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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 12/10/2018

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 01/11/2018 Bond Future			11.28861	74.06110	11.31526	73.91051			0.00	0	9,466
ES33 On 07/02/2019 Bond Future			11.43378	75.48465	11.46143	75.33164			0.00	0	0
ES33 On 02/05/2019 Bond Future			11.55720	72.94950	11.58580	72.79395			0.00	0	0
ES33 On 01/08/2019 Bond Future			11.69211	74.27818	11.72191	74.11915			0.00	0	0
Total ES33 Future									0.00	0	9,466
Total For ES33									0.00	0	9,466
ES42 On 01/11/2018 Bond Future			11.52199	75.93757	11.54854	75.76901			0.00	0	7,957
ES42 On 07/02/2019 Bond Future			11.65950	77.39721	11.68705	77.22584			0.00	0	0
ES42 On 02/05/2019 Bond Future			11.78222	74.42314	11.81074	74.24902			0.00	0	0
ES42 On 01/08/2019 Bond Future			11.91318	75.77856	11.94290	75.60053			0.00	0	0
Total ES42 Future									0.00	0	7,957
Total For ES42									0.00	0	7,957
I2025 On 01/11/2018 Bond Future			132.69765	132.69765	132.56165	132.56165			928,883.55	7	529
I2025 On 07/02/2019 Bond Future			133.86648	133.86648	133.72827	133.72827			0.00	0	0
I2025 On 02/05/2019 Bond Future			136.11131	136.11131	135.97144	135.97144			0.00	0	0
I2025 On 01/08/2019 Bond Future			138.57092	138.57092	138.42689	138.42689			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2025 Future												928,883.55	7	529
Total For I2025												928,883.55	7	529
I2029	On	01/11/2018	Bond Future			100.74994	100.74994	100.73433	100.73433			0.00	0	1,568
I2029	On	07/02/2019	Bond Future			102.71129	102.71129	102.69574	102.69574			0.00	0	1,386
I2029	On	02/05/2019	Bond Future			103.36117	103.36117	103.34585	103.34585			0.00	0	0
I2029	On	01/08/2019	Bond Future			105.26435	105.26435	105.24757	105.24757			0.00	0	0
Total I2029 Future												0.00	0	2,954
Total For I2029												0.00	0	2,954
I2033	On	01/11/2018	Bond Future			102.85930	102.85930	102.84309	102.84309			0.00	0	6,373
I2033	On	07/02/2019	Bond Future			104.86169	104.86169	104.84553	104.84553			0.00	0	0
I2033	On	02/05/2019	Bond Future			105.47553	105.47553	105.45966	105.45966			0.00	0	0
I2033	On	01/08/2019	Bond Future			107.41767	107.41767	107.40023	107.40023			0.00	0	0
Total I2033 Future												0.00	0	6,373
Total For I2033												0.00	0	6,373
I2038	On	01/11/2018	Bond Future			122.71023	122.71023	122.69082	122.69082			0.00	0	6,394
I2038	On	07/02/2019	Bond Future			123.50782	123.50782	123.48856	123.48856			0.00	0	3,452
I2038	On	02/05/2019	Bond Future			125.57901	125.57901	125.55991	125.55991			0.00	0	0
I2038	On	01/08/2019	Bond Future			127.83875	127.83875	127.81795	127.81795			0.00	0	0
Total I2038 Future												0.00	0	9,846
Total For I2038												0.00	0	9,846
I2046	On	01/11/2018	Bond Future			116.77415	116.77415	116.64383	116.64383			0.00	0	9,367
I2046	On	07/02/2019	Bond Future			119.04746	119.04746	118.91508	118.91508			0.00	0	2,715
I2046	On	02/05/2019	Bond Future			119.35841	119.35841	119.22458	119.22458			0.00	0	0
I2046	On	01/08/2019	Bond Future			121.55617	121.55617	121.41831	121.41831			0.00	0	0
Total I2046 Future												0.00	0	12,082
Total For I2046												0.00	0	12,082
I2050	On	01/11/2018	Bond Future			122.63188	122.63188	122.61239	122.61239			0.00	0	7,454
I2050	On	07/02/2019	Bond Future			123.24775	123.24775	123.22864	123.22864			0.00	0	2,630
I2050	On	02/05/2019	Bond Future			125.31447	125.31447	125.29552	125.29552			0.00	0	0
I2050	On	01/08/2019	Bond Future			125.80456	125.80456	125.78374	125.78374			0.00	0	0
Total I2050 Future												0.00	0	10,084
Total For I2050												0.00	0	10,084
R186	On	01/11/2018	Bond Future			9.25516	110.93714	9.28650	110.75302		7.10	27,068,662.16	244	67,821
R186	On	07/02/2019	Bond Future			9.35672	107.76496	9.38957	107.57790		7.36	12,931,795.20	120	839
R186	On	02/05/2019	Bond Future			9.44802	109.55540	9.48233	109.36538		7.39	0.00	0	0
R186	On	01/08/2019	Bond Future			9.54853	106.25253	9.58475	106.05800			0.00	0	0
Total R186 Future												40,000,457.36	364	68,660
R186	On	01/11/2018	Bond Future	8.52	Put			4,627.53000	4.62753	4,443,730	6.56	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/11/2018	Bond Future	8.46	Put			4,999.24000	4.99924	4,815,260	6.55	0.00	0	0
R186	On	01/11/2018	Bond Future	8.46	Call			1.32000	0.00132	1,460	6.55	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.90	Call			91.74000	0.09174	104,170	6.83	0.00	0	0
R186	On	01/11/2018	Bond Future	8.90	Put			2,391.72000	2.39172	2,220,030	6.83	0.00	0	2,500
R186	On	01/11/2018	Bond Future	9.14	Call			393.05000	0.39305	439,410	7.02	0.00	0	0
R186	On	01/11/2018	Bond Future	8.54	Call			3.29000	0.00329	3,700	6.57	0.00	0	0
R186	On	01/11/2018	Bond Future	8.54	Put			4,504.24000	4.50424	4,320,530	6.57	0.00	0	0
R186	On	01/11/2018	Bond Future	8.52	Call			2.61000	0.00261	2,930	6.56	0.00	0	0
R186	On	01/11/2018	Bond Future	9.14	Put			1,257.29000	1.25729	1,119,530	7.02	0.00	0	5,000
R186	On	01/11/2018	Bond Future	7.96	Put			8,170.43000	8.17043	7,986,310	6.56	0.00	0	0
R186	On	01/11/2018	Bond Future	7.96	Call			0.00000	0.00000	0,000	6.56	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.53	Call			2.93000	0.00293	3,290	6.57	0.00	0	0
R186	On	01/11/2018	Bond Future	8.53	Put			4,565.84000	4.56584	4,382,080	6.57	0.00	0	0
R186	On	07/02/2019	Bond Future	8.77	Put			4,109.83000	4.10983	3,958,100	7.03	0.00	0	0
R186	On	07/02/2019	Bond Future	8.77	Call			508.00000	0.50800	543,330	7.03	0.00	0	1,170
R186	On	07/02/2019	Bond Future	9.90	Call			3,681.31000	3.68131	3,812,340	7.98	0.00	0	0
R186	On	07/02/2019	Bond Future	9.90	Put			829.46000	0.82946	773,430	7.98	0.00	0	1,000
R186	On	07/02/2019	Bond Future	9.92	Call			3,764.93000	3.76493	3,897,310	8.00	0.00	0	0
R186	On	07/02/2019	Bond Future	9.92	Put			803.40000	0.80340	748,720	8.00	0.00	0	1,170
R186	On	07/02/2019	Bond Future	9.27	Put			2,174.53000	2.17453	2,065,320	7.37	0.00	0	0
R186	On	07/02/2019	Bond Future	9.27	Call			1,491.58000	1.49158	1,569,430	7.37	0.00	0	1,170
R186	On	07/02/2019	Bond Future	8.30	Put			6,560.19000	6.56019	6,383,800	6.71	0.00	0	0
R186	On	07/02/2019	Bond Future	8.30	Call			119.08000	0.11908	129,750	6.71	0.00	0	210
R186	On	07/02/2019	Bond Future	8.50	Put			5,452.48000	5.45248	5,284,190	6.81	0.00	0	0
R186	On	07/02/2019	Bond Future	8.50	Call			231.13000	0.23113	249,900	6.81	0.00	0	1,000
R186	On	07/02/2019	Bond Future	9.10	Call			1,083.18000	1.08318	1,145,480	7.26	0.00	0	0
R186	On	07/02/2019	Bond Future	9.10	Put			2,747.04000	2.74704	2,622,280	7.26	0.00	0	1,000
R186	On	07/02/2019	Bond Future	8.21	Call			87.01000	0.08701	95,110	6.68	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Put			7,082.67000	7.08267	6,903,710	6.68	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Call			89.98000	0.08998	98,330	6.68	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Put			7,023.85000	7.02385	6,845,140	6.68	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Call			84.12000	0.08412	91,980	6.68	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Put			7,141.61000	7.14161	6,962,410	6.68	0.00	0	0
R186	On	02/05/2019	Bond Future	9.30	Put			2,910.35000	2.91035	2,799,880	7.25	0.00	0	0
R186	On	02/05/2019	Bond Future	9.30	Call			1,895.39000	1.89539	1,974,940	7.25	0.00	0	200
R186	On	02/05/2019	Bond Future	10.07	Call			4,451.59000	4.45159	4,580,370	7.95	0.00	0	0
R186	On	02/05/2019	Bond Future	8.70	Put			5,127.24000	5.12724	4,976,090	6.73	0.00	0	0
R186	On	02/05/2019	Bond Future	8.70	Call			681.13000	0.68113	720,000	6.73	0.00	0	200
R186	On	02/05/2019	Bond Future	9.02	Call			1,242.15000	1.24215	1,302,010	7.03	0.00	0	0
R186	On	02/05/2019	Bond Future	10.07	Put			1,265.07000	1.26507	1,203,830	7.95	0.00	0	200
R186	On	02/05/2019	Bond Future	9.03	Call			1,262.77000	1.26277	1,323,330	7.03	0.00	0	0

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R186	On	02/05/2019	Bond Future	9.02	Put			3,840.71000	3.84071	3,710,550	7.03	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Put			3,804.24000	3.80424	3,674,780	7.03	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Call			1,221.73000	1.22173	1,280,910	7.02	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Put			3,877.41000	3.87741	3,746,570	7.02	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Put			348.10000	0.34810	153,570		0.00	0	0
R186	On	01/08/2019	Bond Future	9.53	Call			0.00000	0.00000	0,000		0.00	0	0
R186	On	01/08/2019	Bond Future	9.53	Put			294.24000	0.29424	99,710		0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Call			0.00000	0.00000	0,000		0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Put			240.42000	0.24042	45,890		0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Call			0.00000	0.00000	0,000		0.00	0	0
Total R186 Option												0.00	0	24,820
Total For R186												40,000,457.36	364	93,480
R197	On	01/11/2018	Bond Future			300.53861	300.53861	300.49247	300.49247			0.00	0	953
R197	On	07/02/2019	Bond Future			299.04199	299.04199	298.99609	298.99609			0.00	0	1,400
R197	On	02/05/2019	Bond Future			304.05663	304.05663	304.01139	304.01139			0.00	0	0
R197	On	01/08/2019	Bond Future			302.10155	302.10155	302.05201	302.05201			0.00	0	0
Total R197 Future												0.00	0	2,353
Total For R197												0.00	0	2,353
R202	On	01/11/2018	Bond Future			236.09438	236.09438	236.05760	236.05760			1,416,566.28	6	8,088
R202	On	07/02/2019	Bond Future			236.78806	236.78806	236.75140	236.75140			0.00	0	2,057
R202	On	02/05/2019	Bond Future			240.75882	240.75882	240.72257	240.72257			0.00	0	0
R202	On	01/08/2019	Bond Future			241.17994	241.17994	241.14022	241.14022			0.00	0	0
Total R202 Future												1,416,566.28	6	10,145
Total For R202												1,416,566.28	6	10,145
R2023	On	01/11/2018	Bond Future			8.62228	98.32696	8.65896	98.19959		4.02	1,717,673,664.24	17,469	37,322
R2023	On	07/02/2019	Bond Future			8.73878	100.21700	8.77825	100.08770		3.97	1,740,468,639.00	17,367	17,367
R2023	On	02/05/2019	Bond Future			8.83734	97.95489	8.87955	97.82356		4.29	0.00	0	0
R2023	On	01/08/2019	Bond Future			8.95064	99.73924	8.99660	99.60460			0.00	0	0
Total R2023 Future												3,458,142,303.24	34,836	54,689
R2023	On	01/11/2018	Bond Future	10.58	Call			6,393.35000	6.39335	6,520,720	5.52	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.58	Put			0.00000	0.00000	0,000	5.52	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.59	Call			6,425.25000	6.42525	6,552,620	5.52	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.59	Put			0.00000	0.00000	0,000	5.52	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.57	Call			6,361.44000	6.36144	6,488,810	5.52	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.57	Put			0.00000	0.00000	0,000	5.52	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Put			21.17000	0.02117	18,220	5.04	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.57	Call			5,675.16000	5.67516	5,801,340	5.04	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.57	Put			22.50000	0.02250	19,380	5.04	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Call			5,704.88000	5.70488	5,831,140	5.04	0.00	0	0

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R2023	On	07/02/2019	Bond Future	10.58	Put			21.83000	0.02183	18,790	5.04	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Call			5,734.60000	5.73460	5,860,950	5.04	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Put			2,004.50000	2.00450	1,914,550	4.06	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Call			638.24000	0.63824	680,150	4.07	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Put			1,985.07000	1.98507	1,895,650	4.07	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Call			650.57000	0.65057	693,010	4.08	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Put			1,965.78000	1.96578	1,876,890	4.08	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Call			626.05000	0.62605	667,430	4.06	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Call			0.00000	0.00000	0,000		0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Put			195.17000	0.19517	60,530		0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Call			0.00000	0.00000	0,000		0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Put			165.84000	0.16584	31,200		0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Call			0.00000	0.00000	0,000		0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Put			136.51000	0.13651	1,870		0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												3,458,142,303.24	34,836	54,689
R2030	On	01/11/2018	Bond Future			9.65822	90.88868	9.68939	90.69435		9.64	534,607,215.76	5,882	49,322
R2030	On	07/02/2019	Bond Future			9.75048	88.62628	9.78284	88.42873		10.06	512,880,282.36	5,787	5,954
R2030	On	02/05/2019	Bond Future			9.83465	90.09866	9.86814	89.89791		10.22	0.00	0	0
R2030	On	01/08/2019	Bond Future			9.92878	87.73507	9.96374	87.52984			0.00	0	0
Total R2030 Future												1,047,487,498.12	11,669	55,276
R2030	On	01/11/2018	Bond Future	9.60	Call			576.10000	0.57610	637,380	9.48	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.90	Put			5,107.08000	5.10708	4,913,060	8.78	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.90	Call			2.89000	0.00289	3,200	8.78	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.59	Put			7,216.85000	7.21685	7,022,520	8.79	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.60	Call			0.08000	0.00008	0,080	8.79	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.60	Put			7,147.72000	7.14772	6,953,390	8.79	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.58	Call			0.06000	0.00006	0,060	8.79	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.58	Put			7,286.05000	7.28605	7,091,720	8.79	0.00	0	0
R2030	On	01/11/2018	Bond Future	9.60	Put			1,134.95000	1.13495	1,001,900	9.48	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.59	Call			0.07000	0.00007	0,070	8.79	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Call			108.23000	0.10823	117,780	8.89	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Put			7,597.47000	7.59747	7,409,470	8.89	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Put			7,468.85000	7.46885	7,281,420	8.89	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.60	Put			2,621.68000	2.62168	2,500,850	9.92	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.60	Call			1,497.59000	1.49759	1,574,310	9.92	0.00	0	1,920
R2030	On	07/02/2019	Bond Future	8.90	Put			5,878.20000	5.87820	5,701,480	9.03	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.90	Call			267.93000	0.26793	288,760	9.03	0.00	0	1,920
R2030	On	07/02/2019	Bond Future	9.40	Put			3,388.94000	3.38894	3,249,630	9.69	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.40	Call			1,013.04000	1.01304	1,071,280	9.69	0.00	0	0

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	07/02/2019	Bond Future	9.68	Put			2,350.36000	2.35036	2,237,100	9.99	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.68	Call			1,720.47000	1.72047	1,804,760	9.99	0.00	0	4,000
R2030	On	07/02/2019	Bond Future	10.20	Call			3,583.95000	3.58395	3,714,210	10.61	0.00	0	0
R2030	On	07/02/2019	Bond Future	10.20	Put			1,089.94000	1.08994	1,022,650	10.61	0.00	0	4,000
R2030	On	07/02/2019	Bond Future	8.70	Put			7,087.06000	7.08706	6,901,500	8.89	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Call			111.81000	0.11181	121,640	8.89	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Put			7,533.09000	7.53309	7,345,370	8.89	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Call			115.48000	0.11548	125,600	8.89	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.70	Call			139.75000	0.13975	151,740	8.89	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.18	Put			4,383.05000	4.38305	4,225,130	9.40	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.18	Call			602.75000	0.60275	642,380	9.40	0.00	0	4,000
R2030	On	02/05/2019	Bond Future	9.39	Call			1,468.48000	1.46848	1,532,800	9.87	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Put			4,394.00000	4.39400	4,257,570	9.87	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.40	Call			1,491.22000	1.49122	1,556,230	9.88	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.40	Put			4,354.23000	4.35423	4,218,490	9.88	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Call			1,514.16000	1.51416	1,579,870	9.89	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Put			4,314.71000	4.31471	4,179,670	9.89	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Put			256.87000	0.25687	51,640		0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Put			374.67000	0.37467	169,440		0.00	0	0
R2030	On	01/08/2019	Bond Future	9.91	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/08/2019	Bond Future	9.91	Put			315.74000	0.31574	110,510		0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option												0.00	0	15,840
Total For R2030												1,047,487,498.12	11,669	71,116
R2032	On	01/11/2018	Bond Future			9.84862	89.06740	9.87979	88.85789		10.88	356,269,600.00	4,000	38,725
R2032	On	07/02/2019	Bond Future			9.94248	90.77946	9.97478	90.56637		10.89	363,117,840.00	4,000	4,456
R2032	On	02/05/2019	Bond Future			10.02393	88.13256	10.05729	87.91602		11.61	0.00	0	0
R2032	On	01/08/2019	Bond Future			10.11182	89.73786	10.14652	89.51650			0.00	0	0
Total R2032 Future												719,387,440.00	8,000	43,181
R2032	On	01/11/2018	Bond Future	8.76	Call			0.06000	0.00006	0,060	9.77	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.76	Put			7,990.39000	7.99039	7,780,880	9.77	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.77	Call			0.07000	0.00007	0,070	9.77	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.77	Put			7,914.63000	7.91463	7,705,120	9.77	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.75	Call			0.05000	0.00005	0,060	9.77	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.75	Put			8,066.23000	8.06623	7,856,730	9.77	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Call			112.51000	0.11251	122,490	9.35	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Put			8,281.78000	8.28178	8,078,670	9.35	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Call			116.29000	0.11629	126,580	9.35	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Put			8,210.98000	8.21098	8,008,180	9.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	07/02/2019	Bond Future	8.80	Call			108.82000	0.10882	118,510	9.35	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Put			8,352.75000	8.35275	8,149,350	9.35	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Call			1,752.33000	1.75233	1,825,580	11.21	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Put			4,651.98000	4.65198	4,508,690	11.21	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Call			1,778.03000	1.77803	1,852,020	11.23	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Put			4,609.87000	4.60987	4,467,320	11.23	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Call			1,726.84000	1.72684	1,799,350	11.20	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Put			4,694.38000	4.69438	4,550,350	11.20	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Put			296.94000	0.29694	75,580		0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Put			232.99000	0.23299	11,630		0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Put			360.96000	0.36096	139,600		0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												719,387,440.00	8,000	43,181
R2035	On	01/11/2018	Bond Future			10.00394	92.62772	10.03009	92.43390		11.54	0.00	0	74,701
R2035	On	07/02/2019	Bond Future			10.09938	94.40821	10.12644	94.21120		11.56	0.00	0	298
R2035	On	02/05/2019	Bond Future			10.17745	91.47945	10.20534	91.27929		12.38	0.00	0	0
R2035	On	01/08/2019	Bond Future			10.26283	93.14573	10.29181	92.94104			0.00	0	0
Total R2035 Future												0.00	0	74,999
R2035	On	01/11/2018	Bond Future	8.92	Put			8,803.25000	8.80325	8,609,430	10.35	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.93	Call			0.08000	0.00008	0,080	10.35	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.93	Put			8,718.42000	8.71842	8,524,600	10.35	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.94	Call			0.09000	0.00009	0,090	10.35	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.94	Put			8,633.69000	8.63369	8,439,870	10.35	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.92	Call			0.07000	0.00007	0,070	10.35	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Put			9,231.03000	9.23103	9,042,570	9.92	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Call			125.19000	0.12519	134,010	9.92	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Put			9,151.38000	9.15138	8,963,190	9.92	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Call			129.45000	0.12945	138,540	9.92	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Put			9,071.97000	9.07197	8,884,050	9.92	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Call			121.06000	0.12106	129,610	9.92	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Call			1,799.66000	1.79966	1,863,240	11.77	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Put			5,304.24000	5.30424	5,167,660	11.77	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Call			1,827.69000	1.82769	1,891,960	11.79	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Put			5,256.46000	5.25646	5,120,570	11.79	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Call			1,855.97000	1.85597	1,920,930	11.80	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Put			5,209.02000	5.20902	5,073,820	11.80	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Put			437.41000	0.43741	232,720		0.00	0	0

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	01/08/2019	Bond Future	10.24	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Put			366.43000	0.36643	161,740		0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Put			508.48000	0.50848	303,790		0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												0.00	0	74,999
R2037	On	01/11/2018	Bond Future			10.08267	89.15196	10.10874	88.95869		12.09	927,447,839.88	10,403	52,970
R2037	On	07/02/2019	Bond Future			10.17160	86.60560	10.19854	86.40910		12.72	900,958,056.80	10,403	11,591
R2037	On	02/05/2019	Bond Future			10.25141	88.04443	10.27917	87.84473		12.98	0.00	0	0
R2037	On	01/08/2019	Bond Future			10.34009	85.39311	10.36893	85.18890			0.00	0	0
Total R2037 Future												1,828,405,896.68	20,806	64,561
R2037	On	01/11/2018	Bond Future	9.03	Call			0.12000	0.00012	0,120	10.85	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.03	Put			8,585.04000	8.58504	8,391,770	10.85	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.01	Call			0.09000	0.00009	0,090	10.85	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.01	Put			8,756.21000	8.75621	8,562,940	10.85	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.02	Call			0.11000	0.00011	0,100	10.85	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.02	Put			8,670.57000	8.67057	8,477,290	10.85	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Put			9,161.99000	9.16199	8,974,700	10.92	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Call			137.95000	0.13795	147,450	10.92	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Put			9,081.75000	9.08175	8,894,750	10.92	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Call			142.55000	0.14255	152,340	10.92	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Put			9,001.76000	9.00176	8,815,050	10.92	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Call			133.48000	0.13348	142,690	10.92	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Call			1,839.76000	1.83976	1,903,380	12.45	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Put			5,389.73000	5.38973	5,253,650	12.45	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Call			1,867.34000	1.86734	1,931,630	12.46	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Put			5,340.94000	5.34094	5,205,530	12.46	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Call			1,812.41000	1.81241	1,875,360	12.43	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Put			5,438.85000	5.43885	5,302,100	12.43	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Put			560.68000	0.56068	356,470		0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Put			489.34000	0.48934	285,130		0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Put			418.08000	0.41808	213,870		0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												1,828,405,896.68	20,806	64,561
R2040	On	01/11/2018	Bond Future			10.15756	92.36310	10.18363	92.15643		12.45	211,696,225.20	2,292	26,311
R2040	On	07/02/2019	Bond Future			10.24591	89.62786	10.27284	89.41775		13.12	204,710,032.24	2,284	2,384

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	02/05/2019	Bond Future			10.32501	91.11685	10.35275	90.90334		13.40	0.00	0	0
R2040	On	01/08/2019	Bond Future			10.41285	88.27118	10.44165	88.05293			0.00	0	0
Total R2040 Future												416,406,257.44	4,576	28,695
R2040	On	01/11/2018	Bond Future	9.60	Put			4,854.61000	4.85461	4,650,600	11.74	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.60	Call			37.10000	0.03710	39,760	11.74	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.20	Put			8,363.54000	8.36354	8,156,870	11.16	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.20	Call			0.40000	0.00040	0,400	11.16	0.00	0	3,940
R2040	On	01/11/2018	Bond Future	9.80	Put			3,292.63000	3.29263	3,099,780	12.15	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.80	Call			171.90000	0.17190	185,720	12.15	0.00	0	1,770
R2040	On	01/11/2018	Bond Future	10.00	Put			1,995.10000	1.99510	1,829,790	12.45	0.00	0	0
R2040	On	01/11/2018	Bond Future	10.00	Call			522.78000	0.52278	564,140	12.45	0.00	0	3,940
R2040	On	01/11/2018	Bond Future	9.07	Call			0.07000	0.00007	0,070	11.17	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.07	Put			9,561.11000	9.56111	9,354,440	11.17	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.10	Put			9,282.67000	9.28267	9,075,990	11.17	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.10	Call			0.11000	0.00011	0,100	11.17	0.00	0	2,950
R2040	On	01/11/2018	Bond Future	8.50	Put			15,094.94000	15.09494	14,888,270	11.17	0.00	0	0
R2040	On	01/11/2018	Bond Future	8.50	Call			0.00000	0.00000	0,000	11.17	0.00	0	2,950
R2040	On	01/11/2018	Bond Future	9.08	Call			0.08000	0.00008	0,080	11.17	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.08	Put			9,468.15000	9.46815	9,261,480	11.17	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.09	Call			0.09000	0.00009	0,090	11.17	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.09	Put			9,375.34000	9.37534	9,168,670	11.17	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Put			9,810.55000	9.81055	9,610,230	11.25	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Call			131.78000	0.13178	140,990	11.25	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Put			9,985.24000	9.98524	9,784,340	11.25	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Call			136.31000	0.13631	145,810	11.25	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Put			9,897.76000	9.89776	9,697,150	11.25	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Call			140.97000	0.14097	150,760	11.25	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Put			5,659.28000	5.65928	5,515,930	12.99	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Call			2,007.77000	2.00777	2,076,480	12.96	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Put			5,763.14000	5.76314	5,618,340	12.96	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Call			2,037.73000	2.03773	2,107,160	12.98	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Put			5,711.03000	5.71103	5,566,950	12.98	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Call			2,067.93000	2.06793	2,138,090	12.99	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Call			0.00000	0.00000	0,000		0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Put			621.04000	0.62104	402,790		0.00	0	0
R2040	On	01/08/2019	Bond Future	10.37	Call			0.00000	0.00000	0,000		0.00	0	0
R2040	On	01/08/2019	Bond Future	10.37	Put			544.59000	0.54459	326,340		0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Call			0.00000	0.00000	0,000		0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Put			468.26000	0.46826	250,010		0.00	0	0
Total R2040 Option												0.00	0	15,550

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2040									416,406,257.44	4,576	44,245
R2044 On 01/11/2018 Bond Future			10.19706	89.26580	10.21806	89.09786		13.02	585,494,382.20	6,559	31,882
R2044 On 07/02/2019 Bond Future			10.28279	86.59630	10.30446	86.42564		13.73	556,554,420.10	6,427	6,535
R2044 On 02/05/2019 Bond Future			10.35938	88.03493	10.38169	87.86153		14.03	0.00	0	0
R2044 On 01/08/2019 Bond Future			10.44431	85.25833	10.46749	85.08084			0.00	0	0
Total R2044 Future									1,142,048,802.30	12,986	38,417
R2044 On 01/11/2018 Bond Future	9.13	Call			0.10000	0.00010	0,090	11.68	0.00	0	0
R2044 On 01/11/2018 Bond Future	9.13	Put			9,483.44000	9.48344	9,315,490	11.68	0.00	0	0
R2044 On 01/11/2018 Bond Future	9.14	Call			0.11000	0.00011	0,100	11.68	0.00	0	0
R2044 On 01/11/2018 Bond Future	9.14	Put			9,388.51000	9.38851	9,220,560	11.68	0.00	0	0
R2044 On 01/11/2018 Bond Future	9.12	Call			0.09000	0.00009	0,080	11.68	0.00	0	0
R2044 On 01/11/2018 Bond Future	9.12	Put			9,578.53000	9.57853	9,410,580	11.68	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.17	Call			145.28000	0.14528	152,730	11.78	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.17	Put			9,911.83000	9.91183	9,748,620	11.78	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.18	Call			150.25000	0.15025	157,940	11.78	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.18	Put			9,822.74000	9.82274	9,659,770	11.78	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.16	Call			140.45000	0.14045	147,670	11.78	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.16	Put			10,001.21000	10.00121	9,837,770	11.78	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.90	Call			2,015.24000	2.01524	2,068,950	13.60	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.90	Put			5,895.97000	5.89597	5,776,280	13.60	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.91	Call			2,045.51000	2.04551	2,099,790	13.61	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.91	Put			5,842.67000	5.84267	5,723,550	13.61	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.92	Call			2,075.78000	2.07578	2,130,640	13.63	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.92	Put			5,789.51000	5.78951	5,670,970	13.63	0.00	0	0
R2044 On 01/08/2019 Bond Future	10.38	Put			673.22000	0.67322	495,730		0.00	0	0
R2044 On 01/08/2019 Bond Future	10.39	Call			0.00000	0.00000	0,000		0.00	0	0
R2044 On 01/08/2019 Bond Future	10.39	Put			595.81000	0.59581	418,320		0.00	0	0
R2044 On 01/08/2019 Bond Future	10.40	Call			0.00000	0.00000	0,000		0.00	0	0
R2044 On 01/08/2019 Bond Future	10.40	Put			518.53000	0.51853	341,040		0.00	0	0
R2044 On 01/08/2019 Bond Future	10.38	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2044 Option									0.00	0	0
Total For R2044									1,142,048,802.30	12,986	38,417
R2048 On 01/11/2018 Bond Future			10.17230	88.37485	10.19835	88.16145		13.42	891,967,361.05	10,093	91,180
R2048 On 07/02/2019 Bond Future			10.25918	90.07360	10.28609	89.85660		13.48	909,112,844.80	10,093	10,093
R2048 On 02/05/2019 Bond Future			10.32993	87.13621	10.35763	86.91561		14.49	0.00	0	0
R2048 On 01/08/2019 Bond Future			10.40696	88.72337	10.43566	88.49794			0.00	0	0
Total R2048 Future									1,801,080,205.85	20,186	101,273
R2048 On 01/11/2018 Bond Future	9.03	Put			10,567.62000	10.56762	10,354,220	12.04	0.00	0	0
R2048 On 01/11/2018 Bond Future	9.01	Call			0.02000	0.00002	0,020	12.04	0.00	0	0
R2048 On 01/11/2018 Bond Future	9.01	Put			10,767.82000	10.76782	10,554,420	12.04	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	01/11/2018	Bond Future	9.02	Call			0.02000	0.00002	0,020	12.04	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.02	Put			10,667.63000	10.66763	10,454,230	12.04	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.03	Call			0.03000	0.00003	0,030	12.04	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.06	Call			103.08000	0.10308	110,450	11.56	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.06	Put			11,066.20000	11.06620	10,856,570	11.56	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Call			106.88000	0.10688	114,510	11.56	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Put			10,970.88000	10.97088	10,761,510	11.56	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Call			99.38000	0.09938	106,520	11.56	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Put			11,161.79000	11.16179	10,951,930	11.56	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.90	Call			2,120.95000	2.12095	2,193,240	14.04	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.90	Put			5,898.98000	5.89898	5,750,670	14.04	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.91	Call			2,152.44000	2.15244	2,225,480	14.06	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.91	Put			5,844.79000	5.84479	5,697,230	14.06	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.89	Call			2,089.71000	2.08971	2,161,250	14.03	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.89	Put			5,953.57000	5.95357	5,804,510	14.03	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.35	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	01/08/2019	Bond Future	10.35	Put			676.00000	0.67600	450,570		0.00	0	0
R2048	On	01/08/2019	Bond Future	10.36	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	01/08/2019	Bond Future	10.36	Put			596.59000	0.59659	371,160		0.00	0	0
R2048	On	01/08/2019	Bond Future	10.34	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	01/08/2019	Bond Future	10.34	Put			755.53000	0.75553	530,100		0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												1,801,080,205.85	20,186	101,273
R207	On	01/11/2018	Bond Future			7.25054	102.23008	7.28735	102.18875		0.65	0.00	0	18,869
R207	On	07/02/2019	Bond Future			7.25245	100.55021	7.29980	100.50864		0.60	0.00	0	62
R207	On	02/05/2019	Bond Future			7.26061	102.22081	7.32414	102.17864		0.56	0.00	0	0
R207	On	01/08/2019	Bond Future			7.14024	100.44191	7.24179	100.39805			0.00	0	0
Total R207 Future												0.00	0	18,931
R207	On	01/11/2018	Bond Future	6.75	Call			0.01000	0.00001	0,010	0.69	0.00	0	0
R207	On	01/11/2018	Bond Future	6.75	Put			605.74000	0.60574	564,410	0.69	0.00	0	0
R207	On	01/11/2018	Bond Future	6.76	Call			0.01000	0.00001	0,020	0.69	0.00	0	0
R207	On	01/11/2018	Bond Future	6.76	Put			594.42000	0.59442	553,100	0.69	0.00	0	0
R207	On	01/11/2018	Bond Future	6.74	Call			0.01000	0.00001	0,010	0.69	0.00	0	0
R207	On	01/11/2018	Bond Future	6.74	Put			617.06000	0.61706	575,730	0.69	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Call			15.32000	0.01532	18,320	0.82	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Put			703.43000	0.70343	664,860	0.82	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Call			15.65000	0.01565	18,720	0.82	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Put			694.89000	0.69489	656,390	0.82	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Call			15.08000	0.01508	18,020	0.83	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Put			712.06000	0.71206	673,430	0.83	0.00	0	0

