bond					0.00000	100.97917				0.00	0	0
Total IBL96 SPOT										0.00	0	0
Total For IBL96										0.00	0	0
IBL97 On 03/10/2019 Spot Bond					0.00000	100.70523				0.00	0	0
Total IBL97 SPOT										0.00	0	0
Total For IBL97										0.00	0	0
IBL98 On 03/10/2023 Spot Bond					0.00000	101.35057				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			7.79500	103.90872	7.79500	103.88702				0.00	0	0
Total IBL99 SPOT										0.00	0	0
Total For IBL99										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDC02L On 28/02/2028 Spot Bond			100.00000	13.15801	100.00000	13.12857				0.00	0	0
Total IDC02U SPOT										0.00	0	0
Total For IDC02U										0.00	0	0
IDCC01 On 06/12/2018 Spot Bond					0.00000	101.23666				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	100.15375				0.00	0	0
Total IDCC02 SPOT										0.00	0	0
Total For IDCC02										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond					0.00000	100.37923				0.00	0	0
Total IDCG02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCG02										0.00	0	0
IDCG02 On 22/10/2020 Spot Bond			8.67000	101.67199	8.67000	101.64841				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG03 On 24/11/2019 Spot Bond					0.00000	102.15896				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG05 On 24/11/2024 Spot Bond			9.71000	101.07409	9.71000	101.04805				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCG06 On 13/11/2020 Spot Bond					0.00000	101.86125				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG07 On 13/05/2030 Spot Bond			11.32500	102.15318	11.32500	102.11615				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG08 On 05/12/2019 Spot Bond					0.00000	101.36385				0.00	0	0
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG09 On 05/12/2021 Spot Bond					0.00000	101.38416				0.00	0	0
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG10 On 05/12/2026 Spot Bond			10.53000	103.18525	10.53000	103.15632				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCG11 On 26/04/2021 Spot Bond					0.00000	100.16306				0.00	0	500,000,000
Total IDCG12 SPOT										0.00	0	500,000,000
Total For IDCG12										0.00	0	500,000,000
IDCG12 On 26/04/2023 Spot Bond					0.00000	100.16792				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	101.16458				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	101.13669				0.00	0	0
Total IDCP07 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCP07										0.00	0	0
IDCP1L On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP1U SPOT										0.00	0	0
Total For IDCP1U										0.00	0	0
IDCP2L On 05/04/2025 Spot Bond			100.00000	6.29737	100.00000	6.28343				0.00	0	0
Total IDCP2U SPOT										0.00	0	0
Total For IDCP2U										0.00	0	0
IDCP3L On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP3U SPOT										0.00	0	0
Total For IDCP3U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.83000	100.74080	8.83000	100.71702				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFC02 On 14/04/2021 Spot Bond			7.82000	104.89637	7.82000	104.87440				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN302U On 28/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN302U SPOT										0.00	0	0
Total For IN302U										0.00	0	0
IN303U On 01/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN303U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN303U										0.00	0	0
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN304U SPOT										0.00	0	0
Total For IN304U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN313U SPOT										0.00	0	0
Total For IN313U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN334U SPOT										0.00	0	0
Total For IN334U										0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN343U SPOT										0.00	0	0
Total For IN343U										0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN345U SPOT										0.00	0	0
Total For IN345U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN347U SPOT										0.00	0	0
Total For IN347U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN367U										0.00	0	0
IN374U On 13/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN374U SPOT										0.00	0	0
Total For IN374U										0.00	0	0
IN378U On 16/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN378U SPOT										0.00	0	0
Total For IN378U										0.00	0	0
ING196 On 30/06/2027 Spot Bond					0.00000	75.78758				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	109.42900	10.00000	109.40000				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond					0.00000	101.05529				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond					0.00000	100.62789				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING335 On 15/08/2019 Spot Bond					0.00000	100.64714				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	101.07768				0.00	0	0
Total ING360 SPOT										0.00	0	0
Total For ING360										0.00	0	0
ING362 On 24/02/2021 Spot Bond					0.00000	101.51304				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	100.00933				0.00	1,400,000,000	700,000,000
Total ING370 SPOT										0.00	1,400,000,000	700,000,000
Total For ING370										0.00	1,400,000,000	700,000,000
ING371 On 31/01/2020 Spot Bond					0.00000	100.04190				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	100.04503				0.00	0	0
Total ING375 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ING375										0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	99.72299				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2020 Spot Bond					0.00000	101.26080				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	99.78591				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			11.47000	102.50492	11.47000	102.47334				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
INLV05 On 22/03/2023 Spot Bond					0.00000	101.88329				0.00	0	810,066,200
Total INLV05 SPOT										0.00	0	810,066,200
Total For INLV05										0.00	0	810,066,200
IPF01/J On 25/11/2020 Spot Bond			10.00000	109.42900	10.00000	109.40000				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF09 On 01/07/2019 Spot Bond					0.00000	101.05147				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPF11 On 15/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF11 SPOT										0.00	0	0
Total For IPF11										0.00	0	0
IPF13 On 04/12/2020 Spot Bond					0.00000	101.39997				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF14 On 17/12/2018 Spot Bond					0.00000	101.30745				0.00	0	0
Total IPF14 SPOT										0.00	0	0
Total For IPF14										0.00	0	0
IPF15 On 17/12/2020 Spot Bond					0.00000	101.39794				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	101.09738				0.00	0	0
Total IPF16 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IPF16										0.00	0	0
IPF17 On 22/12/2020 Spot Bond					0.00000	100.96688				0.00	0	0
Total IPF17 SPOT										0.00	0	0
Total For IPF17										0.00	0	0
IPF18 On 22/12/2021 Spot Bond					0.00000	100.97797				0.00	0	0
Total IPF18 SPOT										0.00	0	0
Total For IPF18										0.00	0	0
IPF19 On 22/12/2022 Spot Bond					0.00000	100.98906				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	101.04626				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	101.08528				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	101.17895				0.00	0	0
Total IPF22 SPOT										0.00	0	0
Total For IPF22										0.00	0	0
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF23U SPOT										0.00	0	0
Total For IPF23U										0.00	0	0
IPF24 On 05/02/2023 Spot Bond					0.00000	99.91174				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	100.14217				0.00	0	0
Total IPFC19 SPOT										0.00	0	0
Total For IPFC19										0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.02000	102.73303	9.02000	102.70841				0.00	0	1,500,000,000
Total IPL10 SPOT										0.00	0	1,500,000,000
Total For IPL10										0.00	0	1,500,000,000
IPL11 On 24/05/2022 Spot Bond					0.00000	101.72642				0.00	0	0
Total IPL11 SPOT										0.00	0	0
Total For IPL11										0.00	0	0
IPL8 On 10/10/2020 Spot Bond					0.00000	101.19119				0.00	0	0
Total IPL8 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IPL8										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
IPL9 On 20/05/2021 Spot Bond					0.00000	101.91372				0.00	0	0
Total IPL9 SPOT										0.00	0	0
Total For IPL9										0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.02227	2.75000	100.01485				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			6.26000	141.38427	6.26000	141.35196				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV025 On 12/09/2019 Spot Bond					0.00000	101.90018				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	100.28232				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			4.88000	4.88000	4.88000	115.98899				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			4.88000	4.88000	4.88000	115.98899				0.00	0	0
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2020 Spot Bond					0.00000	101.41319				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV032 On 14/08/2018 Spot Bond					0.00000	102.21538				0.00	0	0
Total IV032 SPOT										0.00	0	0
Total For IV032										0.00	0	0
IV033 On 11/02/2021 Spot Bond					0.00000	100.22473				0.00	0	0
Total IV033 SPOT										0.00	0	0
Total For IV033										0.00	0	0
IV034 On 11/02/2021 Spot Bond			11.37000	102.08699	11.37000	102.05581				0.00	0	0
Total IV034 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IV034									0.00	0	0
IV035 On 07/04/2022 Spot Bond					0.00000	105.74180			0.00	320,000,000	160,000,000
Total IV035 SPOT									0.00	320,000,000	160,000,000
Total For IV035									0.00	320,000,000	160,000,000
IV036 On 22/07/2021 Spot Bond					0.00000	100.30813			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	101.17177			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			5.40000	5.40000	5.40000	140.03790			0.00	0	0
Total IV039 SPOT									0.00	0	0
Total For IV039									0.00	0	0
IV040 On 29/09/2021 Spot Bond					0.00000	104.66340			0.00	0	60,000,000
Total IV040 SPOT									0.00	0	60,000,000
Total For IV040									0.00	0	60,000,000
IV041 On 29/09/2021 Spot Bond			11.72000	104.73826	11.72000	104.70586			0.00	0	0
Total IV041 SPOT									0.00	0	0
Total For IV041									0.00	0	0
IV042 On 18/11/2021 Spot Bond					0.00000	102.32978			0.00	0	0
Total IV042 SPOT									0.00	0	0
Total For IV042									0.00	0	0
IV043 On 21/11/2021 Spot Bond			11.61000	11.61000	11.61000	104.82205			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	100.05614			0.00	0	0
Total IV044 SPOT									0.00	0	0
Total For IV044									0.00	0	0
IV045 On 31/01/2022 Spot Bond			4.95000	142.13736	4.95000	142.10991			0.00	0	0
Total IV045 SPOT									0.00	0	0
Total For IV045									0.00	0	0
IV046 On 21/06/2022 Spot Bond					0.00000	101.25282			0.00	0	0
Total IV046 SPOT									0.00	0	0
Total For IV046									0.00	0	0
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV100U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV100U										0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV115U SPOT										0.00	0	0
Total For IV115U										0.00	0	0
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV118U SPOT										0.00	0	0
Total For IV118U										0.00	0	0
IV123U On 18/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV123U SPOT										0.00	0	0
Total For IV123U										0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV125U SPOT										0.00	0	0
Total For IV125U										0.00	0	0
IV19A On 31/03/2028 Spot Bond			4.96000	157.08941	4.96000	157.05891				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
IVA831 On 03/08/2018 Spot Bond			7.25000	7.25000	7.25000	99.92061				0.00	0	0
Total IVA831 SPOT										0.00	0	0
Total For IVA831										0.00	0	0
IVA833 On 16/08/2018 Spot Bond			7.25000	7.25000	7.25000	99.66347				0.00	0	0
Total IVA833 SPOT										0.00	0	0
Total For IVA833										0.00	0	0
IVA852 On 23/08/2018 Spot Bond			7.25000	7.25000	7.25000	99.52555				0.00	0	0
Total IVA852 SPOT										0.00	0	0
Total For IVA852										0.00	0	0
IVA853 On 06/09/2018 Spot Bond			7.35000	7.35000	7.35000	99.24061				0.00	0	0
Total IVA853 SPOT										0.00	0	0
Total For IVA853										0.00	0	0
IVA854 On 13/09/2018 Spot Bond			7.35000	7.35000	7.35000	99.10197				0.00	0	0
Total IVA854 SPOT										0.00	0	0
Total For IVA854										0.00	0	0
IVA855 On 20/09/2018 Spot Bond			7.35000	7.35000	7.35000	98.96373				0.00	0	0
Total IVA855 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVA855										0.00	0	0
IVA856 On 27/09/2018 Spot Bond			7.45000	7.45000	7.45000	98.81008				0.00	0	0
Total IVA856 SPOT										0.00	0	0
Total For IVA856										0.00	0	0
IVA857 On 04/10/2018 Spot Bond			7.45000	7.45000	7.45000	98.67078				0.00	0	0
Total IVA857 SPOT										0.00	0	0
Total For IVA857										0.00	0	0
IVA859 On 18/10/2018 Spot Bond			7.45000	7.45000	7.45000	98.39336				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			7.45000	7.45000	7.45000	98.11749			1,490,000,000,000.00		200,000,000	200,000,000
Total IVA861 SPOT									1,490,000,000,000.00		200,000,000	200,000,000
Total For IVA861									1,490,000,000,000.00		200,000,000	200,000,000
IVC005 On 25/11/2020 Spot Bond			10.00000	109.42900	10.00000	109.40000				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC027 On 03/04/2019 Spot Bond					0.00000	100.72714				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC033 On 30/06/2019 Spot Bond					0.00000	100.73855				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond					0.00000	100.75530				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond					0.00000	98.65776				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			8.39500	101.24809	8.39500	101.22546				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	51.61271	100.00000	51.49909				0.00	0	0
Total IVC037 SPOT										0.00	0	0
Total For IVC037										0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC038 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC038										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			9.24000	100.52904	9.24000	100.50437				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC049 On 21/11/2019 Spot Bond					0.00000	101.77062				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC055 On 26/03/2020 Spot Bond					0.00000	100.92007				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC060 On 31/07/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC060 SPOT										0.00	0	0
Total For IVC060										0.00	0	0
