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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 09/07/2018

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 02/08/2018 Bond Future			10.68498	79.31712	10.72145	79.09533			0.00	0	9,466
ES33 On 01/11/2018 Bond Future			10.79364	76.94351	10.83141	76.71771			0.00	0	0
ES33 On 07/02/2019 Bond Future			10.91700	78.43453	10.95621	78.20459			0.00	0	0
Total ES33 Future									0.00	0	9,466
ES33 On 02/08/2018 Bond Future	11.14	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.15	Call			2,536.56000	2.53656	2,758,350		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.15	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.16	Call			2,594.25000	2.59425	2,816,040		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.16	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.14	Call			2,478.81000	2.47881	2,700,600		0.00	0	0
Total ES33 Option									0.00	0	0
Total For ES33									0.00	0	9,466
ES42 On 02/08/2018 Bond Future			10.89423	82.18637	10.93067	81.93253			0.00	0	7,957
ES42 On 01/11/2018 Bond Future			10.99934	79.39221	11.03708	79.13379			0.00	0	0
ES42 On 07/02/2019 Bond Future			11.11458	80.93046	11.15372	80.66726			0.00	0	0
Total ES42 Future									0.00	0	7,957

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ES42												0.00	0	7,957
I2025	On	02/08/2018	Bond Future			130.68652	130.68652	130.74999	130.74999			0.00	0	864
I2025	On	01/11/2018	Bond Future			133.04684	133.04684	133.11158	133.11158			0.00	0	0
I2025	On	07/02/2019	Bond Future			134.23695	134.23695	134.30309	134.30309			0.00	0	0
Total I2025 Future												0.00	0	864
I2025	On	02/08/2018	Bond Future	136.66	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.66	Put			5,910.01000	5.91001	5,973,480		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.67	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.67	Put			5,920.01000	5.92001	5,983,480		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.65	Put			5,900.01000	5.90001	5,963,480		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	864
I2029	On	02/08/2018	Bond Future			100.11536	100.11536	100.29355	100.29355			0.00	0	1,370
I2029	On	01/11/2018	Bond Future			100.87396	100.87396	101.05551	101.05551			0.00	0	0
I2029	On	07/02/2019	Bond Future			102.84794	102.84794	103.03306	103.03306			0.00	0	0
Total I2029 Future												0.00	0	1,370
Total For I2029												0.00	0	1,370
I2033	On	02/08/2018	Bond Future			102.51120	102.51120	102.49842	102.49842			0.00	0	11,819
I2033	On	01/11/2018	Bond Future			103.24159	103.24159	103.22872	103.22872			0.00	0	0
I2033	On	07/02/2019	Bond Future			105.26197	105.26197	105.24901	105.24901			0.00	0	0
Total I2033 Future												0.00	0	11,819
I2033	On	02/08/2018	Bond Future	109.92	Put			7,421.58000	7.42158	7,408,800		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.93	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.93	Put			7,431.58000	7.43158	7,418,800		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.94	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.94	Put			7,441.58000	7.44158	7,428,800		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.92	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	11,819
I2038	On	02/08/2018	Bond Future			122.21156	122.21156	122.19598	122.19598			0.00	0	9,150
I2038	On	01/11/2018	Bond Future			124.41874	124.41874	124.40294	124.40294			0.00	0	280
I2038	On	07/02/2019	Bond Future			125.26327	125.26327	125.24745	125.24745			0.00	0	0
Total I2038 Future												0.00	0	9,430
I2038	On	02/08/2018	Bond Future	134.54	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.54	Put			12,344.02000	12.34402	12,328,440		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.55	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.55	Put			12,354.02000	12.35402	12,338,440		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.53	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On	02/08/2018	Bond Future	134.53	Put			12,334.02000	12.33402	12,318,440		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	9,430
I2046	On	02/08/2018	Bond Future			116.20495	116.20495	116.19010	116.19010			0.00	0	11,876
I2046	On	01/11/2018	Bond Future			116.65439	116.65439	116.63947	116.63947			0.00	0	140
I2046	On	07/02/2019	Bond Future			118.93727	118.93727	118.92204	118.92204			0.00	0	0
Total I2046 Future												0.00	0	12,016