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	02/05/2019	Bond Future	7.61	Call			288.45000	0.28845	316,830	0.59	0.00	0	0
R207	On	02/05/2019	Bond Future	7.61	Put			99.10000	0.09910	85,310	0.59	0.00	0	0
R207	On	02/05/2019	Bond Future	7.62	Call			293.69000	0.29369	322,250	0.59	0.00	0	0
R207	On	02/05/2019	Bond Future	7.62	Put			97.72000	0.09772	84,110	0.59	0.00	0	0
R207	On	02/05/2019	Bond Future	7.63	Call			298.67000	0.29867	327,430	0.59	0.00	0	0
R207	On	02/05/2019	Bond Future	7.63	Put			96.09000	0.09609	82,680	0.59	0.00	0	0
R207	On	01/08/2019	Bond Future	7.34	Call			42.39000	0.04239	86,250		0.00	0	0
R207	On	01/08/2019	Bond Future	7.34	Put			0.00000	0.00000	0,000		0.00	0	0
R207	On	01/08/2019	Bond Future	7.35	Call			46.70000	0.04670	90,560		0.00	0	0
R207	On	01/08/2019	Bond Future	7.35	Put			0.00000	0.00000	0,000		0.00	0	0
R207	On	01/08/2019	Bond Future	7.33	Call			38.07000	0.03807	81,930		0.00	0	0
R207	On	01/08/2019	Bond Future	7.33	Put			0.00000	0.00000	0,000		0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												0.00	0	18,931
R208	On	01/11/2018	Bond Future			7.87213	98.26596	7.90378	98.19902		1.76	0.00	0	29,067
R208	On	07/02/2019	Bond Future			7.96444	100.15484	8.00016	100.08714		1.81	0.00	0	0
R208	On	02/05/2019	Bond Future			8.05284	98.41927	8.09317	98.35055		1.96	0.00	0	0
R208	On	01/08/2019	Bond Future			8.15855	100.21203	8.20597	100.14115			0.00	0	0
Total R208 Future												0.00	0	29,067
R208	On	01/11/2018	Bond Future	7.10	Call			0.48000	0.00048	0,540	2.59	0.00	0	0
R208	On	01/11/2018	Bond Future	7.10	Put			1,718.54000	1.71854	1,651,660	2.59	0.00	0	0
R208	On	01/11/2018	Bond Future	7.11	Call			0.51000	0.00051	0,580	2.58	0.00	0	0
R208	On	01/11/2018	Bond Future	7.11	Put			1,696.96000	1.69696	1,630,090	2.58	0.00	0	0
R208	On	01/11/2018	Bond Future	7.12	Call			0.54000	0.00054	0,610	2.56	0.00	0	0
R208	On	01/11/2018	Bond Future	7.12	Put			1,675.39000	1.67539	1,608,520	2.56	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Call			26.64000	0.02664	30,130	1.94	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Put			1,809.29000	1.80929	1,745,080	1.94	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Call			27.20000	0.02720	30,760	1.94	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Put			1,790.47000	1.79047	1,726,330	1.94	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Call			26.10000	0.02610	29,500	1.95	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Put			1,828.14000	1.82814	1,763,840	1.95	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Call			526.27000	0.52627	558,020	1.98	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Put			633.93000	0.63393	596,960	1.98	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Call			535.74000	0.53574	567,820	1.98	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Put			626.35000	0.62635	589,710	1.98	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Call			516.59000	0.51659	548,010	1.97	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Put			641.31000	0.64131	604,010	1.97	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Put			83.66000	0.08366	12,780		0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Call			0.00000	0.00000	2,170		0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Put			68.71000	0.06871	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
R208	On	01/08/2019	Bond Future	8.17	Call			0.00000	0.00000	17,120		0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Put			53.76000	0.05376	0,000		0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Call			0.00000	0.00000	0,000		0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	29,067
R209	On	01/11/2018	Bond Future			9.96645	70.19914	9.99245	70.03634		12.93	0.00	0	122,707
R209	On	07/02/2019	Bond Future			10.04895	71.54846	10.07576	71.38290		12.99	0.00	0	340
R209	On	02/05/2019	Bond Future			10.11998	69.58943	10.14756	69.42114		13.87	0.00	0	0
R209	On	01/08/2019	Bond Future			10.19610	70.85694	10.22464	70.68498			0.00	0	0
Total R209 Future												0.00	0	123,047
R209	On	01/11/2018	Bond Future	9.49	Call			51.90000	0.05190	56,090	12.06	0.00	0	0
R209	On	01/11/2018	Bond Future	9.49	Put			3,301.07000	3.30107	3,142,460	12.06	0.00	0	0
R209	On	01/11/2018	Bond Future	9.64	Put			2,409.39000	2.40939	2,259,530	12.35	0.00	0	0
R209	On	01/11/2018	Bond Future	9.64	Call			153.34000	0.15334	166,280	12.35	0.00	0	2,000
R209	On	01/11/2018	Bond Future	9.47	Call			44.31000	0.04431	47,830	12.03	0.00	0	0
R209	On	01/11/2018	Bond Future	9.47	Put			3,427.43000	3.42743	3,268,150	12.03	0.00	0	760
R209	On	01/11/2018	Bond Future	9.82	Call			418.77000	0.41877	452,850	12.67	0.00	0	0
R209	On	01/11/2018	Bond Future	9.82	Put			1,509.28000	1.50928	1,380,560	12.67	0.00	0	760
R209	On	01/11/2018	Bond Future	10.00	Put			842.85000	0.84285	745,490	12.93	0.00	0	5,850
R209	On	01/11/2018	Bond Future	10.00	Call			890.02000	0.89002	955,460	12.93	0.00	0	0
R209	On	01/11/2018	Bond Future	9.84	Call			460.23000	0.46023	497,390	12.70	0.00	0	0
R209	On	01/11/2018	Bond Future	9.84	Put			1,422.97000	1.42297	1,297,330	12.70	0.00	0	0
R209	On	01/11/2018	Bond Future	8.99	Put			6,709.69000	6.70969	6,546,890	11.77	0.00	0	0
R209	On	01/11/2018	Bond Future	8.99	Call			0.33000	0.00033	0,330	11.77	0.00	0	760
R209	On	01/11/2018	Bond Future	10.57	Call			3,540.61000	3.54061	3,687,580	14.05	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Put			65.92000	0.06592	50,090	14.05	0.00	0	0
R209	On	01/11/2018	Bond Future	9.98	Call			826.68000	0.82668	888,330	12.90	0.00	0	0
R209	On	01/11/2018	Bond Future	9.98	Put			904.56000	0.90456	803,410	12.90	0.00	0	2,000
R209	On	01/11/2018	Bond Future	8.98	Put			6,781.29000	6.78129	6,618,490	11.77	0.00	0	0
R209	On	01/11/2018	Bond Future	8.98	Call			0.29000	0.00029	0,290	11.77	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Put			4,276.84000	4.27684	4,115,000	11.87	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Call			14.18000	0.01418	15,140	11.87	0.00	0	0
R209	On	01/11/2018	Bond Future	8.89	Put			7,430.24000	7.43024	7,267,440	11.77	0.00	0	0
R209	On	01/11/2018	Bond Future	8.89	Call			0.09000	0.00009	0,090	11.77	0.00	0	2,000
R209	On	01/11/2018	Bond Future	9.97	Call			796.05000	0.79605	855,830	12.89	0.00	0	0
R209	On	01/11/2018	Bond Future	9.97	Put			936.59000	0.93659	833,570	12.89	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Call			69,148.47000	69.14847	69,311,270	14.96	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Put			0.00000	0.00000	0,000	14.96	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Call			69,148.46000	69.14846	69,311,260	14.96	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Put			0.00000	0.00000	0,000	14.96	0.00	0	0

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	9.94	Call			708.23000	0.70823	762,460	12.84	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Put			1,037.24000	1.03724	928,670	12.84	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Call			69,148.47000	69.14847	69,311,270	14.96	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Put			0.00000	0.00000	0,000	14.96	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Call			142.06000	0.14206	151,380	11.41	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Put			7,486.29000	7.48629	7,330,050	11.41	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Call			133.38000	0.13338	142,190	11.41	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Put			7,620.75000	7.62075	7,464,000	11.41	0.00	0	0
R209	On	07/02/2019	Bond Future	10.20	Call			2,545.63000	2.54563	2,632,270	13.26	0.00	0	0
R209	On	07/02/2019	Bond Future	9.04	Call			179.64000	0.17964	191,100	11.46	0.00	0	4,000
R209	On	07/02/2019	Bond Future	10.20	Put			1,786.01000	1.78601	1,707,090	13.26	0.00	0	4,000
R209	On	07/02/2019	Bond Future	9.54	Put			4,200.45000	4.20045	4,072,450	12.32	0.00	0	0
R209	On	07/02/2019	Bond Future	9.54	Call			777.53000	0.77753	815,090	12.32	0.00	0	4,000
R209	On	07/02/2019	Bond Future	8.96	Call			137.66000	0.13766	146,730	11.41	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Put			7,553.41000	7.55341	7,396,920	11.41	0.00	0	0
R209	On	07/02/2019	Bond Future	9.04	Put			7,025.94000	7.02594	6,871,840	11.46	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Call			1,656.29000	1.65629	1,712,030	13.50	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Put			4,464.04000	4.46404	4,351,490	13.50	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Call			1,608.41000	1.60841	1,663,020	13.47	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Put			4,545.53000	4.54553	4,431,850	13.47	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Call			1,632.26000	1.63226	1,687,430	13.48	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Put			4,504.65000	4.50465	4,391,530	13.48	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Call			0.00000	0.00000	0,000		0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Put			329.77000	0.32977	157,810		0.00	0	0
R209	On	01/08/2019	Bond Future	10.15	Call			0.00000	0.00000	0,000		0.00	0	0
R209	On	01/08/2019	Bond Future	10.15	Put			451.06000	0.45106	279,100		0.00	0	0
R209	On	01/08/2019	Bond Future	10.16	Call			0.00000	0.00000	0,000		0.00	0	0
R209	On	01/08/2019	Bond Future	10.16	Put			390.38000	0.39038	218,420		0.00	0	0
Total R209 Option												0.00	0	26,130
Total For R209												0.00	0	149,177
R210	On	01/11/2018	Bond Future			185.79471	185.79471	185.91983	185.91983			0.00	0	1,976
R210	On	07/02/2019	Bond Future			189.41165	189.41165	189.53994	189.53994			0.00	0	712
R210	On	02/05/2019	Bond Future			190.03311	190.03311	190.16460	190.16460			0.00	0	0
R210	On	01/08/2019	Bond Future			193.53215	193.53215	193.66372	193.66372			0.00	0	0
Total R210 Future												0.00	0	2,688
Total For R210												0.00	0	2,688
R212	On	01/11/2018	Bond Future			155.52384	155.52384	155.50069	155.50069			0.00	0	2,920
R212	On	07/02/2019	Bond Future			156.39632	156.39632	156.37329	156.37329			0.00	0	1,526
R212	On	02/05/2019	Bond Future			159.01889	159.01889	158.99625	158.99625			0.00	0	0
R212	On	01/08/2019	Bond Future			161.87583	161.87583	161.85093	161.85093			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R212 Future												0.00	0	4,446
Total For R212												0.00	0	4,446
R213	On	01/11/2018	Bond Future			9.75357	81.78261	9.78474	81.59250		10.57	122,428,567.17	1,497	32,893
R213	On	07/02/2019	Bond Future			9.84718	83.35465	9.87949	83.16130		10.57	124,781,911.05	1,497	1,609
R213	On	02/05/2019	Bond Future			9.92389	81.19245	9.95723	80.99599		11.23	0.00	0	0
R213	On	01/08/2019	Bond Future			10.00786	82.67137	10.04253	82.47057			0.00	0	0
Total R213 Future												247,210,478.22	2,994	34,502
R213	On	01/11/2018	Bond Future	8.65	Call			0.05000	0.00005	0,050	9.69	0.00	0	0
R213	On	01/11/2018	Bond Future	8.65	Put			7,333.77000	7.33377	7,143,660	9.69	0.00	0	0
R213	On	01/11/2018	Bond Future	8.66	Call			0.06000	0.00006	0,060	9.69	0.00	0	0
R213	On	01/11/2018	Bond Future	8.66	Put			7,265.28000	7.26528	7,075,170	9.69	0.00	0	0
R213	On	01/11/2018	Bond Future	8.64	Call			0.04000	0.00004	0,040	9.69	0.00	0	0
R213	On	01/11/2018	Bond Future	8.64	Put			7,402.33000	7.40233	7,212,220	9.69	0.00	0	0
R213	On	07/02/2019	Bond Future	8.69	Call			104.28000	0.10428	113,310	9.42	0.00	0	0
R213	On	07/02/2019	Bond Future	8.69	Put			7,660.86000	7.66086	7,476,540	9.42	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Call			107.71000	0.10771	117,000	9.42	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Put			7,596.84000	7.59684	7,412,780	9.42	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Call			100.95000	0.10095	109,720	9.42	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Put			7,725.05000	7.72505	7,540,470	9.42	0.00	0	0
R213	On	02/05/2019	Bond Future	9.49	Call			1,442.16000	1.44216	1,505,740	10.66	0.00	0	0
R213	On	02/05/2019	Bond Future	9.49	Put			4,256.17000	4.25617	4,123,290	10.66	0.00	0	0
R213	On	02/05/2019	Bond Future	9.50	Call			1,465.08000	1.46508	1,529,350	10.67	0.00	0	0
R213	On	02/05/2019	Bond Future	9.50	Put			4,217.47000	4.21747	4,085,280	10.67	0.00	0	0
R213	On	02/05/2019	Bond Future	9.48	Call			1,419.45000	1.41945	1,482,340	10.64	0.00	0	0
R213	On	02/05/2019	Bond Future	9.48	Put			4,295.15000	4.29515	4,161,580	10.64	0.00	0	0
R213	On	01/08/2019	Bond Future	9.99	Call			0.00000	0.00000	0,000		0.00	0	0
R213	On	01/08/2019	Bond Future	9.99	Put			304.50000	0.30450	103,700		0.00	0	0
R213	On	01/08/2019	Bond Future	10.00	Call			0.00000	0.00000	0,000		0.00	0	0
R213	On	01/08/2019	Bond Future	10.00	Put			246.41000	0.24641	45,610		0.00	0	0
R213	On	01/08/2019	Bond Future	9.98	Call			0.00000	0.00000	0,000		0.00	0	0
R213	On	01/08/2019	Bond Future	9.98	Put			362.65000	0.36265	161,850		0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												247,210,478.22	2,994	34,502
R214	On	01/11/2018	Bond Future			10.14204	69.22257	10.16807	69.05463		13.79	247,263,020.04	3,572	24,893
R214	On	07/02/2019	Bond Future			10.22753	70.55318	10.25439	70.38235		13.86	252,015,958.96	3,572	3,572
R214	On	02/05/2019	Bond Future			10.29716	68.43156	10.32476	68.25799		14.86	0.00	0	0
R214	On	01/08/2019	Bond Future			10.37286	69.67807	10.40142	69.50068			0.00	0	0
Total R214 Future												499,278,979.00	7,144	28,465
R214	On	01/11/2018	Bond Future	8.99	Call			0.04000	0.00004	0,030	12.46	0.00	0	0
R214	On	01/11/2018	Bond Future	8.99	Put			8,326.72000	8.32672	8,158,770	12.46	0.00	0	0

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	01/11/2018	Bond Future	9.00	Call			0.04000	0.00004	0,040	12.46	0.00	0	0
R214	On	01/11/2018	Bond Future	9.00	Put			8,249.32000	8.24932	8,081,380	12.46	0.00	0	0
R214	On	01/11/2018	Bond Future	8.98	Call			0.03000	0.00003	0,030	12.46	0.00	0	0
R214	On	01/11/2018	Bond Future	8.98	Put			8,404.22000	8.40422	8,236,280	12.46	0.00	0	0
R214	On	07/02/2019	Bond Future	9.04	Call			103.23000	0.10323	110,180	12.01	0.00	0	0
R214	On	07/02/2019	Bond Future	9.04	Put			8,581.66000	8.58166	8,417,780	12.01	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Call			106.75000	0.10675	113,910	12.01	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Put			8,508.58000	8.50858	8,344,910	12.01	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Call			99.81000	0.09981	106,550	12.01	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Put			8,654.96000	8.65496	8,490,870	12.01	0.00	0	0
R214	On	02/05/2019	Bond Future	9.86	Call			1,703.13000	1.70313	1,760,000	14.33	0.00	0	0
R214	On	02/05/2019	Bond Future	9.86	Put			4,725.43000	4.72543	4,608,730	14.33	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Call			1,727.86000	1.72786	1,785,310	14.35	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Put			4,682.85000	4.68285	4,566,730	14.35	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Call			1,678.40000	1.67840	1,734,690	14.32	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Put			4,768.12000	4.76812	4,650,840	14.32	0.00	0	0
R214	On	01/08/2019	Bond Future	10.33	Call			0.00000	0.00000	0,000		0.00	0	0
R214	On	01/08/2019	Bond Future	10.33	Put			445.02000	0.44502	267,630		0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Call			0.00000	0.00000	0,000		0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Put			382.42000	0.38242	205,030		0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Call			0.00000	0.00000	0,000		0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Put			507.71000	0.50771	330,320		0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												499,278,979.00	7,144	28,465
Total for Bond												11,201,793,768.04	123,574	925,026
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 01/11/2018 GOVI			603.86000	603.86000	602.62700	602.62700			0.00	0	461
GOVI On 07/02/2019 GOVI			615.46800	615.46800	614.21400	614.21400			0.00	0	0
GOVI On 02/05/2019 GOVI			625.69500	625.69500	624.42100	624.42100			0.00	0	0
GOVI On 01/08/2019 GOVI			637.09500	637.09500	635.79200	635.79200			0.00	0	0
Total GOVI Future									0.00	0	461
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			508,730.00000	50.87300	496,400,000		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			508,830.00000	50.88300	496,500,000		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			508,630.00000	50.86300	496,300,000		0.00	0	0
GOVI On 07/02/2019 GOVI	666.52	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/02/2019 GOVI	666.52	Put			523,060.00000	52.30600	510,520,000		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			523,160.00000	52.31600	510,620,000		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			522,960.00000	52.29600	510,420,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.87	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.87	Put			234,490.00000	23.44900	221,750,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.88	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.88	Put			234,590.00000	23.45900	221,850,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.86	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.86	Put			234,390.00000	23.43900	221,650,000		0.00	0	0
GOVI On 01/08/2019 GOVI	638.68	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 01/08/2019 GOVI	638.68	Put			28,880.00000	2.88800	15,850,000		0.00	0	0
GOVI On 01/08/2019 GOVI	638.69	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 01/08/2019 GOVI	638.69	Put			28,980.00000	2.89800	15,950,000		0.00	0	0
GOVI On 01/08/2019 GOVI	638.67	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 01/08/2019 GOVI	638.67	Put			28,780.00000	2.87800	15,750,000		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									0.00	0	461
Total for GOVI									0.00	0	461
AL37 On 01/11/2018 Index Future			587.69000	587.69000	586.92800	586.92800			0.00	0	0
AL37 On 07/02/2019 Index Future			598.98600	598.98600	598.21300	598.21300			0.00	0	0
AL37 On 02/05/2019 Index Future			608.94000	608.94000	608.15400	608.15400			0.00	0	0
AL37 On 01/08/2019 Index Future			620.03400	620.03400	619.22900	619.22900			0.00	0	0
Total AL37 Future									0.00	0	0
Total For AL37									0.00	0	0
AL7T On 01/11/2018 Index Future			676.11500	676.11500	674.89500	674.89500			0.00	0	0
AL7T On 07/02/2019 Index Future			689.11100	689.11100	687.87100	687.87100			0.00	0	0
AL7T On 02/05/2019 Index Future			700.56200	700.56200	699.30200	699.30200			0.00	0	0
AL7T On 01/08/2019 Index Future			713.32600	713.32600	712.03700	712.03700			0.00	0	0
Total AL7T Future									0.00	0	0
Total For AL7T									0.00	0	0
ALBI On 01/11/2018 Index Future			610.11900	610.11900	608.93200	608.93200		2,788,243,830.00		457	591
ALBI On 07/02/2019 Index Future			621.84700	621.84700	620.64000	620.64000		2,835,622,320.00		456	513
ALBI On 02/05/2019 Index Future			632.18000	632.18000	630.95400	630.95400		0.00		0	0
ALBI On 01/08/2019 Index Future			643.69800	643.69800	642.44400	642.44400		0.00		0	0
Total ALBI Future								5,623,866,150.00		913	1,104
Total For ALBI								5,623,866,150.00		913	1,104
IGOV On 01/11/2018 Index Future			253.57100	253.57100	253.51300	253.51300		0.00		0	746
IGOV On 07/02/2019 Index Future			258.50700	258.50700	258.44900	258.44900		0.00		0	0
IGOV On 02/05/2019 Index Future			262.84200	262.84200	262.78500	262.78500		0.00		0	0
IGOV On 01/08/2019 Index Future			267.68200	267.68200	267.62100	267.62100		0.00		0	0
Total IGOV Future								0.00		0	746
Total For IGOV								0.00		0	746
Total for Index								5,623,866,150.00		913	1,850
JIBAR f On 19/12/2018 Jibar Future			7.01000	92.99000	7.01000	92.99000		0.00		0	35,000
JIBAR f On 20/03/2019 Jibar Future			7.01000	92.99000	7.01000	92.99000		0.00		0	0
JIBAR f On 19/06/2019 Jibar Future			7.03000	92.97000	7.03000	92.97000		0.00		0	0
Total Jibar Future								0.00		0	35,000
Total For JIBAR FUTURE								0.00		0	35,000
Total for Jibar								0.00		0	35,000
5Y STN On 21/12/2021 Interest Rate Swap			98.29000	98.29000	98.40000	98.40000		0.00		0	51
Total 5Y STND Future								0.00		0	51
Total For 5Y STND								0.00		0	51
Total for Interest Rate Swap								0.00		0	51