IVC063 On 07/08/2020 Spot Bond					0.00000	99.88091				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC065 On 10/09/2018 Spot Bond					0.00000	101.27947				0.00	0	0
Total IVC065 SPOT										0.00	0	0
Total For IVC065										0.00	0	0
IVC070 On 20/01/2019 Spot Bond					0.00000	100.62112				0.00	0	0
Total IVC070 SPOT										0.00	0	0
Total For IVC070										0.00	0	0
IVC075 On 21/04/2019 Spot Bond					0.00000	100.25333				0.00	0	0
Total IVC075 SPOT										0.00	0	0
Total For IVC075										0.00	0	0
IVC081 On 14/07/2019 Spot Bond					0.00000	100.42681				0.00	0	0
Total IVC081 SPOT										0.00	0	0
Total For IVC081										0.00	0	0
IVC092 On 24/11/2019 Spot Bond					0.00000	101.75489				0.00	0	0
Total IVC092 SPOT										0.00	0	0
Total For IVC092										0.00	0	0
IVC093 On 24/11/2018 Spot Bond					0.00000	101.67856				0.00	0	0
Total IVC093 SPOT										0.00	0	0
Total For IVC093										0.00	0	0
IVC094 On 06/12/2021 Spot Bond			10.09000	103.65522	10.09000	103.62735				0.00	0	0
Total IVC094 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC094										0.00	0	0
IVC097 On 29/06/2021 Spot Bond					0.00000	100.87222				0.00	0	0
Total IVC097 SPOT										0.00	0	0
Total For IVC097										0.00	0	0
IVC102 On 31/01/2020 Spot Bond					0.00000	100.04958				0.00	0	0
Total IVC102 SPOT										0.00	0	0
Total For IVC102										0.00	0	0
IVC103 On 29/06/2021 Spot Bond					0.00000	100.88598				0.00	0	0
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC105 On 08/03/2020 Spot Bond					0.00000	101.36267				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	101.23017				0.00	0	0
Total IVC106 SPOT										0.00	0	0
Total For IVC106										0.00	0	0
IVC107 On 29/06/2021 Spot Bond					0.00000	100.87681				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	100.02102				0.00	0	0
Total IVC108 SPOT										0.00	0	0
Total For IVC108										0.00	0	0
IVC109 On 19/05/2021 Spot Bond					0.00000	101.89037				0.00	0	0
Total IVC109 SPOT										0.00	0	0
Total For IVC109										0.00	0	0
IVC110 On 19/05/2021 Spot Bond			9.74000	102.06146	9.74000	102.03508				0.00	0	0
Total IVC110 SPOT										0.00	0	0
Total For IVC110										0.00	0	0
IVC111 On 19/05/2020 Spot Bond					0.00000	101.69122				0.00	0	0
Total IVC111 SPOT										0.00	0	0
Total For IVC111										0.00	0	0
IVC113 On 26/08/2018 Spot Bond					0.00000	101.59157				0.00	0	0
Total IVC113 SPOT										0.00	0	0
Total For IVC113										0.00	0	0
IVC114 On 14/09/2021 Spot Bond					0.00000	101.23864				0.00	0	0
Total IVC114 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC114										0.00	0	0
IVC116 On 16/08/2020 Spot Bond					0.00000	102.00754				0.00	0	0
Total IVC116 SPOT										0.00	0	0
Total For IVC116										0.00	0	0
IVC119 On 21/02/2019 Spot Bond					0.00000	101.74070				0.00	0	0
Total IVC119 SPOT										0.00	0	0
Total For IVC119										0.00	0	0
IVC121 On 22/09/2018 Spot Bond					0.00000	100.97779				0.00	0	0
Total IVC121 SPOT										0.00	0	0
Total For IVC121										0.00	0	0
IVC122 On 20/01/2020 Spot Bond					0.00000	100.57865				0.00	0	0
Total IVC122 SPOT										0.00	0	0
Total For IVC122										0.00	0	0
IVC124 On 17/09/2018 Spot Bond					0.00000	101.10964				0.00	0	0
Total IVC124 SPOT										0.00	0	0
Total For IVC124										0.00	0	0
IVC126 On 30/04/2019 Spot Bond					0.00000	100.01637				0.00	0	0
Total IVC126 SPOT										0.00	0	0
Total For IVC126										0.00	0	0
IVC127 On 27/12/2018 Spot Bond					0.00000	100.82232				0.00	0	0
Total IVC127 SPOT										0.00	0	0
Total For IVC127										0.00	0	0
IVC128 On 23/03/2019 Spot Bond					0.00000	100.85865				0.00	0	0
Total IVC128 SPOT										0.00	0	0
Total For IVC128										0.00	0	0
IVC129 On 26/03/2019 Spot Bond					0.00000	100.82506				0.00	0	0
Total IVC129 SPOT										0.00	0	0
Total For IVC129										0.00	0	0
IVC130 On 23/04/2019 Spot Bond					0.00000	100.23965				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	100.31668				0.00	0	0
Total IVC131 SPOT										0.00	0	0
Total For IVC131										0.00	0	0
IVC132 On 31/05/2019 Spot Bond					0.00000	101.44284				0.00	0	0
Total IVC132 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC132										0.00	0	0
IVC133 On 06/12/2019 Spot Bond			8.02000	8.02000	8.02000	101.23215				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	100.14070				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			100.00000	100.00000	100.00000	100.00000				0.00	0	10,000,000,000
Total IVC135 SPOT										0.00	0	10,000,000,000
Total For IVC135										0.00	0	10,000,000,000
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC91U SPOT										0.00	0	0
Total For IVC91U										0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC95U SPOT										0.00	0	0
Total For IVC95U										0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC96U SPOT										0.00	0	0
Total For IVC96U										0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
IVF41U On 16/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF41U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVF41U										0.00	0	0
IVF47U On 16/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF47U SPOT										0.00	0	0
Total For IVF47U										0.00	0	0
IVS01U On 23/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVS01U SPOT										0.00	0	0
Total For IVS01U										0.00	0	0
JAS01 On 31/01/2019 Spot Bond					0.00000	100.05168				0.00	0	0
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
KAP002 On 13/06/2019 Spot Bond					0.00000	101.23562				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP003 On 06/06/2019 Spot Bond					0.00000	101.40556				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KAP006 On 29/06/2021 Spot Bond					0.00000	100.86764				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			9.29000	105.30410	9.29000	105.27798				0.00	0	0
Total KAP007 SPOT										0.00	0	0
Total For KAP007										0.00	0	0
KAP008 On 28/11/2019 Spot Bond					0.00000	102.17514				0.00	0	0
Total KAP008 SPOT										0.00	0	0
Total For KAP008										0.00	0	0
KAP009 On 24/05/2020 Spot Bond					0.00000	101.70728				0.00	0	0
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP010 On 15/09/2020 Spot Bond					0.00000	101.73056				0.00	0	0
Total KAP010 SPOT										0.00	0	0
Total For KAP010										0.00	0	0
KAP012 On 01/12/2022 Spot Bond					0.00000	101.52109				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
KAP04I On 01/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total KAP04U SPOT										0.00	0	0
Total For KAP04U										0.00	0	0
KAP11 On 24/10/2022 Spot Bond					0.00000	100.56838				0.00	0	0
Total KAP11 SPOT										0.00	0	0
Total For KAP11										0.00	0	0
KSB00I On 05/08/2020 Spot Bond					0.00000	101.41731				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KST01 On 12/07/2020 Spot Bond					0.00000	100.53237				0.00	0	0
Total KST01 SPOT										0.00	0	0
Total For KST01										0.00	0	0
KW01 On 31/10/2027 Spot Bond			9.92000	124.78359	9.92000	124.75076				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK05 On 28/02/2019 Spot Bond					0.00000	101.32779				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	100.07375				0.00	0	0
Total LBK08 SPOT										0.00	0	0
Total For LBK08										0.00	0	0
LBK08I 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			9.56500	101.79213	9.56500	101.76629				0.00	0	0
Total LBK11 SPOT										0.00	0	0
Total For LBK11										0.00	0	0
LBK11I On 28/11/2019 Spot Bond			9.62000	101.72536	9.62000	101.69940				0.00	0	0
Total LBK11/R207 SPOT										0.00	0	0
Total For LBK11/R207										0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	104.25253	9.71000	104.22522				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	104.44007				0.00	0	6,400,000,000
Total LBK15 SPOT										0.00	0	6,400,000,000

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 LBK15									0.00	0	6,400,000,000
LBK16 On 30/11/2019 Spot Bond					0.00000	101.56969			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	102.06413			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	104.01537			0.00	0	0
Total LBK18 SPOT									0.00	0	0
Total For LBK18									0.00	0	0
LBK20 On 08/06/2022 Spot Bond			9.84500	102.64917	9.84500	102.62223		49,225,000,000,000.00	5,000,000,000	2,500,000,000	
Total LBK20 SPOT								19,225,000,000,000.00	5,000,000,000	2,500,000,000	
Total For LBK20								19,225,000,000,000.00	5,000,000,000	2,500,000,000	
LBK21 On 04/09/2018 Spot Bond					0.00000	101.30731			0.00	0	0
Total LBK21 SPOT								0.00	0	0	
Total For LBK21								0.00	0	0	
LBK22 On 04/09/2020 Spot Bond					0.00000	101.56562			0.00	0	0
Total LBK22 SPOT								0.00	0	0	
Total For LBK22								0.00	0	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	101.46297			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			9.99500	104.54087	9.99500	104.51302		79,960,000,000,000.00	8,000,000,000	4,000,000,000	
Total LBK24 SPOT								79,960,000,000,000.00	8,000,000,000	4,000,000,000	
Total For LBK24								79,960,000,000,000.00	8,000,000,000	4,000,000,000	
LBK25 On 25/03/2019 Spot Bond					0.00000	100.84835			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	101.09918			0.00	0	0
Total LBK26 SPOT								0.00	0	0	
Total For LBK26								0.00	0	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	100.95644			0.00	0	0
Total LBK27 SPOT								0.00	0	0	
Total For LBK27								0.00	0	0	
LBK28 On 15/05/2028 Spot Bond			10.76500	101.07099	10.76500	101.04219			0.00	0	1,000,000,000
Total LBK28 SPOT								0.00	0	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For LBK28									0.00	0	1,000,000,000
LBK29 On 07/06/2023 Spot Bond			9.79500	101.18535	9.79500	101.15891			0.00	0	0
Total LBK29 SPOT									0.00	0	0
Total For LBK29									0.00	0	0
LGL04 On 14/08/2020 Spot Bond			8.71500	105.11955	8.71500	105.09479		10,109,400,000,000.00		1,160,000,000	580,000,000
Total LGL04 SPOT								10,109,400,000,000.00		1,160,000,000	580,000,000
Total For LGL04								10,109,400,000,000.00		1,160,000,000	580,000,000
LGL05 On 12/12/2021 Spot Bond					0.00000	102.46735			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			9.89500	104.36620	9.89500	104.33866		49,475,000,000,000.00		5,000,000,000	2,500,000,000
Total LGL06 SPOT								49,475,000,000,000.00		5,000,000,000	2,500,000,000
Total For LGL06								49,475,000,000,000.00		5,000,000,000	2,500,000,000
LGL07 On 04/10/2022 Spot Bond					0.00000	101.56470			0.00	0	50,000,000
Total LGL07 SPOT									0.00	0	50,000,000
Total For LGL07									0.00	0	50,000,000
LGL08 On 28/02/2023 Spot Bond					0.00000	103.87922			0.00	600,000,000	3,800,000,000
Total LGL08 SPOT									0.00	600,000,000	3,800,000,000
Total For LGL08									0.00	600,000,000	3,800,000,000
LGL09 On 28/08/2024 Spot Bond					0.00000	103.75784			0.00	1,340,000,000	1,340,000,000
Total LGL09 SPOT									0.00	1,340,000,000	1,340,000,000
Total For LGL09									0.00	1,340,000,000	1,340,000,000
LHC04U On 21/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC04U SPOT									0.00	0	0
Total For LHC04U									0.00	0	0
LHL17 On 14/11/2018 Spot Bond					0.00000	103.41939			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			9.62500	103.83962	9.62500	103.81296			0.00	0	0
Total LHL18 SPOT									0.00	0	0
Total For LHL18									0.00	0	0
LHL19 On 14/11/2019 Spot Bond			13.56500	103.92767	13.56500	103.89062			0.00	0	0
Total LHL19 SPOT									0.00	0	0
Total For LHL19									0.00	0	0
LHL26 On 13/11/2020 Spot Bond					0.00000	102.83300			0.00	0	0
Total LHL26 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LHL26										0.00	0	0
LHL27 On 13/02/2021 Spot Bond					0.00000	102.50496				0.00	0	0
Total LHL27 SPOT										0.00	0	0
Total For LHL27										0.00	0	0
LHL28 On 13/02/2022 Spot Bond					0.00000	102.81057				0.00	0	0
Total LHL28 SPOT										0.00	0	0
Total For LHL28										0.00	0	0
LOM01 On 25/11/2019 Spot Bond					0.00000	104.33923				0.00	0	0
Total LOM01 SPOT										0.00	0	0
Total For LOM01										0.00	0	0
LRFA2 On 20/11/2019 Spot Bond					0.00000	101.72924				0.00	0	0
Total LRFA2 SPOT										0.00	0	0
Total For LRFA2										0.00	0	0
LRFB2 On 20/11/2019 Spot Bond					0.00000	102.59064				0.00	0	0
Total LRFB2 SPOT										0.00	0	0
Total For LRFB2										0.00	0	0
LRFC2 On 20/11/2019 Spot Bond					0.00000	101.95714				0.00	0	0
Total LRFC2 SPOT										0.00	0	0
Total For LRFC2										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond					0.00000	103.05066				0.00	0	0
Total MAQ0A3 SPOT										0.00	0	0
Total For MAQ0A3										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond					0.00000	103.18422				0.00	0	0
Total MAQ0A4 SPOT										0.00	0	0
Total For MAQ0A4										0.00	0	0
MAQ0J On 28/02/2020 Spot Bond					0.00000	103.21044				0.00	0	0
Total MAQ0J1 SPOT										0.00	0	0
Total For MAQ0J1										0.00	0	0
MAQ0J On 28/12/2020 Spot Bond					0.00000	103.11252				0.00	0	0
Total MAQ0J2 SPOT										0.00	0	0
Total For MAQ0J2										0.00	0	0
MAQ11 On 09/11/2018 Spot Bond					0.00000	99.83894				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	101.12416				0.00	0	0
Total MAQ114 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MAQ114										0.00	0	0
MAQ11 On 31/01/2019 Spot Bond					0.00000	100.03927				0.00	0	0
Total MAQ117 SPOT										0.00	0	0
Total For MAQ117										0.00	0	0
MAQ12 On 08/08/2018 Spot Bond					0.00000	99.88194				0.00	0	0
Total MAQ122 SPOT										0.00	0	0
Total For MAQ122										0.00	0	0
MAQ12 On 16/10/2018 Spot Bond					0.00000	98.51561				0.00	0	0
Total MAQ123 SPOT										0.00	0	0
Total For MAQ123										0.00	0	0
MAQ12 On 24/08/2018 Spot Bond					0.00000	99.57156				0.00	0	0
Total MAQ124 SPOT										0.00	0	0
Total For MAQ124										0.00	0	0
MBF04 On 17/08/2018 Spot Bond					0.00000	101.78567				0.00	0	0
Total MBF046 SPOT										0.00	0	0
Total For MBF046										0.00	0	0
MBF04 On 07/06/2019 Spot Bond					0.00000	101.64429				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBF04 On 14/03/2019 Spot Bond					0.00000	101.56121				0.00	0	0
Total MBF049 SPOT										0.00	0	0
Total For MBF049										0.00	0	0
MBF05 On 17/05/2019 Spot Bond					0.00000	102.27529				0.00	0	0
Total MBF051 SPOT										0.00	0	0
Total For MBF051										0.00	0	0
MBF05 On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBF051/JIBAR SPOT										0.00	0	0
Total For MBF051/JIBAR										0.00	0	0
MBF05 On 28/09/2019 Spot Bond					0.00000	101.28082				0.00	0	0
Total MBF053 SPOT										0.00	0	0
Total For MBF053										0.00	0	0
MBF05 On 27/03/2020 Spot Bond					0.00000	101.25819				0.00	0	0