I2046	On	02/08/2018	Bond Future	128.78	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.78	Put			12,589.90000	12.58990	12,575,050		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.79	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.79	Put			12,599.90000	12.59990	12,585,050		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.77	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.77	Put			12,579.90000	12.57990	12,565,050		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	12,016
I2050	On	02/08/2018	Bond Future			120.75933	120.75933	121.13021	121.13021			0.00	0	9,701
I2050	On	01/11/2018	Bond Future			122.94016	122.94016	123.31812	123.31812			0.00	0	135
I2050	On	07/02/2019	Bond Future			123.57457	123.57457	123.96010	123.96010			0.00	0	0
Total I2050 Future												0.00	0	9,836
I2050	On	02/08/2018	Bond Future	137.53	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.53	Put			16,399.79000	16.39979	16,770,670		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.54	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.54	Put			16,409.79000	16.40979	16,780,670		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.52	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.52	Put			16,389.79000	16.38979	16,760,670		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	9,836
R186	On	02/08/2018	Bond Future			8.63217	112.30032	8.66316	112.10554		8.17	2,821,657,840.32	25,126	87,225
R186	On	01/11/2018	Bond Future			8.69436	114.30319	8.72677	114.10492		7.93	3,271,471,600.99	28,621	20,737
R186	On	07/02/2019	Bond Future			8.76437	111.21318	8.79836	111.01140		8.20	0.00	0	0
Total R186 Future												6,093,129,441.31	53,747	107,962
R186	On	02/08/2018	Bond Future	7.50	Call			0.41000	0.00041	0,260	7.52	0.00	0	3,020
R186	On	02/08/2018	Bond Future	8.46	Put			1,744.75000	1.74475	1,561,720	7.93	0.00	0	0
R186	On	02/08/2018	Bond Future	8.50	Call			544.13000	0.54413	560,940	7.97	0.00	0	0
R186	On	02/08/2018	Bond Future	8.50	Put			1,574.69000	1.57469	1,396,720	7.97	0.00	0	0
R186	On	02/08/2018	Bond Future	8.25	Put			2,794.22000	2.79422	2,596,710	7.70	0.00	0	0
R186	On	02/08/2018	Bond Future	8.25	Call			160.10000	0.16010	157,370	7.70	0.00	0	3,020
R186	On	02/08/2018	Bond Future	7.50	Put			7,629.08000	7.62908	7,434,150	7.52	0.00	0	0
R186	On	02/08/2018	Bond Future	8.75	Put			743.26000	0.74326	612,350	8.17	1,530,875.00	2,500	2,500

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2018	Bond Future	8.47	Call			479.88000	0.47988	492,820	7.94	0.00	0	0
R186	On	02/08/2018	Bond Future	8.47	Put			1,701.29000	1.70129	1,519,450	7.94	0.00	0	0
R186	On	02/08/2018	Bond Future	8.48	Call			500.73000	0.50073	514,910	7.95	0.00	0	0
R186	On	02/08/2018	Bond Future	8.48	Put			1,658.48000	1.65848	1,477,880	7.95	0.00	0	0
R186	On	02/08/2018	Bond Future	8.46	Call			459.63000	0.45963	471,380	7.93	0.00	0	0
R186	On	02/08/2018	Bond Future	9.04	Call			2,581.31000	2.58131	2,708,990	8.44	0.00	0	0
R186	On	02/08/2018	Bond Future	9.04	Put			248.33000	0.24833	181,230	8.44	0.00	0	0
R186	On	02/08/2018	Bond Future	8.90	Call			1,907.65000	1.90765	2,005,820	8.30	0.00	0	0
R186	On	02/08/2018	Bond Future	8.90	Put			433.79000	0.43379	337,180	8.30	842,950.00	2,500	2,500
R186	On	02/08/2018	Bond Future	8.75	Call			1,286.68000	1.28668	1,350,550	8.17	0.00	0	2,500
R186	On	01/11/2018	Bond Future	9.14	Call			3,535.70000	3.53570	3,651,520	8.04	0.00	0	0
R186	On	01/11/2018	Bond Future	9.14	Put			1,048.04000	1.04804	965,590	8.04	0.00	0	5,000
R186	On	01/11/2018	Bond Future	7.96	Put			5,200.13000	5.20013	5,019,550	7.15	0.00	0	0
R186	On	01/11/2018	Bond Future	8.54	Call			1,451.15000	1.45115	1,510,510	7.58	0.00	0	0
R186	On	01/11/2018	Bond Future	8.54	Put			2,600.20000	2.60020	2,461,290	7.58	0.00	0	0
R186	On	01/11/2018	Bond Future	8.52	Call			1,397.91000	1.39791	1,455,460	7.57	0.00	0	0
R186	On	01/11/2018	Bond Future	7.96	Call			381.60000	0.38160	399,290	7.15	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.46	Put			2,890.24000	2.89024	2,744,220	7.51	0.00	0	0
R186	On	01/11/2018	Bond Future	8.52	Put			2,670.93000	2.67093	2,530,210	7.57	0.00	0	0
R186	On	01/11/2018	Bond Future	8.46	Call			1,244.22000	1.24422	1,296,470	7.51	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.53	Call			1,424.51000	1.42451	1,482,960	7.58	0.00	0	0