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total for Derivatives :										16,825,659,918.04	124,487	962,388
AA05 On 22/03/2019 Spot Bond			7.88500	101.22373	7.88500	101.20258				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	99.23844				0.00	0	0
Total AA06 SPOT										0.00	0	0
Total For AA06										0.00	0	0
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AA06/JIBAR SPOT										0.00	0	0
Total For AA06/JIBAR										0.00	0	0
AA07 On 15/04/2021 Spot Bond			9.68500	99.62779	9.68500	99.60191				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	110.94500	10.00000	110.91600				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB011 On 21/11/2018 Spot Bond					0.00000	101.48766				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			7.36500	103.41714	7.36500	103.39642				0.00	0	1,500,000,000
Total AB013 SPOT										0.00	0	1,500,000,000
Total For AB013										0.00	0	1,500,000,000
AB014L On 19/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 19/11/2019 Spot Bond			10.84000	104.41971	10.84000	104.38976				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0
AB016L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB016U SPOT										0.00	0	0
Total For AB016U										0.00	0	0
AB017L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB017U SPOT										0.00	0	0
Total For AB017U										0.00	0	0
AB018L On 04/09/2020 Spot Bond			11.37000	101.31341	11.37000	101.28246				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2022 Spot Bond			11.81000	101.40446	11.81000	101.37232				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	28.93947	100.00000	28.87577				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	22.14547	100.00000	22.09673				0.00	0	0
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB030U SPOT										0.00	0	0
Total For AB030U										0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB031U SPOT										0.00	0	0
Total For AB031U										0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB032U SPOT										0.00	0	0
Total For AB032U										0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	111.59300	10.00000	111.56400				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			5.00000	5.00000	5.00000	273.42933				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
ABFN0: On 17/03/2020 Spot Bond					0.00000	101.69938				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN0: On 17/03/2026 Spot Bond					0.00000	100.83050				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN1: On 28/10/2019 Spot Bond					0.00000	101.75796				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN1: On 09/04/2019 Spot Bond					0.00000	100.31365				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN1: On 14/05/2020 Spot Bond					0.00000	102.32995				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1: On 14/05/2022 Spot Bond					0.00000	101.51367				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1: On 11/11/2020 Spot Bond					0.00000	102.32230				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1: On 11/11/2022 Spot Bond					0.00000	102.87948				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN1: On 17/05/2019 Spot Bond					0.00000	101.48209				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABFN1: On 26/09/2023 Spot Bond					0.00000	102.37755				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN2: On 30/05/2020 Spot Bond					0.00000	101.30811				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN2: On 30/05/2022 Spot Bond					0.00000	102.34869				0.00	0	136,500,000
Total ABFN21 SPOT										0.00	0	136,500,000
Total For ABFN21										0.00	0	136,500,000
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.44894				0.00	0	0
Total ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.67013				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABFN2: On 17/10/2020 Spot Bond					0.00000	100.25429				0.00	0	0
Total ABFN24 SPOT										0.00	0	0
Total For ABFN24										0.00	0	0
ABFN2: On 17/10/2024 Spot Bond					0.00000	99.97788				0.00	0	0
Total ABFN25 SPOT										0.00	0	0
Total For ABFN25										0.00	0	0
ABFN2: On 17/10/2029 Spot Bond					0.00000	99.97669				0.00	0	0
Total ABFN26 SPOT										0.00	0	0
Total For ABFN26										0.00	0	0
ABFN2: On 29/08/2021 Spot Bond					0.00000	101.07995				0.00	0	0
Total ABFN27 SPOT										0.00	0	0
Total For ABFN27										0.00	0	0
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.11254				0.00	0	0
Total ABFN28 SPOT										0.00	0	0
Total For ABFN28										0.00	0	0
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.13200				0.00	0	0
Total ABFN29 SPOT										0.00	0	0
Total For ABFN29										0.00	0	0
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.15795				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN30 SPOT										0.00	0	0
Total For ABFN30										0.00	0	0
ABK1 On 07/11/2018 Spot Bond			8.41500	8.41500	8.41500	105.21634				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	102.68914				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	101.75242				0.00	0	0
Total ABK11 SPOT										0.00	0	0
Total For ABK11										0.00	0	0
ABK12 On 20/05/2022 Spot Bond					0.00000	96.12451				0.00	40,000,000	40,000,000
Total ABK12 SPOT										0.00	40,000,000	40,000,000
Total For ABK12										0.00	40,000,000	40,000,000
ABK3 On 07/11/2018 Spot Bond					0.00000	102.01131				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	101.99638				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	101.07949				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	100.53004				0.00	500,000,000	660,000,000
Total ABK7 SPOT										0.00	500,000,000	660,000,000
Total For ABK7										0.00	500,000,000	660,000,000
ABK8 On 03/06/2021 Spot Bond					0.00000	97.32941				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	100.03570				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABK9 SPOT										0.00	0	0
Total For ABK9										0.00	0	0
ABKI01 On 07/11/2018 Spot Bond			4.95000	4.95000	4.95000	160.06024				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			6.31000	6.31000	6.31000	142.32357				0.00	0	160,000,000
Total ABKI02 SPOT										0.00	0	160,000,000
Total For ABKI02										0.00	0	160,000,000
ABKI02 On 05/06/2020 Spot Bond			100.00000	35.62388	100.00000	35.53549				0.00	0	0
Total ABKI02/R212 SPOT										0.00	0	0
Total For ABKI02/R212										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			7.54000	7.54000	7.54000	119.74753				0.00	0	0
Total ABKI03 SPOT										0.00	0	0
Total For ABKI03										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	13.60699	100.00000	13.57306				0.00	0	0
Total ABKI03/R212 SPOT										0.00	0	0
Total For ABKI03/R212										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			9.27500	9.27500	9.27500	112.49380				0.00	0	0
Total ABKI04 SPOT										0.00	0	0
Total For ABKI04										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	8.50908	100.00000	8.48776				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	90.06325				0.00	0	0
Total ABKS1 SPOT										0.00	0	0
Total For ABKS1										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			4.21000	192.61269	4.21000	192.53903				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			3.92500	3.92500	3.92500	124.94372				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			3.74000	3.74000	3.74000	174.18650				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			3.67000	3.67000	3.67000	219.28469				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			10.24500	10.24500	10.24500	92.34618				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			10.67000	10.67000	10.67000	102.41251				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			9.06000	9.06000	9.06000	95.30429				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN87 On 21/12/2026 Spot Bond			11.21500	11.21500	11.21500	99.55929				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	100.86493				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	101.90198				0.00	0	0
Total ABN92 SPOT										0.00	0	0
Total For ABN92										0.00	0	0
ABS11 On 09/04/2021 Spot Bond			9.08500	100.95331	9.08500	100.92867				0.00	0	620,000,000
Total ABS11 SPOT										0.00	0	620,000,000
Total For ABS11										0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			8.73500	104.67030	8.73500	104.64598				0.00	0	69,000,000
Total ABS12 SPOT										0.00	0	69,000,000
Total For ABS12										0.00	0	69,000,000
ABS12/ On 14/05/2020 Spot Bond			9.20000	103.99813	9.20000	103.97272				0.00	0	0
Total ABS12/R207 SPOT										0.00	0	0
Total For ABS12/R207										0.00	0	0
ABS13 On 14/05/2022 Spot Bond			9.76500	103.82013	9.76500	103.79323				0.00	0	0
Total ABS13 SPOT										0.00	0	0
Total For ABS13										0.00	0	0
ABS14 On 11/11/2020 Spot Bond			8.69000	105.13883	8.69000	105.11453				0.00	0	0
Total ABS14 SPOT										0.00	0	0
Total For ABS14										0.00	0	0
ABS15 On 11/11/2022 Spot Bond			9.52500	104.99973	9.52500	104.97319				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABS15 SPOT									0.00	0	0
Total For ABS15									0.00	0	0
ABS16 On 11/11/2025 Spot Bond			10.22500	105.31696	10.22500	105.28842			0.00	0	26,000,000
Total ABS16 SPOT									0.00	0	26,000,000
Total For ABS16									0.00	0	26,000,000
ABS17 On 11/11/2027 Spot Bond			10.36500	106.14215	10.36500	106.11301			0.00	0	1,500,000,000
Total ABS17 SPOT									0.00	0	1,500,000,000
Total For ABS17									0.00	0	1,500,000,000
ABS18 On 26/09/2023 Spot Bond			10.09500	99.58508	10.09500	99.55799			0.00	0	0
Total ABS18 SPOT									0.00	0	0
Total For ABS18									0.00	0	0
ABS6 On 01/06/2020 Spot Bond			8.16500	103.12875	8.16500	103.10621			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			10.32500	92.75496	10.32500	92.72917		206,500,000,000.00		20,000,000	4,220,000,000
Total ABS7 SPOT								206,500,000,000.00		20,000,000	4,220,000,000
Total For ABS7								206,500,000,000.00		20,000,000	4,220,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	9.68959	100.00000	9.66791			0.00	0	0
Total ABS7/R186 SPOT									0.00	0	0
Total For ABS7/R186									0.00	0	0
ABS12 On 07/12/2023 Spot Bond			3.95000	3.95000	3.95000	286.30847			0.00	0	600,000,000
Total ABS12 SPOT									0.00	0	600,000,000
Total For ABS12									0.00	0	600,000,000
ABS14 On 31/01/2022 Spot Bond			3.30000	152.53299	3.30000	152.47845			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT01U SPOT									0.00	0	0
Total For ABT01U									0.00	0	0
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT02U SPOT									0.00	0	0
Total For ABT02U									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	99.77618			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL08€ On 25/11/2020 Spot Bond			10.00000	111.59300	10.00000	111.56400				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	89.86005				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL09€ On 20/12/2025 Spot Bond					0.00000	88.92361				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			8.88500	8.88500	8.88500	101.94337				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	238.37059				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond					0.00000	238.36642				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond					0.00000	100.66821				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	111.59300	10.00000	111.56400				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL14€ On 20/12/2021 Spot Bond					0.00000	100.67033				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			8.39500	8.39500	8.39500	104.04352				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL174 On 20/06/2019 Spot Bond					0.00000	100.66843				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL17€ On 20/06/2019 Spot Bond					0.00000	100.63336				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL183 On 20/06/2019 Spot Bond					0.00000	101.29111				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL185 On 20/09/2022 Spot Bond					0.00000	100.66471				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	101.40921				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond					0.00000	100.68208				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193 On 20/09/2022 Spot Bond					0.00000	100.68430				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond					0.00000	100.68430				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL201 On 20/12/2022 Spot Bond					0.00000	100.69622				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond					0.00000	100.69622				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	162.58985				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	165.26220				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL214 On 20/09/2020 Spot Bond					0.00000	95.80455				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL218 On 20/12/2018 Spot Bond					0.00000	100.61929				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond					0.00000	100.66193				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond					0.00000	101.61518				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	99.76521				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	100.65911				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	100.64860				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
AECI01 On 11/09/2021 Spot Bond					0.00000	100.83211				0.00	0	0
Total AECI01 SPOT										0.00	0	0
Total For AECI01										0.00	0	0
AECI02 On 11/09/2023 Spot Bond					0.00000	100.85115				0.00	0	0
Total AECI02 SPOT										0.00	0	0
Total For AECI02										0.00	0	0
AGT01 On 10/10/2023 Spot Bond					0.00000	100.22274				0.00	0	2,500,000,000
Total AGT01 SPOT										0.00	0	2,500,000,000
Total For AGT01										0.00	0	2,500,000,000
AHF2A On 18/07/2021 Spot Bond					0.00000	99.59496				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	99.59496				0.00	0	0
Total AHF2B3 SPOT										0.00	0	0
Total For AHF2B3										0.00	0	0
AHF2C On 18/07/2021 Spot Bond					0.00000	99.59461				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	100.16773				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHF3A3 SPOT										0.00	0	0
Total For AHF3A3										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond					0.00000	99.95685				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	99.94354				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	99.94620				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	99.92455				0.00	0	0
Total AHF3C2 SPOT										0.00	0	0
Total For AHF3C2										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond					0.00000	99.93244				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			7.06500	101.36652	7.06500	101.34745				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			9.96500	111.55372	9.96500	111.52409				0.00	0	60,000,000
Total AIR02 SPOT										0.00	0	60,000,000
Total For AIR02										0.00	0	60,000,000
AIR04 On 29/05/2024 Spot Bond			10.05500	100.13205	10.05500	100.10536				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			11.32500	95.36088	11.32500	95.33235				0.00	0	0
Total AIR05 SPOT										0.00	0	0
Total For AIR05										0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			4.05000	178.21706	4.05000	178.14967				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	100.78183				0.00	0	0
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
APF04 On 21/10/2021 Spot Bond					0.00000	99.85682				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	101.30450				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	101.94617				0.00	0	300,000,000
Total APF06 SPOT										0.00	0	300,000,000
Total For APF06										0.00	0	300,000,000
APF07 On 25/06/2023 Spot Bond					0.00000	100.52465				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	99.81800				0.00	0	500,000,000
Total APF08 SPOT										0.00	0	500,000,000
Total For APF08										0.00	0	500,000,000
APF09 On 24/07/2023 Spot Bond					0.00000	99.81323				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AS127U SPOT										0.00	0	0
Total For AS127U										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS133U SPOT										0.00	0	0
Total For AS133U										0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
AS180L On 09/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS180U SPOT										0.00	0	0
Total For AS180U										0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS221U SPOT										0.00	0	0
Total For AS221U										0.00	0	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS224U SPOT										0.00	0	0
Total For AS224U										0.00	0	0
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS248U SPOT										0.00	0	0
Total For AS248U										0.00	0	0
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS249U SPOT										0.00	0	0
Total For AS249U										0.00	0	0
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS266U SPOT										0.00	0	0
Total For AS266U										0.00	0	0
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS288U SPOT										0.00	0	0
Total For AS288U										0.00	0	0
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AS294U SPOT										0.00	0	0
Total For AS294U										0.00	0	0
ASN01 On 20/03/2019 Spot Bond					0.00000	100.63343				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			3.92000	238.11906	3.92000	238.02983				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	100.98686				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03 On 20/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03 On 10/11/2019 Spot Bond					0.00000	101.63349				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			3.93500	212.79816	3.93500	212.71835				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	99.85836				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	101.95817				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	101.92633				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN064 On 07/02/2020 Spot Bond					0.00000	101.69375				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN069 On 20/06/2020 Spot Bond					0.00000	100.74560				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN078 On 20/09/2020 Spot Bond					0.00000	100.64011				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN080 On 20/06/2020 Spot Bond					0.00000	102.08261				0.00	110,800,000	27,700,000
Total ASN083 SPOT										0.00	110,800,000	27,700,000
Total For ASN083										0.00	110,800,000	27,700,000
ASN083 On 03/09/2020 Spot Bond					0.00000	101.18985				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN084 On 01/10/2020 Spot Bond					0.00000	111.84358				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN087 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
ASN091 On 21/10/2020 Spot Bond					0.00000	99.86164				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN092 On 10/11/2020 Spot Bond					0.00000	101.65607				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN096 On 20/12/2020 Spot Bond					0.00000	81.88704				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN099 On 02/12/2020 Spot Bond					0.00000	101.08535				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN111 On 07/03/2021 Spot Bond					0.00000	100.97434				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN113 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
ASN115 On 20/12/2020 Spot Bond					0.00000	100.83563				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN121 On 20/03/2019 Spot Bond					0.00000	100.64571				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN125 On 24/02/2019 Spot Bond					0.00000	101.32018				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN128 On 24/02/2019 Spot Bond					0.00000	101.31116				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN129 On 24/02/2019 Spot Bond					0.00000	101.29862				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN130 On 03/03/2019 Spot Bond					0.00000	101.07373				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN131 On 03/03/2019 Spot Bond					0.00000	101.06500				0.00	0	0
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN132 On 20/12/2020 Spot Bond					0.00000	100.82867				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN134 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
ASN135 On 31/12/2018 Spot Bond					0.00000	97.54000				0.00	0	0
Total ASN136 SPOT										0.00	0	0
Total For ASN136										0.00	0	0
ASN136 On 31/01/2022 Spot Bond			4.03000	149.13125	4.03000	149.07504				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	97.54000				0.00	0	0
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0
ASN14(On 20/06/2020 Spot Bond					0.00000	102.39545				0.00	0	260,000,000
Total ASN143 SPOT										0.00	0	260,000,000
Total For ASN143										0.00	0	260,000,000
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	77.48947				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	101.77142				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	101.77142				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN14(On 31/01/2022 Spot Bond			4.07500	148.92452	4.07500	148.86820				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	114.68619				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	101.10868				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN15(On 31/03/2028 Spot Bond			4.64000	161.89355	4.64000	161.82965				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN16: On 08/08/2021 Spot Bond					0.00000	101.74629				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN16: On 19/08/2021 Spot Bond					0.00000	101.42141				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	101.72450				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	101.03886				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN179 SPOT										0.00	0	0
Total For ASN179										0.00	0	0
ASN18 On 20/06/2022 Spot Bond					0.00000	100.73264				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	100.82397				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN19 On 27/06/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN192 SPOT										0.00	0	0
Total For ASN192										0.00	0	0
ASN19 On 12/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN193 SPOT										0.00	0	0
Total For ASN193										0.00	0	0
ASN19 On 30/06/2022 Spot Bond					0.00000	100.38204				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			4.28000	103.01433	4.28000	102.97481				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	100.62624				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN202 SPOT										0.00	0	0
Total For ASN202										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	100.63199				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	100.67178				0.00	0	0
Total ASN204 SPOT										0.00	0	0
Total For ASN204										0.00	0	0
ASN20: On 25/08/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN207 SPOT										0.00	0	0
Total For ASN207										0.00	0	0
ASN20: On 24/08/2021 Spot Bond					0.00000	101.52858				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN20: On 24/08/2025 Spot Bond					0.00000	101.66444				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN21: On 28/08/2020 Spot Bond					0.00000	101.16207				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN21: On 02/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN212 SPOT										0.00	0	0
Total For ASN212										0.00	0	0
ASN21: On 01/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN213 SPOT										0.00	0	0
Total For ASN213										0.00	0	0
ASN21: On 29/08/2022 Spot Bond					0.00000	101.19707				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN21: On 12/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN216 SPOT										0.00	0	0
Total For ASN216										0.00	0	0
ASN21: On 12/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN217 SPOT										0.00	0	0
Total For ASN217										0.00	0	0
ASN21: On 19/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN218 SPOT										0.00	0	0
Total For ASN218										0.00	0	0
ASN218 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
ASN219 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
ASN220 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
ASN223 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
ASN225 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
ASN228 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
ASN229 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
ASN230 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
ASN231 On 28/05/2019 Spot Bond			8.56000	8.56000	8.56000	101.14667				0.00	0	0
Total ASN232 SPOT										0.00	0	0
Total For ASN232										0.00	0	0
ASN232 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
ASN234 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
ASN235 On 19/12/2022 Spot Bond					0.00000	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 ASN236 SPOT										0.00	0	0
Total For ASN236										0.00	0	0
ASN23: On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN237 SPOT										0.00	0	0
Total For ASN237										0.00	0	0
ASN23: On 18/12/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN239 SPOT										0.00	0	0
Total For ASN239										0.00	0	0
ASN24: On 02/02/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN240 SPOT										0.00	0	0
Total For ASN240										0.00	0	0
ASN24: On 02/02/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN241 SPOT										0.00	0	0
Total For ASN241										0.00	0	0
ASN24: On 10/02/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN242 SPOT										0.00	0	0
Total For ASN242										0.00	0	0
ASN24: On 07/03/2019 Spot Bond					0.00000	100.91121				0.00	200,000,000	100,000,000
Total ASN243 SPOT										0.00	200,000,000	100,000,000
Total For ASN243										0.00	200,000,000	100,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN251 SPOT										0.00	0	0
Total For ASN251										0.00	0	0
ASN25: On 16/05/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN252 SPOT										0.00	0	0
Total For ASN252										0.00	0	0
ASN25: On 27/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN253 SPOT										0.00	0	0
Total For ASN253										0.00	0	0
ASN25: On 25/05/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN254 SPOT										0.00	0	0
Total For ASN254										0.00	0	0
ASN25: On 29/05/2021 Spot Bond					0.00000	101.13198				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	100.73124				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN268 SPOT										0.00	0	0
Total For ASN268										0.00	0	0
ASN268 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
ASN269 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
ASN270 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
ASN271 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
ASN272 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
ASN273 On 20/06/2023 Spot Bond					0.00000	100.62975				0.00	0	0
Total ASN274 SPOT										0.00	0	0
Total For ASN274										0.00	0	0
ASN274 On 27/07/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN275 SPOT										0.00	0	0
Total For ASN275										0.00	0	0
ASN275 On 04/08/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN276 SPOT										0.00	0	0
Total For ASN276										0.00	0	0
ASN276 On 08/08/2019 Spot Bond					0.00000	101.50974				0.00	0	0
Total ASN277 SPOT										0.00	0	0
Total For ASN277										0.00	0	0
ASN277 On 15/08/2023 Spot Bond					0.00000	101.53339				0.00	0	0
Total ASN278 SPOT										0.00	0	0
Total For ASN278										0.00	0	0
ASN278 On 20/08/2048 Spot Bond					0.00000	101.43974				0.00	0	0
Total ASN279 SPOT										0.00	0	0
Total For ASN279										0.00	0	0
ASN279 On 21/08/2023 Spot Bond					0.00000	101.39364				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN280 SPOT										0.00	0	0
Total For ASN280										0.00	0	0
ASN28: On 24/08/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN281 SPOT										0.00	0	0
Total For ASN281										0.00	0	0
ASN28: On 24/08/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN282 SPOT										0.00	0	0
Total For ASN282										0.00	0	0
ASN28: On 24/08/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN283 SPOT										0.00	0	0
Total For ASN283										0.00	0	0
ASN28: On 24/08/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN284 SPOT										0.00	0	0
Total For ASN284										0.00	0	0
ASN28: On 05/09/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN285 SPOT										0.00	0	0
Total For ASN285										0.00	0	0
ASN28: On 13/09/2025 Spot Bond					0.00000	100.85201				0.00	0	0
Total ASN286 SPOT										0.00	0	0
Total For ASN286										0.00	0	0
ASN28: On 14/09/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN287 SPOT										0.00	0	0
Total For ASN287										0.00	0	0
ASN28: On 21/09/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN289 SPOT										0.00	0	0
Total For ASN289										0.00	0	0
ASN29: On 21/09/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN290 SPOT										0.00	0	0
Total For ASN290										0.00	0	0
ASN29: On 26/09/2023 Spot Bond					0.00000	100.52007				0.00	0	0
Total ASN291 SPOT										0.00	0	0
Total For ASN291										0.00	0	0
ASN29: On 02/10/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN293 SPOT										0.00	0	0
Total For ASN293										0.00	0	0
ASN29: On 09/10/2023 Spot Bond					0.00000	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 ASN295 SPOT										0.00	0	0
Total For ASN295										0.00	0	0
ASN75I On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
BAW17 On 05/12/2018 Spot Bond					0.00000	101.07086				0.00	0	30,000,000
Total BAW17 SPOT										0.00	0	30,000,000
Total For BAW17										0.00	0	30,000,000
BAW17 On 05/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW17/JIBAR SPOT										0.00	0	0
Total For BAW17/JIBAR										0.00	0	0
BAW18 On 05/12/2020 Spot Bond					0.00000	101.12564				0.00	0	10,000,000
Total BAW18 SPOT										0.00	0	10,000,000
Total For BAW18										0.00	0	10,000,000
BAW19 On 05/12/2020 Spot Bond			9.38500	103.80999	9.38500	103.78398				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			9.43500	100.17584	9.43500	100.15033				0.00	0	0
Total BAW21 SPOT										0.00	0	0
Total For BAW21										0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.30000	100.56449	9.30000	100.53925				0.00	0	0
Total BAW21/R208 SPOT										0.00	0	0
Total For BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond					0.00000	102.16423				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	101.23018				0.00	0	0
Total BAW24 SPOT										0.00	0	0
Total For BAW24										0.00	0	0
BAW25 On 08/05/2020 Spot Bond					0.00000	102.53839				0.00	0	241,000,000
Total BAW25 SPOT										0.00	0	241,000,000
Total For BAW25										0.00	0	241,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond					0.00000	102.38140				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	101.34210				0.00	0	0
Total BAW29 SPOT										0.00	0	0
Total For BAW29										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond					0.00000	100.46253				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	100.48164				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA52 On 31/03/2019 Spot Bond					0.00000	100.95936				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	101.16702				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	104.01331				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	102.18213				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			12.57500	105.50840	12.57500	105.47344			251,500,000,000.00	20,000,000	10,000,000	
Total BAYA59 SPOT									251,500,000,000.00	20,000,000	10,000,000	
Total For BAYA59									251,500,000,000.00	20,000,000	10,000,000	
BAYA60 On 30/06/2020 Spot Bond			12.68500	12.68500	12.68500	103.16747			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	100.49669				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	100.46843				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA62 SPOT										0.00	0	0
Total For BAYA62										0.00	0	0
BAYA63 On 30/11/2020 Spot Bond					0.00000	101.94522				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	100.47245				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	100.45237				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	100.46854				0.00	0	0
Total BAYA66 SPOT										0.00	0	0
Total For BAYA66										0.00	0	0
BAYA67 On 31/03/2023 Spot Bond			12.57500	12.57500	12.57500	95.74128				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA68 On 30/06/2021 Spot Bond					0.00000	100.44247				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	100.44247				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	100.44247				0.00	0	0
Total BAYA71 SPOT										0.00	0	0
Total For BAYA71										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond					0.00000	100.59270				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	105.76019				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB09 On 30/06/2020 Spot Bond					0.00000	100.61278				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYB10 On 30/06/2021 Spot Bond					0.00000	100.53279				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYB12 SPOT										0.00	0	0
Total For BAYB12										0.00	0	0
BAYB1 On 30/09/2023 Spot Bond					0.00000	100.54193				0.00	0	0
Total BAYB13 SPOT										0.00	0	0
Total For BAYB13										0.00	0	0
BAYB1 On 30/09/2023 Spot Bond					0.00000	100.54193				0.00	0	0
Total BAYB14 SPOT										0.00	0	0
Total For BAYB14										0.00	0	0
BAYB1 On 30/09/2023 Spot Bond					0.00000	100.54193				0.00	0	0
Total BAYB15 SPOT										0.00	0	0
Total For BAYB15										0.00	0	0
BAYD1 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6 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	100.95510				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	100.08564				0.00	0	0
Total BCJ10 SPOT										0.00	0	0
Total For BCJ10										0.00	0	0
BCJ14 On 09/05/2019 Spot Bond					0.00000	101.49356				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BCJ14 SPOT										0.00	0	0
Total For BCJ14										0.00	0	0
BCJ15 On 09/11/2020 Spot Bond					0.00000	101.52991				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	100.83593				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	100.47364				0.00	0	0
Total BCJ17 SPOT										0.00	0	0
Total For BCJ17										0.00	0	0
BD0205 On 28/04/2028 Spot Bond			9.28500	9.28500	9.28500	189.07246				0.00	0	0
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD0206 On 02/03/2028 Spot Bond			9.28500	9.28500	9.28500	189.75868				0.00	0	0
Total BD0206 SPOT										0.00	0	0
Total For BD0206										0.00	0	0
BD0302 On 18/04/2028 Spot Bond			9.67000	9.67000	9.67000	90.45996				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD302U On 18/04/2028 Spot Bond			100.00000	8.14338	100.00000	8.12536				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
BGL01 On 19/11/2019 Spot Bond					0.00000	102.96078				0.00	0	100,000,000
Total BGL01 SPOT										0.00	0	100,000,000
Total For BGL01										0.00	0	100,000,000
BGL02 On 19/11/2019 Spot Bond			9.58500	105.69197	9.58500	105.66509				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	104.36626				0.00	0	124,000,000
Total BGL03 SPOT										0.00	0	124,000,000
Total For BGL03										0.00	0	124,000,000
BGL04 On 05/02/2020 Spot Bond			9.28500	102.88440	9.28500	102.85903				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2020 Spot Bond			11.18500	101.62006	11.18500	101.58951				0.00	0	36,000,000
Total BGL05 SPOT										0.00	0	36,000,000
Total For BGL05										0.00	0	36,000,000
BGL06 On 04/09/2020 Spot Bond					0.00000	103.78702				0.00	0	0
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0
BGL07 On 03/09/2022 Spot Bond			11.50500	102.33837	11.50500	102.30676				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	101.25921				0.00	0	0
Total BGL08 SPOT										0.00	0	0
Total For BGL08										0.00	0	0
BGL09 On 29/09/2020 Spot Bond			10.88500	101.43697	10.88500	101.40727				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	102.11772				0.00	0	0
Total BGL10 SPOT										0.00	0	0
Total For BGL10										0.00	0	0
BGL11 On 05/05/2021 Spot Bond			11.66500	107.20423	11.66500	107.17121				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	106.99443				0.00	1,000,000,000	1,000,000,000
Total BGL12 SPOT										0.00	1,000,000,000	1,000,000,000
Total For BGL12										0.00	1,000,000,000	1,000,000,000
BGL13 On 20/08/2021 Spot Bond			10.28500	105.32762	10.28500	105.29892				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	105.59966				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	103.80183				0.00	0	40,000,000
Total BGL15 SPOT										0.00	0	40,000,000
Total For BGL15										0.00	0	40,000,000
BGL16 On 25/05/2022 Spot Bond					0.00000	101.49773				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL16 SPOT										0.00	0	0
Total For BGL16										0.00	0	0
BGL17 On 14/08/2024 Spot Bond					0.00000	104.86054				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	102.26843				0.00	0	0
Total BGL18 SPOT										0.00	0	0
Total For BGL18										0.00	0	0
BGL19 On 29/09/2024 Spot Bond					0.00000	103.56777				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	104.69135				0.00	0	700,000,000
Total BGT01 SPOT										0.00	0	700,000,000
Total For BGT01										0.00	0	700,000,000
BID05 On 30/06/2019 Spot Bond					0.00000	100.37565				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			7.63500	103.43613	7.63500	103.41496				0.00	0	2,200,000,000
Total BID06 SPOT										0.00	0	2,200,000,000
Total For BID06										0.00	0	2,200,000,000
BID07 On 30/06/2020 Spot Bond					0.00000	100.62255				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	100.36387				0.00	0	0
Total BID08 SPOT										0.00	0	0
Total For BID08										0.00	0	0
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.69878				0.00	0	0
Total BNPP01 SPOT										0.00	0	0
Total For BNPP01										0.00	0	0
BPPF0 On 22/03/2020 Spot Bond					0.00000	100.50202				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BPPF0 On 15/09/2020 Spot Bond					0.00000	100.68391				0.00	0	50,000,000
Total BPPF04 SPOT										0.00	0	50,000,000
Total For BPPF04										0.00	0	50,000,000
BPPF0 On 24/10/2018 Spot Bond					0.00000	99.83925				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BPPF05 SPOT										0.00	0	0
Total For BPPF05										0.00	0	0
BPPF05 On 22/03/2019 Spot Bond					0.00000	100.45956				0.00	0	0
Total BPPF07 SPOT										0.00	0	0
Total For BPPF07										0.00	0	0
BPPF07 On 22/03/2021 Spot Bond					0.00000	100.48217				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BPPF08 On 23/01/2019 Spot Bond					0.00000	99.85357				0.00	0	0
Total BPPF09 SPOT										0.00	0	0
Total For BPPF09										0.00	0	0
BPPF09 On 23/07/2019 Spot Bond					0.00000	99.85922				0.00	0	0
Total BPPF10 SPOT										0.00	0	0
Total For BPPF10										0.00	0	0
BPPF10 On 23/07/2021 Spot Bond					0.00000	99.85239				0.00	0	0
Total BPPF11 SPOT										0.00	0	0
Total For BPPF11										0.00	0	0
BPPF11 On 09/10/2019 Spot Bond					0.00000	100.15167				0.00	0	0
Total BPPF12 SPOT										0.00	0	0
Total For BPPF12										0.00	0	0
BPPF12 On 09/10/2023 Spot Bond					0.00000	100.16248				0.00	0	0
Total BPPF13 SPOT										0.00	0	0
Total For BPPF13										0.00	0	0
BS2A11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A1U SPOT										0.00	0	0
Total For BS2A1U										0.00	0	0
BS2A21 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A2U SPOT										0.00	0	0
Total For BS2A2U										0.00	0	0
BS2B11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2B1U SPOT										0.00	0	0
Total For BS2B1U										0.00	0	0
BS2C11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2C1U SPOT										0.00	0	0
Total For BS2C1U										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond					0.00000	100.48224				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.47690				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	101.51279				0.00	600,000,000	600,000,000
Total BWZJ18 SPOT										0.00	600,000,000	600,000,000
Total For BWZJ18										0.00	600,000,000	600,000,000
BWZJ1 On 10/11/2019 Spot Bond					0.00000	102.12067				0.00	0	0
Total BWZJ19 SPOT										0.00	0	0
Total For BWZJ19										0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.71077				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
CBL13 On 01/02/2019 Spot Bond					0.00000	102.87205				0.00	0	0
Total CBL13 SPOT										0.00	0	0
Total For CBL13										0.00	0	0
CBL14 On 01/02/2019 Spot Bond			11.76500	102.24854	11.76500	102.21668				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL17 On 23/08/2019 Spot Bond					0.00000	103.69193				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			9.26500	103.06322	9.26500	103.03785				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	103.75356				0.00	65,000,000	65,000,000
Total CBL20 SPOT										0.00	65,000,000	65,000,000
Total For CBL20										0.00	65,000,000	65,000,000
CBL22 On 06/05/2020 Spot Bond			9.98500	101.68779	9.98500	101.66087				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	101.97577				0.00	0	200,000,000
Total CBL24 SPOT										0.00	0	200,000,000
Total For CBL24										0.00	0	200,000,000
CBL25 On 06/05/2019 Spot Bond					0.00000	102.22211				0.00	0	0
Total CBL25 SPOT										0.00	0	0
Total For CBL25										0.00	0	0
CBL26 On 06/05/2021 Spot Bond			10.28500	106.75044	10.28500	106.72135				0.00	0	0
Total CBL26 SPOT										0.00	0	0
Total For CBL26										0.00	0	0
CBL27 On 12/05/2020 Spot Bond					0.00000	102.55707				0.00	0	0
Total CBL27 SPOT										0.00	0	0
Total For CBL27										0.00	0	0
CBL28 On 21/05/2021 Spot Bond					0.00000	101.32530				0.00	0	3,800,000,000
Total CBL28 SPOT										0.00	0	3,800,000,000
Total For CBL28										0.00	0	3,800,000,000
CCT01 On 23/06/2023 Spot Bond			10.64000	110.92226	10.64000	110.89085				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			10.71500	107.74169	10.71500	107.71097				0.00	0	600,000,000
Total CCT02 SPOT										0.00	0	600,000,000
Total For CCT02										0.00	0	600,000,000
CCT03 On 15/03/2025 Spot Bond			10.87000	102.27963	10.87000	102.24974				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CCT03 SPOT										0.00	0	0
Total For CCT03										0.00	0	0
CCT04 On 17/07/2027 Spot Bond			10.81500	10.81500	10.81500	100.30645				0.00	0	0
Total CCT04 SPOT										0.00	0	0
Total For CCT04										0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	111.59330	10.00000	111.56420				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	100.11739				0.00	0	0
Total CGR21 SPOT										0.00	0	0
Total For CGR21										0.00	0	0
CGR23 On 08/02/2019 Spot Bond					0.00000	102.08265				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	104.38220				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	101.27455				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	102.08681				0.00	0	0
Total CGR27 SPOT										0.00	0	0
Total For CGR27										0.00	0	0
CGR29 On 08/02/2021 Spot Bond					0.00000	103.35791				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	99.83134				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	100.62928				0.00	0	0
Total CGR33 SPOT										0.00	0	0
Total For CGR33										0.00	0	0
CGR37 On 08/02/2019 Spot Bond					0.00000	101.65067				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	101.93606				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.62911				0.00	0	0
Total CGR41 SPOT										0.00	0	0
Total For CGR41										0.00	0	0
CGR42 On 03/08/2023 Spot Bond					0.00000	102.33267				0.00	0	0
Total CGR42 SPOT										0.00	0	0
Total For CGR42										0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CIG09U SPOT										0.00	0	0
Total For CIG09U										0.00	0	0
CLA1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	102.90922				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	147.18782	3.14000	147.06245				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN193 On 13/09/2021 Spot Bond			4.00000	4.00000	4.00000	142.97077				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	111.59300	10.00000	111.56400				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	111.59300	10.00000	111.56400				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			8.59000	101.56759	8.59000	101.57424				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN243 On 24/02/2019 Spot Bond			9.35000	101.30152	9.35000	101.27641				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			8.19500	101.18993	8.19500	101.16800				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	111.59300	10.00000	111.56400				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	101.69180				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			11.52500	97.71181	11.52500	97.68206				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			12.04500	94.09015	12.04500	94.05976				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN317 On 20/03/2023 Spot Bond					0.00000	100.73274				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	101.65757				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN327 On 20/06/2023 Spot Bond					0.00000	100.73124				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN340 On 20/12/2018 Spot Bond					0.00000	101.31157				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	100.78007				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	100.61929				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	99.94751				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	101.84095				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	100.60394				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			10.70500	100.14391	10.70500	100.11507				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	100.65110				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN364 On 06/08/2023 Spot Bond					0.00000	102.06386				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			12.84500	101.45877	12.84500	101.42389				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	102.14114				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN37(On 26/07/2022 Spot Bond					0.00000	99.75599				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN37(On 20/03/2024 Spot Bond					0.00000	109.59651				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN37(On 20/09/2023 Spot Bond					0.00000	100.64231				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN37(On 20/03/2021 Spot Bond			9.68500	101.13488	9.68500	101.10846				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN37(On 20/06/2019 Spot Bond					0.00000	99.01887				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN37(On 20/03/2024 Spot Bond			10.98000	99.04571	10.98000	99.01648				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN38(On 20/09/2024 Spot Bond			11.00000	100.80187	11.00000	100.77206				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN38(On 20/03/2021 Spot Bond					0.00000	100.72393				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN38(On 20/09/2024 Spot Bond			12.63500	98.42337	12.63500	98.39007				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN38(On 20/09/2024 Spot Bond					0.00000	100.78547				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN38(On 20/03/2021 Spot Bond					0.00000	100.65406				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN38(On 26/01/2021 Spot Bond					0.00000	99.74105				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond					0.00000	100.69285				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 20/12/2019 Spot Bond					0.00000	107.14677				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond					0.00000	100.65771				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 20/03/2020 Spot Bond					0.00000	100.70692				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond					0.00000	101.17745				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond					0.00000	101.60277				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond					0.00000	101.59421				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN399 On 20/06/2020 Spot Bond					0.00000	100.65758				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 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
CLN406 On 20/06/2020 Spot Bond					0.00000	100.66108				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN407 On 18/07/2020 Spot Bond					0.00000	99.94564				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN409 On 20/09/2020 Spot Bond					0.00000	100.72401				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond					0.00000	100.72750				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	99.94536				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	101.96954				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN414 On 20/09/2020 Spot Bond					0.00000	100.75193				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	99.94179				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN417 On 23/09/2020 Spot Bond					0.00000	100.60089				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	100.78685				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	52.52277				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN420 On 20/12/2020 Spot Bond					0.00000	100.79383				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN421 On 26/01/2021 Spot Bond					0.00000	99.67579				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN422 On 20/12/2020 Spot Bond					0.00000	115.86915				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN423 On 20/12/2020 Spot Bond					0.00000	112.85313				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN423 On 20/12/2020 Spot Bond					0.00000	115.83546				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN424 On 20/12/2020 Spot Bond					0.00000	102.70039				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN425 On 20/12/2020 Spot Bond					0.00000	113.19431				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN426 On 20/12/2018 Spot Bond					0.00000	101.08789				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN427 On 20/12/2020 Spot Bond					0.00000	100.93301				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN429 On 20/12/2020 Spot Bond					0.00000	130.22416				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN430 On 20/12/2020 Spot Bond					0.00000	117.90227				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN431 On 20/12/2020 Spot Bond					0.00000	119.70634				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN432 On 20/12/2020 Spot Bond					0.00000	121.32108				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN433 On 20/12/2020 Spot Bond					0.00000	131.13193				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 20/12/2020 Spot Bond					0.00000	100.72055				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN436 On 20/12/2020 Spot Bond					0.00000	100.68911				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 On 03/02/2021 Spot Bond					0.00000	101.92923				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN439 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
CLN440 On 20/03/2021 Spot Bond					0.00000	101.27832				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN441 On 23/05/2021 Spot Bond					0.00000	101.46454				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN444 On 24/05/2021 Spot Bond			9.78500	107.98900	9.78500	107.96097				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN445 On 31/01/2022 Spot Bond			4.55000	146.76301	4.55000	146.70566				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN452 On 31/01/2025 Spot Bond			6.77500	106.21140	6.77500	106.16364				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN453 On 31/01/2025 Spot Bond			6.41500	108.39720	6.41500	108.34948				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN454 On 04/05/2021 Spot Bond					0.00000	101.42099				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN455 On 20/12/2021 Spot Bond					0.00000	100.80937				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN456 On 17/11/2021 Spot Bond					0.00000	101.53579				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN457 On 29/11/2021 Spot Bond					0.00000	102.17734				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN46(On 29/11/2021 Spot Bond					0.00000	101.22953				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN46(On 15/02/2022 Spot Bond					0.00000	105.56663				0.00	0	50,000,000
Total CLN461 SPOT										0.00	0	50,000,000
Total For CLN461										0.00	0	50,000,000
CLN46(On 16/02/2022 Spot Bond			10.85500	102.36240	10.85500	102.33300				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN46(On 13/03/2022 Spot Bond			10.45500	99.77684	10.45500	99.74876				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN46(On 14/03/2020 Spot Bond					0.00000	100.78020				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN46(On 27/03/2020 Spot Bond					0.00000	100.45154				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN46(On 28/03/2020 Spot Bond					0.00000	100.43998				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN46(On 28/03/2022 Spot Bond					0.00000	101.77073				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN47(On 17/05/2019 Spot Bond					0.00000	101.41373				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	101.58812				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	101.32676				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	100.72750				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN476 On 29/11/2021 Spot Bond			100.00000	20.03445	100.00000	19.99035				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN477 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN480 On 07/06/2022 Spot Bond					0.00000	101.32151				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN481 On 20/05/2021 Spot Bond					0.00000	101.48333				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN482 On 20/05/2021 Spot Bond					0.00000	103.21093				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN483 On 02/12/2021 Spot Bond					0.00000	102.17109				0.00	0	50,000,000
Total CLN484 SPOT										0.00	0	50,000,000
Total For CLN484										0.00	0	50,000,000
CLN484 On 02/12/2021 Spot Bond			9.78500	103.26434	9.78500	103.23738				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN485 On 20/06/2022 Spot Bond					0.00000	101.29285				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN486 On 07/12/2021 Spot Bond			13.13500	103.27725	13.13500	103.08564				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN487 On 28/07/2022 Spot Bond			9.93500	99.56220	9.93500	99.53597				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN488 On 28/03/2020 Spot Bond					0.00000	100.43515				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN489 On 28/03/2022 Spot Bond					0.00000	101.03787				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN490 On 07/06/2022 Spot Bond					0.00000	101.32151				0.00	0	0
Total CLN491 SPOT										0.00	0	0
Total For CLN491										0.00	0	0
CLN491 On 30/09/2019 Spot Bond					0.00000	100.40023				0.00	0	0
Total CLN492 SPOT										0.00	0	0
Total For CLN492										0.00	0	0
CLN492 On 20/06/2022 Spot Bond					0.00000	100.72705				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN493 On 07/06/2022 Spot Bond			12.28500	104.01085	12.28500	103.11920				0.00	0	0
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0
CLN494 On 29/08/2020 Spot Bond					0.00000	101.15792				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN495 On 04/09/2024 Spot Bond			10.73500	98.32688	10.73500	98.29848				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN496 On 04/09/2024 Spot Bond					0.00000	102.72303				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN497 On 08/06/2022 Spot Bond					0.00000	103.89934				0.00	0	0
Total CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0
CLN498 On 20/05/2021 Spot Bond					0.00000	101.43685				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN499 On 10/10/2020 Spot Bond					0.00000	100.14525				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN500 On 11/10/2022 Spot Bond					0.00000	100.03195				0.00	0	0
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN501 On 11/10/2024 Spot Bond					0.00000	100.03660				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN502 On 20/12/2022 Spot Bond					0.00000	100.75004				0.00	0	0
Total CLN503 SPOT										0.00	0	0
Total For CLN503										0.00	0	0
CLN503 On 11/10/2024 Spot Bond					0.00000	100.03660				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN504 On 24/10/2020 Spot Bond					0.00000	99.82117				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN505 On 30/04/2019 Spot Bond					0.00000	101.81994				0.00	0	0
Total CLN506 SPOT										0.00	0	0
Total For CLN506										0.00	0	0
CLN506 On 20/12/2022 Spot Bond					0.00000	100.73467				0.00	0	0
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0
CLN507 On 24/02/2020 Spot Bond					0.00000	101.46391				0.00	0	0
Total CLN508 SPOT										0.00	0	0
Total For CLN508										0.00	0	0
CLN510 On 11/10/2020 Spot Bond					0.00000	100.02981				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	98.12070				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN512 On 07/06/2022 Spot Bond					0.00000	101.23750				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	101.49350				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	101.78557				0.00	0	0
Total CLN515 SPOT										0.00	0	0
Total For CLN515										0.00	0	0
CLN516 On 15/09/2022 Spot Bond			9.96000	102.23508	9.96000	100.83585				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN516 SPOT										0.00	0	0
Total For CLN516										0.00	0	0
CLN517 On 30/10/2022 Spot Bond			10.01000	103.09600	10.01000	104.61341				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	101.32140				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	100.30167	9.60000	100.27515				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	100.85605				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	100.69631				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	101.22874				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	101.58891				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	100.94867	9.20000	100.92358				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN525 On 24/04/2021 Spot Bond					0.00000	99.82013				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	99.76534				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	104.68618				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	102.59919				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN528 On 29/11/2021 Spot Bond					0.00000	103.21366				0.00	0	0
Total CLN529 SPOT										0.00	0	0
Total For CLN529										0.00	0	0
CLN529 On 12/03/2021 Spot Bond					0.00000	100.82218				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN530 On 12/03/2023 Spot Bond					0.00000	100.85605				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN531 On 20/06/2023 Spot Bond					0.00000	100.70327				0.00	0	0
Total CLN532 SPOT										0.00	0	0
Total For CLN532										0.00	0	0
CLN532 On 20/06/2023 Spot Bond					0.00000	100.69278				0.00	0	0
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN533 On 18/07/2025 Spot Bond					0.00000	99.95235				0.00	0	0
Total CLN534 SPOT										0.00	0	0
Total For CLN534										0.00	0	0
CLN534 On 18/07/2025 Spot Bond			10.89500	10.89500	10.89500	99.93769				0.00	0	0
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN535 On 18/07/2023 Spot Bond					0.00000	99.95337				0.00	0	0
Total CLN536 SPOT										0.00	0	0
Total For CLN536										0.00	0	0
CLN536 On 25/10/2023 Spot Bond					0.00000	99.79268				0.00	0	0
Total CLN537 SPOT										0.00	0	0
Total For CLN537										0.00	0	0
CLN537 On 16/08/2023 Spot Bond					0.00000	101.60016				0.00	0	0
Total CLN538 SPOT										0.00	0	0
Total For CLN538										0.00	0	0
CLN538 On 20/12/2023 Spot Bond					0.00000	101.37506				0.00	0	0
Total CLN539 SPOT										0.00	0	0
Total For CLN539										0.00	0	0
CLN539 On 17/01/2024 Spot Bond					0.00000	100.95172				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN540 SPOT										0.00	0	0
Total For CLN540										0.00	0	0
CLN54 On 20/12/2023 Spot Bond					0.00000	100.08435				0.00	0	4,660,000,000
Total CLN541 SPOT										0.00	0	4,660,000,000
Total For CLN541										0.00	0	4,660,000,000
CLN54 On 30/05/2022 Spot Bond					0.00000	100.46799				0.00	0	0
Total CLN542 SPOT										0.00	0	0
Total For CLN542										0.00	0	0
CLN54 On 07/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN543 SPOT										0.00	0	0
Total For CLN543										0.00	0	0
CLN55 On 18/04/2028 Spot Bond					0.00000	220.02773				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			9.67000	90.48329	9.67000	90.45996				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN88 On 28/04/2028 Spot Bond			9.28500	9.28500	9.28500	189.07246				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN89 On 02/03/2028 Spot Bond			9.28500	9.28500	9.28500	189.75868				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	100.64038				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	100.79966				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF1 On 20/09/2019 Spot Bond					0.00000	100.64031				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF1 On 20/06/2020 Spot Bond					0.00000	100.66457				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
CLNF15 On 17/08/2021 Spot Bond					0.00000	101.52365			0.00	0	0
Total CLNF16 SPOT									0.00	0	0
Total For CLNF16									0.00	0	0
COJ05 On 05/06/2023 Spot Bond			9.36000	114.94270	9.36000	114.91397			0.00	0	760,000,000
Total COJ05 SPOT									0.00	0	760,000,000
Total For COJ05									0.00	0	760,000,000
COJ07 On 23/03/2021 Spot Bond			9.89500	102.57326	9.89500	102.54591			0.00	0	100,000,000
Total COJ07 SPOT									0.00	0	100,000,000
Total For COJ07									0.00	0	100,000,000
COJ08 On 22/06/2026 Spot Bond			10.92500	106.33475	10.92500	106.30384			0.00	0	0
Total COJ08 SPOT									0.00	0	0
Total For COJ08									0.00	0	0
COJG0 On 09/06/2024 Spot Bond			10.53500	102.10670	10.53500	102.07807			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			10.77000	94.58118	10.77000	94.55393			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			12.06000	90.05192	12.06000	90.02296		11,336,400,000,000.00		940,000,000	570,000,000
Total COT02 SPOT								11,336,400,000,000.00		940,000,000	570,000,000
Total For COT02								11,336,400,000,000.00		940,000,000	570,000,000
COT03 On 05/06/2028 Spot Bond			12.01500	89.08140	12.01500	89.05300		0.00	0	0	0
Total COT03 SPOT								0.00	0	0	0
Total For COT03								0.00	0	0	0
CPV01 On 30/06/2029 Spot Bond			12.75000	12.75000	12.75000	96.04045		0.00	0	0	0
Total CPV01 SPOT								0.00	0	0	0
Total For CPV01								0.00	0	0	0
CS002 On 17/12/2020 Spot Bond					0.00000	100.69946		0.00	0	0	0
Total CS002 SPOT								0.00	0	0	0
Total For CS002								0.00	0	0	0
CS003 On 12/08/2021 Spot Bond					0.00000	100.68905		0.00	0	0	0
Total CS003 SPOT								0.00	0	0	0
Total For CS003								0.00	0	0	0
CSA041 On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CSA04U SPOT										0.00	0	0
Total For CSA04U										0.00	0	0
CSD04U On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSD04U SPOT										0.00	0	0
Total For CSD04U										0.00	0	0
DEN80 On 11/12/2018 Spot Bond					0.00000	100.90148				0.00	0	0
Total DEN80 SPOT										0.00	0	0
Total For DEN80										0.00	0	0
DENG8 On 11/09/2019 Spot Bond					0.00000	100.83707				0.00	0	0
Total DENG83 SPOT										0.00	0	0
Total For DENG83										0.00	0	0
DENG8 On 23/09/2019 Spot Bond					0.00000	100.59183				0.00	0	0
Total DENG84 SPOT										0.00	0	0
Total For DENG84										0.00	0	0
DENG8 On 21/09/2021 Spot Bond					0.00000	100.63452				0.00	0	0
Total DENG85 SPOT										0.00	0	0
Total For DENG85										0.00	0	0
DENG8 On 27/09/2019 Spot Bond					0.00000	100.42698				0.00	0	0
Total DENG86 SPOT										0.00	0	0
Total For DENG86										0.00	0	0
DENG8 On 28/09/2021 Spot Bond					0.00000	100.45500				0.00	0	0
Total DENG87 SPOT										0.00	0	0
Total For DENG87										0.00	0	0
DENG8 On 28/09/2023 Spot Bond					0.00000	100.48400				0.00	0	0
Total DENG88 SPOT										0.00	0	0
Total For DENG88										0.00	0	0
DOL00 On 24/01/2019 Spot Bond					0.00000	99.71355				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	84.89037				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	101.21387				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	101.33734				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DSY01 SPOT									0.00	0	0
Total For DSY01									0.00	0	0
DSY02 On 21/11/2024 Spot Bond					0.00000	101.56465			0.00	0	0
Total DSY02 SPOT									0.00	0	0
Total For DSY02									0.00	0	0
DSY03 On 21/11/2024 Spot Bond			10.33500	10.33500	10.33500	104.74114			0.00	0	0
Total DSY03 SPOT									0.00	0	0
Total For DSY03									0.00	0	0
DSY04 On 21/08/2026 Spot Bond					0.00000	101.17250			0.00	0	0
Total DSY04 SPOT									0.00	0	0
Total For DSY04									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			9.08500	102.83499	9.08500	102.81003			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			8.14000	103.39471	8.14000	103.37230		3,988,600,000.00	490,000	101,100,000	
Total DV22 SPOT								3,988,600,000.00	490,000	101,100,000	
Total For DV22								3,988,600,000.00	490,000	101,100,000	
DV22/R On 07/02/2020 Spot Bond			100.00000	42.42395	100.00000	42.33057		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			9.85500	101.86604	9.85500	101.83941		399,028,950,000.00	40,490,000	235,494,700	
Total DV23 SPOT								399,028,950,000.00	40,490,000	235,494,700	
Total For DV23								399,028,950,000.00	40,490,000	235,494,700	
DV23/R On 27/02/2023 Spot Bond			100.00000	13.80899	100.00000	13.77859		0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	13.80899	100.00000	13.77859		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			9.93500	100.55794	9.93500	100.53144		0.00	0	700,000,000	
Total DV24 SPOT								0.00	0	700,000,000	
Total For DV24								0.00	0	700,000,000	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.55478	9.69000	101.52867		0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.55478	9.69000	101.52867		0.00	0	0	
Total DV24/R2023 SPOT								0.00	0	0	
Total For DV24/R2023								0.00	0	0	
DV29 On 18/02/2029 Spot Bond			11.56500	92.91055	11.56500	92.88217		0.00	0	0	
Total DV29 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DV29										0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.61948	10.10000	101.59227				0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.61948	10.10000	101.59227				0.00	0	0
Total DV29/R213 SPOT										0.00	0	0
Total For DV29/R213										0.00	0	0
DVC03 On 23/10/2018 Spot Bond					0.00000	99.86088				0.00	0	0
Total DVC030 SPOT										0.00	0	0
Total For DVC030										0.00	0	0
DVF19 On 31/05/2019 Spot Bond					0.00000	101.45868				0.00	0	0
Total DVF19 SPOT										0.00	0	0
Total For DVF19										0.00	0	0
DVF20 On 29/11/2019 Spot Bond					0.00000	101.16790				0.00	100,000,000	100,000,000
Total DVF20 SPOT										0.00	100,000,000	100,000,000
Total For DVF20										0.00	100,000,000	100,000,000
DVF20f On 28/03/2020 Spot Bond					0.00000	100.82059				0.00	0	0
Total DVF20B SPOT										0.00	0	0
Total For DVF20B										0.00	0	0
DVF20 On 31/08/2020 Spot Bond					0.00000	101.36909				0.00	0	100,000,000
Total DVF20C SPOT										0.00	0	100,000,000
Total For DVF20C										0.00	0	100,000,000
DVF20f On 23/10/2020 Spot Bond					0.00000	99.96279				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	101.16713				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	101.10317				0.00	0	0
Total DVF22 SPOT										0.00	0	0
Total For DVF22										0.00	0	0
DVF22f On 29/08/2022 Spot Bond					0.00000	101.14505				0.00	0	0
Total DVF22B SPOT										0.00	0	0
Total For DVF22B										0.00	0	0
DVF22 On 24/10/2022 Spot Bond					0.00000	99.82585				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	99.84228				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVF24 SPOT										0.00	0	0
Total For DVF24										0.00	0	0
E170 On 01/08/2020 Spot Bond			8.23500	111.39447	8.23500	111.37004				0.00	0	200,000,000
Total E170 SPOT										0.00	0	200,000,000
Total For E170										0.00	0	200,000,000
E170/R On 01/08/2020 Spot Bond			100.00000	36.24258	100.00000	36.16280				0.00	0	0
Total E170/R207 SPOT										0.00	0	0
Total For E170/R207										0.00	0	0
ECN20 On 14/03/2020 Spot Bond			8.89500	101.84355	8.89500	101.81907				0.00	0	0
Total ECN20 SPOT										0.00	0	0
Total For ECN20										0.00	0	0
ECN22 On 14/03/2022 Spot Bond			9.49500	101.60012	9.49500	101.57408				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			10.24500	99.68647	10.24500	99.65896				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			4.18000	103.15508	4.18000	103.11559				0.00	0	0
Total ECN32 SPOT										0.00	0	0
Total For ECN32										0.00	0	0
EL037 On 31/01/2037 Spot Bond			3.93000	95.55111	3.93000	95.51535				0.00	0	0
Total EL037 SPOT										0.00	0	0
Total For EL037										0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	121.97931	2.25000	121.93913				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			3.79000	129.24618	3.78000	129.30430				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			3.79000	115.30375	3.79000	115.26101				0.00	0	0
Total EL29 SPOT										0.00	0	0
Total For EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			3.79000	113.24686	3.79000	113.20488				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			3.84000	104.82562	3.84000	104.78658				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total EL31 SPOT									0.00	0	0
Total For EL31									0.00	0	0
EL36 On 31/01/2036 Spot Bond			3.90000	96.95746	3.90000	96.92124			0.00	0	0
Total EL36 SPOT									0.00	0	0
Total For EL36									0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	121.97931	2.25000	121.93913			0.00	0	0
Total EL36/I2038 SPOT									0.00	0	0
Total For EL36/I2038									0.00	0	0
EMM01 On 28/07/2020 Spot Bond			9.16000	104.54743	9.16000	104.52198		183,200,000,000.00	20,000,000	20,000,000	
Total EMM01 SPOT								183,200,000,000.00	20,000,000	20,000,000	
Total For EMM01								183,200,000,000.00	20,000,000	20,000,000	
EMM02 On 11/03/2021 Spot Bond			9.18500	104.28786	9.18500	104.26200		183,700,000,000.00	20,000,000	10,000,000	
Total EMM02 SPOT								183,700,000,000.00	20,000,000	10,000,000	
Total For EMM02								183,700,000,000.00	20,000,000	10,000,000	
EMM03 On 04/05/2024 Spot Bond			11.18500	99.92108	11.18500	99.89153		111,850,000,000.00	10,000,000	10,000,000	
Total EMM03 SPOT								111,850,000,000.00	10,000,000	10,000,000	
Total For EMM03								111,850,000,000.00	10,000,000	10,000,000	
EMM04 On 16/05/2028 Spot Bond			11.36500	11.36500	11.36500	96.38374		0.00	0	0	
Total EMM04 SPOT								0.00	0	0	
Total For EMM04								0.00	0	0	
EMM05 On 17/04/2029 Spot Bond			11.61500	11.61500	11.61500	96.43965		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			11.16500	11.16500	11.16500	100.77793		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			11.01500	11.01500	11.01500	101.09676		0.00	0	0	
Total EMM07 SPOT								0.00	0	0	
Total For EMM07								0.00	0	0	
EMM07 On 17/07/2032 Spot Bond			11.61000	11.61000	11.61000	88.23997		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	102.35979		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	102.19712		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ENX01S SPOT										0.00	0	0
Total For ENX01S										0.00	0	0
ENX02 On 10/09/2022 Spot Bond					0.00000	100.95778				0.00	0	0
Total ENX02 SPOT										0.00	0	0
Total For ENX02										0.00	0	0
ENX03 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ENX03U SPOT										0.00	0	0
Total For ENX03U										0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	101.03293				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF008 On 12/09/2019 Spot Bond					0.00000	101.27015				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF010 On 07/11/2019 Spot Bond					0.00000	102.17198				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF011 On 12/06/2020 Spot Bond					0.00000	101.53846				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF012 On 06/11/2020 Spot Bond					0.00000	102.38704				0.00	0	0
Total EPF012 SPOT										0.00	0	0
Total For EPF012										0.00	0	0
EPF014 On 28/05/2021 Spot Bond					0.00000	101.19532				0.00	0	0
Total EPF014 SPOT										0.00	0	0
Total For EPF014										0.00	0	0
EPF015 On 04/06/2023 Spot Bond					0.00000	101.04873				0.00	0	0
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF016 On 07/09/2021 Spot Bond					0.00000	100.91630				0.00	0	0
Total EPF016 SPOT										0.00	0	0
Total For EPF016										0.00	0	0
EPF017 On 07/09/2023 Spot Bond					0.00000	100.93213				0.00	0	0
Total EPF017 SPOT										0.00	0	0
Total For EPF017										0.00	0	0
EPF021 On 01/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPF04L 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
EPF05L 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
EPF06L On 03/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF06U SPOT										0.00	0	0
Total For EPF06U										0.00	0	0
EPF07L On 28/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF07U SPOT										0.00	0	0
Total For EPF07U										0.00	0	0
EPFC3I On 06/11/2018 Spot Bond					0.00000	101.59022				0.00	0	0
Total EPFC36 SPOT										0.00	0	0
Total For EPFC36										0.00	0	0
EPFC3I On 04/03/2019 Spot Bond					0.00000	100.97471				0.00	0	0
Total EPFC37 SPOT										0.00	0	0
Total For EPFC37										0.00	0	0
EPFC3I On 06/09/2019 Spot Bond					0.00000	100.90722				0.00	0	0
Total EPFC39 SPOT										0.00	0	0
Total For EPFC39										0.00	0	0
EPFC4I On 03/04/2019 Spot Bond					0.00000	100.26702				0.00	0	0
Total EPFC40 SPOT										0.00	0	0
Total For EPFC40										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	98.21429				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS10 On 28/07/2022 Spot Bond					0.00000	102.13926				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11I On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total EQS11U SPOT									0.00	0	0
Total For EQS11U									0.00	0	0
ERS3B-On 17/08/2019 Spot Bond					0.00000	101.47057			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	101.49409			0.00	0	0
Total ERS3B5 SPOT									0.00	0	0
Total For ERS3B5									0.00	0	0
ERS3C-On 17/08/2019 Spot Bond					0.00000	101.55206			0.00	0	0
Total ERS3C4 SPOT									0.00	0	0
Total For ERS3C4									0.00	0	0
ERS3C-On 17/05/2019 Spot Bond					0.00000	101.65555			0.00	0	0
Total ERS3C5 SPOT									0.00	0	0
Total For ERS3C5									0.00	0	0
ERSA1-On 25/11/2020 Spot Bond			10.00000	111.59300	10.00000	111.56400			0.00	0	0
Total ERSA12/JIBAR SPOT									0.00	0	0
Total For ERSA12/JIBAR									0.00	0	0
ERSA2-On 17/08/2020 Spot Bond					0.00000	101.20168			0.00	0	0
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0
ERSA2-On 17/05/2019 Spot Bond					0.00000	101.65199			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	101.81625			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	101.41359			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	101.46251			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			9.79500	102.95483	9.79500	102.92807		81,907,749,000.00	8,362,200	2,508,432,200	
Total ES23 SPOT								81,907,749,000.00	8,362,200	2,508,432,200	
Total For ES23								81,907,749,000.00	8,362,200	2,508,432,200	
ES23/R-On 25/01/2023 Spot Bond			10.00000	102.25237	10.00000	102.22526		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ES23/R2023 SPOT									0.00	0	0
Total For ES23/R2023									0.00	0	0
ES26 On 02/04/2026 Spot Bond			10.51500	86.77239	10.51500	86.74797			121,448,250,000.00	11,550,000	6,621,300,200
Total ES26 SPOT									121,448,250,000.00	11,550,000	6,621,300,200
Total For ES26									121,448,250,000.00	11,550,000	6,621,300,200
ES26/R On 02/04/2026 Spot Bond			7.85000	100.31780	7.85000	100.29659			0.00	0	0
Total ES26/R186 SPOT									0.00	0	0
Total For ES26/R186									0.00	0	0
ES33 On 15/09/2033 Spot Bond			11.26000	73.77542	11.28500	73.61125			131,854,600,000.00	11,710,000	624,875,800
Total ES33 SPOT									131,854,600,000.00	11,710,000	624,875,800
Total For ES33									131,854,600,000.00	11,710,000	624,875,800
ES33/R On 15/09/2033 Spot Bond			7.50000	100.65297	7.50000	100.63251			0.00	0	0
Total ES33/R209 SPOT									0.00	0	0
Total For ES33/R209									0.00	0	0
ES42 On 25/04/2042 Spot Bond			11.52000	75.48528	11.52000	75.46218			0.00	0	3,607,065,300
Total ES42 SPOT									0.00	0	3,607,065,300
Total For ES42									0.00	0	3,607,065,300
ES42/R On 25/04/2042 Spot Bond			8.50000	99.81821	8.50000	99.79551			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	99.98113			0.00	0	0
Total ESFR03 SPOT									0.00	0	0
Total For ESFR03									0.00	0	0
EXX02 On 19/05/2019 Spot Bond					0.00000	100.87374			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FBJ20Z On 20/03/2020 Spot Bond					0.00000	100.64386			0.00	0	0
Total FBJ20Z SPOT									0.00	0	0
Total For FBJ20Z									0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.66466			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FBJ22Z SPOT										0.00	0	0
Total For FBJ22Z										0.00	0	0
FIF01U On 01/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF01U SPOT										0.00	0	0
Total For FIF01U										0.00	0	0
FIF02U On 01/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF02U SPOT										0.00	0	0
Total For FIF02U										0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
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	101.32610				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	100.46641				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	101.14469				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	101.97876				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFB11 SPOT										0.00	0	0
Total For FIFB11										0.00	0	0
FIFB12 On 13/08/2020 Spot Bond					0.00000	101.55405				0.00	0	0
Total FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0
FIFB14 On 07/11/2022 Spot Bond					0.00000	101.65746				0.00	0	120,000,000
Total FIFB14 SPOT										0.00	0	120,000,000
Total For FIFB14										0.00	0	120,000,000
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.37471				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			7.46500	102.88230	7.46500	102.86154				0.00	0	360,000,000
Total FRB05 SPOT										0.00	0	360,000,000
Total For FRB05										0.00	0	360,000,000
FRB12 On 02/06/2019 Spot Bond					0.00000	101.38209				0.00	0	1,045,000,000
Total FRB12 SPOT										0.00	0	1,045,000,000
Total For FRB12										0.00	0	1,045,000,000
FRB13 On 02/06/2021 Spot Bond					0.00000	99.95899				0.00	0	0
Total FRB13 SPOT										0.00	0	0
Total For FRB13										0.00	0	0
FRB14 On 02/06/2021 Spot Bond			10.88500	10.88500	10.88500	101.71354				0.00	0	100,000,000
Total FRB14 SPOT										0.00	0	100,000,000
Total For FRB14										0.00	0	100,000,000
FRB15 On 06/03/2020 Spot Bond					0.00000	103.41003				0.00	0	0
Total FRB15 SPOT										0.00	0	0
Total For FRB15										0.00	0	0
FRB16 On 08/07/2020 Spot Bond					0.00000	102.59900				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRB16 SPOT									0.00	0	0
Total For FRB16									0.00	0	0
FRB17 On 08/01/2022 Spot Bond					0.00000	105.05966			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	104.71419			0.00	960,000,000	960,000,000
Total FRB18 SPOT									0.00	960,000,000	960,000,000
Total For FRB18									0.00	960,000,000	960,000,000
FRB19 On 14/04/2021 Spot Bond			11.58500	101.70413	11.58500	101.67266			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	102.53101			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	101.58584			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	106.98218			0.00	40,000,000	40,000,000
Total FRB22 SPOT									0.00	40,000,000	40,000,000
Total For FRB22									0.00	40,000,000	40,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	101.21067			0.00	230,000,000	240,000,000
Total FRB23 SPOT									0.00	230,000,000	240,000,000
Total For FRB23									0.00	230,000,000	240,000,000
FRBC2 On 21/12/2018 Spot Bond			7.81000	104.54595	7.81000	104.52390		156,200,000,000.00	0.00	20,000,000	10,000,000
Total FRBC21 SPOT								156,200,000,000.00	0.00	20,000,000	10,000,000
Total For FRBC21								156,200,000,000.00	0.00	20,000,000	10,000,000
FRBC2 On 21/12/2018 Spot Bond					0.00000	100.98269			0.00	0	0
Total FRBC22 SPOT									0.00	0	0
Total For FRBC22									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			3.45000	151.82653	3.45000	151.77165			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			3.64000	3.64000	3.64000	290.24997			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBI23 SPOT										0.00	0	0
Total For FRBI23										0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			3.77500	3.77500	3.77500	126.03170				0.00	0	0
Total FRBI25 SPOT										0.00	0	0
Total For FRBI25										0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			4.03000	170.15509	4.03000	170.09073				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			4.06500	4.06500	4.06500	86.08086				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			4.57000	4.57000	4.57000	197.94084				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			4.50500	90.15000	4.50500	90.11475				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			4.54000	91.96291	4.54000	92.30401				0.00	0	0
Total FRBI50 SPOT										0.00	0	0
Total For FRBI50										0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			8.89000	8.89000	8.89000	83.34111				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			10.41000	10.41000	10.41000	54.90868				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			10.45000	10.45000	10.45000	54.15944				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC10 On 03/06/2021 Spot Bond					0.00000	101.33399				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC16 On 31/01/2025 Spot Bond			4.87000	4.87000	4.87000	118.32863				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17 On 06/08/2023 Spot Bond					0.00000	101.60547				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRC178 SPOT									0.00	0	0
Total For FRC178									0.00	0	0
FRC17: On 20/09/2020 Spot Bond					0.00000	100.73587			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	90.73097			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	101.23610			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	100.83200			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	100.67636			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	100.68254			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	100.61313			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	111.59300	10.00000	111.56400			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	100.71575			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	100.85969			0.00	0	0
Total FRC206 SPOT									0.00	0	0
Total For FRC206									0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRC207 SPOT									0.00	0	0
Total For FRC207									0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC208: On 07/10/2020 Spot Bond					0.00000	102.40250				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC210: On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
FRC211: On 20/12/2019 Spot Bond					0.00000	100.70338				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC212: On 07/05/2020 Spot Bond					0.00000	101.72248				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC213: 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
FRC214: On 07/11/2019 Spot Bond					0.00000	101.97283				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC216: On 04/11/2019 Spot Bond					0.00000	101.75512				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC220: On 31/01/2022 Spot Bond			4.11000	148.76397	4.11000	148.70756				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC222: On 20/05/2020 Spot Bond					0.00000	101.42141				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC226: On 31/01/2022 Spot Bond			4.97000	144.88280	4.97000	144.82457				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC234: On 20/12/2020 Spot Bond					0.00000	101.00034				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC235: On 08/02/2020 Spot Bond					0.00000	102.25062				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC23: On 19/10/2020 Spot Bond					0.00000	99.47073				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC23: On 08/02/2020 Spot Bond					0.00000	102.62559				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC23: On 19/10/2020 Spot Bond					0.00000	100.50444				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	101.60244				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	102.09112				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	101.88965				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	99.84556				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	103.49203				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	99.84715				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	100.50139				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	102.47992				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	98.36743				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC24(On 19/10/2020 Spot Bond					0.00000	99.82757				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC25(On 19/10/2020 Spot Bond					0.00000	101.23656				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC25(On 13/02/2022 Spot Bond					0.00000	101.83200				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC25(On 14/03/2022 Spot Bond					0.00000	100.80629				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC25(On 27/03/2020 Spot Bond					0.00000	100.71835				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC25(On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC25(On 17/07/2027 Spot Bond					0.00000	101.99431				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC25(On 27/03/2020 Spot Bond					0.00000	100.44386				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC25(On 08/05/2020 Spot Bond					0.00000	102.06744				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC25(On 06/11/2023 Spot Bond			3.33700	3.33700	3.33700	106.42102				0.00	0	0
Total FRC259 SPOT										0.00	0	0
Total For FRC259										0.00	0	0
FRC26(On 27/02/2023 Spot Bond			3.45500	105.33048	3.45500	105.29240				0.00	0	0
Total FRC260 SPOT										0.00	0	0
Total For FRC260										0.00	0	0
FRC26(On 10/10/2020 Spot Bond					0.00000	100.14286				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC26: On 13/07/2020 Spot Bond					0.00000	100.02247				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC26: On 15/03/2019 Spot Bond					0.00000	100.65859				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	100.02241				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	100.79392				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	101.22293				0.00	0	500,000,000
Total FRC266 SPOT										0.00	0	500,000,000
Total For FRC266										0.00	0	500,000,000
FRC26: On 06/08/2023 Spot Bond					0.00000	105.22333				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC26: On 21/10/2019 Spot Bond					0.00000	101.85940				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	101.35964				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	101.94749				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	102.00404				0.00	0	0
Total FRC272 SPOT										0.00	0	0
Total For FRC272										0.00	0	0
FRC27: On 07/12/2023 Spot Bond			8.82000	102.11208	8.82000	103.13747				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	104.36610	9.80000	104.43740				0.00	0	0
Total FRC274 SPOT										0.00	0	0
Total For FRC274										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC271 On 12/12/2020 Spot Bond					0.00000	100.82677				0.00	0	0
Total FRC275 SPOT										0.00	0	0
Total For FRC275										0.00	0	0
FRC276 On 12/12/2020 Spot Bond					0.00000	100.82861				0.00	0	0
Total FRC276 SPOT										0.00	0	0
Total For FRC276										0.00	0	0
FRC277 On 04/03/2021 Spot Bond					0.00000	100.99206				0.00	0	0
Total FRC277 SPOT										0.00	0	0
Total For FRC277										0.00	0	0
FRC278 On 27/03/2020 Spot Bond					0.00000	100.42490				0.00	0	0
Total FRC278 SPOT										0.00	0	0
Total For FRC278										0.00	0	0
FRC279 On 21/11/2022 Spot Bond					0.00000	101.33480				0.00	0	820,000,000
Total FRC279 SPOT										0.00	0	820,000,000
Total For FRC279										0.00	0	820,000,000
FRC280 On 20/12/2023 Spot Bond					0.00000	100.70322				0.00	0	0
Total FRC280 SPOT										0.00	0	0
Total For FRC280										0.00	0	0
FRC281 On 03/09/2019 Spot Bond					0.00000	101.48018				0.00	0	0
Total FRC281 SPOT										0.00	0	0
Total For FRC281										0.00	0	0
FRC282 On 27/02/2023 Spot Bond			3.54000	3.54000	3.54000	101.12265				0.00	0	0
Total FRC282 SPOT										0.00	0	0
Total For FRC282										0.00	0	0
FRC283 On 26/01/2021 Spot Bond					0.00000	100.53405				0.00	0	0
Total FRC283 SPOT										0.00	0	0
Total For FRC283										0.00	0	0
FRC284 On 11/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,000,000,000
Total FRC284 SPOT										0.00	0	3,000,000,000
Total For FRC284										0.00	0	3,000,000,000
FRC66 On 31/01/2022 Spot Bond			4.75000	4.75000	4.75000	145.80630				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			4.69000	4.69000	4.69000	146.07541				0.00	0	0
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC71 On 31/01/2022 Spot Bond			4.67000	4.67000	4.67000	146.16525				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD011 On 22/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD171 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD17U SPOT										0.00	0	0
Total For FRD17U										0.00	0	0
FRD181 On 15/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD18U SPOT										0.00	0	0
Total For FRD18U										0.00	0	0
FRD191 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD19U SPOT										0.00	0	0
Total For FRD19U										0.00	0	0
FRD201 On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD20U SPOT										0.00	0	0
Total For FRD20U										0.00	0	0
FRD211 On 31/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD21U SPOT										0.00	0	0
Total For FRD21U										0.00	0	0
FRD221 On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD22U SPOT										0.00	0	0
Total For FRD22U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.58000	85.45471	4.58000	85.40033				0.00	0	0
Total FRI33 SPOT										0.00	0	0
Total For FRI33										0.00	0	0
FRI38 On 31/01/2038 Spot Bond			4.50500	99.69397	4.50500	99.65513				0.00	0	0
Total FRI38 SPOT										0.00	0	0
Total For FRI38										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond					0.00000	100.50788				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	100.67255				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.21816				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	102.30855				0.00	0	109,000,000
Total FRJ22 SPOT										0.00	0	109,000,000
Total For FRJ22										0.00	0	109,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.67221				0.00	3,500,000,000	3,565,500,000
Total FRJ23 SPOT										0.00	3,500,000,000	3,565,500,000
Total For FRJ23										0.00	3,500,000,000	3,565,500,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.61770				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	103.74355				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			3.32800	3.32800	3.32800	99.65598				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			3.75000	3.75000	3.75000	111.34012				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS103 On 23/01/2024 Spot Bond					0.00000	101.90649				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS104 On 23/01/2024 Spot Bond					0.00000	101.90649				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS108 On 31/01/2038 Spot Bond			3.89000	109.09374	3.89000	109.05302				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS10 On 07/12/2033 Spot Bond			3.87000	214.38645	3.87000	214.30641			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS11 On 31/01/2038 Spot Bond			4.68000	97.20143	4.68000	97.16310			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0
FRS11 On 07/12/2033 Spot Bond			3.90000	3.90000	3.90000	213.57166			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS11 On 29/04/2019 Spot Bond					0.00000	102.26700			0.00	0	0
Total FRS113 SPOT									0.00	0	0
Total For FRS113									0.00	0	0
FRS11 On 31/01/2025 Spot Bond			4.12500	123.55645	4.12500	123.50955			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS11 On 31/01/2038 Spot Bond			3.70500	112.12882	3.70500	112.08752			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS11 On 31/01/2038 Spot Bond			4.42000	100.93278	4.42000	100.89370			0.00	0	0
Total FRS119 SPOT									0.00	0	0
Total For FRS119									0.00	0	0
FRS12 On 07/12/2033 Spot Bond			4.02000	210.74290	4.02000	210.66335			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0
FRS12 On 07/12/2033 Spot Bond			4.07000	209.54527	4.07000	209.46591			0.00	0	0
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0
FRS12 On 31/01/2025 Spot Bond			3.65500	158.31460	3.65500	111.10644			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS12 On 07/12/2033 Spot Bond			4.10000	208.83072	4.10000	208.75147			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS12 On 31/01/2038 Spot Bond			5.25000	89.59629	5.25000	89.55961			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS126 On 31/03/2028 Spot Bond			4.82000	159.54419	4.82000	159.48044			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS127 On 31/01/2038 Spot Bond			4.78000	95.81136	4.78000	95.77333			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS129 On 31/03/2028 Spot Bond			4.34000	165.89782	4.34000	165.83367			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS131 On 31/03/2028 Spot Bond			4.40000	165.08798	4.40000	165.02388			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS132 On 07/12/2033 Spot Bond			4.61000	197.13060	4.61000	197.05309			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS133 On 24/03/2020 Spot Bond					0.00000	95.23671			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS134 On 31/01/2038 Spot Bond			4.71000	96.78183	4.71000	96.74360			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS135 On 31/01/2038 Spot Bond			4.96500	4.96500	4.96500	93.26599			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS136 On 31/01/2038 Spot Bond			4.49000	99.91123	4.49000	99.87235			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS137 On 31/03/2028 Spot Bond			4.21000	167.66812	4.21000	167.60388			0.00	0	0
Total FRS137 SPOT									0.00	0	0
Total For FRS137									0.00	0	0
FRS138 On 07/12/2033 Spot Bond			4.38000	202.30418	4.38000	202.22587			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0
FRS142 On 31/03/2028 Spot Bond			4.34000	165.89782	4.34000	165.83367			0.00	0	0
Total FRS142 SPOT									0.00	0	0
Total For FRS142									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS141 On 31/03/2028 Spot Bond			4.34000	165.89782	4.34000	165.83367			0.00	0	0
Total FRS143 SPOT									0.00	0	0
Total For FRS143									0.00	0	0
FRS144 On 31/03/2028 Spot Bond			4.63000	162.02522	4.63000	161.96131			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			4.42500	121.44010	4.42500	121.39303			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			3.81000	150.14686	3.81000	150.09113			0.00	0	0
Total FRS147 SPOT									0.00	0	0
Total For FRS147									0.00	0	0
FRS147 On 31/03/2028 Spot Bond			4.69000	161.23700	4.69000	161.17312			0.00	0	0
Total FRS149 SPOT									0.00	0	0
Total For FRS149									0.00	0	0
FRS149 On 31/03/2028 Spot Bond			4.73000	160.71393	4.73000	160.65013			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			4.39500	121.64989	4.39500	121.60283			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			4.70000	161.10605	4.70000	161.04219			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			4.74000	4.74000	4.74000	160.51967			0.00	0	0
Total FRS153 SPOT									0.00	0	0
Total For FRS153									0.00	0	0
FRS153 On 20/06/2022 Spot Bond					0.00000	85.29828			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	93.51187			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	96.81130			0.00	0	0
Total FRS160 SPOT									0.00	0	0
Total For FRS160									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS16 On 06/06/2025 Spot Bond					0.00000	97.48620				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS16 On 20/06/2022 Spot Bond					0.00000	68.79827				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS16 On 06/06/2023 Spot Bond					0.00000	76.24685				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS16 On 06/06/2024 Spot Bond					0.00000	81.77733				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS16 On 06/06/2025 Spot Bond					0.00000	83.60416				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS16 On 01/08/2021 Spot Bond					0.00000	38.71533				0.00	0	0
Total FRS166 SPOT										0.00	0	0
Total For FRS166										0.00	0	0
FRS16 On 01/08/2022 Spot Bond					0.00000	55.77221				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS16 On 01/08/2022 Spot Bond					0.00000	53.94841				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS16 On 01/08/2021 Spot Bond					0.00000	40.15499				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS17 On 01/08/2022 Spot Bond					0.00000	223.92734				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS17 On 16/10/2022 Spot Bond					0.00000	99.99981				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS17 On 16/10/2024 Spot Bond					0.00000	99.99976				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS17: On 13/11/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS173 SPOT										0.00	0	0
Total For FRS173										0.00	0	0
FRS17: On 13/05/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS174 SPOT										0.00	0	0
Total For FRS174										0.00	0	0
FRS17: On 26/01/2024 Spot Bond					0.00000	73.79098				0.00	0	0
Total FRS175 SPOT										0.00	0	0
Total For FRS175										0.00	0	0
FRS17: On 26/01/2024 Spot Bond					0.00000	73.79086				0.00	0	0
Total FRS176 SPOT										0.00	0	0
Total For FRS176										0.00	0	0
FRS17: On 19/07/2024 Spot Bond					0.00000	100.74922				0.00	0	0
Total FRS177 SPOT										0.00	0	0
Total For FRS177										0.00	0	0
FRS17: On 02/08/2019 Spot Bond					0.00000	112.30111				0.00	0	0
Total FRS178 SPOT										0.00	0	0
Total For FRS178										0.00	0	0
FRS17: On 15/08/2019 Spot Bond					0.00000	102.07653				0.00	0	0
Total FRS179 SPOT										0.00	0	0
Total For FRS179										0.00	0	0
FRS18: On 18/09/2023 Spot Bond					0.00000	100.70244				0.00	0	0
Total FRS180 SPOT										0.00	0	0
Total For FRS180										0.00	0	0
FRS18: On 19/09/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS181 SPOT										0.00	0	0
Total For FRS181										0.00	0	0
FRS18: On 27/09/2025 Spot Bond					0.00000	100.49457				0.00	0	0
Total FRS182 SPOT										0.00	0	0
Total For FRS182										0.00	0	0
FRS18: On 04/10/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS183 SPOT										0.00	0	0
Total For FRS183										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.56000	3.56000	3.56000	291.27773				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS37 On 07/12/2023 Spot Bond			3.45000	3.45000	3.45000	292.69803			0.00	0	0
Total FRS37 SPOT									0.00	0	0
Total For FRS37									0.00	0	0
FRS43 On 07/12/2023 Spot Bond			4.17000	4.17000	4.17000	283.55039			0.00	0	0
Total FRS43 SPOT									0.00	0	0
Total For FRS43									0.00	0	0
FRS46 On 31/01/2022 Spot Bond			3.60000	151.12396	3.60000	151.06873			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	101.93337			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			3.30000	152.53299	3.30000	152.47845			0.00	0	0
Total FRS51 SPOT									0.00	0	0
Total For FRS51									0.00	0	0
FRS62 On 04/11/2026 Spot Bond					0.00000	101.71620			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			3.73000	105.47854	3.73000	105.43962			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			3.39000	82.40629	3.39000	113.54005			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			3.58500	3.58500	3.58500	127.42517			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			3.61500	3.61500	3.61500	127.20400			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			4.36000	4.36000	4.36000	281.19414			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRX19 On 15/11/2019 Spot Bond			8.16500	104.62462	8.16500	104.60186			0.00	0	0
Total FRX19 SPOT									0.00	0	0
Total For FRX19									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX20 On 01/10/2020 Spot Bond			8.53500	100.75725	8.53500	100.73412			85,350,000,000.00	10,000,000	10,000,000
Total FRX20 SPOT									85,350,000,000.00	10,000,000	10,000,000
Total For FRX20									85,350,000,000.00	10,000,000	10,000,000
FRX23 On 28/02/2023 Spot Bond			9.48500	9.48500	9.48500	94.87328			75,880,000,000,000.00	8,000,000,000	9,485,000,000
Total FRX23 SPOT									'5,880,000,000,000.00	8,000,000,000	9,485,000,000
Total For FRX23									'5,880,000,000,000.00	8,000,000,000	9,485,000,000
FRX24 On 10/12/2024 Spot Bond			10.00500	107.12194	10.00500	107.09336			0.00	0	76,000,000
Total FRX24 SPOT									0.00	0	76,000,000
Total For FRX24									0.00	0	76,000,000
FRX25 On 26/07/2025 Spot Bond			10.26500	106.75303	10.26500	99.67115			0.00	0	0
Total FRX25 SPOT									0.00	0	0
Total For FRX25									0.00	0	0
FRX26 On 01/10/2026 Spot Bond			10.41500	95.53957	10.41500	95.51292			0.00	0	500,000,000
Total FRX26 SPOT									0.00	0	500,000,000
Total For FRX26									0.00	0	500,000,000
FRX27 On 07/03/2027 Spot Bond			10.44500	99.70152	10.44500	99.67348			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			10.34500	108.23531	10.34500	100.85982			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			10.95000	94.36557	10.95000	94.33824			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			11.07500	90.98150	11.07500	90.95485			1,772,000,000,000.00	160,000,000	80,000,000
Total FRX31 SPOT									1,772,000,000,000.00	160,000,000	80,000,000
Total For FRX31									1,772,000,000,000.00	160,000,000	80,000,000
FRX32 On 31/03/2032 Spot Bond			11.10000	96.32278	11.10000	96.44711			2,442,000,000,000.00	220,000,000	110,000,000
Total FRX32 SPOT									2,442,000,000,000.00	220,000,000	110,000,000
Total For FRX32									2,442,000,000,000.00	220,000,000	110,000,000
FRX45 On 14/04/2045 Spot Bond			12.07000	67.85589	12.07000	67.83405			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS2A4 On 20/11/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total FS2A4 SPOT									0.00	0	0
Total For FS2A4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS2A5 On 20/02/2019 Spot Bond					0.00000	101.33921				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	101.35163				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	101.39033				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	101.56050				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	101.38117				0.00	0	350,000,000
Total FS3A5 SPOT										0.00	0	350,000,000
Total For FS3A5										0.00	0	350,000,000
FS3A5L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1 On 20/02/2020 Spot Bond					0.00000	101.96821				0.00	0	0
Total FS3B1 SPOT										0.00	0	0
Total For FS3B1										0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
FS6A1 On 20/08/2021 Spot Bond					0.00000	101.45813				0.00	0	0
Total FS6A1 SPOT										0.00	0	0
Total For FS6A1										0.00	0	0
FS6A2 On 20/08/2023 Spot Bond					0.00000	101.52567				0.00	0	0
Total FS6A2 SPOT										0.00	0	0
Total For FS6A2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.56108				0.00	0	0
Total FS6A3 SPOT										0.00	0	0
Total For FS6A3										0.00	0	0
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.58729				0.00	0	0
Total FS6B1 SPOT										0.00	0	0
Total For FS6B1										0.00	0	0
FS6C1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6C1U SPOT										0.00	0	0
Total For FS6C1U										0.00	0	0
FS6D1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6D1U SPOT										0.00	0	0
Total For FS6D1U										0.00	0	0
FS6E1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6E1U SPOT										0.00	0	0
Total For FS6E1U										0.00	0	0
GBL02 On 15/10/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total GBL02 SPOT										0.00	0	0
Total For GBL02										0.00	0	0
GBL03 On 16/11/2020 Spot Bond					0.00000	101.68290				0.00	20,000,000,000	10,000,000,000
Total GBL03 SPOT										0.00	20,000,000,000	10,000,000,000
Total For GBL03										0.00	20,000,000,000	10,000,000,000
GBL04 On 05/06/2021 Spot Bond					0.00000	101.24872				0.00	400,000,000	200,000,000
Total GBL04 SPOT										0.00	400,000,000	200,000,000
Total For GBL04										0.00	400,000,000	200,000,000
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH2A1U SPOT										0.00	0	0
Total For GH2A1U										0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	101.17225				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	101.18582				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	101.27398				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GH31C On 25/02/2020 Spot Bond					0.00000	101.38241				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	101.45013				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB01U SPOT										0.00	0	0
Total For GRB01U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0
GRB05 On 10/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB05U SPOT										0.00	0	0
Total For GRB05U										0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB06U SPOT										0.00	0	0
Total For GRB06U										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB16U SPOT										0.00	0	0
Total For GRB16U										0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB17U SPOT										0.00	0	0
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB18U SPOT										0.00	0	0
Total For GRB18U										0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRB20 On 17/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB20U SPOT										0.00	0	0
Total For GRB20U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB21U SPOT										0.00	0	0
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB24U SPOT										0.00	0	0
Total For GRB24U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	102.83813			0.00	0	0
Total GRT07 SPOT									0.00	0	0
Total For GRT07									0.00	0	0
GRT08 On 24/06/2019 Spot Bond					0.00000	100.80548			0.00	0	0
Total GRT08 SPOT									0.00	0	0
Total For GRT08									0.00	0	0
GRT09 On 15/10/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total GRT09 SPOT									0.00	0	0
Total For GRT09									0.00	0	0
GRT10 On 13/05/2019 Spot Bond					0.00000	101.83796			0.00	0	51,000,000
Total GRT10 SPOT									0.00	0	51,000,000
Total For GRT10									0.00	0	51,000,000
GRT11 On 13/05/2021 Spot Bond					0.00000	101.55060			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	101.04947			0.00	100,000,000	100,000,000
Total GRT12 SPOT									0.00	100,000,000	100,000,000
Total For GRT12									0.00	100,000,000	100,000,000
GRT13 On 15/04/2020 Spot Bond					0.00000	100.02140			0.00	0	0
Total GRT13 SPOT									0.00	0	0
Total For GRT13									0.00	0	0
GRT14 On 15/09/2021 Spot Bond					0.00000	101.57418			0.00	0	430,000,000
Total GRT14 SPOT									0.00	0	430,000,000
Total For GRT14									0.00	0	430,000,000
GRT15 On 15/04/2020 Spot Bond					0.00000	100.09095			0.00	0	29,000,000
Total GRT15 SPOT									0.00	0	29,000,000
Total For GRT15									0.00	0	29,000,000
GRT16 On 17/10/2021 Spot Bond					0.00000	100.78620			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			10.17500	99.90389	10.17500	99.87680			0.00	0	0
Total GRT17 SPOT									0.00	0	0
Total For GRT17									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT18 On 13/03/2020 Spot Bond					0.00000	100.91525				0.00	0	0
Total GRT18 SPOT										0.00	0	0
Total For GRT18										0.00	0	0
GRT19 On 14/03/2022 Spot Bond					0.00000	101.65230				0.00	170,000,000	460,000,000
Total GRT19 SPOT										0.00	170,000,000	460,000,000
Total For GRT19										0.00	170,000,000	460,000,000
GRT20 On 03/04/2024 Spot Bond					0.00000	101.58797				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			10.81500	96.12174	10.81500	96.15298				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	99.99984				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	100.22573				0.00	0	50,000,000
Total GRT23 SPOT										0.00	0	50,000,000
Total For GRT23										0.00	0	50,000,000
GRT24 On 09/03/2023 Spot Bond					0.00000	100.84472				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	100.87379				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	100.90395				0.00	0	0
Total GRT26G SPOT										0.00	0	0
Total For GRT26G										0.00	0	0
GRT27 On 28/09/2023 Spot Bond					0.00000	100.41145				0.00	0	0
Total GRT27 SPOT										0.00	0	0
Total For GRT27										0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX02U SPOT										0.00	0	0
Total For GRX02U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HC2T3 On 05/10/2019 Spot Bond					0.00000	100.24547			0.00	0	0
Total HC2T3 SPOT									0.00	0	0
Total For HC2T3									0.00	0	0
HC5T1 On 29/10/2018 Spot Bond					0.00000	101.09242			0.00	0	0
Total HC5T1 SPOT									0.00	0	0
Total For HC5T1									0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HIL01U SPOT									0.00	0	0
Total For HIL01U									0.00	0	0
HILB04 On 01/11/2019 Spot Bond					0.00000	101.91076			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	100.18512			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	100.02425			0.00	0	266,500,000
Total HILB06 SPOT									0.00	0	266,500,000
Total For HILB06									0.00	0	266,500,000
HILB07 On 11/07/2021 Spot Bond					0.00000	100.02583			0.00	0	350,000,000
Total HILB07 SPOT									0.00	0	350,000,000
Total For HILB07									0.00	0	350,000,000
HILB08 On 29/03/2023 Spot Bond					0.00000	100.53627			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	100.36781			0.00	0	0
Total HILB09 SPOT									0.00	0	0
Total For HILB09									0.00	0	0
HILB10 On 17/03/2022 Spot Bond					0.00000	100.68703			0.00	0	0
Total HILB10 SPOT									0.00	0	0
Total For HILB10									0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1C4U SPOT									0.00	0	0
Total For HM1C4U									0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1C5U SPOT									0.00	0	0
Total For HM1C5U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HM1E4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1E4U SPOT									0.00	0	0
Total For HM1E4U									0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	111.59300	10.00000	111.56400			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	101.54503			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	100.02560			0.00	0	0
Total HPF08 SPOT									0.00	0	0
Total For HPF08									0.00	0	0
HPF09 On 15/04/2019 Spot Bond					0.00000	100.11020			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	100.36987			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			8.28500	104.43153	8.28500	104.40850			0.00	0	0
Total HWAY20 SPOT									0.00	0	0
Total For HWAY20									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			100.00000	32.74891	100.00000	32.67683			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			3.91000	286.92085	3.91000	286.81343		2,815,200,000.00		720,000	1,440,000
Total HWAY23 SPOT								2,815,200,000.00		720,000	1,440,000
Total For HWAY23								2,815,200,000.00		720,000	1,440,000
HWAY2 On 07/12/2024 Spot Bond			4.09000	4.09000	4.09000	287.46433		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			3.71000	84.14108	3.71000	98.28117		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			11.11500	88.19238	11.11500	88.16647		0.00		0	1,590,000,000
Total HWAY34 SPOT								0.00		0	1,590,000,000
Total For HWAY34								0.00		0	1,590,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.98497	100.00000	10.96079			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			11.11500	87.88056	11.11500	87.85473			0.00	0	100,000,000
Total HWAY35 SPOT									0.00	0	100,000,000
Total For HWAY35									0.00	0	100,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.98483	100.00000	10.96065			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	100.02139			0.00	0	0
Total HWF08 SPOT									0.00	0	0
Total For HWF08									0.00	0	0
HWF09 On 19/09/2019 Spot Bond					0.00000	100.93127			0.00	0	0
Total HWF09 SPOT									0.00	0	0
Total For HWF09									0.00	0	0
HWF10 On 30/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HWF10U SPOT									0.00	0	0
Total For HWF10U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	111.59300	10.00000	111.56400			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			2.96000	132.17920	2.97500	132.01787		77,828,061,440,000.00	26,293,264,000	134,508,800,000	
Total I2025 SPOT								77,828,061,440,000.00	26,293,264,000	134,508,800,000	
Total For I2025								77,828,061,440,000.00	26,293,264,000	134,508,800,000	
I2029 On 31/03/2029 Spot Bond			2.99000	100.35632	2.99000	100.32117		24,682,793,252,000.00	8,255,114,800	40,916,499,000	
Total I2029 SPOT								24,682,793,252,000.00	8,255,114,800	40,916,499,000	
Total For I2029								24,682,793,252,000.00	8,255,114,800	40,916,499,000	
I2033 On 28/02/2033 Spot Bond			3.08000	102.45741	3.08000	102.42122		3,635,625,224,000.00	1,180,397,800	42,263,660,000	
Total I2033 SPOT								3,635,625,224,000.00	1,180,397,800	42,263,660,000	
Total For I2033								3,635,625,224,000.00	1,180,397,800	42,263,660,000	
I2038 On 31/01/2038 Spot Bond			3.13000	122.23080	3.13000	122.18767		216,322,238,306,000.00	69,112,536,200	191,978,200,000	
Total I2038 SPOT								216,322,238,306,000.00	69,112,536,200	191,978,200,000	
Total For I2038								216,322,238,306,000.00	69,112,536,200	191,978,200,000	
I2046 On 31/03/2046 Spot Bond			3.13000	116.20661	3.13000	116.16548		12,340,975,268,000.00	3,942,803,600	141,142,400,000	
Total I2046 SPOT								12,340,975,268,000.00	3,942,803,600	141,142,400,000	
Total For I2046								12,340,975,268,000.00	3,942,803,600	141,142,400,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050 On 31/12/2050 Spot Bond			3.14000	122.15277	3.14000	122.10961			124,350,200,244,000.00	39,601,974,600	115,153,523,100
Total I2050 SPOT									124,350,200,244,000.00	39,601,974,600	115,153,523,100
Total For I2050									124,350,200,244,000.00	39,601,974,600	115,153,523,100
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB105U SPOT									0.00	0	0
Total For IB105U									0.00	0	0
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB107U SPOT									0.00	0	0
Total For IB107U									0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL02U SPOT									0.00	0	0
Total For IBL02U									0.00	0	0
IBL100 On 24/05/2020 Spot Bond					0.00000	101.23401			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			9.65000	9.65000	9.65000	101.84105			0.00	0	0
Total IBL101 SPOT									0.00	0	0
Total For IBL101									0.00	0	0
IBL102 On 24/05/2022 Spot Bond					0.00000	101.71924			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	99.97660			0.00	0	0
Total IBL104 SPOT									0.00	0	0
Total For IBL104									0.00	0	0
IBL106 On 06/08/2020 Spot Bond			8.28000	8.28000	8.28000	101.59376			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	101.26013			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			4.02000	285.53517	4.02000	285.42742			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	100.86501			0.00	0	0
Total IBL110 SPOT									0.00	0	0
Total For IBL110									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL112 On 21/05/2020 Spot Bond					0.00000	101.27510				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	101.27509				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	101.32817				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	101.31000				0.00	0	0
Total IBL115 SPOT										0.00	0	0
Total For IBL115										0.00	0	0
IBL116 On 20/06/2020 Spot Bond					0.00000	100.59458				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	100.02032				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	99.83322				0.00	0	0
Total IBL118 SPOT										0.00	0	0
Total For IBL118										0.00	0	0
IBL119 On 16/08/2021 Spot Bond					0.00000	101.41780				0.00	0	0
Total IBL119 SPOT										0.00	0	0
Total For IBL119										0.00	0	0
IBL120 On 12/10/2020 Spot Bond					0.00000	100.13462				0.00	0	0
Total IBL120 SPOT										0.00	0	0
Total For IBL120										0.00	0	0
IBL36 On 31/01/2022 Spot Bond			3.40000	3.40000	3.40000	152.00682				0.00	0	0
Total IBL36 SPOT										0.00	0	0
Total For IBL36										0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	111.59300	10.00000	111.56400				0.00	0	0
Total IBL43/JIBAR SPOT										0.00	0	0
Total For IBL43/JIBAR										0.00	0	0
IBL45 On 21/12/2018 Spot Bond			7.69500	7.69500	7.69500	102.57277				0.00	0	0
Total IBL45 SPOT										0.00	0	0
Total For IBL45										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL46 On 15/01/2020 Spot Bond			8.05500	8.05500	8.05500	100.87687				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			8.90500	102.17212	8.90500	102.14794				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0
IBL56 On 31/01/2019 Spot Bond					0.00000	101.88097				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			7.43500	102.04819	7.43500	102.02791				0.00	0	0
Total IBL59 SPOT										0.00	0	0
Total For IBL59										0.00	0	0
IBL60 On 17/02/2024 Spot Bond			10.33500	101.34947	10.33500	101.32172				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	100.35782				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	102.00408				0.00	0	2,000,000,000
Total IBL64 SPOT										0.00	0	2,000,000,000
Total For IBL64										0.00	0	2,000,000,000
IBL65 On 29/07/2021 Spot Bond					0.00000	101.78766				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IBL67 On 31/01/2022 Spot Bond			4.10000	148.80981	4.10000	148.75344				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL75 On 19/08/2020 Spot Bond					0.00000	102.21211				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	101.24906				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	101.77211				0.00	0	0
Total IBL77 SPOT										0.00	0	0
Total For IBL77										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL78 On 25/11/2022 Spot Bond			10.38500	102.78639	10.38500	102.75811				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			7.26500	102.91069	7.26500	102.89062				0.00	0	0
Total IBL79 SPOT										0.00	0	0
Total For IBL79										0.00	0	0
IBL80U On 02/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL80U SPOT										0.00	0	0
Total For IBL80U										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL82 On 29/01/2019 Spot Bond					0.00000	101.97469				0.00	0	29,000,000
Total IBL82 SPOT										0.00	0	29,000,000
Total For IBL82										0.00	0	29,000,000
IBL83 On 22/03/2019 Spot Bond					0.00000	100.49652				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	148,250,000
Total IBL84U SPOT										0.00	0	148,250,000
Total For IBL84U										0.00	0	148,250,000
IBL85 On 20/05/2019 Spot Bond					0.00000	101.66687				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	102.42449				0.00	2,600,000,000	1,300,000,000
Total IBL86 SPOT										0.00	2,600,000,000	1,300,000,000
Total For IBL86										0.00	2,600,000,000	1,300,000,000
IBL87 On 20/05/2019 Spot Bond			7.56500	105.20346	7.56500	105.18223				0.00	0	0
Total IBL87 SPOT										0.00	0	0
Total For IBL87										0.00	0	0
IBL88 On 20/05/2021 Spot Bond			9.38500	106.29681	9.38500	106.27031				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	25.31981	100.00000	25.26407				0.00	0	0
Total IBL88/R208 SPOT										0.00	0	0
Total For IBL88/R208										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL89 On 26/05/2021 Spot Bond					0.00000	101.27439				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	100.08703				0.00	0	0
Total IBL92 SPOT										0.00	0	0
Total For IBL92										0.00	0	0
IBL94 On 06/09/2019 Spot Bond					0.00000	101.06239				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	102.20739				0.00	0	1,000,000,000
Total IBL95 SPOT										0.00	0	1,000,000,000
Total For IBL95										0.00	0	1,000,000,000
IBL96 On 21/09/2019 Spot Bond					0.00000	101.09184				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	100.30687				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	100.90790				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			7.43500	101.40093	7.43500	101.38071				0.00	0	45,000,000
Total IBL99 SPOT										0.00	0	45,000,000
Total For IBL99										0.00	0	45,000,000
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDC02L On 28/02/2028 Spot Bond			100.00000	10.37314	100.00000	10.35031				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	100.88557				0.00	0	0
Total IDCC01 SPOT										0.00	0	0
Total For IDCC01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCC02 On 26/04/2019 Spot Bond					0.00000	99.79654				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	99.88579				0.00	0	0
Total IDCG02 SPOT										0.00	0	0
Total For IDCG02										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			8.95500	98.77797	8.95500	98.75433				0.00	0	46,000,000
Total IDCG03 SPOT										0.00	0	46,000,000
Total For IDCG03										0.00	0	46,000,000
IDCG05 On 24/11/2019 Spot Bond					0.00000	101.70528				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			10.34500	100.23644	10.34500	100.20898				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCG07 On 13/11/2020 Spot Bond					0.00000	101.51045				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			12.06500	99.92917	12.06500	99.80139				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG09 On 05/12/2019 Spot Bond					0.00000	101.56238				0.00	0	0
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.99616				0.00	0	0
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			11.21500	101.74800	11.21500	101.71767				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCG12 On 26/04/2021 Spot Bond					0.00000	99.87269				0.00	0	2,350,000,000
Total IDCG12 SPOT										0.00	0	2,350,000,000
Total For IDCG12										0.00	0	2,350,000,000
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.77607				0.00	0	0
Total IDCG13 SPOT										0.00	0	0
Total For IDCG13										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP06 On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	99.98918			0.00	0	0
Total IDCP06 SPOT									0.00	0	0
Total For IDCP06									0.00	0	0
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.70469			0.00	0	0
Total IDCP07 SPOT									0.00	0	0
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	5.12593	100.00000	5.11452			0.00	0	0
Total IDCP2U SPOT									0.00	0	0
Total For IDCP2U									0.00	0	0
IDCP3L On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IDCP3U SPOT									0.00	0	0
Total For IDCP3U									0.00	0	0
IFC01 On 10/12/2024 Spot Bond			9.51500	99.41531	9.51500	99.39007			0.00	0	0
Total IFC01 SPOT									0.00	0	0
Total For IFC01									0.00	0	0
IFC02 On 14/04/2021 Spot Bond			8.03500	101.69012	8.03500	101.66812			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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN367U SPOT										0.00	0	0
Total For IN367U										0.00	0	0
IN374U On 13/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN374U SPOT										0.00	0	0
Total For IN374U										0.00	0	0
IN378U On 16/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN378U SPOT										0.00	0	0
Total For IN378U										0.00	0	0
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			490,000,000,000,000.00	34,900,000,000	21,000,000,000	
Total IN385U SPOT									10,000,000,000,000.00	34,900,000,000	21,000,000,000	
Total For IN385U									10,000,000,000,000.00	34,900,000,000	21,000,000,000	
IN386U On 15/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN386U SPOT										0.00	0	0
Total For IN386U										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	111.59300	10.00000	111.56400				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING335 On 15/08/2019 Spot Bond					0.00000	103.75145				0.00	0	0
Total ING335 SPOT										0.00	0	0
Total For ING335										0.00	0	0
ING360 On 22/09/2022 Spot Bond					0.00000	100.55580				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	101.05924				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	101.74289				0.00	0	0
Total ING370 SPOT										0.00	0	0
Total For ING370										0.00	0	0
ING371 On 31/01/2020 Spot Bond					0.00000	101.77483				0.00	0	0
Total ING371 SPOT										0.00	0	0
Total For ING371										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING375 On 24/02/2023 Spot Bond					0.00000	101.90189				0.00	0	0
Total ING375 SPOT										0.00	0	0
Total For ING375										0.00	0	0
ING383 On 30/06/2020 Spot Bond					0.00000	100.49086				0.00	0	0
Total ING383 SPOT										0.00	0	0
Total For ING383										0.00	0	0
ING384 On 30/09/2020 Spot Bond					0.00000	78.68023				0.00	0	0
Total ING384 SPOT										0.00	0	0
Total For ING384										0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	102.02136				0.00	0	600,000,000
Total INLV01 SPOT										0.00	0	600,000,000
Total For INLV01										0.00	0	600,000,000
INLV02 On 20/10/2020 Spot Bond					0.00000	100.64016				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond					0.00000	102.09819				0.00	0	0
Total INLV03 SPOT										0.00	0	0
Total For INLV03										0.00	0	0
INLV04 On 11/02/2021 Spot Bond			11.68500	104.43210	11.68500	104.39989				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	101.20175				0.00	0	0
Total INLV05 SPOT										0.00	0	0
Total For INLV05										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	111.59300	10.00000	111.56400				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF09 On 01/07/2019 Spot Bond					0.00000	100.59582				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	101.01471				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IPF14 On 17/12/2018 Spot Bond					0.00000	100.81096				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	101.00410				0.00	0	0
Total IPF15 SPOT										0.00	0	0
Total For IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond					0.00000	100.72293				0.00	0	0
Total IPF16 SPOT										0.00	0	0
Total For IPF16										0.00	0	0
IPF17 On 22/12/2020 Spot Bond					0.00000	100.49917				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	100.50484				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	100.51051				0.00	0	0
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0
IPF20 On 17/03/2020 Spot Bond					0.00000	100.69017				0.00	0	0
Total IPF20 SPOT										0.00	0	0
Total For IPF20										0.00	0	0
IPF21 On 17/03/2022 Spot Bond					0.00000	100.71521				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	100.78895				0.00	0	0
Total IPF22 SPOT										0.00	0	0
Total For IPF22										0.00	0	0
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF23U SPOT										0.00	0	0
Total For IPF23U										0.00	0	0
IPF24 On 05/02/2023 Spot Bond					0.00000	101.69669				0.00	0	0
Total IPF24 SPOT										0.00	0	0
Total For IPF24										0.00	0	0
IPF25 On 15/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		700,000,000,000,000.00		17,000,000,000	8,500,000,000	
Total IPF25 SPOT								10,000,000,000,000.00		17,000,000,000	8,500,000,000	
Total For IPF25								10,000,000,000,000.00		17,000,000,000	8,500,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IPFC19 On 26/10/2018 Spot Bond					0.00000	101.66539				0.00	0	0
Total IPFC19 SPOT										0.00	0	0
Total For IPFC19										0.00	0	0
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPL8/JIBAR SPOT										0.00	0	0
Total For IPL8/JIBAR										0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.58059	2.75000	100.57313				0.00	0	0
Total IV017/R212 SPOT										0.00	0	0
Total For IV017/R212										0.00	0	0
IV019 On 31/03/2028 Spot Bond			6.30000	141.64514	6.30000	141.58295				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	101.37595				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	99.95279				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			4.97500	4.97500	4.97500	117.61839				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			4.97500	4.97500	4.97500	117.61839				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	100.96893				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV033 On 11/02/2021 Spot Bond					0.00000	102.48450				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			11.58500	103.98493	11.58500	103.95312				0.00	0	0
Total IV034 SPOT										0.00	0	0
Total For IV034										0.00	0	0
IV035 On 07/04/2022 Spot Bond					0.00000	107.54439				0.00	0	110,000,000
Total IV035 SPOT										0.00	0	110,000,000
Total For IV035										0.00	0	110,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV036 On 22/07/2021 Spot Bond					0.00000	99.82549			0.00	0	0
Total IV036 SPOT									0.00	0	0
Total For IV036									0.00	0	0
IV038 On 23/09/2021 Spot Bond					0.00000	100.64886			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			5.55000	5.55000	5.55000	142.27379			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	103.60027			0.00	0	96,500,000
Total IV040 SPOT									0.00	0	96,500,000
Total For IV040									0.00	0	96,500,000
IV041 On 29/09/2021 Spot Bond			11.93500	100.66472	11.93500	100.63250			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	101.76954			0.00	0	0
Total IV042 SPOT									0.00	0	0
Total For IV042									0.00	0	0
IV043 On 21/11/2021 Spot Bond			11.82500	11.82500	11.82500	106.70812			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	102.35327			0.00	0	0
Total IV044 SPOT									0.00	0	0
Total For IV044									0.00	0	0
IV045 On 31/01/2022 Spot Bond			5.10000	144.30665	5.10000	144.24814			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	100.74887			0.00	1,200,000,000	1,200,000,000
Total IV046 SPOT									0.00	1,200,000,000	1,200,000,000
Total For IV046									0.00	1,200,000,000	1,200,000,000
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV100U SPOT									0.00	0	0
Total For IV100U									0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV115U SPOT									0.00	0	0
Total For IV115U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV118U SPOT									0.00	0	0
Total For IV118U									0.00	0	0
IV123U On 18/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV123U SPOT									0.00	0	0
Total For IV123U									0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV125U SPOT									0.00	0	0
Total For IV125U									0.00	0	0
IV19A On 31/03/2028 Spot Bond			5.00000	157.23384	5.00000	157.17026			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
IVA859 On 18/10/2018 Spot Bond			7.30000	7.30000	7.30000	99.86020			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			7.30000	7.30000	7.30000	99.58176			0.00	0	0
Total IVA861 SPOT									0.00	0	0
Total For IVA861									0.00	0	0
IVA863 On 15/11/2018 Spot Bond			7.40000	7.40000	7.40000	99.29541			0.00	0	0
Total IVA863 SPOT									0.00	0	0
Total For IVA863									0.00	0	0
IVA865 On 29/11/2018 Spot Bond			7.40000	7.40000	7.40000	99.01635			0.00	0	0
Total IVA865 SPOT									0.00	0	0
Total For IVA865									0.00	0	0
IVA866 On 06/12/2018 Spot Bond			7.50000	7.50000	7.50000	98.86241			0.00	0	0
Total IVA866 SPOT									0.00	0	0
Total For IVA866									0.00	0	0
IVA867 On 13/12/2018 Spot Bond			7.50000	7.50000	7.50000	98.72202			0.00	0	0
Total IVA867 SPOT									0.00	0	0
Total For IVA867									0.00	0	0
IVA871 On 10/01/2019 Spot Bond			7.65000	7.65000	7.65000	98.12844			0.00	0	0
Total IVA871 SPOT									0.00	0	0
Total For IVA871									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA873 On 24/01/2019 Spot Bond			7.65000	7.65000	7.65000	97.84670			0.00	0	0
Total IVA873 SPOT									0.00	0	0
Total For IVA873									0.00	0	0
IVA874 On 28/01/2019 Spot Bond			7.65000	7.65000	7.65000	97.76650			0.00	0	0
Total IVA874 SPOT									0.00	0	0
Total For IVA874									0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	111.59300	10.00000	111.56400			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	100.31636			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	100.35579			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	100.36387			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	98.72132			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			8.03500	103.21782	8.03500	103.19573			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	60.88818	100.00000	60.75415			0.00	0	0
Total IVC037 SPOT									0.00	0	0
Total For IVC037									0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC038 SPOT									0.00	0	0
Total For IVC038									0.00	0	0
IVC040 On 24/07/2021 Spot Bond			9.45500	101.88217	9.45500	101.85659			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	101.38155			0.00	0	0
Total IVC049 SPOT									0.00	0	0
Total For IVC049									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC055 On 26/03/2020 Spot Bond					0.00000	100.69771				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC063 On 07/08/2020 Spot Bond					0.00000	101.79868				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC070 On 20/01/2019 Spot Bond					0.00000	100.02899				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	99.85848				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	100.02312				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	101.34897				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	101.29141				0.00	0	0
Total IVC093 SPOT										0.00	0	0
Total For IVC093										0.00	0	0
IVC094 On 06/12/2021 Spot Bond			10.30500	105.19612	10.30500	105.16725				0.00	0	0
Total IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0
IVC097 On 29/06/2021 Spot Bond					0.00000	100.38415				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	102.08056				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	100.39021				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	100.91095				0.00	0	0
Total IVC105 SPOT										0.00	0	0
Total For IVC105										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC106 On 13/03/2020 Spot Bond					0.00000	100.83126				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	100.38617				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	102.04341				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	102.63548				0.00	0	0
Total IVC109 SPOT										0.00	0	0
Total For IVC109										0.00	0	0
IVC110 On 19/05/2021 Spot Bond			9.95500	103.57797	9.95500	103.55062				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	101.34404				0.00	0	0
Total IVC111 SPOT										0.00	0	0
Total For IVC111										0.00	0	0
IVC114 On 14/09/2021 Spot Bond					0.00000	100.82772				0.00	0	0
Total IVC114 SPOT										0.00	0	0
Total For IVC114										0.00	0	0
IVC116 On 16/08/2020 Spot Bond					0.00000	101.59177				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	101.35868				0.00	0	0
Total IVC119 SPOT										0.00	0	0
Total For IVC119										0.00	0	0
IVC122 On 20/01/2020 Spot Bond					0.00000	100.00132				0.00	0	0
Total IVC122 SPOT										0.00	0	0
Total For IVC122										0.00	0	0
IVC126 On 30/04/2019 Spot Bond					0.00000	101.92644				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	100.43616				0.00	0	0
Total IVC127 SPOT										0.00	0	0
Total For IVC127										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC128 On 23/03/2019 Spot Bond					0.00000	100.47645				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	100.44578				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	99.84346				0.00	0	0
Total IVC130 SPOT										0.00	0	0
Total For IVC130										0.00	0	0
IVC131 On 08/05/2019 Spot Bond					0.00000	102.04635				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	101.07322				0.00	0	0
Total IVC132 SPOT										0.00	0	0
Total For IVC132										0.00	0	0
IVC133 On 06/12/2019 Spot Bond			8.02000	8.02000	8.02000	102.87656				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	101.92237				0.00	0	0
Total IVC134 SPOT										0.00	0	0
Total For IVC134										0.00	0	0
IVC135 On 31/07/2020 Spot Bond					0.00000	101.84948				0.00	0	0
Total IVC135 SPOT										0.00	0	0
Total For IVC135										0.00	0	0
IVC136 On 22/08/2021 Spot Bond					0.00000	101.77245				0.00	0	80,000,000
Total IVC136 SPOT										0.00	0	80,000,000
Total For IVC136										0.00	0	80,000,000
IVC137 On 29/08/2021 Spot Bond					0.00000	101.24249				0.00	0	0
Total IVC137 SPOT										0.00	0	0
Total For IVC137										0.00	0	0
IVC138 On 17/09/2019 Spot Bond					0.00000	100.43763				0.00	0	0
Total IVC138 SPOT										0.00	0	0
Total For IVC138										0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC80U SPOT									0.00	0	0
Total For IVC80U									0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC84U SPOT									0.00	0	0
Total For IVC84U									0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC85U SPOT									0.00	0	0
Total For IVC85U									0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC91U SPOT									0.00	0	0
Total For IVC91U									0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC95U SPOT									0.00	0	0
Total For IVC95U									0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC96U SPOT									0.00	0	0
Total For IVC96U									0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC99U SPOT									0.00	0	0
Total For IVC99U									0.00	0	0
IVF47U On 16/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVF47U SPOT									0.00	0	0
Total For IVF47U									0.00	0	0
IVF51U On 04/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVF51U SPOT									0.00	0	0
Total For IVF51U									0.00	0	0
IVF56U On 12/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	30,000,000,000	30,000,000,000	
Total IVF56U SPOT								10,000,000,000,000.00	30,000,000,000	30,000,000,000	
Total For IVF56U								10,000,000,000,000.00	30,000,000,000	30,000,000,000	
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	102.16458			0.00	0	0
Total JAS01 SPOT									0.00	0	0
Total For JAS01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.83486			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	101.00366			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	100.38213			0.00	0	0
Total KAP006 SPOT									0.00	0	0
Total For KAP006									0.00	0	0
KAP007 On 26/10/2021 Spot Bond			9.50500	101.61717	9.50500	101.59139			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	101.69636			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	101.31310			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	101.23891			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	101.07379			0.00	0	0
Total KAP012 SPOT									0.00	0	0
Total For KAP012									0.00	0	0
KAP04U On 01/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total KAP04U SPOT									0.00	0	0
Total For KAP04U									0.00	0	0
KAP11 On 24/10/2022 Spot Bond					0.00000	100.14510			0.00	0	60,000,000
Total KAP11 SPOT									0.00	0	60,000,000
Total For KAP11									0.00	0	60,000,000
KSB009 On 05/08/2020 Spot Bond					0.00000	103.49634			0.00	0	0
Total KSB009 SPOT									0.00	0	0
Total For KSB009									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KST01 On 12/07/2020 Spot Bond					0.00000	100.09272			0.00	0	0
Total KST01 SPOT									0.00	0	0
Total For KST01									0.00	0	0
KW01 On 31/10/2027 Spot Bond			10.60500	116.07061	10.60500	116.03803			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	101.36915			0.00	0	700,000,000
Total LBK05 SPOT									0.00	0	700,000,000
Total For LBK05									0.00	0	700,000,000
LBK08 On 30/10/2019 Spot Bond					0.00000	101.95413			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LBK08/ On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LBK08/JIBAR SPOT									0.00	0	0
Total For LBK08/JIBAR									0.00	0	0
LBK11 On 28/11/2019 Spot Bond			9.48500	103.83198	9.48500	103.80583			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK11/ On 28/11/2019 Spot Bond			9.62000	103.69208	9.62000	103.66561			0.00	0	0
Total LBK11/R207 SPOT									0.00	0	0
Total For LBK11/R207									0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	101.37494	9.71000	101.34881			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	104.25721			0.00	0	0
Total LBK15 SPOT									0.00	0	0
Total For LBK15									0.00	0	0
LBK16 On 30/11/2019 Spot Bond					0.00000	101.17218			0.00	0	0
Total LBK16 SPOT									0.00	0	0
Total For LBK16									0.00	0	0
LBK17 On 22/03/2020 Spot Bond					0.00000	101.45308			0.00	0	200,000,000
Total LBK17 SPOT									0.00	0	200,000,000
Total For LBK17									0.00	0	200,000,000
LBK18 On 22/03/2022 Spot Bond					0.00000	104.26971			0.00	0	200,000,000
Total LBK18 SPOT									0.00	0	200,000,000
Total For LBK18									0.00	0	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
LBK20 On 08/06/2022 Spot Bond			10.43500	102.92714	10.43500	102.89854			0.00	0	2,500,000,000
Total LBK20 SPOT									0.00	0	2,500,000,000
Total For LBK20									0.00	0	2,500,000,000
LBK22 On 04/09/2020 Spot Bond					0.00000	101.16978			0.00	0	200,000,000
Total LBK22 SPOT									0.00	0	200,000,000
Total For LBK22									0.00	0	200,000,000
LBK23 On 05/09/2022 Spot Bond					0.00000	101.05165			0.00	0	0
Total LBK23 SPOT									0.00	0	0
Total For LBK23									0.00	0	0
LBK24 On 10/10/2024 Spot Bond			10.58500	98.90997	10.58500	98.88195			0.00	0	4,000,000,000
Total LBK24 SPOT									0.00	0	4,000,000,000
Total For LBK24									0.00	0	4,000,000,000
LBK25 On 25/03/2019 Spot Bond					0.00000	100.46837			0.00	0	0
Total LBK25 SPOT									0.00	0	0
Total For LBK25									0.00	0	0
LBK26 On 23/03/2021 Spot Bond					0.00000	100.68810			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	100.53037			0.00	0	0
Total LBK27 SPOT									0.00	0	0
Total For LBK27									0.00	0	0
LBK28 On 15/05/2028 Spot Bond			11.46000	99.30620	11.46000	99.27613			0.00	0	1,000,000,000
Total LBK28 SPOT									0.00	0	1,000,000,000
Total For LBK28									0.00	0	1,000,000,000
LBK29 On 07/06/2023 Spot Bond			10.33500	101.23885	10.33500	101.21097		620,100,000,000.00		60,000,000	30,000,000
Total LBK29 SPOT								620,100,000,000.00		60,000,000	30,000,000
Total For LBK29								620,100,000,000.00		60,000,000	30,000,000
LBK30 On 20/09/2021 Spot Bond					0.00000	100.61064			0.00	0	0
Total LBK30 SPOT									0.00	0	0
Total For LBK30									0.00	0	0
LBK31 On 20/09/2023 Spot Bond					0.00000	100.65267			0.00	0	0
Total LBK31 SPOT									0.00	0	0
Total For LBK31									0.00	0	0
LGL04 On 14/08/2020 Spot Bond			8.63500	102.44999	8.63500	102.42646			0.00	0	580,000,000
Total LGL04 SPOT									0.00	0	580,000,000
Total For LGL04									0.00	0	580,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL05 On 12/12/2021 Spot Bond					0.00000	101.97956			0.00	0	0
Total LGL05 SPOT									0.00	0	0
Total For LGL05									0.00	0	0
LGL06 On 04/10/2022 Spot Bond			10.43500	99.60841	10.43500	99.58057			0.00	0	2,500,000,000
Total LGL06 SPOT									0.00	0	2,500,000,000
Total For LGL06									0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond					0.00000	101.09009			0.00	700,000,000	700,000,000
Total LGL07 SPOT									0.00	700,000,000	700,000,000
Total For LGL07									0.00	700,000,000	700,000,000
LGL08 On 28/02/2023 Spot Bond					0.00000	103.37532			0.00	0	10,000,000
Total LGL08 SPOT									0.00	0	10,000,000
Total For LGL08									0.00	0	10,000,000
LGL09 On 28/08/2024 Spot Bond					0.00000	104.29463			0.00	0	20,000,000
Total LGL09 SPOT									0.00	0	20,000,000
Total For LGL09									0.00	0	20,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	100.19570			0.00	0	0
Total LGL10 SPOT									0.00	0	0
Total For LGL10									0.00	0	0
LHC05L On 27/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC05U SPOT									0.00	0	0
Total For LHC05U									0.00	0	0
LHC06L On 21/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC06U SPOT									0.00	0	0
Total For LHC06U									0.00	0	0
LHL17 On 14/11/2018 Spot Bond					0.00000	102.36527			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			9.26500	105.90727	9.26500	105.88059			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			13.48500	106.82345	13.48500	106.78557			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	102.28397			0.00	0	0
Total LHL26 SPOT									0.00	0	0
Total For LHL26									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHL27 On 13/02/2021 Spot Bond					0.00000	102.02285			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	102.26598			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	103.43478			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	101.36531			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	102.09558			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	101.54171			0.00	0	0
Total LRFC2 SPOT									0.00	0	0
Total For LRFC2									0.00	0	0
MAQ11 On 09/11/2018 Spot Bond					0.00000	101.46610			0.00	0	0
Total MAQ111 SPOT									0.00	0	0
Total For MAQ111									0.00	0	0
MAQ11 On 10/12/2018 Spot Bond					0.00000	100.79691			0.00	0	0
Total MAQ114 SPOT									0.00	0	0
Total For MAQ114									0.00	0	0
MAQ11 On 31/01/2019 Spot Bond					0.00000	101.67078			0.00	0	0
Total MAQ117 SPOT									0.00	0	0
Total For MAQ117									0.00	0	0
MAQ12 On 16/10/2018 Spot Bond					0.00000	100.00000			0.00	0	0
Total MAQ123 SPOT									0.00	0	0
Total For MAQ123									0.00	0	0
MAQ12 On 08/11/2018 Spot Bond					0.00000	99.54424			0.00	0	0
Total MAQ125 SPOT									0.00	0	0
Total For MAQ125									0.00	0	0
MAQ12 On 10/12/2018 Spot Bond					0.00000	98.90062			0.00	0	0
Total MAQ127 SPOT									0.00	0	0
Total For MAQ127									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBF04 On 07/06/2019 Spot Bond					0.00000	101.34212				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	101.12210				0.00	300,000,000	300,000,000
Total MBF049 SPOT										0.00	300,000,000	300,000,000
Total For MBF049										0.00	300,000,000	300,000,000
MBF05 On 17/05/2019 Spot Bond					0.00000	101.85176				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	100.80550				0.00	0	400,000,000
Total MBF053 SPOT										0.00	0	400,000,000
Total For MBF053										0.00	0	400,000,000
MBF05 On 27/03/2020 Spot Bond					0.00000	100.82060				0.00	0	20,000,000
Total MBF055 SPOT										0.00	0	20,000,000
Total For MBF055										0.00	0	20,000,000
MBF05 On 28/08/2020 Spot Bond					0.00000	101.48996				0.00	0	330,000,000
Total MBF057 SPOT										0.00	0	330,000,000
Total For MBF057										0.00	0	330,000,000
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	101.25683				0.00	0	0
Total MBF059 SPOT										0.00	0	0
Total For MBF059										0.00	0	0
MBF06 On 17/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBF060 SPOT										0.00	0	0
Total For MBF060										0.00	0	0
MBF06 On 17/08/2021 Spot Bond					0.00000	101.34180				0.00	0	0
Total MBF061 SPOT										0.00	0	0
Total For MBF061										0.00	0	0
MBP03 On 12/09/2019 Spot Bond					0.00000	100.80562				0.00	0	0
Total MBP035 SPOT										0.00	0	0
Total For MBP035										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBP03 On 11/04/2020 Spot Bond					0.00000	100.01625				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	101.13833				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	101.71396				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	101.22277				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	101.24476				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	100.02058				0.00	0	0
Total MBP041 SPOT										0.00	0	0
Total For MBP041										0.00	0	0
MBP04 On 26/04/2021 Spot Bond					0.00000	99.79165				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	101.81833				0.00	0	0
Total MBP043 SPOT										0.00	0	0
Total For MBP043										0.00	0	0
MBP04 On 27/09/2021 Spot Bond					0.00000	100.42191				0.00	0	0
Total MBP044 SPOT										0.00	0	0
Total For MBP044										0.00	0	0
MBP04 On 27/09/2023 Spot Bond					0.00000	100.42703				0.00	0	0
Total MBP045 SPOT										0.00	0	0
Total For MBP045										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			7.66500	100.69026	7.66500	100.66990				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	100.52937	8.00000	100.50819				0.00	0	0
Total MBSA01/R204 SPOT										0.00	0	0
Total For MBSA01/R204										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBSA0 On 15/04/2019 Spot Bond			7.59500	100.68149	7.59500	100.66131			53,165,000,000.00	7,000,000	3,500,000
Total MBSA02 SPOT									53,165,000,000.00	7,000,000	3,500,000
Total For MBSA02									53,165,000,000.00	7,000,000	3,500,000
MBSA0 On 15/04/2019 Spot Bond			8.91000	100.05606	8.91000	100.03268			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	102.38281			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	102.47773			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MEFSB On 05/01/2019 Spot Bond			7.68500	102.93616	7.68500	102.91485			0.00	0	0
Total MEFSB4 SPOT									0.00	0	0
Total For MEFSB4									0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.71000	103.61205	9.71000	103.58536			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	100.60175			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			9.28500	9.28500	9.28500	101.57528			0.00	0	0
Total MFS1B SPOT									0.00	0	0
Total For MFS1B									0.00	0	0
MIIL03 On 28/08/2023 Spot Bond					0.00000	101.55055			0.00	0	0
Total MIIL03 SPOT									0.00	0	0
Total For MIIL03									0.00	0	0
MMF10 On 15/12/2024 Spot Bond					0.00000	102.13366			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	102.30640			0.00	0	0
Total MMF201 SPOT									0.00	0	0
Total For MMF201									0.00	0	0
MMF30 On 15/12/2024 Spot Bond					0.00000	100.91460			0.00	0	0
Total MMF301 SPOT									0.00	0	0
Total For MMF301									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MMF40 On 15/12/2024 Spot Bond					0.00000	101.00348				0.00	0	0
Total MMF401 SPOT										0.00	0	0
Total For MMF401										0.00	0	0
MMIG0 On 17/03/2019 Spot Bond					0.00000	100.67228				0.00	5,294,000,000	2,647,000,000
Total MMIG01 SPOT										0.00	5,294,000,000	2,647,000,000
Total For MMIG01										0.00	5,294,000,000	2,647,000,000
MMIG0 On 17/03/2021 Spot Bond			9.53500	9.53500	9.53500	101.91236				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMIG0 On 01/06/2020 Spot Bond					0.00000	101.18332				0.00	2,000,000,000	1,000,000,000
Total MMIG03 SPOT										0.00	2,000,000,000	1,000,000,000
Total For MMIG03										0.00	2,000,000,000	1,000,000,000
MMIG0 On 12/08/2025 Spot Bond			12.06500	12.06500	12.06500	98.46843				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			10.63500	10.63500	10.63500	102.57820				0.00	0	1,050,000,000
Total MMIG05 SPOT										0.00	0	1,050,000,000
Total For MMIG05										0.00	0	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	100.71232				0.00	0	0
Total MMIG06 SPOT										0.00	0	0
Total For MMIG06										0.00	0	0
MQB00 On 28/08/2023 Spot Bond					0.00000	101.56062				0.00	0	0
Total MQB003 SPOT										0.00	0	0
Total For MQB003										0.00	0	0
MTN06 On 13/07/2020 Spot Bond					0.00000	100.95170				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	100.49025				0.00	0	0
Total MTN07 SPOT										0.00	0	0
Total For MTN07										0.00	0	0
MTN08 On 11/10/2020 Spot Bond					0.00000	100.76553				0.00	0	0
Total MTN08 SPOT										0.00	0	0
Total For MTN08										0.00	0	0
MTN08 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MTN08U SPOT										0.00	0	0
Total For MTN08U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MTN09 On 11/10/2022 Spot Bond					0.00000	100.51927				0.00	0	0
Total MTN09 SPOT										0.00	0	0
Total For MTN09										0.00	0	0
MTN09 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MTN09U SPOT										0.00	0	0
Total For MTN09U										0.00	0	0
MTN10 On 11/10/2024 Spot Bond					0.00000	101.37379				0.00	0	0
Total MTN10 SPOT										0.00	0	0
Total For MTN10										0.00	0	0
MTN11 On 04/06/2021 Spot Bond					0.00000	101.20018				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	101.26074				0.00	0	0
Total MTN12 SPOT										0.00	0	0
Total For MTN12										0.00	0	0
MTN13 On 04/06/2025 Spot Bond					0.00000	101.05100				0.00	0	0
Total MTN13 SPOT										0.00	0	0
Total For MTN13										0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA2U SPOT										0.00	0	0
Total For MWA2U										0.00	0	0
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA3U SPOT										0.00	0	0
Total For MWA3U										0.00	0	0
MWAR(On 22/11/2019 Spot Bond					0.00000	101.64534				0.00	0	1,000,000,000
Total MWAR01 SPOT										0.00	0	1,000,000,000
Total For MWAR01										0.00	0	1,000,000,000
MWAR(On 22/02/2021 Spot Bond					0.00000	101.37193				0.00	0	0
Total MWAR02 SPOT										0.00	0	0
Total For MWAR02										0.00	0	0
N4A211On 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N6A19 On 20/12/2018 Spot Bond					0.00000	100.57507			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	100.86454			0.00	0	420,000,000
Total N6B26 SPOT									0.00	0	420,000,000
Total For N6B26									0.00	0	420,000,000
N6C26 On 21/09/2020 Spot Bond					0.00000	100.61841			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	100.62543			0.00	0	0
Total N6D26 SPOT									0.00	0	0
Total For N6D26									0.00	0	0
N6E26 On 22/03/2021 Spot Bond					0.00000	100.66105			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	100.77973			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	100.93277			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			10.18500	97.06381	10.18500	97.03761			0.00	0	0
Total NAM01 SPOT									0.00	0	0
Total For NAM01									0.00	0	0
NAM02 On 29/06/2020 Spot Bond			9.28500	103.33482	9.28500	103.30920			0.00	0	0
Total NAM02 SPOT									0.00	0	0
Total For NAM02									0.00	0	0
NAM03 On 01/08/2023 Spot Bond			10.23500	101.42454	10.23500	101.39703			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			11.06500	99.31636	11.06500	99.28729			0.00	0	0
Total NAM04 SPOT									0.00	0	0
Total For NAM04									0.00	0	0
NBK11A On 28/11/2020 Spot Bond			8.36500	104.48121	8.36500	104.45795		6,190,100,000,000.00	740,000,000	370,000,000	
Total NBK11A SPOT								6,190,100,000,000.00	740,000,000	370,000,000	
Total For NBK11A								6,190,100,000,000.00	740,000,000	370,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK12/ On 19/03/2021 Spot Bond			8.68000	102.21293	8.68000	102.18894			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			9.38000	100.71154	9.38000	100.68604			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			10.03500	99.48503	10.03500	99.45812			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK14/ On 25/06/2021 Spot Bond			9.00500	103.53688	9.00500	103.51197			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK15/ On 11/02/2022 Spot Bond			9.63500	99.22450	9.63500	99.19912			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			10.20000	98.18820	10.20000	98.16166			0.00	0	0
Total NBK16A SPOT									0.00	0	0
Total For NBK16A									0.00	0	0
NBK17/ On 22/04/2026 Spot Bond			10.37500	97.68694	10.37500	102.62670		1,037,500,000,000.00	100,000,000	1,270,000,000	
Total NBK17A SPOT								1,037,500,000,000.00	100,000,000	1,270,000,000	
Total For NBK17A								1,037,500,000,000.00	100,000,000	1,270,000,000	
NBK18/ On 01/06/2020 Spot Bond			8.33000	104.85891	8.33000	104.83553			0.00	0	29,000,000
Total NBK18A SPOT									0.00	0	29,000,000
Total For NBK18A									0.00	0	29,000,000
NBK19/ On 01/06/2022 Spot Bond			9.78500	103.17978	9.78500	103.15286			0.00	0	0
Total NBK19A SPOT									0.00	0	0
Total For NBK19A									0.00	0	0
NBK20/ On 01/06/2026 Spot Bond			10.40500	103.64888	10.40500	103.62017			0.00	0	0
Total NBK20A SPOT									0.00	0	0
Total For NBK20A									0.00	0	0
NBK20/ On 25/06/2021 Spot Bond					0.00000	100.71723			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			10.82500	101.42095	10.82500	101.39190			0.00	0	0
Total NBK21A SPOT									0.00	0	0
Total For NBK21A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK22/ On 19/11/2022 Spot Bond			10.37500	103.11722	10.37500	103.08888			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			10.33500	106.09333	10.33500	106.06428			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	101.55503			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			10.41500	107.47514	10.41500	107.44550			0.00	0	1,000,000,000
Total NBK24A SPOT									0.00	0	1,000,000,000
Total For NBK24A									0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond					0.00000	101.51043			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			9.93500	9.93500	9.93500	104.21489			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	102.92366			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	17.39850	100.00000	17.36020			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	104.22236			0.00	0	0
Total NBK26B SPOT									0.00	0	0
Total For NBK26B									0.00	0	0
NBK27/ On 10/05/2026 Spot Bond			10.61500	107.56671	10.61500	107.53648			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			10.28500	101.01636	10.28500	100.98884			0.00	0	60,000,000
Total NBK28A SPOT									0.00	0	60,000,000
Total For NBK28A									0.00	0	60,000,000
NBK28I On 19/11/2020 Spot Bond					0.00000	102.20709			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK29/ On 31/07/2026 Spot Bond			10.56500	101.85330	10.56500	101.82480				0.00	0	0
Total NBK29A SPOT										0.00	0	0
Total For NBK29A										0.00	0	0
NBK29I On 18/02/2019 Spot Bond					0.00000	101.60467				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			10.05000	99.66190	10.05000	99.63535				0.00	0	0
Total NBK30A SPOT										0.00	0	0
Total For NBK30A										0.00	0	0
NBK30I On 18/02/2021 Spot Bond					0.00000	102.65139				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	101.46984				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	101.17217				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	101.88426				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	103.38936				0.00	0	79,500,000
Total NBK34B SPOT										0.00	0	79,500,000
Total For NBK34B										0.00	0	79,500,000
NBK35I On 10/05/2023 Spot Bond					0.00000	103.64797				0.00	0	0
Total NBK35B SPOT										0.00	0	0
Total For NBK35B										0.00	0	0
NBK36I On 10/05/2026 Spot Bond					0.00000	104.55867				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	101.88276				0.00	0	0
Total NBK37B SPOT										0.00	0	0
Total For NBK37B										0.00	0	0
NBK38I On 02/08/2021 Spot Bond					0.00000	103.40144				0.00	0	0
Total NBK38B SPOT										0.00	0	0
Total For NBK38B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK3A On 09/09/2019 Spot Bond			7.24500	104.70952	7.24500	104.68893			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	55.28351	100.00000	55.15980			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			11.84000	11.84000	11.84000	50.91190			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	101.94394			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	101.84263			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	102.42105			0.00	0	100,000,000
Total NBK42B SPOT									0.00	0	100,000,000
Total For NBK42B									0.00	0	100,000,000
NBK43I On 20/02/2024 Spot Bond					0.00000	101.78392			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	101.72168			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	101.98173			0.00	0	0
Total NBK45B SPOT									0.00	0	0
Total For NBK45B									0.00	0	0
NBK46I On 15/08/2025 Spot Bond					0.00000	101.48274			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	102.12458			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	101.69008			0.00	0	0
Total NBK7B SPOT									0.00	0	0
Total For NBK7B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.65425			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			11.01000	99.37540	11.01000	99.34597			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	100.65075			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			11.04500	98.54396	11.04500	98.51469			0.00	0	0
Total NCLN85 SPOT									0.00	0	0
Total For NCLN85									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.65425			0.00	0	0
Total NCLN87 SPOT									0.00	0	0
Total For NCLN87									0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.65973			0.00	0	0
Total NCLN90 SPOT									0.00	0	0
Total For NCLN90									0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.66673			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	100.59951			0.00	0	0
Total NCLN94 SPOT									0.00	0	0
Total For NCLN94									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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.39013				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			7.96500	7.96500	7.96500	101.39502				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	100.71897				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	100.02500				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	99.99988				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2020 Spot Bond					0.00000	102.85445				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			9.83500	105.51619	9.83500	105.48867				0.00	0	3,078,000,000
Total NED20 SPOT										0.00	0	3,078,000,000
Total For NED20										0.00	0	3,078,000,000
NEDT1 On 21/05/2021 Spot Bond					0.00000	106.64559				0.00	0	9,300,000
Total NEDT1A SPOT										0.00	0	9,300,000
Total For NEDT1A										0.00	0	9,300,000
NEDT1 On 26/11/2021 Spot Bond					0.00000	105.39154				0.00	0	46,000,000
Total NEDT1B SPOT										0.00	0	46,000,000