Total MBF055 SPOT										0.00	0	0
Total For MBF055										0.00	0	0
MBF05 On 28/08/2018 Spot Bond					0.00000	101.40041				0.00	0	0
Total MBF056 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBF056										0.00	0	0
MBF05 On 28/08/2020 Spot Bond					0.00000	101.88661				0.00	0	0
Total MBF057 SPOT										0.00	0	0
Total For MBF057										0.00	0	0
MBF05 On 21/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBF058 SPOT										0.00	0	0
Total For MBF058										0.00	0	0
MBF05 On 21/05/2021 Spot Bond					0.00000	101.60739				0.00	0	1,500,000,000
Total MBF059 SPOT										0.00	0	1,500,000,000
Total For MBF059										0.00	0	1,500,000,000
MBP03 On 12/09/2019 Spot Bond					0.00000	101.17855				0.00	0	0
Total MBP035 SPOT										0.00	0	0
Total For MBP035										0.00	0	0
MBP03 On 11/04/2020 Spot Bond					0.00000	100.49979				0.00	0	0
Total MBP036 SPOT										0.00	0	0
Total For MBP036										0.00	0	0
MBP03 On 26/05/2020 Spot Bond					0.00000	101.47475				0.00	0	0
Total MBP037 SPOT										0.00	0	0
Total For MBP037										0.00	0	0
MBP03 On 02/11/2022 Spot Bond					0.00000	99.99986				0.00	0	0
Total MBP038 SPOT										0.00	0	0
Total For MBP038										0.00	0	0
MBP03 On 23/02/2021 Spot Bond					0.00000	101.57690				0.00	0	0
Total MBP039 SPOT										0.00	0	0
Total For MBP039										0.00	0	0
MBP04 On 23/02/2023 Spot Bond					0.00000	101.60592				0.00	0	0
Total MBP040 SPOT										0.00	0	0
Total For MBP040										0.00	0	0
MBP04 On 13/04/2021 Spot Bond					0.00000	100.44897				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	100.15707				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	100.13315				0.00	0	0
Total MBP043 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MBP043									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.02500	103.34581	8.02500	103.32360			0.00	0	0
Total MBSA01 SPOT									0.00	0	0
Total For MBSA01									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.00000	103.36272	8.00000	103.34057			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			7.95500	103.28967	7.95500	103.26765			0.00	0	0
Total MBSA02 SPOT									0.00	0	0
Total For MBSA02									0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.91000	102.64975	8.91000	102.62530			0.00	0	0
Total MBSA02/R204 SPOT									0.00	0	0
Total For MBSA02/R204									0.00	0	0
MEFSA On 05/01/2019 Spot Bond					0.00000	100.63670			0.00	0	0
Total MEFSA4 SPOT									0.00	0	0
Total For MEFSA4									0.00	0	0
MEFSA On 05/07/2026 Spot Bond					0.00000	100.66162			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MEFSB On 05/01/2019 Spot Bond			8.04500	101.21221	8.04500	101.19065			0.00	0	0
Total MEFSB4 SPOT									0.00	0	0
Total For MEFSB4									0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.49500	102.24847	9.49500	102.22269			0.00	0	0
Total MEFSB5 SPOT									0.00	0	0
Total For MEFSB5									0.00	0	0
MFS1A On 20/12/2018 Spot Bond					0.00000	100.97265			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			9.36500	9.36500	9.36500	102.13137			0.00	0	0
Total MFS1B SPOT									0.00	0	0
Total For MFS1B									0.00	0	0
MMF10 On 15/12/2024 Spot Bond					0.00000	100.38705			0.00	0	0
Total MMF101 SPOT									0.00	0	0
Total For MMF101									0.00	0	0
MMF20 On 15/12/2024 Spot Bond					0.00000	101.91159			0.00	0	0
Total MMF201 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MMF201									0.00	0	0
MMF30 On 15/12/2024 Spot Bond					0.00000	102.42504			0.00	0	0
Total MMF301 SPOT									0.00	0	0
Total For MMF301									0.00	0	0
MMF40 On 15/12/2024 Spot Bond					0.00000	101.63366			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	101.01971			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			9.32000	9.32000	9.32000	105.45288		7,456,000,000,000.00	800,000,000	400,000,000	
Total MMIG02 SPOT								7,456,000,000,000.00	800,000,000	400,000,000	
Total For MMIG02								7,456,000,000,000.00	800,000,000	400,000,000	
MMIG0 On 01/06/2020 Spot Bond					0.00000	101.65503			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			11.38000	11.38000	11.38000	99.31684			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			10.04500	10.04500	10.04500	102.35388		21,094,500,000,000.00	2,100,000,000	1,050,000,000	
Total MMIG05 SPOT								21,094,500,000,000.00	2,100,000,000	1,050,000,000	
Total For MMIG05								21,094,500,000,000.00	2,100,000,000	1,050,000,000	
MMIG0 On 19/10/2028 Spot Bond					0.00000	100.76190			0.00	0	0
Total MMIG06 SPOT									0.00	0	0
Total For MMIG06									0.00	0	0
MTN06 On 13/07/2020 Spot Bond					0.00000	101.49994			0.00	0	0
Total MTN06 SPOT									0.00	0	0
Total For MTN06									0.00	0	0
MTN07 On 13/07/2022 Spot Bond					0.00000	100.98792			0.00	0	0
Total MTN07 SPOT									0.00	0	0
Total For MTN07									0.00	0	0
MTN08 On 11/10/2020 Spot Bond					0.00000	101.02775			0.00	0	0
Total MTN08 SPOT									0.00	0	0
Total For MTN08									0.00	0	0
MTN08 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MTN08U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MTN08U										0.00	0	0
MTN09 On 11/10/2022 Spot Bond					0.00000	101.06199				0.00	0	5,000,000,000
Total MTN09 SPOT										0.00	0	5,000,000,000
Total For MTN09										0.00	0	5,000,000,000
MTN09 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MTN09U SPOT										0.00	0	0
Total For MTN09U										0.00	0	0
MTN10 On 11/10/2024 Spot Bond					0.00000	100.55897				0.00	10,460,000,000	5,230,000,000
Total MTN10 SPOT										0.00	10,460,000,000	5,230,000,000
Total For MTN10										0.00	10,460,000,000	5,230,000,000
MTN11 On 04/06/2021 Spot Bond					0.00000	101.36433				0.00	0	0
Total MTN11 SPOT										0.00	0	0
Total For MTN11										0.00	0	0
MTN12 On 04/06/2023 Spot Bond					0.00000	101.65681				0.00	0	3,000,000,000
Total MTN12 SPOT										0.00	0	3,000,000,000
Total For MTN12										0.00	0	3,000,000,000
MTN13 On 04/06/2025 Spot Bond					0.00000	101.44919				0.00	0	0
Total MTN13 SPOT										0.00	0	0
Total For MTN13										0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA2U SPOT										0.00	0	0
Total For MWA2U										0.00	0	0
MWAR(On 22/11/2019 Spot Bond					0.00000	102.11251				0.00	0	0
Total MWAR01 SPOT										0.00	0	0
Total For MWAR01										0.00	0	0
MWAR(On 22/02/2021 Spot Bond					0.00000	101.76585				0.00	0	0
Total MWAR02 SPOT										0.00	0	0
Total For MWAR02										0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N5D23 On 20/09/2019 Spot Bond					0.00000	101.12859				0.00	0	0
Total N5D23 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For N5D23										0.00	0	0
N5E23 On 20/06/2023 Spot Bond					0.00000	109.08759				0.00	0	0
Total N5E23 SPOT										0.00	0	0
Total For N5E23										0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total N5G23U SPOT										0.00	0	0
Total For N5G23U										0.00	0	0
N6A19 On 20/12/2018 Spot Bond					0.00000	100.92836				0.00	0	0
Total N6A19 SPOT										0.00	0	0
Total For N6A19										0.00	0	0
N6B26 On 20/03/2020 Spot Bond					0.00000	101.20066				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	101.00044				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	101.01209				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	101.07133				0.00	0	0
Total N6E26 SPOT										0.00	0	0
Total For N6E26										0.00	0	0
N6F26 On 22/03/2021 Spot Bond					0.00000	101.26869				0.00	0	0
Total N6F26 SPOT										0.00	0	0
Total For N6F26										0.00	0	0
N6G26 On 22/03/2021 Spot Bond					0.00000	101.52340				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			9.69500	96.73840	9.69500	96.71351				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			9.07000	101.80084	9.07000	101.77617				0.00	0	0
Total NAM02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NAM02									0.00	0	0
NAM03 On 01/08/2023 Spot Bond			9.64500	101.66819	9.64500	101.64217			0.00	0	0
Total NAM03 SPOT									0.00	0	0
Total For NAM03									0.00	0	0
NAM04 On 01/08/2026 Spot Bond			10.38000	100.75042	10.38000	100.72271			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			8.41500	102.64650	8.41500	102.62351			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			8.46500	105.58947	8.46500	105.56568			0.00	0	600,000,000
Total NBK12A SPOT									0.00	0	600,000,000
Total For NBK12A									0.00	0	600,000,000
NBK12 On 19/03/2021 Spot Bond			9.38000	103.47149	9.38000	103.44572			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			9.44500	104.82327	9.44500	104.79698			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK14 On 25/06/2021 Spot Bond			8.79000	102.22662	8.79000	102.20260			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK15 On 11/02/2022 Spot Bond			9.42000	102.34458	9.42000	102.31856			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			9.51500	104.12163	9.51500	104.09490			0.00	0	200,000,000
Total NBK16A SPOT									0.00	0	200,000,000
Total For NBK16A									0.00	0	200,000,000
NBK17 On 22/04/2026 Spot Bond			9.69000	104.16177	9.69000	104.13484		23,643,600,000,000.00	2,440,000,000	1,220,000,000	
Total NBK17A SPOT								23,643,600,000,000.00	2,440,000,000	1,220,000,000	
Total For NBK17A								23,643,600,000,000.00	2,440,000,000	1,220,000,000	
NBK18 On 01/06/2020 Spot Bond			8.41000	102.98532	8.41000	102.96214			0.00	0	0
Total NBK18A SPOT									0.00	0	0
Total For NBK18A									0.00	0	0
NBK19 On 01/06/2022 Spot Bond			9.57000	101.85401	9.57000	101.82800			0.00	0	0
Total NBK19A SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK19A									0.00	0	0
NBK20, On 01/06/2026 Spot Bond			9.72000	105.20775	9.72000	105.18047			0.00	0	127,272,500
Total NBK20A SPOT									0.00	0	127,272,500
Total For NBK20A									0.00	0	127,272,500
NBK20I On 25/06/2021 Spot Bond					0.00000	101.12361			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21, On 21/07/2027 Spot Bond			10.14000	103.20835	10.14000	103.18062			0.00	0	0
Total NBK21A SPOT									0.00	0	0
Total For NBK21A									0.00	0	0
NBK22, On 19/11/2022 Spot Bond			9.78500	103.03054	9.78500	103.00380			0.00	0	0
Total NBK22A SPOT									0.00	0	0
Total For NBK22A									0.00	0	0
NBK23, On 19/11/2025 Spot Bond			9.65000	107.50782	9.65000	107.48030			0.00	0	0
Total NBK23A SPOT									0.00	0	0
Total For NBK23A									0.00	0	0
NBK23I On 12/02/2020 Spot Bond					0.00000	101.91060			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24, On 19/11/2027 Spot Bond			9.73000	109.48955	9.73000	109.46128		19,460,000,000,000.00	2,000,000,000	1,000,000,000	
Total NBK24A SPOT								19,460,000,000,000.00	2,000,000,000	1,000,000,000	
Total For NBK24A								19,460,000,000,000.00	2,000,000,000	1,000,000,000	
NBK24I On 11/02/2022 Spot Bond					0.00000	101.93065		0.00	0	0	
Total NBK24B SPOT								0.00	0	0	
Total For NBK24B								0.00	0	0	
NBK25, On 17/02/2023 Spot Bond			9.34500	9.34500	9.34500	109.65653		0.00	0	0	
Total NBK25A SPOT								0.00	0	0	
Total For NBK25A								0.00	0	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.34564		0.00	0	0	
Total NBK25B SPOT								0.00	0	0	
Total For NBK25B								0.00	0	0	
NBK26, On 10/05/2023 Spot Bond			100.00000	14.74808	100.00000	14.71561		0.00	0	0	
Total NBK26A SPOT								0.00	0	0	
Total For NBK26A								0.00	0	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.43480		0.00	0	0	
Total NBK26B SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK26B									0.00	0	0
NBK27 On 10/05/2026 Spot Bond			9.93000	109.04131	9.93000	109.01259			0.00	0	0
Total NBK27A SPOT									0.00	0	0
Total For NBK27A									0.00	0	0
NBK28 On 02/08/2023 Spot Bond			9.69500	101.25127	9.69500	101.22523			0.00	0	0
Total NBK28A SPOT									0.00	0	0
Total For NBK28A									0.00	0	0
NBK28I On 19/11/2020 Spot Bond					0.00000	101.70107			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK29 On 31/07/2026 Spot Bond			9.88000	103.45540	9.88000	103.42829			0.00	0	207,940,700
Total NBK29A SPOT									0.00	0	207,940,700
Total For NBK29A									0.00	0	207,940,700
NBK29I On 18/02/2019 Spot Bond					0.00000	102.17531			0.00	0	0
Total NBK29B SPOT									0.00	0	0
Total For NBK29B									0.00	0	0
NBK30 On 20/02/2024 Spot Bond			9.46000	104.93331	9.46000	104.90652			0.00	0	200,000,000
Total NBK30A SPOT									0.00	0	200,000,000
Total For NBK30A									0.00	0	200,000,000
NBK30I On 18/02/2021 Spot Bond					0.00000	103.18694			0.00	0	0
Total NBK30B SPOT									0.00	0	0
Total For NBK30B									0.00	0	0
NBK31I On 17/02/2023 Spot Bond					0.00000	101.86791			0.00	0	0
Total NBK31B SPOT									0.00	0	0
Total For NBK31B									0.00	0	0
NBK32I On 26/02/2019 Spot Bond					0.00000	101.51962			0.00	0	0
Total NBK32B SPOT									0.00	0	0
Total For NBK32B									0.00	0	0
NBK33I On 10/05/2019 Spot Bond					0.00000	102.37337			0.00	0	0
Total NBK33B SPOT									0.00	0	0
Total For NBK33B									0.00	0	0
NBK34I On 10/05/2021 Spot Bond					0.00000	103.47942			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	104.13868			0.00	0	0
Total NBK35B SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK35B										0.00	0	0
NBK36I On 10/05/2026 Spot Bond					0.00000	105.07374				0.00	0	0
Total NBK36B SPOT										0.00	0	0
Total For NBK36B										0.00	0	0
NBK37I On 02/08/2019 Spot Bond					0.00000	100.19007				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	101.71049				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			7.60500	108.45758	7.60500	108.43558				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	52.04593	100.00000	51.93137				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			11.15500	11.15500	11.15500	51.69857				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	100.04612				0.00	0	0
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0
NBK41I On 20/02/2020 Spot Bond					0.00000	101.92378				0.00	0	0
Total NBK41B SPOT										0.00	0	0
Total For NBK41B										0.00	0	0
NBK42I On 21/02/2022 Spot Bond					0.00000	102.30798				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	102.16068				0.00	0	0
Total NBK43B SPOT										0.00	0	0
Total For NBK43B										0.00	0	0
NBK44I On 15/02/2021 Spot Bond					0.00000	101.76332				0.00	0	0
Total NBK44B SPOT										0.00	0	0
Total For NBK44B										0.00	0	0
NBK45I On 15/02/2023 Spot Bond					0.00000	102.37543				0.00	0	0
Total NBK45B SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK45B										0.00	0	0
NBK46I On 15/08/2025 Spot Bond					0.00000	101.86039				0.00	0	0
Total NBK46B SPOT										0.00	0	0
Total For NBK46B										0.00	0	0
NBK47I On 15/02/2028 Spot Bond					0.00000	101.91420				0.00	0	0