R186	On	01/11/2018	Bond Future	8.53	Put			2,635.52000	2.63552	2,495,700	7.58	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Call			1,214.63000	1.21463	1,261,480	7.51	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Put			4,715.00000	4.71500	4,560,070	7.51	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Call			1,173.79000	1.17379	1,219,400	7.49	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Put			4,797.78000	4.79778	4,641,610	7.49	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Call			1,194.10000	1.19410	1,240,330	7.50	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Put			4,756.26000	4.75626	4,600,710	7.50	0.00	0	0
Total R186 Option												2,373,825.00	5,000	28,540
Total For R186												6,095,503,266.31	58,747	136,502
R197	On	02/08/2018	Bond Future			298.38546	298.38546	298.77364	298.77364			0.00	0	2,350
R197	On	01/11/2018	Bond Future			303.77450	303.77450	304.17016	304.17016			0.00	0	0
R197	On	07/02/2019	Bond Future			302.36273	302.36273	302.76644	302.76644			0.00	0	0
Total R197 Future												0.00	0	2,350
Total For R197												0.00	0	2,350
R202	On	02/08/2018	Bond Future			233.54246	233.54246	233.51357	233.51357			0.00	0	22,040
R202	On	01/11/2018	Bond Future			237.76049	237.76049	237.73142	237.73142			0.00	0	0
R202	On	07/02/2019	Bond Future			238.50593	238.50593	238.47640	238.47640			0.00	0	0
Total R202 Future												0.00	0	22,040

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R202									0.00	0	22,040
R2023 On 02/08/2018 Bond Future			8.05478	102.21556	8.07055	102.15673		4.24	1,595,278,244.92	15,607	39,520
R2023 On 01/11/2018 Bond Future			8.11417	100.11264	8.13104	100.05271		4.27	1,562,457,972.48	15,607	15,273
R2023 On 07/02/2019 Bond Future			8.18529	102.05274	8.20342	101.99194		4.22	0.00	0	0
Total R2023 Future									3,157,736,217.40	31,214	54,793
R2023 On 02/08/2018 Bond Future	10.40	Call			8,239.33000	8.23933	8,298,160	5.51	0.00	0	0
R2023 On 02/08/2018 Bond Future	10.40	Put			0.00000	0.00000	0,000	5.51	0.00	0	0
R2023 On 02/08/2018 Bond Future	10.41	Call			8,272.84000	8.27284	8,331,670	5.51	0.00	0	0
R2023 On 02/08/2018 Bond Future	10.41	Put			0.00000	0.00000	0,000	5.51	0.00	0	0
R2023 On 02/08/2018 Bond Future	10.39	Call			8,205.80000	8.20580	8,264,630	5.51	0.00	0	0
R2023 On 02/08/2018 Bond Future	10.39	Put			0.00000	0.00000	0,000	5.51	0.00	0	0
R2023 On 01/11/2018 Bond Future	10.58	Call			8,248.23000	8.24823	8,307,820	5.28	0.00	0	0
R2023 On 01/11/2018 Bond Future	10.58	Put			1.76000	0.00176	1,420	5.28	0.00	0	0
R2023 On 01/11/2018 Bond Future	10.59	Call			8,280.06000	8.28006	8,339,670	5.28	0.00	0	0
R2023 On 01/11/2018 Bond Future	10.59	Put			1.69000	0.00169	1,370	5.28	0.00	0	0
R2023 On 01/11/2018 Bond Future	10.57	Call			8,216.39000	8.21639	8,275,970	5.28	0.00	0	0
R2023 On 01/11/2018 Bond Future	10.57	Put			1.83000	0.00183	1,480	5.28	0.00	0	0
R2023 On 07/02/2019 Bond Future	10.59	Call			7,659.98000	7.65998	7,717,490	5.27	0.00	0	0
R2023 On 07/02/2019 Bond Future	10.59	Put			42.31000	0.04231	39,020	5.27	0.00	0	0
R2023 On 07/02/2019 Bond Future	10.57	Call			7,601.00000	7.60100	7,658,410	5.27	0.00	0	0
R2023 On 07/02/2019 Bond Future	10.57	Put			44.10000	0.04410	40,710	5.27	0.00	0	0
R2023 On 07/02/2019 Bond Future	10.58	Call			7,630.49000	7.63049	7,687,950	5.27	0.00	0	0
R2023 On 07/02/2019 Bond Future	10.58	Put			43.20000	0.04320	39,860	5.27	0.00	0	0
Total R2023 Option									0.00	0	0
Total For R2023									3,157,736,217.40	31,214	54,793
R2030 On 02/08/2018 Bond Future			9.02818	92.89256	9.05413	92.71870		11.08	1,465,287,241.44	15,774	46,094
R2030 On 01/11/2018 Bond Future			9.08777	94.54922	9.11464	94.37228		10.84	1,491,419,396.28	15,774	15,774
R2030 On 07/02/2019 Bond Future			9.15476	92.37202	9.18265	92.19194		11.35	0.00	0	0
Total R2030 Future									2,956,706,637.72	31,548	61,868
R2030 On 02/08/2018 Bond Future	8.51	Put			3,826.46000	3.82646	3,644,990	10.09	0.00	0	0
R2030 On 02/08/2018 Bond Future	8.51	Call			87.00000	0.08700	79,390	10.09	0.00	0	7,850
R2030 On 02/08/2018 Bond Future	8.91	Put			1,630.79000	1.63079	1,463,680	10.64	0.00	0	0
R2030 On 02/08/2018 Bond Future	9.47	Call			2,977.75000	2.97775	3,087,650	11.36	0.00	0	0
R2030 On 02/08/2018 Bond Future	9.47	Put			250.77000	0.25077	186,810	11.36	0.00	0	0
R2030 On 02/08/2018 Bond Future	9.45	Call			2,870.18000	2.87018	2,976,510	11.34	0.00	0	0
R2030 On 02/08/2018 Bond Future	8.91	Call			659.58000	0.65958	666,330	10.64	0.00	0	7,850
R2030 On 02/08/2018 Bond Future	9.50	Call			3,141.20000	3.14120	3,256,290	11.40	0.00	0	0
R2030 On 02/08/2018 Bond Future	9.45	Put			271.83000	0.27183	204,300	11.34	0.00	0	0
R2030 On 02/08/2018 Bond Future	9.50	Put			221.73000	0.22173	162,960	11.40	0.00	0	7,850