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 NEDT1B									0.00	0	46,000,000
NET51 On 16/11/2018 Spot Bond					0.00000	101.35977			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	105.70237			0.00	70,000,000	70,000,000
Total NGL01 SPOT									0.00	70,000,000	70,000,000
Total For NGL01									0.00	70,000,000	70,000,000
NGL02 On 15/03/2022 Spot Bond					0.00000	105.90575			0.00	110,000,000	150,000,000
Total NGL02 SPOT									0.00	110,000,000	150,000,000
Total For NGL02									0.00	110,000,000	150,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	101.48391			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	102.13137			0.00	0	60,000,000
Total NGL04 SPOT									0.00	0	60,000,000
Total For NGL04									0.00	0	60,000,000
NGL05 On 26/07/2023 Spot Bond					0.00000	102.85011			0.00	0	0
Total NGL05 SPOT									0.00	0	0
Total For NGL05									0.00	0	0
NGLT1/ On 01/07/2022 Spot Bond					0.00000	100.51633			0.00	0	0
Total NGLT1A SPOT									0.00	0	0
Total For NGLT1A									0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	111.59300	10.00000	111.56400			0.00	0	0
Total NHM001/JIBAR SPOT									0.00	0	0
Total For NHM001/JIBAR									0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	105.76924	13.50000	105.73170			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	101.06133			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	105.39452			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	104.55068			0.00	0	0
Total NHM005 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NHM005										0.00	0	0
NI202 On 07/12/2033 Spot Bond			4.32000	4.32000	4.32000	203.60282				0.00	0	0
Total NI202 SPOT										0.00	0	0
Total For NI202										0.00	0	0
NI25 On 31/01/2025 Spot Bond			3.73000	3.73000	3.73000	126.36017				0.00	0	0
Total NI25 SPOT										0.00	0	0
Total For NI25										0.00	0	0
NI29 On 31/03/2029 Spot Bond			4.24000	4.24000	4.24000	89.34687				0.00	0	0
Total NI29 SPOT										0.00	0	0
Total For NI29										0.00	0	0
NI38 On 31/01/2038 Spot Bond			4.45000	4.45000	4.45000	100.45442				0.00	0	0
Total NI38 SPOT										0.00	0	0
Total For NI38										0.00	0	0
NILB11 On 31/01/2025 Spot Bond			3.83500	3.83500	3.83500	125.59523				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			4.22500	4.22500	4.22500	122.79945				0.00	0	0
Total NILB13 SPOT										0.00	0	0
Total For NILB13										0.00	0	0
NILB14 On 31/03/2028 Spot Bond			4.25000	4.25000	4.25000	167.05691				0.00	0	0
Total NILB14 SPOT										0.00	0	0
Total For NILB14										0.00	0	0
NILB15 On 31/03/2028 Spot Bond			4.56000	162.95042	4.56000	162.88645				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			4.60000	76.76360	4.60000	98.29275				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			8.33500	103.77393	8.33500	103.75090				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NN01U On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NN01U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NN01U										0.00	0	0
NN02 On 24/07/2023 Spot Bond					0.00000	93.14247				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			8.96500	8.96500	8.96500	103.72189				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	101.28271				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	101.90495				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	101.34816				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	101.34973				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			9.16500	9.16500	9.16500	103.74764				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	101.34529				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	101.40944				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			9.36500	9.36500	9.36500	103.77341				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	101.40949				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D On 22/05/2020 Spot Bond					0.00000	101.55868				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2019 Spot Bond					0.00000	101.47204				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			7.44500	105.18102	7.44500	105.15977				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			9.58500	114.40173	9.58500	114.37263				0.00	0	0
Total NRA022 SPOT										0.00	0	0
Total For NRA022										0.00	0	0
NRA02: On 31/05/2023 Spot Bond			4.15000	180.24063	4.15000	180.17199				0.00	0	0
Total NRA023 SPOT										0.00	0	0
Total For NRA023										0.00	0	0
NRA02: On 30/11/2028 Spot Bond			11.71500	107.74423	11.71500	107.71072				0.00	0	6,340,000,000
Total NRA028 SPOT										0.00	0	6,340,000,000
Total For NRA028										0.00	0	6,340,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	16.69213	100.00000	16.65519				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	101.30790				0.00	0	110,000,000
Total NTC18 SPOT										0.00	0	110,000,000
Total For NTC18										0.00	0	110,000,000
NTC19 On 27/07/2020 Spot Bond					0.00000	102.82416				0.00	0	0
Total NTC19 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NTC19									0.00	0	0
NTC20 On 27/07/2020 Spot Bond					0.00000	102.56544			0.00	0	1,400,000,000
Total NTC20 SPOT									0.00	0	1,400,000,000
Total For NTC20									0.00	0	1,400,000,000
NTC21 On 24/03/2022 Spot Bond					0.00000	101.09360			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	101.46585			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	101.49957			0.00	240,000,000	120,000,000
Total NTC23 SPOT									0.00	240,000,000	120,000,000
Total For NTC23									0.00	240,000,000	120,000,000
NTC24 On 29/03/2021 Spot Bond					0.00000	100.35389			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	101.38543			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	102.32810			0.00	0	36,000,000
Total OML02 SPOT									0.00	0	36,000,000
Total For OML02									0.00	0	36,000,000
OML03 On 27/11/2019 Spot Bond			9.48500	103.34041	9.48500	103.31439			0.00	0	0
Total OML03 SPOT									0.00	0	0
Total For OML03									0.00	0	0
OML04 On 19/03/2020 Spot Bond					0.00000	101.76385			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			9.83500	9.83500	9.83500	100.61564			0.00	0	1,565,000,000
Total OML05 SPOT									0.00	0	1,565,000,000
Total For OML05									0.00	0	1,565,000,000
OML06 On 19/03/2022 Spot Bond			10.83500	99.33976	10.83500	99.31081			0.00	0	1,500,000,000
Total OML06 SPOT									0.00	0	1,500,000,000
Total For OML06									0.00	0	1,500,000,000
OML07 On 19/03/2025 Spot Bond			11.61500	97.89667	11.61500	97.86614			0.00	0	1,000,000,000
Total OML07 SPOT									0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For OML07										0.00	0	1,000,000,000
OML08 On 14/09/2020 Spot Bond					0.00000	101.73214				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			10.98500	100.70769	10.98500	100.67795				0.00	0	1,055,000,000
Total OML09 SPOT										0.00	0	1,055,000,000
Total For OML09										0.00	0	1,055,000,000
OML10 On 14/09/2025 Spot Bond			11.66500	99.54425	11.66500	99.51309				0.00	0	930,000,000
Total OML10 SPOT										0.00	0	930,000,000
Total For OML10										0.00	0	930,000,000
PBAJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBAJ1U SPOT										0.00	0	0
Total For PBAJ1U										0.00	0	0
PBBJ1L On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBBJ1U SPOT										0.00	0	0
Total For PBBJ1U										0.00	0	0
PBGJ1L On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBGJ1U SPOT										0.00	0	0
Total For PBGJ1U										0.00	0	0
PBJC1L On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJC1U SPOT										0.00	0	0
Total For PBJC1U										0.00	0	0
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJJ1U SPOT										0.00	0	0
Total For PBJJ1U										0.00	0	0
PBKJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKJ1U SPOT										0.00	0	0
Total For PBKJ1U										0.00	0	0
PBKS1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKS1U SPOT										0.00	0	0
Total For PBKS1U										0.00	0	0
PBKX1L On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKX1U SPOT										0.00	0	0
Total For PBKX1U										0.00	0	0
PBLS1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBL1U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For PBL1U										0.00	0	0
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLT1U SPOT										0.00	0	0
Total For PBLT1U										0.00	0	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUC1U SPOT										0.00	0	0
Total For PBUC1U										0.00	0	0
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUJ1U SPOT										0.00	0	0
Total For PBUJ1U										0.00	0	0
PBVJ1L On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBVJ1U SPOT										0.00	0	0
Total For PBVJ1U										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	111.59300	10.00000	111.56400				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	100.84234				0.00	0	0
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0
PMM43 On 28/02/2019 Spot Bond					0.00000	101.13546				0.00	0	0
Total PMM43 SPOT										0.00	0	0
Total For PMM43										0.00	0	0
PMM44 On 07/11/2019 Spot Bond					0.00000	101.64613				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	101.07724				0.00	0	0
Total PMM45 SPOT										0.00	0	0
Total For PMM45										0.00	0	0
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PMM46U SPOT										0.00	0	0
Total For PMM46U										0.00	0	0
PMM47 On 30/09/2019 Spot Bond					0.00000	100.97632				0.00	0	0
Total PMM47 SPOT										0.00	0	0
Total For PMM47										0.00	0	0
PMM48 On 28/02/2020 Spot Bond					0.00000	100.99950				0.00	0	0
Total PMM48 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For PMM48									0.00	0	0
PPC00: On 31/12/2018 Spot Bond					0.00000	99.91133			0.00	0	0
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0
PPC00: On 31/10/2019 Spot Bond					0.00000	100.30885			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	101.27408			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	101.33598			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	101.39012			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	101.49835			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	101.51381			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	101.52926			0.00	0	0
Total PRE2D1 SPOT									0.00	0	0
Total For PRE2D1									0.00	0	0
R186 On 21/12/2026 Spot Bond			9.23500	110.50926	9.26500	110.30459			649,350,231,744,000.00	2,777,406,630,400	1,200,861,425,800
Total R186 SPOT									19,350,231,744,000.00	777,406,630,400	200,861,425,800
Total For R186									19,350,231,744,000.00	777,406,630,400	200,861,425,800
R197 On 07/12/2023 Spot Bond			2.95000	299.36429	2.95000	299.25994			69,710,911,330,000.00	23,630,817,400	22,460,100,000
Total R197 SPOT									39,710,911,330,000.00	23,630,817,400	22,460,100,000
Total For R197									39,710,911,330,000.00	23,630,817,400	22,460,100,000
R202 On 07/12/2033 Spot Bond			3.07000	235.17201	3.07000	235.08926			950,137,984,000.00	309,491,200	275,107,300,000
Total R202 SPOT									950,137,984,000.00	309,491,200	275,107,300,000
Total For R202									950,137,984,000.00	309,491,200	275,107,300,000
R2023 On 28/02/2023 Spot Bond			8.60000	97.94771	8.63500	97.80195			779,199,973,900,000.00	904,558,136,500	1,132,379,496,300
Total R2023 SPOT									79,199,973,900,000.00	904,558,136,500	132,379,496,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2023									9,199,973,900,000.00	904,558,136,500	132,379,496,300
R2030 On 31/01/2030 Spot Bond			9.67000	90.35026	9.67000	90.32708			770,144,575,594,000.00	286,467,898,200	883,825,059,800
Total R2030 SPOT									0,144,575,594,000.00	286,467,898,200	383,825,059,800
Total For R2030									0,144,575,594,000.00	286,467,898,200	383,825,059,800
R2032 On 31/03/2032 Spot Bond			9.86000	88.52147	9.86000	88.49806			611,017,416,434,000.00	366,228,946,900	943,494,000,000
Total R2032 SPOT									11,017,416,434,000.00	366,228,946,900	943,494,000,000
Total For R2032									11,017,416,434,000.00	366,228,946,900	943,494,000,000
R2035 On 28/02/2035 Spot Bond			10.01000	92.08448	10.01000	92.05963			468,166,101,400,000.00	346,470,140,000	904,619,000,000
Total R2035 SPOT									8,166,101,400,000.00	346,470,140,000	904,619,000,000
Total For R2035									8,166,101,400,000.00	346,470,140,000	904,619,000,000
R2037 On 31/01/2037 Spot Bond			10.09000	88.62217	10.09000	88.59846			998,543,335,956,000.00	198,071,688,400	955,153,429,800
Total R2037 SPOT									8,543,335,956,000.00	198,071,688,400	955,153,429,800
Total For R2037									8,543,335,956,000.00	198,071,688,400	955,153,429,800
R204 On 21/12/2018 Spot Bond			6.19000	102.86608	6.26500	102.83503			601,668,000,000,000.00	97,200,000,000	399,320,000,000
Total R204 SPOT									1,668,000,000,000.00	97,200,000,000	399,320,000,000
Total For R204									1,668,000,000,000.00	97,200,000,000	399,320,000,000
R2040 On 31/01/2040 Spot Bond			10.16500	91.80799	10.16500	91.78325			675,404,736,381,000.00	263,197,711,400	730,680,255,500
Total R2040 SPOT									5,404,736,381,000.00	263,197,711,400	730,680,255,500
Total For R2040									5,404,736,381,000.00	263,197,711,400	730,680,255,500
R2044 On 31/01/2044 Spot Bond			10.20000	88.76104	10.20000	88.73705			645,387,761,540,000.00	455,430,172,700	779,103,172,000
Total R2044 SPOT									15,387,761,540,000.00	455,430,172,700	779,103,172,000
Total For R2044									15,387,761,540,000.00	455,430,172,700	779,103,172,000
R2048 On 28/02/2048 Spot Bond			10.18000	87.82854	10.18000	87.80446			850,969,515,296,000.00	869,446,907,200	772,800,523,400
Total R2048 SPOT									50,969,515,296,000.00	869,446,907,200	772,800,523,400
Total For R2048									50,969,515,296,000.00	869,446,907,200	772,800,523,400
R207 On 15/01/2020 Spot Bond			7.25000	101.83577	7.28500	101.77497			908,830,420,000,000.00	125,355,920,000	738,458,960,200
Total R207 SPOT									8,830,420,000,000.00	125,355,920,000	738,458,960,200
Total For R207									8,830,420,000,000.00	125,355,920,000	738,458,960,200
R208 On 31/03/2021 Spot Bond			7.85500	97.88694	7.88500	97.80140			796,218,101,718,000.00	737,901,731,600	125,971,860,500
Total R208 SPOT									6,218,101,718,000.00	737,901,731,600	125,971,860,500
Total For R208									6,218,101,718,000.00	737,901,731,600	125,971,860,500
R209 On 31/03/2036 Spot Bond			9.95000	69.92836	9.97500	69.75271			750,867,547,845,000.00	778,981,663,100	993,405,073,600
Total R209 SPOT									50,867,547,845,000.00	778,981,663,100	993,405,073,600
Total For R209									50,867,547,845,000.00	778,981,663,100	993,405,073,600
R210 On 31/03/2028 Spot Bond			3.01000	185.06882	3.00000	185.15731			12,028,359,126,000.00	3,996,132,600	28,751,400,000
Total R210 SPOT									12,028,359,126,000.00	3,996,132,600	28,751,400,000