Total NBK47B SPOT										0.00	0	0
Total For NBK47B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond					0.00000	100.35268				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.05989				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			10.32500	105.31746	10.32500	105.28865				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	101.05407				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			10.36000	104.39537	10.36000	104.36672				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	101.05989				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	101.06908				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	101.08071				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond					0.00000	100.99856				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NCLN9 On 08/10/2018 Spot Bond					0.00000	100.57211				0.00	0	0
Total NCLN95 SPOT										0.00	0	0
Total For NCLN95										0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED05U SPOT										0.00	0	0
Total For NED05U										0.00	0	0
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	101.97144				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			8.32500	8.32500	8.32500	104.70909				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2019 Spot Bond					0.00000	101.35604				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2019 Spot Bond					0.00000	100.45773				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2020 Spot Bond					0.00000	100.45651				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NED18 SPOT									0.00	0	0
Total For NED18									0.00	0	0
NED19 On 01/07/2020 Spot Bond					0.00000	103.59444			0.00	0	0
Total NED19 SPOT									0.00	0	0
Total For NED19									0.00	0	0
NED20 On 01/07/2020 Spot Bond			10.16500	102.90165	10.16500	102.87393		61,599,900,000,000.00	6,060,000,000	3,030,000,000	
Total NED20 SPOT								1,599,900,000,000.00	6,060,000,000	3,030,000,000	
Total For NED20								1,599,900,000,000.00	6,060,000,000	3,030,000,000	
NEDT1 On 21/05/2021 Spot Bond					0.00000	107.59232			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	106.16265			0.00	0	0
Total NEDT1B SPOT									0.00	0	0
Total For NEDT1B									0.00	0	0
NET51 On 16/11/2018 Spot Bond					0.00000	101.70963			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	106.63353			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	106.73656			0.00	410,000,000	1,560,000,000
Total NGL02 SPOT									0.00	410,000,000	1,560,000,000
Total For NGL02									0.00	410,000,000	1,560,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	101.93293			0.00	0	0
Total NGL03 SPOT									0.00	0	0
Total For NGL03									0.00	0	0
NGL04 On 20/03/2023 Spot Bond					0.00000	102.64994			0.00	1,000,000,000	1,000,000,000
Total NGL04 SPOT									0.00	1,000,000,000	1,000,000,000
Total For NGL04									0.00	1,000,000,000	1,000,000,000
NGL05 On 26/07/2023 Spot Bond					0.00000	100.20772			0.00	1,000,000,000	500,000,000
Total NGL05 SPOT									0.00	1,000,000,000	500,000,000
Total For NGL05									0.00	1,000,000,000	500,000,000
NGLT1 On 01/07/2022 Spot Bond					0.00000	101.07618			0.00	0	0
Total NGLT1A SPOT									0.00	0	0
Total For NGLT1A									0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	109.42900	10.00000	109.40000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NHM001/JIBAR SPOT										0.00	0	0
Total For NHM001/JIBAR										0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	102.99031	13.50000	102.95376				0.00	0	0
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0
NHM00 On 09/06/2019 Spot Bond					0.00000	101.51804				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	103.13425				0.00	0	0
Total NHM004 SPOT										0.00	0	0
Total For NHM004										0.00	0	0
NHM00 On 18/05/2019 Spot Bond					0.00000	102.29041				0.00	0	0
Total NHM005 SPOT										0.00	0	0
Total For NHM005										0.00	0	0
NI38 On 31/01/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	6,000,000,000
Total NI38 SPOT										0.00	0	6,000,000,000
Total For NI38										0.00	0	6,000,000,000
NILB11 On 31/01/2025 Spot Bond			3.74000	3.74000	3.74000	124.14315				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			4.13000	4.13000	4.13000	121.28318				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			4.21000	4.21000	4.21000	167.03997				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			4.52000	162.85773	4.52000	162.82802				0.00	0	0
Total NILB15 SPOT										0.00	0	0
Total For NILB15										0.00	0	0
NILB17 On 31/01/2038 Spot Bond			4.49000	76.54216	4.49000	98.02990				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			8.41500	101.91673	8.41500	101.89391				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NN01U On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NN01U SPOT										0.00	0	0
Total For NN01U										0.00	0	0
NN02 On 24/07/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total NN02 SPOT										0.00	0	0
Total For NN02										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			9.04500	9.04500	9.04500	104.32698				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond					0.00000	101.65937				0.00	0	0
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond					0.00000	101.68756				0.00	0	0
Total NQ1A24 SPOT										0.00	0	0
Total For NQ1A24										0.00	0	0
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.73457				0.00	0	0
Total NQ1A25 SPOT										0.00	0	0
Total For NQ1A25										0.00	0	0
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.73660				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			9.24500	9.24500	9.24500	104.36142				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.73074				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.81509				0.00	0	0
Total NQ1B20 SPOT										0.00	0	0
Total For NQ1B20										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			9.44500	9.44500	9.44500	104.39587				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond					0.00000	101.81513				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NQ1C17 SPOT									0.00	0	0
Total For NQ1C17									0.00	0	0
NQF1D On 22/05/2020 Spot Bond					0.00000	102.01131			0.00	0	0
Total NQF1D5 SPOT									0.00	0	0
Total For NQF1D5									0.00	0	0
NQF1D On 22/05/2019 Spot Bond					0.00000	101.90937			0.00	0	0
Total NQF1D8 SPOT									0.00	0	0
Total For NQF1D8									0.00	0	0
NRA01 On 30/11/2018 Spot Bond			7.80500	103.49151	7.80500	103.46993			0.00	0	0
Total NRA018 SPOT									0.00	0	0
Total For NRA018									0.00	0	0
NRA02 On 31/10/2022 Spot Bond			9.37000	113.02078	9.37000	112.99266			0.00	0	0
Total NRA022 SPOT									0.00	0	0
Total For NRA022									0.00	0	0
NRA02 On 31/05/2023 Spot Bond			3.95000	178.49701	3.95000	178.46717		1,580,000,000,000.00	400,000,000	200,000,000	
Total NRA023 SPOT								1,580,000,000,000.00	400,000,000	200,000,000	
Total For NRA023								1,580,000,000,000.00	400,000,000	200,000,000	
NRA02 On 30/11/2028 Spot Bond			11.03000	109.51515	11.03000	109.48302		137,654,400,000,000.00	12,480,000,000	6,282,022,700	
Total NRA028 SPOT								137,654,400,000,000.00	12,480,000,000	6,282,022,700	
Total For NRA028								137,654,400,000,000.00	12,480,000,000	6,282,022,700	
NRA02 On 30/11/2028 Spot Bond			100.00000	14.13655	100.00000	14.10525		0.00	0	0	
Total NRA028/R186 SPOT								0.00	0	0	
Total For NRA028/R186								0.00	0	0	
NSN96 On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total NSN96U SPOT								0.00	0	0	
Total For NSN96U								0.00	0	0	
NSN97 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total NSN97U SPOT								0.00	0	0	
Total For NSN97U								0.00	0	0	
NSN98 On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total NSN98U SPOT								0.00	0	0	
Total For NSN98U								0.00	0	0	
NSN99 On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total NSN99U SPOT								0.00	0	0	
Total For NSN99U								0.00	0	0	
NTC18 On 27/02/2019 Spot Bond					0.00000	101.72818		0.00	400,000,000	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 NTC18 SPOT									0.00	400,000,000	400,000,000
Total For NTC18									0.00	400,000,000	400,000,000
NTC19 On 27/07/2020 Spot Bond					0.00000	101.09443			0.00	0	0
Total NTC19 SPOT									0.00	0	0
Total For NTC19									0.00	0	0
NTC20 On 27/07/2020 Spot Bond					0.00000	100.86507			0.00	0	100,000,000
Total NTC20 SPOT									0.00	0	100,000,000
Total For NTC20									0.00	0	100,000,000
NTC21 On 24/03/2022 Spot Bond					0.00000	101.21268			0.00	0	0
Total NTC21 SPOT									0.00	0	0
Total For NTC21									0.00	0	0
NTC22 On 15/02/2021 Spot Bond					0.00000	101.83880			0.00	0	0
Total NTC22 SPOT									0.00	0	0
Total For NTC22									0.00	0	0
NTC23 On 15/02/2023 Spot Bond					0.00000	101.88194			0.00	0	0
Total NTC23 SPOT									0.00	0	0
Total For NTC23									0.00	0	0
NTC24 On 29/03/2021 Spot Bond					0.00000	100.80345			0.00	0	0
Total NTC24 SPOT									0.00	0	0
Total For NTC24									0.00	0	0
OMI01 On 22/11/2022 Spot Bond					0.00000	101.78358			0.00	0	0
Total OMI01 SPOT									0.00	0	0
Total For OMI01									0.00	0	0
OML02 On 27/11/2019 Spot Bond					0.00000	102.53237			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			9.56500	101.31026	9.56500	101.28454			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	102.02259			0.00	0	0
Total OML04 SPOT									0.00	0	0
Total For OML04									0.00	0	0
OML05 On 19/03/2020 Spot Bond			9.67000	9.67000	9.67000	103.71747		29,010,000,000,000.00	3,000,000,000	1,500,000,000	
Total OML05 SPOT								29,010,000,000,000.00	3,000,000,000	1,500,000,000	
Total For OML05								29,010,000,000,000.00	3,000,000,000	1,500,000,000	
OML06 On 19/03/2022 Spot Bond			10.39500	103.59504	10.39500	103.56652		31,185,000,000,000.00	3,000,000,000	1,500,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total OML06 SPOT									1,185,000,000,000.00	3,000,000,000	1,500,000,000
Total For OML06									1,185,000,000,000.00	3,000,000,000	1,500,000,000
OML07 On 19/03/2025 Spot Bond			11.13000	103.24467	11.13000	103.21428			22,260,000,000,000.00	2,000,000,000	1,000,000,000
Total OML07 SPOT									22,260,000,000,000.00	2,000,000,000	1,000,000,000
Total For OML07									22,260,000,000,000.00	2,000,000,000	1,000,000,000
OML08 On 14/09/2020 Spot Bond					0.00000	102.23387			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			10.49500	105.50687	10.49500	105.47754			20,990,000,000,000.00	2,000,000,000	1,000,000,000
Total OML09 SPOT									20,990,000,000,000.00	2,000,000,000	1,000,000,000
Total For OML09									20,990,000,000,000.00	2,000,000,000	1,000,000,000
OML10 On 14/09/2025 Spot Bond			11.13000	105.41436	11.13000	105.38333			20,701,800,000,000.00	1,860,000,000	930,000,000
Total OML10 SPOT									20,701,800,000,000.00	1,860,000,000	930,000,000
Total For OML10									20,701,800,000,000.00	1,860,000,000	930,000,000
PBAJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBAJ1U SPOT									0.00	0	0
Total For PBAJ1U									0.00	0	0
PBBJ1L On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBBJ1U SPOT									0.00	0	0
Total For PBBJ1U									0.00	0	0
PBGJ1L On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBGJ1U SPOT									0.00	0	0
Total For PBGJ1U									0.00	0	0
PBJC1L On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBJC1U SPOT									0.00	0	0
Total For PBJC1U									0.00	0	0
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBJJ1U SPOT									0.00	0	0
Total For PBJJ1U									0.00	0	0
PBKJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKJ1U SPOT									0.00	0	0
Total For PBKJ1U									0.00	0	0
PBKS1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKS1U SPOT									0.00	0	0
Total For PBKS1U									0.00	0	0
PBKX1L On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PBKX1U SPOT										0.00	0	0
Total For PBKX1U										0.00	0	0
PBLS1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total 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	109.42900	10.00000	109.40000				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	101.23388				0.00	0	0
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0
PMM39 On 04/09/2018 Spot Bond					0.00000	101.37181				0.00	0	0
Total PMM39 SPOT										0.00	0	0
Total For PMM39										0.00	0	0
PMM40 On 04/09/2018 Spot Bond					0.00000	101.33587				0.00	0	0
Total PMM40 SPOT										0.00	0	0
Total For PMM40										0.00	0	0
PMM43 On 28/02/2019 Spot Bond					0.00000	101.50099				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	99.89170				0.00	0	0
Total PMM44 SPOT										0.00	0	0
Total For PMM44										0.00	0	0
PMM45 On 28/11/2018 Spot Bond					0.00000	101.43359				0.00	0	0

Contract 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
PPC001 On 31/12/2018 Spot Bond					0.00000	99.80053				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	98.28248				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	101.60134				0.00	0	0
Total PRE2A1 SPOT										0.00	0	0
Total For PRE2A1										0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	101.68094				0.00	0	0
Total PRE2A2 SPOT										0.00	0	0
Total For PRE2A2										0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	101.75058				0.00	0	0
Total PRE2A3 SPOT										0.00	0	0
Total For PRE2A3										0.00	0	0
PRE2B On 20/02/2022 Spot Bond					0.00000	101.88982				0.00	0	0
Total PRE2B1 SPOT										0.00	0	0
Total For PRE2B1										0.00	0	0
PRE2C On 20/02/2022 Spot Bond					0.00000	101.90971				0.00	0	0
Total PRE2C1 SPOT										0.00	0	0
Total For PRE2C1										0.00	0	0
PRE2D On 20/02/2022 Spot Bond					0.00000	101.92960				0.00	0	0
Total PRE2D1 SPOT										0.00	0	0
Total For PRE2D1										0.00	0	0
R186 On 21/12/2026 Spot Bond			8.57500	112.55750	8.58000	112.50005			526,390,248,930,000.00	3,326,692,740,400	1,368,117,008,200	
Total R186 SPOT									16,390,248,930,000.00	326,692,740,400	368,117,008,200	
Total For R186									16,390,248,930,000.00	326,692,740,400	368,117,008,200	
R197 On 07/12/2023 Spot Bond			2.75000	297.42921	2.75000	297.38911			145,062,528,050,000.00	52,750,010,200	41,001,126,500	
Total R197 SPOT									15,062,528,050,000.00	52,750,010,200	41,001,126,500	
Total For R197									15,062,528,050,000.00	52,750,010,200	41,001,126,500	
R202 On 07/12/2033 Spot Bond			3.02000	232.81434	3.03000	232.50438			955,213,136,008,000.00	316,295,740,400	230,924,843,000	

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 R202 SPOT									5,213,136,008,000.00	316,295,740,400	230,924,843,000
Total For R202									5,213,136,008,000.00	316,295,740,400	230,924,843,000