R2030 On 02/08/2018 Bond Future	9.46	Call			2,923.81000	2.92381	3,031,940	11.35	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
R2030	On	02/08/2018	Bond Future	9.46	Put			261.12000	0.26112	195,390	11.35	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.58	Call			828.81000	0.82881	853,550	9.96	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.58	Put			4,436.87000	4.43687	4,284,670	9.96	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.59	Call			848.72000	0.84872	874,030	9.98	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.59	Put			4,387.57000	4.38757	4,235,940	9.98	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.60	Call			868.93000	0.86893	894,820	9.99	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.60	Put			4,338.64000	4.33864	4,187,590	9.99	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Put			5,198.63000	5.19863	5,058,950	10.30	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Call			1,496.31000	1.49631	1,537,230	10.31	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Put			5,154.38000	5.15438	5,015,220	10.31	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Call			1,520.24000	1.52024	1,561,700	10.33	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Put			5,110.40000	5.11040	4,971,780	10.33	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Call			1,472.60000	1.47260	1,513,000	10.30	0.00	0	0
Total R2030 Option												0.00	0	23,550
Total For R2030												2,956,706,637.72	31,548	85,418
R2032	On	02/08/2018	Bond Future			9.21785	95.45802	9.24374	95.26997		11.91	1,067,029,747.56	11,178	33,939
R2032	On	01/11/2018	Bond Future			9.28150	93.00560	9.30827	92.81419		12.17	1,039,616,596.80	11,178	11,178
R2032	On	07/02/2019	Bond Future			9.35191	94.80786	9.37964	94.61296		12.25	0.00	0	0
Total R2032 Future												2,106,646,344.36	22,356	45,117
R2032	On	02/08/2018	Bond Future	9.67	Call			3,290.16000	3.29016	3,409,310	12.14	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.67	Put			270.13000	0.27013	201,230	12.14	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Call			3,348.71000	3.34871	3,469,720	12.16	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Put			259.52000	0.25952	192,480	12.16	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Call			3,231.97000	3.23197	3,349,220	12.13	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Put			281.18000	0.28118	210,380	12.13	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.76	Call			867.02000	0.86702	892,940	10.95	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.76	Put			4,901.05000	4.90105	4,735,560	10.95	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.77	Call			888.77000	0.88877	915,290	10.97	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.77	Put			4,847.03000	4.84703	4,682,140	10.97	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.75	Call			845.79000	0.84579	871,090	10.93	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.75	Put			4,955.67000	4.95567	4,789,560	10.93	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Call			1,718.54000	1.71854	1,762,380	11.43	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Put			5,841.22000	5.84122	5,690,160	11.43	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Call			1,744.61000	1.74461	1,788,990	11.44	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Put			5,792.71000	5.79271	5,642,190	11.44	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Call			1,692.45000	1.69245	1,735,730	11.41	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Put			5,889.79000	5.88979	5,738,170	11.41	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												2,106,646,344.36	22,356	45,117
R2035	On	02/08/2018	Bond Future			9.35752	99.82415	9.39349	99.53388		12.63	729,315,239.90	7,306	61,261

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	01/11/2018	Bond Future			9.42166	97.10870	9.45879	96.81325		12.96	709,476,162.20	7,306	7,228
R2035	On	07/02/2019	Bond Future			9.49381	98.99055	9.53223	98.68968			0.00	0	0
Total R2035 Future												1,438,791,402.10	14,612	68,489