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 R210									12,028,359,126,000.00	3,996,132,600	28,751,400,000
R212 On 31/01/2022 Spot Bond			2.80000	154.91619	2.80000	154.86288			144,842,180,560,000.00	51,729,350,200	53,061,500,000
Total R212 SPOT									14,842,180,560,000.00	51,729,350,200	53,061,500,000
Total For R212									14,842,180,560,000.00	51,729,350,200	53,061,500,000
R213 On 28/02/2031 Spot Bond			9.73500	81.46719	9.76500	81.26213			855,311,423,500,000.00	601,470,100,000	652,911,695,900
Total R213 SPOT									55,311,423,500,000.00	601,470,100,000	652,911,695,900
Total For R213									55,311,423,500,000.00	601,470,100,000	652,911,695,900
R214 On 28/02/2041 Spot Bond			10.15000	68.79381	10.15000	68.77499			477,337,012,690,000.00	145,550,444,600	739,235,064,900
Total R214 SPOT									7,337,012,690,000.00	145,550,444,600	739,235,064,900
Total For R214									7,337,012,690,000.00	145,550,444,600	739,235,064,900
RCG01 On 24/10/2019 Spot Bond					0.00000	100.40459			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
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
RDF09 On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF09U SPOT									0.00	0	0
Total For RDF09U									0.00	0	0
RDF10 On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF10U SPOT									0.00	0	0
Total For RDF10U									0.00	0	0
RDF11 On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF11U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDF11U										0.00	0	0
RDF12I On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF12U SPOT										0.00	0	0
Total For RDF12U										0.00	0	0
RDF13I On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF13U SPOT										0.00	0	0
Total For RDF13U										0.00	0	0
RDF14I On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF14U SPOT										0.00	0	0
Total For RDF14U										0.00	0	0
RDF15I On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF15U SPOT										0.00	0	0
Total For RDF15U										0.00	0	0
RDF16I On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF16U SPOT										0.00	0	0
Total For RDF16U										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond					0.00000	101.87838				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond					0.00000	100.91733				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	100.53760				0.00	100,000,000	100,000,000
Total RDFB07 SPOT										0.00	100,000,000	100,000,000
Total For RDFB07										0.00	100,000,000	100,000,000
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.00711				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	101.05624				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	100.80127				0.00	0	450,000,000
Total RDFB10 SPOT										0.00	0	450,000,000