R2023 On 28/02/2023 Spot Bond			8.04500	102.16445	8.04500	102.14256			884,125,052,214,500.00	731,401,498,100	725,202,400,000
Total R2023 SPOT									14,125,052,214,500.00	731,401,498,100	725,202,400,000
Total For R2023									14,125,052,214,500.00	731,401,498,100	725,202,400,000
R2030 On 31/01/2030 Spot Bond			8.97500	93.16127	8.97500	93.13906			428,996,236,925,000.00	1,607,687,603,000	882,678,066,300
Total R2030 SPOT									18,996,236,925,000.00	607,687,603,000	382,678,066,300
Total For R2030									18,996,236,925,000.00	607,687,603,000	382,678,066,300
R2032 On 31/03/2032 Spot Bond			9.17000	95.71315	9.17000	95.68971			677,256,189,800,000.00	1,491,521,940,000	768,494,073,500
Total R2032 SPOT									7,256,189,800,000.00	491,521,940,000	768,494,073,500
Total For R2032									7,256,189,800,000.00	491,521,940,000	768,494,073,500
R2035 On 28/02/2035 Spot Bond			9.30500	100.15129	9.30500	100.12654			034,436,703,000,000.00	755,984,600,000	661,329,525,900
Total R2035 SPOT									14,436,703,000,000.00	755,984,600,000	661,329,525,900
Total For R2035									14,436,703,000,000.00	755,984,600,000	661,329,525,900
R2037 On 31/01/2037 Spot Bond			9.37000	92.49036	9.37000	92.46736			993,278,490,820,000.00	532,900,586,000	735,903,583,100
Total R2037 SPOT									13,278,490,820,000.00	532,900,586,000	735,903,583,100
Total For R2037									13,278,490,820,000.00	532,900,586,000	735,903,583,100
R204 On 21/12/2018 Spot Bond			6.62500	101.42275	6.62500	101.40480			116,439,208,600,000.00	17,575,729,600	30,878,446,400
Total R204 SPOT									16,439,208,600,000.00	17,575,729,600	30,878,446,400
Total For R204									16,439,208,600,000.00	17,575,729,600	30,878,446,400
R2040 On 31/01/2040 Spot Bond			9.44500	96.00851	9.44500	95.98444			702,815,973,337,000.00	392,039,806,600	883,742,064,600
Total R2040 SPOT									12,815,973,337,000.00	392,039,806,600	383,742,064,600
Total For R2040									12,815,973,337,000.00	392,039,806,600	383,742,064,600
R2044 On 31/01/2044 Spot Bond			9.48000	93.09557	9.48000	93.07215			260,550,095,200,000.00	1,187,821,740,000	1,083,907,402,400
Total R2044 SPOT									10,550,095,200,000.00	187,821,740,000	183,907,402,400
Total For R2044									10,550,095,200,000.00	187,821,740,000	183,907,402,400
R2048 On 28/02/2048 Spot Bond			9.47500	96.53947	9.47500	96.51518			035,168,972,765,000.00	1,586,825,221,400	1,625,515,208,700
Total R2048 SPOT									15,168,972,765,000.00	586,825,221,400	625,515,208,700
Total For R2048									15,168,972,765,000.00	586,825,221,400	625,515,208,700
R207 On 15/01/2020 Spot Bond			7.37000	100.20624	7.36500	100.19329			374,347,120,686,000.00	50,793,367,800	42,594,364,200
Total R207 SPOT									7,437,120,686,000.00	50,793,367,800	42,594,364,200
Total For R207									7,437,120,686,000.00	50,793,367,800	42,594,364,200
R208 On 31/03/2021 Spot Bond			7.67000	100.11636	7.67000	100.09577			646,534,348,000,000.00	736,184,400,000	455,729,121,200
Total R208 SPOT									16,534,348,000,000.00	736,184,400,000	455,729,121,200
Total For R208									16,534,348,000,000.00	736,184,400,000	455,729,121,200
R209 On 31/03/2036 Spot Bond			9.28000	76.04839	9.28500	75.99503			508,275,423,680,000.00	1,994,426,231,000	1,191,216,529,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R209 SPOT									18,275,423,680,000.00	994,426,231,000	191,216,529,600
Total For R209									18,275,423,680,000.00	994,426,231,000	191,216,529,600
R210 On 31/03/2028 Spot Bond			2.98000	185.06287	2.96000	185.34728			210,810,609,892,000.00	70,741,815,400	46,864,554,300
Total R210 SPOT									10,810,609,892,000.00	70,741,815,400	46,864,554,300
Total For R210									10,810,609,892,000.00	70,741,815,400	46,864,554,300
R212 On 31/01/2022 Spot Bond			2.65000	153.30046	2.65000	153.28025			299,038,662,760,000.00	112,844,778,400	112,542,611,400
Total R212 SPOT									19,038,662,760,000.00	112,844,778,400	112,542,611,400
Total For R212									19,038,662,760,000.00	112,844,778,400	112,542,611,400
R213 On 28/02/2031 Spot Bond			9.07000	87.61461	9.07500	87.56039			879,332,839,282,000.00	648,217,512,600	634,715,506,300
Total R213 SPOT									9,332,839,282,000.00	648,217,512,600	634,715,506,300
Total For R213									9,332,839,282,000.00	648,217,512,600	634,715,506,300
R214 On 28/02/2041 Spot Bond			9.43000	75.55538	9.43000	75.53646			720,519,929,771,000.00	394,540,819,700	950,870,217,300
Total R214 SPOT									10,519,929,771,000.00	394,540,819,700	950,870,217,300
Total For R214									10,519,929,771,000.00	394,540,819,700	950,870,217,300
RCG01 On 24/10/2019 Spot Bond					0.00000	100.90763			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
Total RDF07U SPOT									0.00	0	0
Total For RDF07U									0.00	0	0
RDF08 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
RDFB0 On 27/11/2019 Spot Bond					0.00000	102.36091			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond					0.00000	101.58967				0.00	0	0
Total RDFB06 SPOT										0.00	0	0
Total For RDFB06										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDFB06/JIBAR SPOT										0.00	0	0
Total For RDFB06/JIBAR										0.00	0	0
RDFB0 On 30/09/2019 Spot Bond					0.00000	100.95775				0.00	0	0
Total RDFB07 SPOT										0.00	0	0
Total For RDFB07										0.00	0	0
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.75943				0.00	0	0
Total RDFB08 SPOT										0.00	0	0
Total For RDFB08										0.00	0	0
RDFB0 On 02/12/2021 Spot Bond					0.00000	101.42428				0.00	0	0
Total RDFB09 SPOT										0.00	0	0
Total For RDFB09										0.00	0	0
RDFB1 On 27/03/2020 Spot Bond					0.00000	101.21727				0.00	0	0
Total RDFB10 SPOT										0.00	0	0
Total For RDFB10										0.00	0	0
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.87091				0.00	0	0
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.55536				0.00	0	0
Total RDFB12 SPOT										0.00	0	0
Total For RDFB12										0.00	0	0
RDFB1 On 12/03/2021 Spot Bond					0.00000	101.17165				0.00	0	50,000,000
Total RDFB13 SPOT										0.00	0	50,000,000
Total For RDFB13										0.00	0	50,000,000
RDFB1 On 12/03/2023 Spot Bond					0.00000	101.19925				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	100.61900				0.00	0	0
Total RDFC41 SPOT										0.00	0	0
Total For RDFC41										0.00	0	0
RDFC4 On 23/09/2018 Spot Bond					0.00000	100.78299				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFC42 SPOT										0.00	0	0
Total For RDFC42										0.00	0	0
RDFC4 On 04/06/2019 Spot Bond					0.00000	101.27974				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	100.12374				0.00	0	0
Total RDFC44 SPOT										0.00	0	0
Total For RDFC44										0.00	0	0
REB10I On 07/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB10U SPOT										0.00	0	0
Total For REB10U										0.00	0	0
REB11I On 07/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB11U SPOT										0.00	0	0
Total For REB11U										0.00	0	0
REBC0 On 21/05/2019 Spot Bond					0.00000	101.69111				0.00	0	0
Total REBC09 SPOT										0.00	0	0
Total For REBC09										0.00	0	0
REBC8 On 07/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REBC8U SPOT										0.00	0	0
Total For REBC8U										0.00	0	0
RED20I On 05/04/2019 Spot Bond					0.00000	100.93396				0.00	0	0
Total RED202 SPOT										0.00	0	0
Total For RED202										0.00	0	0
RED20I On 05/04/2019 Spot Bond					0.00000	101.12497				0.00	0	0
Total RED203 SPOT										0.00	0	0
Total For RED203										0.00	0	0
RED20I On 05/01/2020 Spot Bond					0.00000	100.92203				0.00	0	0
Total RED204 SPOT										0.00	0	0
Total For RED204										0.00	0	0
RED20I On 05/07/2020 Spot Bond					0.00000	101.03445				0.00	0	0
Total RED205 SPOT										0.00	0	0
Total For RED205										0.00	0	0
RED30 On 16/09/2021 Spot Bond					0.00000	101.41393				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RED40 On 26/11/2019 Spot Bond					0.00000	102.24693				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total RED401 SPOT									0.00	0	0
Total For RED401									0.00	0	0
RED50 On 05/12/2022 Spot Bond					0.00000	101.89550			0.00	0	0
Total RED501 SPOT									0.00	0	0
Total For RED501									0.00	0	0
RED60 On 09/03/2022 Spot Bond					0.00000	100.57067			0.00	0	0
Total RED601 SPOT									0.00	0	0
Total For RED601									0.00	0	0
RED60 On 09/03/2022 Spot Bond					0.00000	100.71340			0.00	0	0
Total RED602 SPOT									0.00	0	0
Total For RED602									0.00	0	0
RED70 On 17/08/2021 Spot Bond					0.00000	101.36029			0.00	0	0
Total RED701 SPOT									0.00	0	0
Total For RED701									0.00	0	0
RED80 On 06/04/2021 Spot Bond					0.00000	100.75739			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			100.00000	100.00000	100.00000	100.00000		993,709,650,000,000.00	9,937,096,500	4,968,549,600	
Total RED901 SPOT								13,709,650,000,000.00	9,937,096,500	4,968,549,600	
Total For RED901								13,709,650,000,000.00	9,937,096,500	4,968,549,600	
RES021 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	
RES031 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	
RES041 On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total RES04U SPOT								0.00	0	0	
Total For RES04U								0.00	0	0	
RES30 On 07/03/2021 Spot Bond					0.00000	100.87857		0.00	0	0	
Total RES30 SPOT								0.00	0	0	
Total For RES30								0.00	0	0	
RES34 On 25/08/2019 Spot Bond					0.00000	101.62987		0.00	0	0	
Total RES34 SPOT								0.00	0	0	
Total For RES34								0.00	0	0	
RES35 On 25/08/2021 Spot Bond					0.00000	101.46102		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RES35 SPOT										0.00	0	0
Total For RES35										0.00	0	0
RES36 On 21/10/2019 Spot Bond					0.00000	100.19634				0.00	0	0
Total RES36 SPOT										0.00	0	0
Total For RES36										0.00	0	0
RES38 On 01/08/2020 Spot Bond					0.00000	99.84032				0.00	0	0
Total RES38 SPOT										0.00	0	0
Total For RES38										0.00	0	0
RES40 On 13/10/2022 Spot Bond					0.00000	100.47961				0.00	0	0
Total RES40 SPOT										0.00	0	0
Total For RES40										0.00	0	0
RES41 On 30/11/2022 Spot Bond					0.00000	101.50886				0.00	0	0
Total RES41 SPOT										0.00	0	0
Total For RES41										0.00	0	0
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES42U SPOT										0.00	0	0
Total For RES42U										0.00	0	0
RES43I On 03/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES43U SPOT										0.00	0	0
Total For RES43U										0.00	0	0
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES44U SPOT										0.00	0	0
Total For RES44U										0.00	0	0
RMBI0€ On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RW21 On 21/04/2021 Spot Bond			9.10000	104.85836	9.10000	104.83287				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			9.72500	100.49879	9.72500	100.47272				0.00	0	0
Total RW23 SPOT										0.00	0	0
Total For RW23										0.00	0	0
RW28 On 10/12/2028 Spot Bond			10.78500	98.16445	10.78500	98.13627				0.00	0	310,000,000
Total RW28 SPOT										0.00	0	310,000,000
Total For RW28										0.00	0	310,000,000
SBK12/ On 25/11/2020 Spot Bond			10.00000	109.42900	10.00000	109.40000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK17 On 30/07/2019 Spot Bond					0.00000	100.58243			0.00	0	0
Total SBK17 SPOT									0.00	0	0
Total For SBK17									0.00	0	0
SBK18 On 24/10/2020 Spot Bond					0.00000	101.63615			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	100.22654			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK20 On 02/12/2019 Spot Bond					0.00000	103.80697			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	102.02913			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	104.21103			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			10.54500	105.19411	10.54500	105.16474		42,812,700,000,000.00	4,060,000,000	2,030,000,000	
Total SBK23 SPOT								12,812,700,000,000.00	4,060,000,000	2,030,000,000	
Total For SBK23								12,812,700,000,000.00	4,060,000,000	2,030,000,000	
SBK24 On 19/10/2020 Spot Bond					0.00000	102.97838		0.00	0	0	
Total SBK24 SPOT								0.00	0	0	
Total For SBK24								0.00	0	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total SBK24/JIBAR SPOT								0.00	0	0	
Total For SBK24/JIBAR								0.00	0	0	
SBK25 On 25/04/2021 Spot Bond					0.00000	105.39643		0.00	0	150,000,000	
Total SBK25 SPOT								0.00	0	150,000,000	
Total For SBK25								0.00	0	150,000,000	
SBK26 On 25/04/2021 Spot Bond			10.27000	107.91623	10.27000	107.88671		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			100.00000	100.00000	100.00000	100.00000		080,000,000,000,000.00	160,800,000,000	107,200,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBN01 SPOT									10,000,000,000,000.00	160,800,000,000	107,200,000,000
Total For SBN01									10,000,000,000,000.00	160,800,000,000	107,200,000,000
SBS16 On 22/09/2018 Spot Bond					0.00000	101.09048			0.00	0	0
Total SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0
SBS18 On 23/06/2021 Spot Bond					0.00000	102.32726			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			8.48500	105.38432	8.48500	105.36040			0.00	0	1,500,000,000
Total SBS19 SPOT									0.00	0	1,500,000,000
Total For SBS19									0.00	0	1,500,000,000
SBS20 On 15/05/2026 Spot Bond			9.56500	104.77602	9.56500	104.74943			0.00	0	240,000,000
Total SBS20 SPOT									0.00	0	240,000,000
Total For SBS20									0.00	0	240,000,000
SBS21 On 15/05/2026 Spot Bond					0.00000	104.89206			0.00	1,320,000,000	1,320,000,000
Total SBS21 SPOT									0.00	1,320,000,000	1,320,000,000
Total For SBS21									0.00	1,320,000,000	1,320,000,000
SBS24 On 24/05/2019 Spot Bond					0.00000	102.17611			0.00	1,000,000,000	500,000,000
Total SBS24 SPOT									0.00	1,000,000,000	500,000,000
Total For SBS24									0.00	1,000,000,000	500,000,000
SBS25 On 24/05/2019 Spot Bond			7.95500	102.39270	7.95500	102.37100			0.00	0	5,000,000,000
Total SBS25 SPOT									0.00	0	5,000,000,000
Total For SBS25									0.00	0	5,000,000,000
SBS27 On 20/02/2024 Spot Bond			9.04500	109.23166	9.04500	109.20498			0.00	0	0
Total SBS27 SPOT									0.00	0	0
Total For SBS27									0.00	0	0
SBS29 On 12/06/2019 Spot Bond			8.00500	101.77460	8.00500	101.75278			0.00	0	0
Total SBS29 SPOT									0.00	0	0
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			9.69500	93.47845	9.69500	93.45441			0.00	0	66,378,200
Total SBS3 SPOT									0.00	0	66,378,200
Total For SBS3									0.00	0	66,378,200
SBS30 On 12/06/2019 Spot Bond					0.00000	101.20151			0.00	0	0
Total SBS30 SPOT									0.00	0	0
Total For SBS30									0.00	0	0