R2035	On	02/08/2018	Bond Future	9.44	Call			1,547.23000	1.54723	1,636,050	12.55	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.44	Put			1,173.83000	1.17383	972,380	12.55	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.42	Call			1,459.63000	1.45963	1,542,500	12.52	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.42	Put			1,246.53000	1.24653	1,039,130	12.52	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.43	Call			1,503.08000	1.50308	1,588,910	12.53	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.43	Put			1,209.78000	1.20978	1,005,340	12.53	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.92	Call			949.06000	0.94906	1,000,460	11.49	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.92	Put			5,372.89000	5.37289	5,128,840	11.49	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.93	Call			972.54000	0.97254	1,025,030	11.51	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.93	Put			5,311.53000	5.31153	5,068,570	11.51	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.94	Call			996.21000	0.99621	1,049,790	11.52	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.94	Put			5,250.46000	5.25046	5,008,590	11.52	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Put			6,437.88000	6.43788	6,214,650	12.05	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Call			1,919.86000	1.91986	1,998,420	12.07	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Put			6,383.90000	6.38390	6,161,590	12.07	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Call			1,861.01000	1.86101	1,937,740	12.03	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Put			6,492.50000	6.49250	6,268,360	12.03	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Call			1,890.17000	1.89017	1,967,810	12.05	0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												1,438,791,402.10	14,612	68,489
R2037	On	02/08/2018	Bond Future			9.43314	92.06684	9.46914	91.77482		13.85	0.00	0	50,259
R2037	On	01/11/2018	Bond Future			9.49274	93.70881	9.52985	93.41147		13.58	0.00	0	13,273
R2037	On	07/02/2019	Bond Future			9.55924	91.26477	9.59757	90.96197		14.36	0.00	0	0
Total R2037 Future												0.00	0	63,532
R2037	On	02/08/2018	Bond Future	9.96	Call			4,077.30000	4.07730	4,296,600	14.19	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.96	Put			233.72000	0.23372	161,000	14.19	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Call			4,143.57000	4.14357	4,365,040	14.20	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Put			224.29000	0.22429	153,740	14.20	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Call			4,011.29000	4.01129	4,228,350	14.17	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Put			243.51000	0.24351	168,550	14.17	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.03	Put			5,216.21000	5.21621	4,975,350	12.26	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.01	Call			1,032.86000	1.03286	1,087,110	12.21	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.01	Put			5,336.20000	5.33620	5,093,110	12.21	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.02	Call			1,058.28000	1.05828	1,113,640	12.24	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.02	Put			5,275.96000	5.27596	5,033,980	12.24	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.03	Call			1,084.07000	1.08407	1,140,550	12.26	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Put			6,418.22000	6.41822	6,196,540	13.40	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037 On 07/02/2019 Bond Future	9.07	Call			2,057.38000	2.05738	2,139,420	13.42	0.00	0	0
R2037 On 07/02/2019 Bond Future	9.07	Put			6,363.72000	6.36372	6,142,960	13.42	0.00	0	0
R2037 On 07/02/2019 Bond Future	9.05	Call			1,997.19000	1.99719	2,077,390	13.38	0.00	0	0
R2037 On 07/02/2019 Bond Future	9.05	Put			6,472.83000	6.47283	6,250,230	13.38	0.00	0	0
R2037 On 07/02/2019 Bond Future	9.06	Call			2,027.29000	2.02729	2,108,410	13.40	0.00	0	0
Total R2037 Option									0.00	0	0
Total For R2037									0.00	0	63,532
R204 On 02/08/2018 Bond Future			6.58848	101.50810	6.58336	101.50999		0.17	81,206,480.00	800	10,270
Total R204 Future									81,206,480.00	800	10,270
R204 On 02/08/2018 Bond Future	8.98	Call			877.13000	0.87713	875,240	0.25	0.00	0	0
R204 On 02/08/2018 Bond Future	8.98	Put			0.00000	0.00000	0,000	0.25	0.00	0	0
R204 On 02/08/2018 Bond Future	8.99	Call			880.76000	0.88076	878,870	0.25	0.00	0	0
R204 On 02/08/2018 Bond Future	8.99	Put			0.00000	0.00000	0,000	0.25	0.00	0	0
R204 On 02/08/2018 Bond Future	8.97	Call			873.51000	0.87351	871,620	0.25	0.00	0	0
R204 On 02/08/2018 Bond Future	8.97	Put			0.00000	0.00000	0,000	0.25	0.00	0	0
Total R204 Option									0.00	0	0
Total For R204									81,206,480.00	800	10,270
R2040 On 02/08/2018 Bond Future			9.50808	95.55028	9.54408	95.23607		14.32	7,166,271.00	75	20,865