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 RDFB10										0.00	0	450,000,000
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.46167				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	101.19892				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	100.80104				0.00	0	0
Total RDFB13 SPOT										0.00	0	0
Total For RDFB13										0.00	0	0
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.81933				0.00	0	0
Total RDFB14 SPOT										0.00	0	0
Total For RDFB14										0.00	0	0
RDFC4 On 04/06/2019 Spot Bond					0.00000	100.92948				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	101.69493				0.00	0	0
Total RDFC44 SPOT										0.00	0	0
Total For RDFC44										0.00	0	0
REB12 On 07/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB12U SPOT										0.00	0	0
Total For REB12U										0.00	0	0
REB13 On 07/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB13U SPOT										0.00	0	0
Total For REB13U										0.00	0	0
REBC0 On 21/05/2019 Spot Bond					0.00000	101.32083				0.00	0	100,000,000
Total REBC09 SPOT										0.00	0	100,000,000
Total For REBC09										0.00	0	100,000,000
RED20 On 05/04/2019 Spot Bond					0.00000	100.36505				0.00	0	0
Total RED202 SPOT										0.00	0	0
Total For RED202										0.00	0	0
RED20 On 05/04/2019 Spot Bond					0.00000	100.43973				0.00	0	0
Total RED203 SPOT										0.00	0	0
Total For RED203										0.00	0	0
RED20 On 05/01/2020 Spot Bond					0.00000	100.35994				0.00	0	0
Total RED204 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RED204										0.00	0	0
RED20: On 05/07/2020 Spot Bond					0.00000	100.40386				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	100.92594				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	101.72055				0.00	0	0
Total RED401 SPOT										0.00	0	0
Total For RED401										0.00	0	0
RED50 On 05/12/2022 Spot Bond					0.00000	101.35588				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	100.16698				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	100.20824				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	101.82089				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	100.27460				0.00	0	0
Total RED801 SPOT										0.00	0	0
Total For RED801										0.00	0	0
RED90 On 28/07/2022 Spot Bond					0.00000	102.26943				0.00	0	0
Total RED901 SPOT										0.00	0	0
Total For RED901										0.00	0	0
REDX0 On 07/02/2019 Spot Bond					0.00000	100.48858				0.00	0	0
Total REDX01 SPOT										0.00	0	0
Total For REDX01										0.00	0	0
RES02I On 02/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03I On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES03U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RES03U										0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES30 On 07/03/2021 Spot Bond					0.00000	100.52373				0.00	0	40,000,000,000
Total RES30 SPOT										0.00	0	40,000,000,000
Total For RES30										0.00	0	40,000,000,000
RES34 On 25/08/2019 Spot Bond					0.00000	101.21707				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	101.03514				0.00	0	0
Total RES35 SPOT										0.00	0	0
Total For RES35										0.00	0	0
RES36 On 21/10/2019 Spot Bond					0.00000	99.86527				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	101.67192				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	100.02212				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	101.12773				0.00	0	0
Total RES41 SPOT										0.00	0	0
Total For RES41										0.00	0	0
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES42U SPOT										0.00	0	0
Total For RES42U										0.00	0	0
RES43I On 03/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES43U SPOT										0.00	0	0
Total For RES43U										0.00	0	0
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES44U SPOT										0.00	0	0
Total For RES44U										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RMBI06									0.00	0	0
RW21 On 21/04/2021 Spot Bond			9.28500	101.39699	9.28500	101.37184			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			10.18000	100.69348	10.18000	100.66616			0.00	0	0
Total RW23 SPOT									0.00	0	0
Total For RW23									0.00	0	0
RW28 On 10/12/2028 Spot Bond			11.31000	97.24853	11.31000	97.21930			0.00	0	0
Total RW28 SPOT									0.00	0	0
Total For RW28									0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	111.59300	10.00000	111.56400			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK17 On 30/07/2019 Spot Bond					0.00000	102.42047			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	100.81458			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	99.81072			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	103.05466			0.00	120,000,000	120,000,000
Total SBK20 SPOT									0.00	120,000,000	120,000,000
Total For SBK20									0.00	120,000,000	120,000,000
SBK21 On 28/01/2020 Spot Bond					0.00000	103.94299			0.00	0	43,000,000
Total SBK21 SPOT									0.00	0	43,000,000
Total For SBK21									0.00	0	43,000,000
SBK22 On 28/05/2020 Spot Bond					0.00000	103.94991			0.00	0	230,000,000
Total SBK22 SPOT									0.00	0	230,000,000
Total For SBK22									0.00	0	230,000,000
SBK23 On 28/05/2022 Spot Bond			10.98500	106.11127	10.98500	106.08043		1,977,300,000,000.00		180,000,000	2,120,000,000
Total SBK23 SPOT								1,977,300,000,000.00		180,000,000	2,120,000,000
Total For SBK23								1,977,300,000,000.00		180,000,000	2,120,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	102.63714			0.00	0	45,000,000
Total SBK24 SPOT									0.00	0	45,000,000