SBS31 On 12/06/2027 Spot Bond			9.78000	101.39573	9.78000	101.36928			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS33 On 19/09/2019 Spot Bond					0.00000	101.00118			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			9.63000	105.87530	9.63000	105.84824		28,890,000,000,000.00	3,000,000,000	1,500,000,000	
Total SBS34 SPOT								28,890,000,000,000.00	3,000,000,000	1,500,000,000	
Total For SBS34								28,890,000,000,000.00	3,000,000,000	1,500,000,000	
SBS36 On 29/01/2020 Spot Bond					0.00000	100.40109			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			8.32500	99.62620	8.32500	99.60412			0.00	0	0
Total SBS37 SPOT								0.00	0	0	
Total For SBS37								0.00	0	0	
SBS38 On 29/01/2025 Spot Bond			9.43500	98.47497	9.43500	98.45030			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			10.19000	96.92232	10.19000	96.89615			0.00	0	0
Total SBS39 SPOT								0.00	0	0	
Total For SBS39								0.00	0	0	
SBS4 On 16/11/2021 Spot Bond			8.88500	101.02642	8.88500	101.00256		10,306,600,000,000.00	1,160,000,000	580,000,000	
Total SBS4 SPOT								10,306,600,000,000.00	1,160,000,000	580,000,000	
Total For SBS4								10,306,600,000,000.00	1,160,000,000	580,000,000	
SBS40 On 12/11/2020 Spot Bond					0.00000	100.62445			0.00	0	1,500,000,000
Total SBS40 SPOT								0.00	0	0	1,500,000,000
Total For SBS40								0.00	0	0	1,500,000,000
SBS41 On 12/11/2022 Spot Bond			9.01500	105.58512	9.01500	105.55982			0.00	0	0
Total SBS41 SPOT								0.00	0	0	0
Total For SBS41								0.00	0	0	0
SBS42 On 12/11/2025 Spot Bond			9.47000	108.42152	9.47000	108.39426			0.00	0	0
Total SBS42 SPOT								0.00	0	0	0
Total For SBS42								0.00	0	0	0
SBS43 On 12/11/2027 Spot Bond			9.77000	108.71870	9.77000	108.69052			0.00	0	0
Total SBS43 SPOT								0.00	0	0	0
Total For SBS43								0.00	0	0	0
SBS44 On 15/02/2019 Spot Bond					0.00000	101.98974			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS44 SPOT										0.00	0	0
Total For SBS44										0.00	0	0
SBS45 On 15/02/2021 Spot Bond					0.00000	102.99517				0.00	0	0
Total SBS45 SPOT										0.00	0	0
Total For SBS45										0.00	0	0
SBS46 On 15/02/2023 Spot Bond			8.97000	111.11125	8.97000	111.08432				0.00	0	0
Total SBS46 SPOT										0.00	0	0
Total For SBS46										0.00	0	0
SBS47 On 15/02/2023 Spot Bond					0.00000	103.47889				0.00	0	0
Total SBS47 SPOT										0.00	0	0
Total For SBS47										0.00	0	0
SBS48 On 31/01/2020 Spot Bond					0.00000	100.44675				0.00	0	0
Total SBS48 SPOT										0.00	0	0
Total For SBS48										0.00	0	0
SBS49 On 31/01/2022 Spot Bond					0.00000	99.95325				0.00	0	0
Total SBS49 SPOT										0.00	0	0
Total For SBS49										0.00	0	0
SBS50 On 31/01/2022 Spot Bond			9.20500	100.80776	9.20500	100.78312				0.00	0	0
Total SBS50 SPOT										0.00	0	0
Total For SBS50										0.00	0	0
SBS51 On 31/01/2024 Spot Bond			9.62000	9.62000	9.62000	100.70163				0.00	0	0
Total SBS51 SPOT										0.00	0	0
Total For SBS51										0.00	0	0
SBS52 On 29/01/2030 Spot Bond					0.00000	100.83870				0.00	600,000,000	300,000,000
Total SBS52 SPOT										0.00	600,000,000	300,000,000
Total For SBS52										0.00	600,000,000	300,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	101.12800				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	101.15778				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	102.08091				0.00	0	0
Total SBS55 SPOT										0.00	0	0
Total For SBS55										0.00	0	0
SBS56 On 12/06/2022 Spot Bond			8.84500	8.84500	8.84500	101.56493				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS56 SPOT										0.00	0	0
Total For SBS56										0.00	0	0
SBS57 On 12/06/2024 Spot Bond					0.00000	102.25587				0.00	0	0
Total SBS57 SPOT										0.00	0	0
Total For SBS57										0.00	0	0
SBS58 On 12/06/2027 Spot Bond					0.00000	102.37896				0.00	0	0
Total SBS58 SPOT										0.00	0	0
Total For SBS58										0.00	0	0
SBS59 On 09/10/2020 Spot Bond					0.00000	100.54220				0.00	0	0
Total SBS59 SPOT										0.00	0	0
Total For SBS59										0.00	0	0
SBS60 On 18/01/2023 Spot Bond					0.00000	100.35444				0.00	0	0
Total SBS60 SPOT										0.00	0	0
Total For SBS60										0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.76000	283.83793	3.76000	283.79194				0.00	0	0
Total SBSI11 SPOT										0.00	0	0
Total For SBSI11										0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			4.33000	4.33000	4.33000	199.67490				0.00	0	0
Total SBSI14 SPOT										0.00	0	0
Total For SBSI14										0.00	0	0
SBT101 On 31/03/2022 Spot Bond					0.00000	103.51743				0.00	0	1,215,099,300
Total SBT101 SPOT										0.00	0	1,215,099,300
Total For SBT101										0.00	0	1,215,099,300
SBT102 On 30/09/2022 Spot Bond					0.00000	102.60021				0.00	0	709,574,800
Total SBT102 SPOT										0.00	0	709,574,800
Total For SBT102										0.00	0	709,574,800
SBT201 On 13/02/2023 Spot Bond					0.00000	103.07012				0.00	0	2,300,000,000
Total SBT201 SPOT										0.00	0	2,300,000,000
Total For SBT201										0.00	0	2,300,000,000
SGI004 On 20/01/2021 Spot Bond					0.00000	100.78742				0.00	0	0
Total SGI004 SPOT										0.00	0	0
Total For SGI004										0.00	0	0
SGI005 On 10/07/2021 Spot Bond					0.00000	100.78755				0.00	0	0
Total SGI005 SPOT										0.00	0	0
Total For SGI005										0.00	0	0
SGI006 On 11/07/2022 Spot Bond					0.00000	100.69483				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SGI006 SPOT										0.00	0	0
Total For SGI006										0.00	0	0
SHI02 On 01/10/2021 Spot Bond					0.00000	82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHS11U On 25/11/2020 Spot Bond			10.00000	109.42900	10.00000	109.40000				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SLI3 On 15/08/2018 Spot Bond			7.02500	104.10955	7.02500	104.08956				0.00	0	0
Total SLI3 SPOT										0.00	0	0
Total For SLI3										0.00	0	0
SLI4 On 15/08/2021 Spot Bond					0.00000	103.16473				0.00	0	200,000,000
Total SLI4 SPOT										0.00	0	200,000,000
Total For SLI4										0.00	0	200,000,000
SLRA1 On 15/08/2019 Spot Bond					0.00000	101.87785				0.00	0	0
Total SLRA1 SPOT										0.00	0	0
Total For SLRA1										0.00	0	0
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.93156				0.00	0	0
Total SLRA2 SPOT										0.00	0	0
Total For SLRA2										0.00	0	0
SLRA3 On 15/11/2020 Spot Bond					0.00000	101.82800				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	101.88199				0.00	0	0
Total SLRA4 SPOT										0.00	0	0
Total For SLRA4										0.00	0	0
SLRB1 On 15/08/2019 Spot Bond					0.00000	101.96415				0.00	0	0
Total SLRB1 SPOT										0.00	0	0
Total For SLRB1										0.00	0	0
SLRB2 On 15/08/2021 Spot Bond					0.00000	101.98546				0.00	0	0
Total SLRB2 SPOT										0.00	0	0
Total For SLRB2										0.00	0	0
SLRB3 On 15/11/2020 Spot Bond					0.00000	101.98970				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	102.00059				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SLRB4 SPOT										0.00	0	0
Total For SLRB4										0.00	0	0
SLRC1 On 15/08/2019 Spot Bond					0.00000	102.13887				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	102.18378				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	102.08238				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	102.12993				0.00	0	0
Total SLRC4 SPOT										0.00	0	0
Total For SLRC4										0.00	0	0
SNT02 On 12/04/2021 Spot Bond					0.00000	100.54767				0.00	0	0
Total SNT02 SPOT										0.00	0	0
Total For SNT02										0.00	0	0
SNT03 On 12/04/2023 Spot Bond			10.44500	10.44500	10.44500	108.38564			32,379,500,000,000.00	3,100,000,000	1,550,000,000	
Total SNT03 SPOT									12,379,500,000,000.00	3,100,000,000	1,550,000,000	
Total For SNT03									12,379,500,000,000.00	3,100,000,000	1,550,000,000	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.39167			0.00	0	0	
Total SNT04 SPOT									0.00	0	0	
Total For SNT04									0.00	0	0	
SPDA10 On 21/08/2021 Spot Bond					0.00000	102.38637			0.00	0	0	
Total SPDA10 SPOT									0.00	0	0	
Total For SPDA10									0.00	0	0	
SPDA11 On 21/08/2020 Spot Bond					0.00000	101.87762			0.00	0	50,000,000	
Total SPDA11 SPOT									0.00	0	50,000,000	
Total For SPDA11									0.00	0	50,000,000	
SPDA12 On 21/08/2022 Spot Bond					0.00000	101.72472			0.00	0	0	
Total SPDA12 SPOT									0.00	0	0	
Total For SPDA12									0.00	0	0	
SPDA6 On 21/08/2019 Spot Bond					0.00000	101.68110			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	102.03632			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SPDA7 SPOT										0.00	0	0
Total For SPDA7										0.00	0	0
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.73855				0.00	0	0
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0
SPDA9 On 21/08/2019 Spot Bond					0.00000	101.89635				0.00	0	0
Total SPDA9 SPOT										0.00	0	0
Total For SPDA9										0.00	0	0
SPG00:On 09/09/2019 Spot Bond					0.00000	101.32192				0.00	0	0
Total SPG002 SPOT										0.00	0	0
Total For SPG002										0.00	0	0
SPG00:On 31/10/2019 Spot Bond					0.00000	100.04650				0.00	0	0
Total SPG003 SPOT										0.00	0	0
Total For SPG003										0.00	0	0
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS039U SPOT										0.00	0	0
Total For SS039U										0.00	0	0
SS040L On 18/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS040U SPOT										0.00	0	0
Total For SS040U										0.00	0	0
SS041L On 29/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS041U SPOT										0.00	0	0
Total For SS041U										0.00	0	0
SS042L On 02/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS042U SPOT										0.00	0	0
Total For SS042U										0.00	0	0
SS043L On 04/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS043U SPOT										0.00	0	0
Total For SS043U										0.00	0	0
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS044U SPOT										0.00	0	0
Total For SS044U										0.00	0	0
SS045L On 09/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS045U SPOT										0.00	0	0
Total For SS045U										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			9.01000	100.91018	9.01000	100.88589				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSA06 SPOT										0.00	0	0
Total For SSA06										0.00	0	0
SSN00: On 31/03/2021 Spot Bond			9.24000	96.53591	9.24000	96.51209				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN00: On 31/03/2021 Spot Bond			9.24000	96.53591	9.24000	96.51209				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN01: On 31/01/2025 Spot Bond			4.29500	4.29500	4.29500	120.09553				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN01: On 21/12/2026 Spot Bond			10.08000	103.55002	10.08000	103.52219				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN02: On 28/02/2031 Spot Bond			10.94500	76.34832	10.94500	76.32622				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02: On 21/01/2019 Spot Bond					0.00000	100.24094				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02: On 16/01/2019 Spot Bond					0.00000	100.39263				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN02: On 25/09/2019 Spot Bond					0.00000	100.94076				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN02: On 07/12/2023 Spot Bond					0.00000	101.56466				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03: On 17/03/2020 Spot Bond					0.00000	101.08285				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03: On 02/06/2020 Spot Bond					0.00000	101.44839				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03: On 17/11/2020 Spot Bond					0.00000	101.88766				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03: On 01/06/2021 Spot Bond					0.00000	101.61046				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	100.17761				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN04: On 13/10/2023 Spot Bond					0.00000	100.48499				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN04: On 13/10/2023 Spot Bond			9.44500	104.38165	9.44500	104.35533				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN04: On 31/01/2038 Spot Bond			4.06000	104.49692	4.06000	104.47920				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN04: On 09/02/2027 Spot Bond					0.00000	98.10773				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN04: On 30/04/2027 Spot Bond					0.00000	100.05097				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN04: On 05/04/2027 Spot Bond					0.00000	100.55770				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN04: On 30/09/2027 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN049 SPOT										0.00	0	0
Total For SSN049										0.00	0	0
SSN05: On 08/12/2023 Spot Bond			3.78000	3.78000	3.78000	283.53028				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN05: On 26/09/2018 Spot Bond					0.00000	106.70704				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0
SSN05: On 26/10/2020 Spot Bond					0.00000	100.15854				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN052 SPOT										0.00	0	0
Total For SSN052										0.00	0	0
SSN05: On 26/10/2020 Spot Bond			7.72200	103.57596	7.72200	103.55452				0.00	0	0
Total SSN053 SPOT										0.00	0	0
Total For SSN053										0.00	0	0
SSN05: On 26/10/2022 Spot Bond					0.00000	100.16976				0.00	0	0
Total SSN054 SPOT										0.00	0	0
Total For SSN054										0.00	0	0
SSN05: On 03/11/2022 Spot Bond					0.00000	99.97776				0.00	0	0
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0
SSN05: On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN057 SPOT										0.00	0	0
Total For SSN057										0.00	0	0
SSN05: On 19/01/2023 Spot Bond					0.00000	100.32492				0.00	0	0
Total SSN058 SPOT										0.00	0	0
Total For SSN058										0.00	0	0
SSN05: On 05/10/2022 Spot Bond			8.40000	101.82732	8.40000	102.71146				0.00	0	0
Total SSN059 SPOT										0.00	0	0
Total For SSN059										0.00	0	0
SSN06: On 05/10/2022 Spot Bond					0.00000	100.62121				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			4.18000	4.18000	4.18000	167.45421				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			3.95000	3.95000	3.95000	122.59386				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			4.40000	4.40000	4.40000	99.33895				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			4.32000	4.32000	4.32000	88.10657				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			4.14000	4.14000	4.14000	168.00838				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN065 SPOT										0.00	0	0
Total For SSN065										0.00	0	0
SSN065 On 14/05/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN066 SPOT										0.00	0	0
Total For SSN066										0.00	0	0
SSN066 On 22/05/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN067 SPOT										0.00	0	0
Total For SSN067										0.00	0	0