R2040 On 01/11/2018 Bond Future			9.56750	97.25435	9.60458	96.93453		14.06	0.00	0	9,921
R2040 On 07/02/2019 Bond Future			9.63373	94.62845	9.67202	94.30265		14.92	0.00	0	0
Total R2040 Future									7,166,271.00	75	30,786
R2040 On 02/08/2018 Bond Future	10.03	Call			4,346.51000	4.34651	4,579,930	14.80	0.00	0	0
R2040 On 02/08/2018 Bond Future	10.03	Put			263.13000	0.26313	182,340	14.80	0.00	0	0
R2040 On 02/08/2018 Bond Future	10.04	Call			4,417.50000	4.41750	4,653,200	14.82	0.00	0	0
R2040 On 02/08/2018 Bond Future	10.04	Put			253.08000	0.25308	174,570	14.82	0.00	0	0
R2040 On 02/08/2018 Bond Future	10.05	Call			4,488.67000	4.48867	4,726,630	14.85	0.00	0	0
R2040 On 02/08/2018 Bond Future	10.05	Put			243.32000	0.24332	167,070	14.85	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.08	Call			1,124.29000	1.12429	1,182,390	12.81	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.08	Put			5,814.26000	5.81426	5,552,540	12.81	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.09	Call			1,151.77000	1.15177	1,211,050	12.83	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.09	Put			5,748.92000	5.74892	5,488,380	12.83	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.07	Call			1,097.21000	1.09721	1,154,140	12.78	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.07	Put			5,880.15000	5.88015	5,617,260	12.78	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.10	Call			1,179.84000	1.17984	1,240,320	12.85	0.00	0	2,950
R2040 On 01/11/2018 Bond Future	8.50	Put			10,539.92000	10.53992	10,232,610	12.14	0.00	0	0
R2040 On 01/11/2018 Bond Future	8.50	Call			223.08000	0.22308	235,590	12.14	0.00	0	2,950
R2040 On 01/11/2018 Bond Future	9.20	Put			5,066.80000	5.06680	4,819,880	13.10	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.20	Call			1,481.76000	1.48176	1,554,660	13.10	0.00	0	3,540
R2040 On 01/11/2018 Bond Future	9.80	Put			2,321.44000	2.32144	2,158,070	14.13	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.80	Call			3,978.81000	3.97881	4,135,260	14.13	0.00	0	3,540

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	01/11/2018	Bond Future	9.10	Put			5,684.30000	5.68430	5,424,960	12.85	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Call			2,168.39000	2.16839	2,254,580	14.02	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Put			7,044.94000	7.04494	6,805,330	14.02	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Call			2,200.98000	2.20098	2,288,160	14.04	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Put			6,985.66000	6.98566	6,747,040	14.04	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Call			2,136.32000	2.13632	2,221,540	14.00	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Put			7,104.88000	7.10488	6,864,300	14.00	0.00	0	0
Total R2040 Option												0.00	0	12,980
Total For R2040												7,166,271.00	75	43,766
R2044	On	02/08/2018	Bond Future			9.53744	92.67511	9.57341	92.35551		15.04	0.00	0	34,513
R2044	On	01/11/2018	Bond Future			9.59472	94.32791	9.63174	94.00260		14.78	0.00	0	11,691
R2044	On	07/02/2019	Bond Future			9.65845	91.77051	9.69664	91.43915		15.69	0.00	0	0
Total R2044 Future												0.00	0	46,204
R2044	On	02/08/2018	Bond Future	10.06	Call			4,419.62000	4.41962	4,656,050	15.62	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.06	Put			272.62000	0.27262	189,450	15.62	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.07	Call			4,491.17000	4.49117	4,729,930	15.64	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.07	Put			262.27000	0.26227	181,430	15.64	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.05	Call			4,348.31000	4.34831	4,582,370	15.59	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.05	Put			283.33000	0.28333	197,790	15.59	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.14	Call			1,251.62000	1.25162	1,314,850	13.61	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.14	Put			5,735.28000	5.73528	5,473,200	13.61	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.12	Call			1,193.67000	1.19367	1,254,450	13.56	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.12	Put			5,867.37000	5.86737	5,602,840	13.56	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.13	Call			1,222.53000	1.22253	1,284,530	13.59	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.13	Put			5,801.13000	5.80113	5,537,820	13.59	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.16	Call			2,273.39000	2.27339	2,362,800	14.82	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.16	Put			7,120.64000	7.12064	6,878,690	14.82	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.17	Call			2,307.22000	2.30722	2,397,630	14.84	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.17	Put			7,060.26000	7.06026	6,819,310	14.84	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.18	Call			2,341.31000	2.34131	2,432,740	14.86	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.18	Put			7,000.29000	7.00029	6,760,360	14.86	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	46,204