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 SBK24									0.00	0	45,000,000
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	104.53310			0.00	1,100,000,000	1,290,000,000
Total SBK25 SPOT									0.00	1,100,000,000	1,290,000,000
Total For SBK25									0.00	1,100,000,000	1,290,000,000
SBK26 On 25/04/2021 Spot Bond			10.48500	103.56370	10.48500	103.53478			0.00	0	0
Total SBK26 SPOT									0.00	0	0
Total For SBK26									0.00	0	0
SBN01 On 31/07/2021 Spot Bond					0.00000	101.78417			0.00	0	0
Total SBN01 SPOT									0.00	0	0
Total For SBN01									0.00	0	0
SBS18 On 23/06/2021 Spot Bond					0.00000	101.84827			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			9.09000	105.74467	9.09000	105.71899			0.00	0	1,200,000,000
Total SBS19 SPOT									0.00	0	1,200,000,000
Total For SBS19									0.00	0	1,200,000,000
SBS20 On 15/05/2026 Spot Bond			10.29000	102.97409	10.29000	102.94601		10,290,000,000,000.00		1,000,000,000	500,000,000
Total SBS20 SPOT								10,290,000,000,000.00		1,000,000,000	500,000,000
Total For SBS20								10,290,000,000,000.00		1,000,000,000	500,000,000
SBS21 On 15/05/2026 Spot Bond					0.00000	104.41307			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS24 On 24/05/2019 Spot Bond					0.00000	101.82368			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			7.78500	104.13270	7.78500	104.11109			0.00	0	0
Total SBS25 SPOT									0.00	0	0
Total For SBS25									0.00	0	0
SBS27 On 20/02/2024 Spot Bond			9.63500	103.60087	9.63500	103.57438			0.00	0	0
Total SBS27 SPOT									0.00	0	0
Total For SBS27									0.00	0	0
SBS29 On 12/06/2019 Spot Bond			7.90000	103.49082	7.90000	103.46892			0.00	0	0
Total SBS29 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			10.42500	91.72352	10.42500	91.69820			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond					0.00000	100.91756			0.00	0	0
Total SBS30 SPOT									0.00	0	0
Total For SBS30									0.00	0	0
SBS31 On 12/06/2027 Spot Bond			10.50000	99.36807	10.50000	99.34030			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS33 On 19/09/2019 Spot Bond					0.00000	100.63034			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			10.11500	100.69938	10.11500	100.67194			0.00	0	3,500,000,000
Total SBS34 SPOT									0.00	0	3,500,000,000
Total For SBS34									0.00	0	3,500,000,000
SBS36 On 29/01/2020 Spot Bond					0.00000	102.13675			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			8.37500	101.23657	8.37500	101.21400			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			10.10500	97.31103	10.10500	97.28496		202,100,000,000.00		20,000,000	10,000,000
Total SBS38 SPOT								202,100,000,000.00		20,000,000	10,000,000
Total For SBS38								202,100,000,000.00		20,000,000	10,000,000
SBS39 On 29/01/2030 Spot Bond			10.96000	94.09582	10.96000	94.06854		6,137,600,000,000.00		560,000,000	280,000,000
Total SBS39 SPOT								6,137,600,000,000.00		560,000,000	280,000,000
Total For SBS39								6,137,600,000,000.00		560,000,000	280,000,000
SBS4 On 16/11/2021 Spot Bond			9.10000	102.26799	9.10000	102.24326			0.00	0	580,000,000
Total SBS4 SPOT									0.00	0	580,000,000
Total For SBS4									0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond					0.00000	102.30186			0.00	0	0
Total SBS40 SPOT									0.00	0	0
Total For SBS40									0.00	0	0
SBS41 On 12/11/2022 Spot Bond			9.54500	105.71008	9.54500	105.68330		9,258,650,000,000.00		970,000,000	558,000,000
Total SBS41 SPOT								9,258,650,000,000.00		970,000,000	558,000,000