SSN067 On 28/05/2023 Spot Bond					0.00000	101.60516				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	101.58540				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	101.53683				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	101.72487				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	100.00000				0.00	0	0
Total SSN072 SPOT										0.00	0	0
Total For SSN072										0.00	0	0
SSN072 On 15/06/2023 Spot Bond					0.00000	101.17249				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	101.15428				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	100.00000				0.00	0	0
Total SSN075 SPOT										0.00	0	0
Total For SSN075										0.00	0	0
SSN075 On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN076 SPOT										0.00	0	0
Total For SSN076										0.00	0	0
SSN076 On 19/06/2023 Spot Bond					0.00000	101.07500				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN077 SPOT										0.00	0	0
Total For SSN077										0.00	0	0
SSN077 On 13/07/2023 Spot Bond					0.00000	100.49203				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	100.12704				0.00	0	0
Total SSN079 SPOT										0.00	0	0
Total For SSN079										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.60000	99.99512	9.60000	99.96950				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A10 On 21/08/2019 Spot Bond					0.00000	101.67114				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/08/2019 Spot Bond					0.00000	102.03985				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			9.01500	104.07174	9.01500	104.04640				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T13A10 On 21/08/2018 Spot Bond					0.00000	101.74213				0.00	0	0
Total T13A10 SPOT										0.00	0	0
Total For T13A10										0.00	0	0
T13A11 On 21/08/2020 Spot Bond					0.00000	101.76233				0.00	0	0
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0
T13A12 On 21/08/2020 Spot Bond			8.91500	107.46816	8.91500	107.44228				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A13 On 21/08/2018 Spot Bond					0.00000	101.61960				0.00	0	0
Total T13A13 SPOT										0.00	0	0
Total For T13A13										0.00	0	0
T13A14 On 21/08/2018 Spot Bond					0.00000	101.70481				0.00	0	0
Total T13A14 SPOT										0.00	0	0
Total For T13A14										0.00	0	0
T13A15 On 21/08/2020 Spot Bond					0.00000	101.75837				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total T13A15 SPOT										0.00	0	0
Total For T13A15										0.00	0	0
T13A1€ On 21/08/2020 Spot Bond			9.01500	107.00731	9.01500	106.98125				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A1€ On 21/08/2018 Spot Bond					0.00000	101.71097				0.00	0	0
Total T13A18 SPOT										0.00	0	0
Total For T13A18										0.00	0	0
T13A1€ On 21/08/2020 Spot Bond					0.00000	101.54734				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A2€ On 21/08/2020 Spot Bond			8.96500	105.79837	8.96500	105.77275				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
T14A1€ On 21/11/2019 Spot Bond					0.00000	101.70095				0.00	0	0
Total T14A10 SPOT										0.00	0	0
Total For T14A10										0.00	0	0
T14A11 On 21/11/2021 Spot Bond					0.00000	101.74058				0.00	0	0
Total T14A11 SPOT										0.00	0	0
Total For T14A11										0.00	0	0
T14A12 On 21/11/2021 Spot Bond			8.55000	103.51053	8.55000	103.48698				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
T15OM On 21/11/2018 Spot Bond					0.00000	101.55162				0.00	0	0
Total T15OM1 SPOT										0.00	0	0
Total For T15OM1										0.00	0	0
T15OM On 21/05/2019 Spot Bond					0.00000	101.45632				0.00	0	0
Total T15OM2 SPOT										0.00	0	0
Total For T15OM2										0.00	0	0
TFS117 On 02/09/2018 Spot Bond					0.00000	101.36861				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS12€ On 20/03/2019 Spot Bond					0.00000	101.01616				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS13€ On 06/07/2020 Spot Bond					0.00000	100.63423				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS13€ On 27/05/2019 Spot Bond					0.00000	101.93106				0.00	0	0
Total TFS139 SPOT										0.00	0	0
Total For TFS139										0.00	0	0
TFS141 On 28/10/2019 Spot Bond					0.00000	100.34948				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS142 On 28/10/2021 Spot Bond					0.00000	100.01356				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS144 On 20/03/2020 Spot Bond					0.00000	101.42639				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS14€ On 20/03/2022 Spot Bond					0.00000	101.00163				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS147 On 12/10/2020 Spot Bond					0.00000	100.47142				0.00	0	0
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.55363				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	100.04078				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS15C On 16/11/2018 Spot Bond					0.00000	101.66703				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	101.41309				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	100.17306				0.00	0	0
Total TFS152 SPOT										0.00	0	0
Total For TFS152										0.00	0	0
TFS153 On 06/07/2021 Spot Bond					0.00000	100.54772				0.00	0	1,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS153 SPOT										0.00	0	1,500,000,000
Total For TFS153										0.00	0	1,500,000,000
TFS154 On 06/07/2023 Spot Bond					0.00000	100.61238				0.00	0	0
Total TFS154 SPOT										0.00	0	0
Total For TFS154										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond					0.00000	101.65123				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond					0.00000	101.70101				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			8.96500	8.96500	8.96500	104.29582				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A4 On 21/08/2019 Spot Bond					0.00000	101.67114				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond					0.00000	101.74083				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond			8.87500	103.50814	8.87500	103.48332				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond					0.00000	101.66119				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond					0.00000	101.74083				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond			8.98500	103.07147	8.98500	103.04645				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B On 21/08/2019 Spot Bond					0.00000	101.83041				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond					0.00000	101.83041				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond					0.00000	101.83041				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B3 On 21/08/2019 Spot Bond					0.00000	101.83041				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C On 21/08/2019 Spot Bond					0.00000	102.78331				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C1 On 21/08/2019 Spot Bond					0.00000	102.78331				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C2 On 21/08/2019 Spot Bond					0.00000	101.98961				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C3 On 21/08/2019 Spot Bond					0.00000	101.98762				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D On 21/08/2019 Spot Bond					0.00000	102.63569				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D1 On 21/08/2019 Spot Bond					0.00000	102.62601				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D2 On 21/08/2019 Spot Bond					0.00000	102.69376				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D3 On 21/08/2019 Spot Bond					0.00000	102.62377				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A On 21/08/2018 Spot Bond					0.00000	101.62535				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A1 On 21/08/2018 Spot Bond					0.00000	101.66916				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A2 On 21/08/2020 Spot Bond					0.00000	102.02008				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A3 On 21/08/2020 Spot Bond			9.11500	104.56277	9.11500	104.53703				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A4 On 21/08/2018 Spot Bond					0.00000	101.62734				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A5 On 21/08/2018 Spot Bond					0.00000	101.69088				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A6 On 21/08/2020 Spot Bond					0.00000	102.51599				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A7 On 21/08/2020 Spot Bond			9.00500	105.47308	9.00500	105.44742				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A8 On 21/08/2018 Spot Bond					0.00000	101.65426				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond					0.00000	101.83030				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond					0.00000	101.83229				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B3 On 21/08/2020 Spot Bond					0.00000	101.86733				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B4 On 21/08/2020 Spot Bond					0.00000	101.82771				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B4 On 21/08/2020 Spot Bond					0.00000	101.82433				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13B5 On 21/08/2020 Spot Bond					0.00000	101.96956				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C1 On 21/08/2020 Spot Bond					0.00000	101.98547				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C2 On 21/08/2020 Spot Bond					0.00000	101.96633				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C3 On 21/08/2020 Spot Bond					0.00000	102.00591				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C4 On 21/08/2020 Spot Bond					0.00000	102.07894				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13C5 On 21/08/2020 Spot Bond					0.00000	102.62538				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D1 On 21/08/2020 Spot Bond					0.00000	102.62538				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D2 On 21/08/2020 Spot Bond					0.00000	102.65790				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D3 On 21/08/2020 Spot Bond					0.00000	102.62831				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D4 On 21/08/2020 Spot Bond					0.00000	102.66509				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	102.26219				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A2 On 21/11/2021 Spot Bond					0.00000	101.76843				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A3 On 21/11/2021 Spot Bond			9.21000	104.48109	9.21000	104.45552				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A4 On 21/11/2019 Spot Bond					0.00000	102.19099				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A6 On 21/11/2021 Spot Bond					0.00000	102.77789				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A7 On 21/11/2021 Spot Bond			9.02000	102.14775	9.02000	102.75462				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14A8 On 21/11/2021 Spot Bond					0.00000	101.88975				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B1 On 21/11/2021 Spot Bond					0.00000	102.39457				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B2 On 21/11/2021 Spot Bond					0.00000	101.80622				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14B3 On 21/11/2021 Spot Bond					0.00000	101.98916				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C1 On 21/11/2021 Spot Bond					0.00000	101.94940				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C2 On 21/11/2021 Spot Bond					0.00000	101.92554				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14C3 On 21/11/2021 Spot Bond					0.00000	102.58504				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D:On 21/11/2021 Spot Bond					0.00000	102.54336				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D:On 21/11/2021 Spot Bond					0.00000	103.82944				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
TH15A:On 21/11/2020 Spot Bond					0.00000	101.68084				0.00	0	0
Total TH15A1 SPOT										0.00	0	0
Total For TH15A1										0.00	0	0
TH15A:On 21/11/2022 Spot Bond					0.00000	101.72075				0.00	0	0
Total TH15A2 SPOT										0.00	0	0
Total For TH15A2										0.00	0	0
TH15A:On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	101.91987				0.00	0	0
Total TH15A3 SPOT										0.00	0	0
Total For TH15A3										0.00	0	0
TH15A:On 21/11/2020 Spot Bond					0.00000	101.57843				0.00	0	0
Total TH15A4 SPOT										0.00	0	0
Total For TH15A4										0.00	0	0
TH15A:On 21/11/2022 Spot Bond					0.00000	101.61617				0.00	0	0
Total TH15A5 SPOT										0.00	0	0
Total For TH15A5										0.00	0	0
TH15B:On 21/11/2022 Spot Bond					0.00000	101.76453				0.00	0	0
Total TH15B1 SPOT										0.00	0	0
Total For TH15B1										0.00	0	0
TH15B:On 21/11/2022 Spot Bond					0.00000	101.65379				0.00	0	0
Total TH15B2 SPOT										0.00	0	0
Total For TH15B2										0.00	0	0
TH15C:On 21/11/2022 Spot Bond					0.00000	101.85803				0.00	0	0
Total TH15C1 SPOT										0.00	0	0
Total For TH15C1										0.00	0	0
TH15C:On 21/11/2022 Spot Bond					0.00000	101.73091				0.00	0	0
Total TH15C2 SPOT										0.00	0	0
Total For TH15C2										0.00	0	0
TH15D:On 21/11/2022 Spot Bond					0.00000	102.43639				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH15D:On 21/11/2022 Spot Bond					0.00000	102.21016				0.00	0	0
Total TH15D2 SPOT										0.00	0	0
Total For TH15D2										0.00	0	0
TH9A1:On 18/07/2019 Spot Bond					0.00000	100.95264				0.00	0	0
Total TH9A12 SPOT										0.00	0	0
Total For TH9A12										0.00	0	0
THE9B:On 18/07/2019 Spot Bond					0.00000	100.38246				0.00	0	0
Total THE9B4 SPOT										0.00	0	0
Total For THE9B4										0.00	0	0
THE9C:On 18/07/2019 Spot Bond					0.00000	102.39493				0.00	0	0
Total THE9C4 SPOT										0.00	0	0
Total For THE9C4										0.00	0	0
THE9D:On 18/07/2019 Spot Bond					0.00000	101.30433				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			8.59000	8.59000	8.59000	98.91104				0.00	0	130,000,000
Total TL20 SPOT										0.00	0	130,000,000
Total For TL20										0.00	0	130,000,000
TL20/R:On 22/02/2020 Spot Bond			100.00000	40.12636	100.00000	40.05024				0.00	0	0
TL20/R:On 25/11/2020 Spot Bond			10.00000	109.42900	10.00000	109.40000				0.00	0	0
Total TL20/R207 SPOT										0.00	0	0
Total For TL20/R207										0.00	0	0
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TL21U SPOT										0.00	0	0
Total For TL21U										0.00	0	0
TL22 On 04/03/2021 Spot Bond					0.00000	101.35675				0.00	0	0
Total TL22 SPOT										0.00	0	0
Total For TL22										0.00	0	0
TL23 On 05/09/2022 Spot Bond					0.00000	101.37476				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			9.23500	103.04238	9.23500	103.01710				0.00	0	0
Total TL24 SPOT										0.00	0	0
Total For TL24										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL25 On 04/09/2024 Spot Bond			9.74500	103.14689	9.74500	103.12023			0.00	0	380,000,000