R2048	On	02/08/2018	Bond Future			9.53616	96.07353	9.57205	95.74585		14.86	34,586,470.80	360	84,567
R2048	On	01/11/2018	Bond Future			9.59488	93.35451	9.63183	93.02096		15.31	0.00	0	20,516
R2048	On	07/02/2019	Bond Future			9.66048	95.16357	9.69861	94.82380		15.51	0.00	0	0
Total R2048 Future												34,586,470.80	360	105,083
R2048	On	02/08/2018	Bond Future	8.99	Put			5,669.24000	5.66924	5,337,460	13.40	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.97	Call			81.86000	0.08186	77,660	13.40	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.97	Put			5,860.01000	5.86001	5,528,130	13.40	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	02/08/2018	Bond Future	8.98	Call			87.31000	0.08731	83,150	13.40	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.98	Put			5,764.40000	5.76440	5,432,560	13.40	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.99	Call			93.04000	0.09304	88,940	13.40	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.03	Put			6,681.81000	6.68181	6,399,650	13.82	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.01	Call			923.43000	0.92343	972,540	13.77	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.01	Put			6,831.72000	6.83172	6,547,280	13.77	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.02	Call			948.29000	0.94829	998,530	13.79	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.02	Put			6,756.39000	6.75639	6,473,080	13.79	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.03	Call			973.73000	0.97373	1,025,120	13.82	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.06	Call			1,982.85000	1.98285	2,063,740	14.46	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.06	Put			7,978.77000	7.97877	7,719,890	14.46	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Call			2,014.87000	2.01487	2,096,770	14.48	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Put			7,911.67000	7.91167	7,653,800	14.48	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Call			1,951.38000	1.95138	2,031,270	14.44	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Put			8,046.59000	8.04659	7,786,710	14.44	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												34,586,470.80	360	105,083
R207	On	02/08/2018	Bond Future			7.35598	100.30389	7.37725	100.27539		0.84	305,726,256.72	3,048	20,070
R207	On	01/11/2018	Bond Future			7.37289	102.09281	7.39878	102.06380		0.75	238,182,525.73	2,333	1,678
R207	On	07/02/2019	Bond Future			7.39364	100.42633	7.42708	100.39702		0.79	0.00	0	0
Total R207 Future												543,908,782.45	5,381	21,748
R207	On	02/08/2018	Bond Future	6.86	Call			0.28000	0.00028	0,230	0.95	0.00	0	0
R207	On	02/08/2018	Bond Future	6.86	Put			696.70000	0.69670	668,150	0.95	0.00	0	0
R207	On	02/08/2018	Bond Future	6.87	Call			0.32000	0.00032	0,260	0.94	0.00	0	0
R207	On	02/08/2018	Bond Future	6.87	Put			683.22000	0.68322	654,660	0.94	0.00	0	0
R207	On	02/08/2018	Bond Future	6.85	Call			0.25000	0.00025	0,200	0.95	0.00	0	0
R207	On	02/08/2018	Bond Future	6.85	Put			710.20000	0.71020	681,650	0.95	0.00	0	0
R207	On	01/11/2018	Bond Future	6.76	Put			735.16000	0.73516	707,450	0.85	0.00	0	0
R207	On	01/11/2018	Bond Future	6.74	Call			15.01000	0.01501	16,210	0.86	0.00	0	0
R207	On	01/11/2018	Bond Future	6.74	Put			757.01000	0.75701	729,200	0.86	0.00	0	0
R207	On	01/11/2018	Bond Future	6.75	Call			15.32000	0.01532	16,560	0.85	0.00	0	0
R207	On	01/11/2018	Bond Future	6.75	Put			746.00000	0.74600	718,230	0.85	0.00	0	0
R207	On	01/11/2018	Bond Future	6.76	Call			15.80000	0.01580	17,100	0.85	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Call			21.33000	0.02133	23,210	0.74	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Put			821.06000	0.82106	793,630	0.74	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Call			22.06000	0.02206	24,000	0.74	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Put			812.92000	0.81292	785,550	0.74	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Call			20.62000	0.02062	22,440	0.74	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Put			829.22000	0.82922	801,730	0.74	0.00	0	0