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 SBS41										9,258,650,000,000.00	970,000,000	558,000,000
SBS42 On 12/11/2025 Spot Bond			10.20000	106.73102	10.20000	106.70217				408,000,000,000.00	40,000,000	20,000,000
Total SBS42 SPOT										408,000,000,000.00	40,000,000	20,000,000
Total For SBS42										408,000,000,000.00	40,000,000	20,000,000
SBS43 On 12/11/2027 Spot Bond			10.50000	106.47173	10.50000	106.44212				0.00	0	0
Total SBS43 SPOT										0.00	0	0
Total For SBS43										0.00	0	0
SBS44 On 15/02/2019 Spot Bond					0.00000	101.70604				0.00	0	0
Total SBS44 SPOT										0.00	0	0
Total For SBS44										0.00	0	0
SBS45 On 15/02/2021 Spot Bond					0.00000	102.53086				0.00	0	406,000,000
Total SBS45 SPOT										0.00	0	406,000,000
Total For SBS45										0.00	0	406,000,000
SBS46 On 15/02/2023 Spot Bond			9.56000	105.58661	9.56000	105.55982				9,254,080,000,000.00	968,000,000	484,000,000
Total SBS46 SPOT										9,254,080,000,000.00	968,000,000	484,000,000
Total For SBS46										9,254,080,000,000.00	968,000,000	484,000,000
SBS47 On 15/02/2023 Spot Bond					0.00000	103.07413				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	102.10713				0.00	0	30,000,000
Total SBS48 SPOT										0.00	0	30,000,000
Total For SBS48										0.00	0	30,000,000
SBS49 On 31/01/2022 Spot Bond					0.00000	102.68665				0.00	0	61,000,000
Total SBS49 SPOT										0.00	0	61,000,000
Total For SBS49										0.00	0	61,000,000
SBS50 On 31/01/2022 Spot Bond			9.79500	101.03999	9.79500	101.01374				0.00	0	0
Total SBS50 SPOT										0.00	0	0
Total For SBS50										0.00	0	0
SBS51 On 31/01/2024 Spot Bond			10.30500	10.30500	10.30500	99.89468				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	103.26247				0.00	10,150,000,000	10,240,000,000
Total SBS52 SPOT										0.00	10,150,000,000	10,240,000,000
Total For SBS52										0.00	10,150,000,000	10,240,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	102.93435				0.00	0	0
Total SBS53 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS53										0.00	0	0
SBS54 On 12/06/2020 Spot Bond					0.00000	101.31339				0.00	0	0
Total SBS54 SPOT										0.00	0	0
Total For SBS54										0.00	0	0
SBS55 On 12/06/2022 Spot Bond					0.00000	101.77872				0.00	0	0
Total SBS55 SPOT										0.00	0	0
Total For SBS55										0.00	0	0
SBS56 On 12/06/2022 Spot Bond			9.41500	9.41500	9.41500	101.64838				0.00	0	0
Total SBS56 SPOT										0.00	0	0
Total For SBS56										0.00	0	0
SBS57 On 12/06/2024 Spot Bond					0.00000	101.82989				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	102.93371				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	100.15688				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	99.95635				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			3.96000	286.29001	3.96000	286.18242				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			4.37000	4.37000	4.37000	202.45457				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	102.83806				0.00	0	21,500,000
Total SBT101 SPOT										0.00	0	21,500,000
Total For SBT101										0.00	0	21,500,000
SBT102 On 30/09/2022 Spot Bond					0.00000	101.98359				0.00	0	50,500,000
Total SBT102 SPOT										0.00	0	50,500,000
Total For SBT102										0.00	0	50,500,000
SBT201 On 13/02/2023 Spot Bond					0.00000	103.12949				0.00	24,000,000	12,000,000
Total SBT201 SPOT										0.00	24,000,000	12,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBT201										0.00	24,000,000	12,000,000
SGI004 On 20/01/2021 Spot Bond					0.00000	100.20476				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	100.20490				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	100.06115				0.00	0	0
Total SGI006 SPOT										0.00	0	0
Total For SGI006										0.00	0	0
SHI02 On 01/10/2021 Spot Bond					0.00000	82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHS11U On 25/11/2020 Spot Bond			10.00000	111.59300	10.00000	111.56400				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SLI4 On 15/08/2021 Spot Bond					0.00000	103.00909				0.00	0	112,000,000
Total SLI4 SPOT										0.00	0	112,000,000
Total For SLI4										0.00	0	112,000,000
SLRA1 On 15/08/2019 Spot Bond					0.00000	101.49644				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	101.53836				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	101.45741				0.00	0	220,000,000
Total SLRA3 SPOT										0.00	0	220,000,000
Total For SLRA3										0.00	0	220,000,000
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.49962				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	101.56390				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	101.58048				0.00	0	0
Total SLRB2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SLRB2										0.00	0	0
SLRB3 On 15/11/2020 Spot Bond					0.00000	101.58377				0.00	0	0
Total SLRB3 SPOT										0.00	0	0
Total For SLRB3										0.00	0	0
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.59231				0.00	0	0
Total SLRB4 SPOT										0.00	0	0
Total For SLRB4										0.00	0	0
SLRC1 On 15/08/2019 Spot Bond					0.00000	101.70043				0.00	0	0
Total SLRC1 SPOT										0.00	0	0
Total For SLRC1										0.00	0	0
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.73541				0.00	0	0
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0
SLRC3 On 15/11/2020 Spot Bond					0.00000	101.65618				0.00	0	0
Total SLRC3 SPOT										0.00	0	0
Total For SLRC3										0.00	0	0
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.69336				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	101.97039				0.00	0	22,000,000
Total SNT02 SPOT										0.00	0	22,000,000
Total For SNT02										0.00	0	22,000,000
SNT03 On 12/04/2023 Spot Bond			10.98500	10.98500	10.98500	102.85044				0.00	0	1,550,000,000
Total SNT03 SPOT										0.00	0	1,550,000,000
Total For SNT03										0.00	0	1,550,000,000
SNT04 On 27/06/2022 Spot Bond					0.00000	102.02927				0.00	0	625,000,000
Total SNT04 SPOT										0.00	0	625,000,000
Total For SNT04										0.00	0	625,000,000
SPDA10 On 21/08/2021 Spot Bond					0.00000	101.96194				0.00	0	24,000,000
Total SPDA10 SPOT										0.00	0	24,000,000
Total For SPDA10										0.00	0	24,000,000
SPDA11 On 21/08/2020 Spot Bond					0.00000	101.48972				0.00	514,000,000	814,000,000
Total SPDA11 SPOT										0.00	514,000,000	814,000,000
Total For SPDA11										0.00	514,000,000	814,000,000
SPDA12 On 21/08/2022 Spot Bond					0.00000	101.34644				0.00	0	0
Total SPDA12 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SPDA12										0.00	0	0
SPDA6 On 21/08/2019 Spot Bond					0.00000	101.71862				0.00	0	0
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPDA7 On 21/08/2019 Spot Bond					0.00000	101.72187				0.00	0	55,000,000
Total SPDA7 SPOT										0.00	0	55,000,000
Total For SPDA7										0.00	0	55,000,000
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.34858				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	101.77000				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	100.93329				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	102.59474				0.00	0	200,000,000
Total SPG003 SPOT										0.00	0	200,000,000
Total For SPG003										0.00	0	200,000,000
SPG00: On 27/09/2023 Spot Bond					0.00000	100.47048				0.00	0	0
Total SPG004 SPOT										0.00	0	0
Total For SPG004										0.00	0	0
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS039U SPOT										0.00	0	0
Total For SS039U										0.00	0	0
SS040L On 18/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS040U SPOT										0.00	0	0
Total For SS040U										0.00	0	0
SS041L On 29/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS041U SPOT										0.00	0	0
Total For SS041U										0.00	0	0
SS042L On 02/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS042U SPOT										0.00	0	0
Total For SS042U										0.00	0	0
SS043L On 04/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS043U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SS043U										0.00	0	0
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS044U SPOT										0.00	0	0
Total For SS044U										0.00	0	0
SS045L On 09/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS045U SPOT										0.00	0	0
Total For SS045U										0.00	0	0
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS046U SPOT										0.00	0	0
Total For SS046U										0.00	0	0
SS047L On 15/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS047U SPOT										0.00	0	0
Total For SS047U										0.00	0	0
SS048L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS048U SPOT										0.00	0	0
Total For SS048U										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			8.66500	99.18891	8.66500	99.16580				0.00	0	500,000,000
Total SSA06 SPOT										0.00	0	500,000,000
Total For SSA06										0.00	0	500,000,000
SSN00 On 31/03/2021 Spot Bond			9.45500	94.50689	9.45500	94.48291				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			9.45500	94.50689	9.45500	94.48291				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			4.39000	4.39000	4.39000	121.63785				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			10.76500	101.93632	10.76500	101.90712				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN02 On 28/02/2031 Spot Bond			11.63500	70.88704	11.63500	70.86489				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	99.86584				0.00	0	0
Total SSN024 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN024										0.00	0	0
SSN02: On 16/01/2019 Spot Bond					0.00000	99.99995				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	100.51921				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	101.10598				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	100.70955				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	101.07376				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	101.49505				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03: On 01/06/2021 Spot Bond					0.00000	101.13556				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	102.10050				0.00	0	14,000,000
Total SSN038 SPOT										0.00	0	14,000,000
Total For SSN038										0.00	0	14,000,000
SSN04: On 13/10/2023 Spot Bond					0.00000	100.02240				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			10.03500	99.18083	10.03500	99.15417				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			4.17000	104.68653	4.17000	104.64667				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN04: On 09/02/2027 Spot Bond					0.00000	100.00730				0.00	0	0
Total SSN044 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN044										0.00	0	0
SSN04: On 30/04/2027 Spot Bond					0.00000	101.97469				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	100.14225				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			3.98000	3.98000	3.98000	285.93049				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN05: On 26/09/2020 Spot Bond					0.00000	108.32971				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0
SSN05: On 26/10/2020 Spot Bond					0.00000	99.78947				0.00	0	0
Total SSN052 SPOT										0.00	0	0
Total For SSN052										0.00	0	0
SSN05: On 26/10/2020 Spot Bond			7.93700	100.61549	7.93700	100.59410				0.00	0	0
Total SSN053 SPOT										0.00	0	0
Total For SSN053										0.00	0	0
SSN05: On 26/10/2022 Spot Bond					0.00000	99.77335				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	101.77800				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	99.93571				0.00	0	0
Total SSN058 SPOT										0.00	0	0
Total For SSN058										0.00	0	0
SSN06: On 05/10/2022 Spot Bond					0.00000	100.24257				0.00	0	0
Total SSN060 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SSN060									0.00	0	0
SSN06: On 31/03/2028 Spot Bond			4.22000	4.22000	4.22000	167.46695			0.00	0	0
Total SSN061 SPOT									0.00	0	0
Total For SSN061									0.00	0	0
SSN06: On 31/01/2025 Spot Bond			4.04500	4.04500	4.04500	124.08097			0.00	0	0
Total SSN062 SPOT									0.00	0	0
Total For SSN062									0.00	0	0
SSN06: On 31/01/2038 Spot Bond			4.51000	4.51000	4.51000	99.58286			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			4.29000	4.29000	4.29000	88.93684			0.00	0	0
Total SSN064 SPOT									0.00	0	0
Total For SSN064									0.00	0	0
SSN06: On 31/03/2028 Spot Bond			4.18000	4.18000	4.18000	168.01545			0.00	0	0
Total SSN065 SPOT									0.00	0	0
Total For SSN065									0.00	0	0
SSN06: On 14/05/2028 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN066 SPOT									0.00	0	0
Total For SSN066									0.00	0	0
SSN06: On 28/05/2023 Spot Bond					0.00000	101.21247			0.00	0	0
Total SSN068 SPOT									0.00	0	0
Total For SSN068									0.00	0	0
SSN06: On 28/05/2023 Spot Bond					0.00000	101.19787			0.00	0	0
Total SSN069 SPOT									0.00	0	0
Total For SSN069									0.00	0	0
SSN07: On 28/02/2022 Spot Bond					0.00000	101.16193			0.00	0	0
Total SSN070 SPOT									0.00	0	0
Total For SSN070									0.00	0	0
SSN07: On 28/05/2028 Spot Bond			9.65000	9.65000	9.65000	101.27776			0.00	0	0
Total SSN071 SPOT									0.00	0	0
Total For SSN071									0.00	0	0
SSN07: On 04/06/2019 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN072 SPOT									0.00	0	0
Total For SSN072									0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	100.72626			0.00	0	0
Total SSN073 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN073										0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	100.71530				0.00	0	0
Total SSN074 SPOT										0.00	0	0
Total For SSN074										0.00	0	0
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN075 SPOT										0.00	0	0
Total For SSN075										0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN076 SPOT										0.00	0	0
Total For SSN076										0.00	0	0
SSN07: On 19/06/2023 Spot Bond					0.00000	100.67543				0.00	0	0
Total SSN077 SPOT										0.00	0	0
Total For SSN077										0.00	0	0
SSN07: On 13/07/2023 Spot Bond					0.00000	100.02282				0.00	0	0
Total SSN078 SPOT										0.00	0	0
Total For SSN078										0.00	0	0
SSN07: On 31/07/2021 Spot Bond					0.00000	101.75665				0.00	0	0
Total SSN079 SPOT										0.00	0	0
Total For SSN079										0.00	0	0
SSN08: On 16/08/2020 Spot Bond					0.00000	101.32863				0.00	0	0
Total SSN080 SPOT										0.00	0	0
Total For SSN080										0.00	0	0
SSN08: On 27/08/2024 Spot Bond					0.00000	101.25587				0.00	0	0
Total SSN081 SPOT										0.00	0	0
Total For SSN081										0.00	0	0
SSN08: On 12/09/2025 Spot Bond					0.00000	100.88528				0.00	0	0
Total SSN082 SPOT										0.00	0	0
Total For SSN082										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			10.23500	94.37217	10.23500	94.34629				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A11 On 21/08/2019 Spot Bond					0.00000	101.60144				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			8.93500	101.45334	8.93500	101.42924				0.00	0	0
Total T12A12 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For T12A12										0.00	0	0
T13A11 On 21/08/2020 Spot Bond					0.00000	101.36667				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			8.83500	104.25333	8.83500	104.22885				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A15 On 21/08/2020 Spot Bond					0.00000	101.36365				0.00	0	52,000,000
Total T13A15 SPOT										0.00	0	52,000,000
Total For T13A15										0.00	0	52,000,000
T13A16 On 21/08/2020 Spot Bond			8.93500	103.86508	8.93500	103.84042				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A19 On 21/08/2020 Spot Bond					0.00000	101.18064				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A20 On 21/08/2020 Spot Bond			8.88500	102.91217	8.88500	102.88787				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
T13A21 On 21/08/2020 Spot Bond					0.00000	101.27354				0.00	0	0
Total T13A21 SPOT										0.00	0	0
Total For T13A21										0.00	0	0
T14A10 On 21/11/2019 Spot Bond					0.00000	101.32832				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	101.35854				0.00	0	0
Total T14A11 SPOT										0.00	0	0
Total For T14A11										0.00	0	0
T14A12 On 21/11/2021 Spot Bond			8.55000	105.29190	8.55000	105.26795				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	101.21420				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	101.20512				0.00	0	0
Total T15OM2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For T15OM2										0.00	0	0
TFS12€ On 20/03/2019 Spot Bond					0.00000	100.59129				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	100.18865				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS13€ On 27/05/2019 Spot Bond					0.00000	101.60402				0.00	0	0
Total TFS139 SPOT										0.00	0	0
Total For TFS139										0.00	0	0
TFS141On 28/10/2019 Spot Bond					0.00000	102.22945				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	101.85160				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	101.05481				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.61915				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	100.35376				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	100.14995				0.00	270,000,000	270,000,000
Total TFS148 SPOT										0.00	270,000,000	270,000,000
Total For TFS148										0.00	270,000,000	270,000,000
TFS14€ On 31/10/2021 Spot Bond					0.00000	101.73375				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	101.32657				0.00	0	0
Total TFS150 SPOT										0.00	0	0
Total For TFS150										0.00	0	0
TFS151On 30/11/2020 Spot Bond					0.00000	101.05769				0.00	0	0
Total TFS151 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TFS151										0.00	0	0
TFS152 On 25/04/2019 Spot Bond					0.00000	99.87134				0.00	0	300,000,000
Total TFS152 SPOT										0.00	0	300,000,000
Total For TFS152										0.00	0	300,000,000
TFS153 On 06/07/2021 Spot Bond					0.00000	100.13018				0.00	0	0
Total TFS153 SPOT										0.00	0	0
Total For TFS153										0.00	0	0
TFS154 On 06/07/2023 Spot Bond					0.00000	100.18217				0.00	0	0
Total TFS154 SPOT										0.00	0	0
Total For TFS154										0.00	0	0
TFS155 On 03/09/2021 Spot Bond					0.00000	100.95715				0.00	0	0
Total TFS155 SPOT										0.00	0	0
Total For TFS155										0.00	0	0
TFS156 On 03/09/2023 Spot Bond					0.00000	100.97689				0.00	0	0
Total TFS156 SPOT										0.00	0	0
Total For TFS156										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
TH12A2 On 21/08/2019 Spot Bond					0.00000	101.32838				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			8.88500	8.88500	8.88500	101.60231				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	101.35881				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			8.79500	101.09977	8.79500	101.07613				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					0.00000	101.35881				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond			8.90500	100.79356	8.90500	100.76970				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
Total TH12A9 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TH12A9									0.00	0	0
TH12B: On 21/08/2019 Spot Bond					0.00000	101.42725			0.00	0	0
Total TH12B1 SPOT									0.00	0	0
Total For TH12B1									0.00	0	0
TH12B: On 21/08/2019 Spot Bond					0.00000	101.42725			0.00	0	0
Total TH12B2 SPOT									0.00	0	0
Total For TH12B2									0.00	0	0
TH12B: On 21/08/2019 Spot Bond					0.00000	101.42725			0.00	0	0
Total TH12B3 SPOT									0.00	0	0
Total For TH12B3									0.00	0	0
TH12B: On 21/08/2019 Spot Bond					0.00000	101.42725			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	102.19337			0.00	0	0
Total TH12C1 SPOT									0.00	0	0
Total For TH12C1									0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	102.19337			0.00	0	0
Total TH12C2 SPOT									0.00	0	0
Total For TH12C2									0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	101.54885			0.00	0	0
Total TH12C3 SPOT									0.00	0	0
Total For TH12C3									0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	101.54733			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	102.04190			0.00	0	0
Total TH12D1 SPOT									0.00	0	0
Total For TH12D1									0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	102.03401			0.00	0	0
Total TH12D2 SPOT									0.00	0	0
Total For TH12D2									0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	102.08924			0.00	0	0
Total TH12D3 SPOT									0.00	0	0
Total For TH12D3									0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	102.03281			0.00	0	0
Total TH12D4 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TH12D4									0.00	0	0
TH13A: On 21/08/2020 Spot Bond					0.00000	101.61174			0.00	0	0
Total TH13A3 SPOT									0.00	0	0
Total For TH13A3									0.00	0	0
TH13A: On 21/08/2020 Spot Bond			9.03500	101.89622	9.03500	101.87176			0.00	0	0
Total TH13A4 SPOT									0.00	0	0
Total For TH13A4									0.00	0	0
TH13A: On 21/08/2020 Spot Bond					0.00000	102.39953			0.00	0	0
Total TH13A7 SPOT									0.00	0	0
Total For TH13A7									0.00	0	0
TH13A: On 21/08/2020 Spot Bond			8.92500	102.64458	8.92500	102.62023			0.00	0	0
Total TH13A8 SPOT									0.00	0	0
Total For TH13A8									0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.42713			0.00	0	0
Total TH13B1 SPOT									0.00	0	0
Total For TH13B1									0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.42865			0.00	0	0
Total TH13B2 SPOT									0.00	0	0
Total For TH13B2									0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.44651			0.00	0	0
Total TH13B3 SPOT									0.00	0	0
Total For TH13B3									0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.41639			0.00	0	0
Total TH13B4 SPOT									0.00	0	0
Total For TH13B4									0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.42257			0.00	0	0
Total TH13B5 SPOT									0.00	0	0
Total For TH13B5									0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.53349			0.00	0	0
Total TH13C1 SPOT									0.00	0	0
Total For TH13C1									0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.54564			0.00	0	0
Total TH13C2 SPOT									0.00	0	0
Total For TH13C2									0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.52177			0.00	0	0
Total TH13C3 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TH13C3									0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.55185			0.00	0	0
Total TH13C4 SPOT									0.00	0	0
Total For TH13C4									0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.61701			0.00	0	0
Total TH13C5 SPOT									0.00	0	0
Total For TH13C5									0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	102.03393			0.00	0	0
Total TH13D1 SPOT									0.00	0	0
Total For TH13D1									0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	102.03393			0.00	0	0
Total TH13D2 SPOT									0.00	0	0
Total For TH13D2									0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	102.04651			0.00	0	0
Total TH13D3 SPOT									0.00	0	0
Total For TH13D3									0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	102.02410			0.00	0	0
Total TH13D4 SPOT									0.00	0	0
Total For TH13D4									0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	102.06420			0.00	0	0
Total TH13D5 SPOT									0.00	0	0
Total For TH13D5									0.00	0	0
TH14A: On 21/11/2019 Spot Bond					0.00000	101.80388			0.00	0	0
Total TH14A2 SPOT									0.00	0	0
Total For TH14A2									0.00	0	0
TH14A: On 21/11/2021 Spot Bond					0.00000	101.37981			0.00	0	0
Total TH14A3 SPOT									0.00	0	0
Total For TH14A3									0.00	0	0
TH14A: On 21/11/2021 Spot Bond			9.18500	106.48318	9.18500	106.45720			0.00	0	830,000,000
Total TH14A4 SPOT									0.00	0	830,000,000
Total For TH14A4									0.00	0	830,000,000
TH14A: On 21/11/2019 Spot Bond					0.00000	101.74427			0.00	0	0
Total TH14A6 SPOT									0.00	0	0
Total For TH14A6									0.00	0	0
TH14A: On 21/11/2021 Spot Bond					0.00000	102.73759			0.00	0	50,000,000
Total TH14A7 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 TH14A7										0.00	0	50,000,000
TH14A: On 21/11/2021 Spot Bond			9.23500	102.81935	9.23500	104.04745				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	101.47247				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	101.95829				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	101.40868				0.00	0	270,000,000
Total TH14B3 SPOT										0.00	0	270,000,000
Total For TH14B3										0.00	0	270,000,000
TH14C: On 21/11/2021 Spot Bond					0.00000	101.54837				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	101.51801				0.00	0	60,000,000
Total TH14C2 SPOT										0.00	0	60,000,000
Total For TH14C2										0.00	0	60,000,000
TH14C: On 21/11/2021 Spot Bond					0.00000	101.49980				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	102.00297				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	101.97119				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	103.19576				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	101.31289				0.00	350,000,000	350,000,000
Total TH15A1 SPOT										0.00	350,000,000	350,000,000
Total For TH15A1										0.00	350,000,000	350,000,000
TH15A: On 21/11/2022 Spot Bond					0.00000	101.34342				0.00	0	0
Total TH15A2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH15A2										0.00	0	0
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	103.93074				0.00	0	65,000,000
Total TH15A3 SPOT										0.00	0	65,000,000
Total For TH15A3										0.00	0	65,000,000
TH15A: On 21/11/2020 Spot Bond					0.00000	101.30377				0.00	0	12,000,000
Total TH15A4 SPOT										0.00	0	12,000,000
Total For TH15A4										0.00	0	12,000,000
TH15A: On 21/11/2022 Spot Bond					0.00000	101.63856				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	101.37686				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	101.36470				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	101.44828				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	101.42701				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	101.88970				0.00	0	0
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	101.81394				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	100.42640				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	99.95288				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	101.49927				0.00	0	0
Total THE9C4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For THE9C4									0.00	0	0
THE9D On 18/07/2019 Spot Bond					0.00000	100.53297			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			8.51000	8.51000	8.51000	100.69666		1,106,300,000,000.00	130,000,000	130,000,000	
Total TL20 SPOT								1,106,300,000,000.00	130,000,000	130,000,000	
Total For TL20								1,106,300,000,000.00	130,000,000	130,000,000	
TL20/R On 22/02/2020 Spot Bond			100.00000	46.26849	100.00000	46.18071		0.00	0	0	
TL20/R On 25/11/2020 Spot Bond			10.00000	111.59300	10.00000	111.56400		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	100.98410		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	100.98956		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			9.82500	98.54472	9.82500	98.51861		0.00	0	0	
Total TL24 SPOT								0.00	0	0	
Total For TL24								0.00	0	0	
TL25 On 04/09/2024 Spot Bond			10.33500	97.80533	10.33500	97.77811		1,446,900,000,000.00	140,000,000	70,000,000	
Total TL25 SPOT								1,446,900,000,000.00	140,000,000	70,000,000	
Total For TL25								1,446,900,000,000.00	140,000,000	70,000,000	
TL26 On 25/11/2024 Spot Bond					0.00000	101.24673		0.00	0	0	
Total TL26 SPOT								0.00	0	0	
Total For TL26								0.00	0	0	
TL27 On 24/04/2023 Spot Bond					0.00000	99.82459		0.00	0	0	
Total TL27 SPOT								0.00	0	0	
Total For TL27								0.00	0	0	
TL28 On 24/04/2025 Spot Bond			10.53500	94.01454	10.53500	93.98816		1,580,250,000,000.00	150,000,000	150,000,000	
Total TL28 SPOT								1,580,250,000,000.00	150,000,000	150,000,000	
Total For TL28								1,580,250,000,000.00	150,000,000	150,000,000	
TL29 On 24/04/2025 Spot Bond					0.00000	99.81829		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TL29 SPOT									0.00	0	0
Total For TL29									0.00	0	0
TLC05 On 22/09/2019 Spot Bond					0.00000	100.46240			0.00	0	0
Total TLC05 SPOT									0.00	0	0
Total For TLC05									0.00	0	0
TLC06 On 22/03/2019 Spot Bond					0.00000	100.50794			0.00	0	0
Total TLC06 SPOT									0.00	0	0
Total For TLC06									0.00	0	0
TN20 On 17/09/2020 Spot Bond			9.08500	103.29341	9.08500	103.26806		1,635,300,000,000.00	180,000,000	31,784,528,600	
Total TN20 SPOT								1,635,300,000,000.00	180,000,000	31,784,528,600	
Total For TN20								1,635,300,000,000.00	180,000,000	31,784,528,600	
TN20/R On 17/09/2020 Spot Bond			100.00000	30.13784	100.00000	30.07041		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	24.65619	100.00000	24.60191		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			10.16000	107.28199	10.16000	107.25311		20,320,000,000,000.00	2,000,000,000	16,080,000,000	
Total TN23 SPOT								20,320,000,000,000.00	2,000,000,000	16,080,000,000	
Total For TN23								20,320,000,000,000.00	2,000,000,000	16,080,000,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	16.98170	100.00000	16.94432		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			11.07500	94.07782	11.07500	94.05026		0.00	0	27,410,000,000	
Total TN25 SPOT								0.00	0	27,410,000,000	
Total For TN25								0.00	0	27,410,000,000	
TN25/R On 19/08/2025 Spot Bond			100.00000	11.17207	100.00000	11.14747		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			11.13000	91.21797	11.13000	91.19112		0.00	0	770,000,000	
Total TN27 SPOT								0.00	0	770,000,000	
Total For TN27								0.00	0	770,000,000	
TN27/R On 14/11/2027 Spot Bond			100.00000	12.60914	100.00000	12.58138		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TN27/R186 SPOT										0.00	0	0
Total For TN27/R186										0.00	0	0
TN30 On 09/10/2030 Spot Bond			11.57000	93.38063	11.57000	93.35178				0.00	0	13,280,000,000
Total TN30 SPOT										0.00	0	13,280,000,000
Total For TN30										0.00	0	13,280,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	119.26414	8.00000	119.23844				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			12.21000	89.15610	12.21000	89.12707		18,070,800,000,000.00		1,480,000,000	9,540,000,000	
Total TN40 SPOT								18,070,800,000,000.00		1,480,000,000	9,540,000,000	
Total For TN40								18,070,800,000,000.00		1,480,000,000	9,540,000,000	
TN40/R On 09/10/2040 Spot Bond			10.75000	100.23040	10.75000	100.20156				0.00	0	0
Total TN40/R214 SPOT										0.00	0	0
Total For TN40/R214										0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	111.59300	10.00000	111.56400				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	100.30152				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TPDA0 On 30/11/2018 Spot Bond					0.00000	101.15960				0.00	0	0
Total TPDA06 SPOT										0.00	0	0
Total For TPDA06										0.00	0	0
TPDA0 On 30/11/2020 Spot Bond			9.49500	103.61469	9.49500	103.58858				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	100.79322				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			9.18500	104.20947	9.18500	104.18391				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	100.79322				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			8.98500	8.98500	8.98500	104.61706				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2B On 14/12/2020 Spot Bond					0.00000	100.84932				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	100.87087				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	100.96132				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	100.99574				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	101.21889				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	101.21889				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRA3A On 14/11/2018 Spot Bond					0.00000	101.36123				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	101.48958				0.00	0	94,500,000
Total TRA3A2 SPOT										0.00	0	94,500,000
Total For TRA3A2										0.00	0	94,500,000
TRA3A:On 14/11/2022 Spot Bond					0.00000	101.52741				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			9.73500	101.38299	9.73500	101.35307				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	101.36300				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	101.48102				0.00	0	39,000,000

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 TRA3A6 SPOT										0.00	0	39,000,000
Total For TRA3A6										0.00	0	39,000,000
TRA3A On 14/11/2022 Spot Bond					0.00000	101.51370				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	101.77395				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	101.73802				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	100.78677				0.00	2,147,800	2,147,800
Total TRAA2 SPOT										0.00	2,147,800	2,147,800
Total For TRAA2										0.00	2,147,800	2,147,800
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	101.02449				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2019 Spot Bond					0.00000	100.80635				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	101.81562				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	102.54465				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE21 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
TRQ111 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
TRQ121 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
TRQ131 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
TRQ141 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
TSE011 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
TSE031 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
TTO011 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	102.30276				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC27 On 12/10/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC274 SPOT										0.00	0	0
Total For TWC274										0.00	0	0
TWC27 On 18/10/2018 Spot Bond					0.00000	101.72515				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	101.68456				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TWC276 SPOT									0.00	0	0
Total For TWC276									0.00	0	0
TWC27 On 29/10/2018 Spot Bond					0.00000	101.56679			0.00	0	0
Total TWC277 SPOT									0.00	0	0
Total For TWC277									0.00	0	0
TWC27 On 14/11/2018 Spot Bond					0.00000	101.26837			0.00	0	0
Total TWC278 SPOT									0.00	0	0
Total For TWC278									0.00	0	0
TWC27 On 16/11/2018 Spot Bond					0.00000	101.22597			0.00	0	0
Total TWC279 SPOT									0.00	0	0
Total For TWC279									0.00	0	0
TWC28 On 27/11/2018 Spot Bond					0.00000	101.02301			0.00	0	0
Total TWC280 SPOT									0.00	0	0
Total For TWC280									0.00	0	0
TWC28 On 09/10/2019 Spot Bond					0.00000	100.12291			0.00	0	0
Total TWC281 SPOT									0.00	0	0
Total For TWC281									0.00	0	0
TWC28 On 14/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		719,000,000,000,000.00	47,190,000,000	37,600,000,000	
Total TWC282 SPOT								19,000,000,000,000.00	47,190,000,000	37,600,000,000	
Total For TWC282								19,000,000,000,000.00	47,190,000,000	37,600,000,000	
UG21 On 02/03/2021 Spot Bond			9.66300	103.46194	9.66300	103.43496		0.00	0	10,000,000	
Total UG21 SPOT								0.00	0	10,000,000	
Total For UG21								0.00	0	10,000,000	
UG26 On 09/03/2026 Spot Bond			11.16500	101.87905	11.16500	101.84848		0.00	0	60,000,000	
Total UG26 SPOT								0.00	0	60,000,000	
Total For UG26								0.00	0	60,000,000	
VCJA1 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	
VCJA2 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	
VCJA3 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	
VCJA4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VCJA4U SPOT										0.00	0	0
Total For VCJA4U										0.00	0	0
VCJA5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA5U SPOT										0.00	0	0
Total For VCJA5U										0.00	0	0
VCJA6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA6U SPOT										0.00	0	0
Total For VCJA6U										0.00	0	0
VCJB1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB1U SPOT										0.00	0	0
Total For VCJB1U										0.00	0	0
VCJB2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB2U SPOT										0.00	0	0
Total For VCJB2U										0.00	0	0
VCJB3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB3U SPOT										0.00	0	0
Total For VCJB3U										0.00	0	0
VCJB4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB4U SPOT										0.00	0	0
Total For VCJB4U										0.00	0	0
VCJB5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB5U SPOT										0.00	0	0
Total For VCJB5U										0.00	0	0
VCJB6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB6U SPOT										0.00	0	0
Total For VCJB6U										0.00	0	0
VCPA1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPA2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA2U SPOT										0.00	0	0
Total For VCPA2U										0.00	0	0
VCPA3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA3U SPOT										0.00	0	0
Total For VCPA3U										0.00	0	0
VCPA4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJA06U SPOT										0.00	0	0
Total For VJA06U										0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA07U SPOT										0.00	0	0
Total For VJA07U										0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA08U SPOT										0.00	0	0
Total For VJA08U										0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA09U SPOT										0.00	0	0
Total For VJA09U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VKC24 On 20/02/2019 Spot Bond					0.00000	101.28195				0.00	0	0
Total VKC24 SPOT										0.00	0	0
Total For VKC24										0.00	0	0
VKC27 On 05/12/2018 Spot Bond					0.00000	100.83213				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VKC27 SPOT										0.00	0	0
Total For VKC27										0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	100.87007				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	100.54430				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	100.73094				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	100.19391				0.00	0	76,000,000
Total VKE10 SPOT										0.00	0	76,000,000
Total For VKE10										0.00	0	76,000,000
VKE11 On 20/04/2023 Spot Bond					0.00000	99.86579				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	101.97324				0.00	0	320,000,000
Total VKE12 SPOT										0.00	0	320,000,000
Total For VKE12										0.00	0	320,000,000
VKE13 On 27/08/2021 Spot Bond					0.00000	101.18779				0.00	0	1,420,000,000
Total VKE13 SPOT										0.00	0	1,420,000,000
Total For VKE13										0.00	0	1,420,000,000
VKE14 On 27/08/2023 Spot Bond					0.00000	101.20125				0.00	0	0
Total VKE14 SPOT										0.00	0	0
Total For VKE14										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA07U SPOT										0.00	0	0
Total For VPA07U										0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA08U SPOT										0.00	0	0
Total For VPA08U										0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA09U SPOT										0.00	0	0
Total For VPA09U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB07U SPOT										0.00	0	0
Total For VPB07U										0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB08U SPOT										0.00	0	0
Total For VPB08U										0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
VR714L On 25/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR714U SPOT										0.00	0	0
Total For VR714U										0.00	0	0
VR833L On 18/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VR833U SPOT										0.00	0	0
Total For VR833U										0.00	0	0
VR834L On 25/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR834U SPOT										0.00	0	0
Total For VR834U										0.00	0	0
VR835L On 26/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR835U SPOT										0.00	0	0
Total For VR835U										0.00	0	0
VR836L On 28/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR836U SPOT										0.00	0	0
Total For VR836U										0.00	0	0
VRI712 On 11/12/2018 Spot Bond					0.00000	100.76080				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	100.42964				0.00	0	900,000,000
Total WHL01 SPOT										0.00	0	900,000,000
Total For WHL01										0.00	0	900,000,000
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 02/10/2021 Spot Bond					0.00000	100.32303				0.00	0	0
Total WHL02 SPOT										0.00	0	0
Total For WHL02										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 02/10/2023 Spot Bond					0.00000	100.33029				0.00	0	0
Total WHL03 SPOT										0.00	0	0
Total For WHL03										0.00	0	0
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL03U SPOT										0.00	0	0
Total For WHL03U										0.00	0	0
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL04U SPOT										0.00	0	0
Total For WHL04U										0.00	0	0
WRS2L On 25/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total WRS2U SPOT										0.00	0	0
Total For WRS2U										0.00	0	0
WSP3 On 28/05/2019 Spot Bond			6.82500	104.74624	6.82500	104.72713				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			7.92500	105.05665	7.92500	105.03446				0.00	0	0
Total WSP4 SPOT										0.00	0	0
Total For WSP4										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			8.71000	104.12104	8.71000	104.09692				0.00	0	0
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
WSP5/f On 28/05/2021 Spot Bond			100.00000	23.23084	100.00000	23.17971				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			6.21000	94.33825	6.21000	94.32231				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										97,617,045,525,081,000.00	382,278,243,400	399,130,534,932
Total for SPOT :										97,617,045,525,081,000.00	382,278,243,400	399,130,534,932
Total Futures										97 617 062 350 740 900.00	382,278,367,887	399,131,414,980
Total Options										0.00	0	82,340
Grand Total:										97,617,062,350,740,900.00	382,278,367,887	399,131,497,320