Total TL25 SPOT									0.00	0	380,000,000
Total For TL25									0.00	0	380,000,000
TL26 On 25/11/2024 Spot Bond					0.00000	102.63831			0.00	2,220,000,000	1,110,000,000
Total TL26 SPOT									0.00	2,220,000,000	1,110,000,000
Total For TL26									0.00	2,220,000,000	1,110,000,000
TL27 On 24/04/2023 Spot Bond					0.00000	100.21080			0.00	0	0
Total TL27 SPOT									0.00	0	0
Total For TL27									0.00	0	0
TL28 On 24/04/2025 Spot Bond			9.85000	99.77796	9.85000	99.75175			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	100.21772			0.00	0	0
Total TL29 SPOT									0.00	0	0
Total For TL29									0.00	0	0
TLC04 On 21/09/2018 Spot Bond					0.00000	102.85750			0.00	0	0
Total TLC04 SPOT									0.00	0	0
Total For TLC04									0.00	0	0
TLC05 On 22/09/2019 Spot Bond					0.00000	100.89487			0.00	0	0
Total TLC05 SPOT									0.00	0	0
Total For TLC05									0.00	0	0
TN20 On 17/09/2020 Spot Bond			8.88000	107.01691	8.88000	106.99165		809,923,488,000,000.00	91,207,600,000	33,103,800,000	
Total TN20 SPOT								19,923,488,000,000.00	91,207,600,000	33,103,800,000	
Total For TN20								19,923,488,000,000.00	91,207,600,000	33,103,800,000	
TN20/R On 17/09/2020 Spot Bond			100.00000	30.27316	100.00000	30.20652		0.00	0	0	
Total TN20/R208 SPOT								0.00	0	0	
Total For TN20/R208								0.00	0	0	
TN20U On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total TN20U SPOT								0.00	0	0	
Total For TN20U								0.00	0	0	
TN21U On 13/05/2021 Spot Bond			100.00000	20.90017	100.00000	20.85416		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			9.61500	107.38308	9.61500	107.35569		231,258,057,000,000.00	24,051,800,000	16,085,014,600	
Total TN23 SPOT								11,258,057,000,000.00	24,051,800,000	16,085,014,600	
Total For TN23								11,258,057,000,000.00	24,051,800,000	16,085,014,600	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN23/R On 06/11/2023 Spot Bond			100.00000	14.39477	100.00000	14.36310			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			10.38000	99.99876	10.38000	99.97080		228,360,000,000,000.00	22,000,000,000	25,480,000,000	
Total TN25 SPOT								28,360,000,000,000.00	22,000,000,000	25,480,000,000	
Total For TN25								28,360,000,000,000.00	22,000,000,000	25,480,000,000	
TN25/R On 19/08/2025 Spot Bond			100.00000	14.04738	100.00000	14.01595			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			10.38000	93.24779	10.38000	93.22214			0.00	0	700,000,000
Total TN27 SPOT									0.00	0	700,000,000
Total For TN27									0.00	0	700,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	10.68831	100.00000	10.66478			0.00	0	0
Total TN27/R186 SPOT									0.00	0	0
Total For TN27/R186									0.00	0	0
TN30 On 09/10/2030 Spot Bond			10.87500	100.79634	10.87500	100.76718		176,175,000,000,000.00	16,200,000,000	13,680,000,000	
Total TN30 SPOT								16,175,000,000,000.00	16,200,000,000	13,680,000,000	
Total For TN30								16,175,000,000,000.00	16,200,000,000	13,680,000,000	
TN30/R On 09/10/2030 Spot Bond			8.00000	122.53645	8.00000	122.51019			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			11.44000	97.85215	11.44000	97.82241		201,344,000,000,000.00	17,600,000,000	9,200,000,000	
Total TN40 SPOT								11,344,000,000,000.00	17,600,000,000	9,200,000,000	
Total For TN40								11,344,000,000,000.00	17,600,000,000	9,200,000,000	
TN40/R On 09/10/2040 Spot Bond			10.75000	103.37438	10.75000	103.34481			0.00	0	0
Total TN40/R214 SPOT									0.00	0	0
Total For TN40/R214									0.00	0	0
TNF18 On 22/08/2018 Spot Bond					0.00000	101.64236			0.00	0	0
Total TNF18 SPOT									0.00	0	0
Total For TNF18									0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	109.42900	10.00000	109.40000			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/JIBAR									0.00	0	0
TPDA0 On 10/04/2019 Spot Bond					0.00000	100.70825			0.00	0	0
Total TPDA05 SPOT									0.00	0	0
Total For TPDA05									0.00	0	0

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 30/11/2018 Spot Bond					0.00000	101.63141			0.00	0	0
Total TPDA06 SPOT									0.00	0	0
Total For TPDA06									0.00	0	0
TPDA0: On 30/11/2020 Spot Bond			9.28000	102.11504	9.28000	102.08987			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	101.18556			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			9.26500	102.14168	9.26500	102.11640			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	101.18556			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			9.06500	9.06500	9.06500	102.58098			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	101.27184			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	101.30500			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	101.44420			0.00	0	0
Total TRA2C1 SPOT									0.00	0	0
Total For TRA2C1									0.00	0	0
TRA2C: On 14/12/2020 Spot Bond					0.00000	101.49718			0.00	0	0
Total TRA2C2 SPOT									0.00	0	0
Total For TRA2C2									0.00	0	0
TRA2D: On 14/12/2020 Spot Bond					0.00000	101.84093			0.00	0	0
Total TRA2D1 SPOT									0.00	0	0
Total For TRA2D1									0.00	0	0
TRA2D: On 14/12/2020 Spot Bond					0.00000	101.84093			0.00	0	0
Total TRA2D2 SPOT									0.00	0	0
Total For TRA2D2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA3A On 14/11/2018 Spot Bond					0.00000	101.69562				0.00	0	0
Total TRA3A1 SPOT										0.00	0	0
Total For TRA3A1										0.00	0	0
TRA3A On 14/11/2020 Spot Bond					0.00000	101.85931				0.00	0	0
Total TRA3A2 SPOT										0.00	0	0
Total For TRA3A2										0.00	0	0
TRA3A On 14/11/2022 Spot Bond					0.00000	101.90750				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			9.14500	101.20037	9.14500	100.86426				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	101.21532				0.00	0	0
Total TRA3A5 SPOT										0.00	0	0
Total For TRA3A5										0.00	0	0
TRA3A On 14/11/2020 Spot Bond					0.00000	101.32260				0.00	0	0
Total TRA3A6 SPOT										0.00	0	0
Total For TRA3A6										0.00	0	0
TRA3A On 14/11/2022 Spot Bond					0.00000	101.35231				0.00	0	0
Total TRA3A7 SPOT										0.00	0	0
Total For TRA3A7										0.00	0	0
TRA3B On 14/11/2022 Spot Bond					0.00000	102.22196				0.00	0	0
Total TRA3B1 SPOT										0.00	0	0
Total For TRA3B1										0.00	0	0
TRA3B On 14/11/2022 Spot Bond					0.00000	101.55634				0.00	0	0
Total TRA3B2 SPOT										0.00	0	0
Total For TRA3B2										0.00	0	0
TRAA2 On 14/06/2019 Spot Bond					0.00000	101.17404				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA4 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2019 Spot Bond					0.00000	101.48823				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRAB2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRAB2U SPOT									0.00	0	0
Total For TRAB2U									0.00	0	0
TRAC1 On 14/06/2019 Spot Bond					0.00000	101.20564			0.00	0	0
Total TRAC1 SPOT									0.00	0	0
Total For TRAC1									0.00	0	0
TRAC2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRAC2U SPOT									0.00	0	0
Total For TRAC2U									0.00	0	0
TRAD1 On 14/06/2019 Spot Bond					0.00000	102.54608			0.00	0	0
Total TRAD1 SPOT									0.00	0	0
Total For TRAD1									0.00	0	0
TRAD2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRAD2U SPOT									0.00	0	0
Total For TRAD2U									0.00	0	0
TRAE1 On 14/06/2019 Spot Bond					0.00000	103.55333			0.00	0	0
Total TRAE1 SPOT									0.00	0	0
Total For TRAE1									0.00	0	0
TRAE2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRAE2U SPOT									0.00	0	0
Total For TRAE2U									0.00	0	0
TRQ11 On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRQ11U SPOT									0.00	0	0
Total For TRQ11U									0.00	0	0
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRQ12U SPOT									0.00	0	0
Total For TRQ12U									0.00	0	0
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRQ13U SPOT									0.00	0	0
Total For TRQ13U									0.00	0	0
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRQ14U SPOT									0.00	0	0
Total For TRQ14U									0.00	0	0
TSE01 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TSE01U SPOT									0.00	0	0
Total For TSE01U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.19665				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC27 On 31/07/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC270 SPOT										0.00	0	0
Total For TWC270										0.00	0	0
TWC27 On 15/08/2018 Spot Bond					0.00000	101.61096				0.00	0	0
Total TWC271 SPOT										0.00	0	0
Total For TWC271										0.00	0	0
TWC27 On 17/08/2018 Spot Bond					0.00000	101.55055				0.00	0	0
Total TWC272 SPOT										0.00	0	0
Total For TWC272										0.00	0	0
TWC27 On 10/10/2018 Spot Bond					0.00000	100.46681				0.00	0	0
Total TWC273 SPOT										0.00	0	0
Total For TWC273										0.00	0	0
TWC27 On 12/10/2018 Spot Bond					0.00000	100.40647				0.00	0	0
Total TWC274 SPOT										0.00	0	0
Total For TWC274										0.00	0	0
TWC27 On 18/10/2018 Spot Bond					0.00000	100.20296				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	100.16237				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			100.00000	100.00000	100.00000	100.00000			730,000,000,000,000.00	37,300,000,000	35,900,000,000	
Total TWC277 SPOT									10,000,000,000,000.00	37,300,000,000	35,900,000,000	
Total For TWC277									10,000,000,000,000.00	37,300,000,000	35,900,000,000	
UG21 On 02/03/2021 Spot Bond			9.44800	107.27071	9.44800	107.24381				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
UG26 On 09/03/2026 Spot Bond			10.57000	108.29520	10.57000	108.26489				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
VCJB5U 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

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB07U SPOT									0.00	0	0
Total For VJB07U									0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB08U SPOT									0.00	0	0
Total For VJB08U									0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB09U SPOT									0.00	0	0
Total For VJB09U									0.00	0	0
VKC23 On 20/08/2018 Spot Bond					0.00000	101.51100			0.00	0	0
Total VKC23 SPOT									0.00	0	0
Total For VKC23									0.00	0	0
VKC24 On 20/02/2019 Spot Bond					0.00000	101.61140			0.00	0	0
Total VKC24 SPOT									0.00	0	0
Total For VKC24									0.00	0	0
VKC26 On 05/09/2018 Spot Bond					0.00000	101.17716			0.00	0	0
Total VKC26 SPOT									0.00	0	0
Total For VKC26									0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	101.29999			0.00	0	0
Total VKE07 SPOT									0.00	0	0
Total For VKE07									0.00	0	0
VKE08 On 29/03/2019 Spot Bond					0.00000	100.98570			0.00	0	0
Total VKE08 SPOT									0.00	0	0
Total For VKE08									0.00	0	0
VKE09 On 08/07/2020 Spot Bond					0.00000	101.17571			0.00	0	0
Total VKE09 SPOT									0.00	0	0
Total For VKE09									0.00	0	0
VKE10 On 08/07/2022 Spot Bond					0.00000	100.58501			0.00	0	0
Total VKE10 SPOT									0.00	0	0
Total For VKE10									0.00	0	0
VKE11 On 20/04/2023 Spot Bond					0.00000	100.31154			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	99.97829			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
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA03U SPOT									0.00	0	0
Total For VPA03U									0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA04U SPOT									0.00	0	0
Total For VPA04U									0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA05U SPOT									0.00	0	0
Total For VPA05U									0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA06U SPOT									0.00	0	0
Total For VPA06U									0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA07U SPOT									0.00	0	0
Total For VPA07U									0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA08U SPOT									0.00	0	0
Total For VPA08U									0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA09U SPOT									0.00	0	0
Total For VPA09U									0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB03U SPOT									0.00	0	0
Total For VPB03U									0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB04U SPOT									0.00	0	0
Total For VPB04U									0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB05U SPOT									0.00	0	0
Total For VPB05U									0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
VR832L On 28/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR832U SPOT									0.00	0	0
Total For VR832U									0.00	0	0
VR833L On 18/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR833U SPOT									0.00	0	0
Total For VR833U									0.00	0	0
VR834L On 25/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR834U SPOT									0.00	0	0
Total For VR834U									0.00	0	0
VR835L On 26/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR835U SPOT									0.00	0	0
Total For VR835U									0.00	0	0
VRI712 On 11/12/2018 Spot Bond					0.00000	101.10273			0.00	0	0
Total VRI712 SPOT									0.00	0	0
Total For VRI712									0.00	0	0
WHL01 On 10/10/2020 Spot Bond					0.00000	100.70432			0.00	0	50,000,000
Total WHL01 SPOT									0.00	0	50,000,000
Total For WHL01									0.00	0	50,000,000
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL01U SPOT									0.00	0	0
Total For WHL01U									0.00	0	0
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL02U SPOT									0.00	0	0
Total For WHL02U									0.00	0	0
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL03U SPOT									0.00	0	0
Total For WHL03U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL04U SPOT										0.00	0	0
Total For WHL04U										0.00	0	0
WRS2L On 25/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WRS2U SPOT										0.00	0	0
Total For WRS2U										0.00	0	0
WS05 On 01/08/2018 Spot Bond			1.39000	1.39000	1.39000	1.39000				0.00	0	0
Total WS05 SPOT										0.00	0	0
Total For WS05										0.00	0	0
WSP3 On 28/05/2019 Spot Bond			7.18500	103.03743	7.18500	103.01767				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			8.00500	103.27103	8.00500	103.24902				0.00	0	0
Total WSP4 SPOT										0.00	0	0
Total For WSP4										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			8.44500	102.98349	8.44500	102.96035				0.00	0	0
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
WSP5/I On 28/05/2021 Spot Bond			100.00000	19.69194	100.00000	19.64860				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			6.57000	92.78990	6.57000	92.77360				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										1.65e+017	927,741,200,300	722,022,926,449
Total for SPOT :										1.65e+017	927,741,200,300	722,022,926,449
Total Futures										1.65e+017	927,741,241,569	722,024,186,378
Total Options										7 507 855.60	5,750	98,005
Grand Total:										1.65e+017	927,741,247,319	722,024,284,383