Total R207 Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R207												543,908,782.45	5,381	21,748
R208	On	02/08/2018	Bond Future			7.64763	100.25078	7.66860	100.20201		2.00	1,556,293,108.72	15,524	14,964
R208	On	01/11/2018	Bond Future			7.69613	98.63926	7.71949	98.58961		2.09	1,572,211,165.14	15,939	14,322
R208	On	07/02/2019	Bond Future			7.75619	100.55073	7.78261	100.50039		2.13	0.00	0	0
Total R208 Future												3,128,504,273.86	31,463	29,286
R208	On	02/08/2018	Bond Future	7.13	Call			5.91000	0.00591	5,030	2.34	0.00	0	0
R208	On	02/08/2018	Bond Future	7.13	Put			1,268.39000	1.26839	1,218,740	2.34	0.00	0	0
R208	On	02/08/2018	Bond Future	7.14	Call			6.26000	0.00626	5,360	2.32	0.00	0	0
R208	On	02/08/2018	Bond Future	7.14	Put			1,245.12000	1.24512	1,195,450	2.32	0.00	0	0
R208	On	02/08/2018	Bond Future	7.12	Call			5.57000	0.00557	4,710	2.35	0.00	0	0
R208	On	02/08/2018	Bond Future	7.12	Put			1,291.68000	1.29168	1,242,050	2.35	0.00	0	0
R208	On	01/11/2018	Bond Future	7.11	Call			77.46000	0.07746	80,980	2.07	0.00	0	0
R208	On	01/11/2018	Bond Future	7.11	Put			1,383.32000	1.38332	1,337,190	2.07	0.00	0	0
R208	On	01/11/2018	Bond Future	7.12	Call			79.34000	0.07934	82,980	2.06	0.00	0	0
R208	On	01/11/2018	Bond Future	7.12	Put			1,363.60000	1.36360	1,317,590	2.06	0.00	0	0
R208	On	01/11/2018	Bond Future	7.10	Call			75.51000	0.07551	78,910	2.08	0.00	0	0
R208	On	01/11/2018	Bond Future	7.10	Put			1,402.98000	1.40298	1,356,730	2.08	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Call			104.74000	0.10474	110,500	1.69	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Put			1,454.76000	1.45476	1,410,180	1.69	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Call			98.83000	0.09883	104,300	1.69	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Put			1,487.62000	1.48762	1,442,750	1.69	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Call			101.84000	0.10184	107,460	1.69	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Put			1,471.24000	1.47124	1,426,520	1.69	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												3,128,504,273.86	31,463	29,286
R209	On	02/08/2018	Bond Future			9.34097	75.70453	9.37685	75.45941		14.29	929,273,105.75	12,275	116,835
R209	On	01/11/2018	Bond Future			9.39765	73.90704	9.43458	73.65756		14.66	906,100,310.40	12,260	8,553
R209	On	07/02/2019	Bond Future			9.45985	75.33924	9.49793	75.08509		14.83	0.00	0	0
Total R209 Future												1,835,373,416.15	24,535	125,388
R209	On	02/08/2018	Bond Future	10.21	Call			5,421.95000	5.42195	5,644,920	15.78	0.00	0	0
R209	On	02/08/2018	Bond Future	10.21	Put			54.35000	0.05435	32,200	15.78	0.00	0	435
R209	On	02/08/2018	Bond Future	9.66	Put			464.43000	0.46443	354,260	14.55	0.00	0	0
R209	On	02/08/2018	Bond Future	9.66	Call			2,357.17000	2.35717	2,492,120	14.55	0.00	0	435
R209	On	02/08/2018	Bond Future	8.96	Put			3,133.40000	3.13340	2,888,970	13.29	0.00	0	0
R209	On	02/08/2018	Bond Future	10.39	Put			24.71000	0.02471	13,300	16.17	0.00	0	0
R209	On	02/08/2018	Bond Future	10.40	Put			23.62000	0.02362	12,650	16.19	0.00	0	0
R209	On	02/08/2018	Bond Future	10.38	Call			6,416.38000	6.41638	6,649,650	16.15	0.00	0	0
R209	On	02/08/2018	Bond Future	10.38	Put			25.84000	0.02584	13,990	16.15	0.00	0	0
R209	On	02/08/2018	Bond Future	9.21	Call			656.25000	0.65625	684,230	13.82	0.00	0	0
R209	On	02/08/2018	Bond Future	9.21	Put			1,806.40000	1.80640	1,589,260	13.82	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/08/2018	Bond Future	10.39	Call			6,474.70000	6.47470	6,708,410	16.17	0.00	0	0
R209	On	02/08/2018	Bond Future	8.83	Put			3,969.68000	3.96968	3,721,420	13.07	0.00	0	500
R209	On	02/08/2018	Bond Future	8.49	Put			6,437.80000	6.43780	6,191,090	12.93	0.00	0	0
R209	On	02/08/2018	Bond Future	8.49	Call			9.41000	0.00941	7,820	12.93	0.00	0	500
R209	On	02/08/2018	Bond Future	8.46	Put			6,667.39000	6.66739	6,420,900	12.93	0.00	0	0
R209	On	02/08/2018	Bond Future	8.46	Call			7.42000	0.00742	6,050	12.93	0.00	0	5,000
R209	On	02/08/2018	Bond Future	10.40	Call			6,532.98000	6.53298	6,767,130	16.19	0.00	0	0
R209	On	02/08/2018	Bond Future	8.96	Call			209.79000	0.20979	210,480	13.29	0.00	0	5,000
R209	On	02/08/2018	Bond Future	9.43	Call			1,347.86000	1.34786	1,423,620	14.18	0.00	0	0
R209	On	02/08/2018	Bond Future	9.43	Put			986.97000	0.98697	817,610	14.18	0.00	0	5,000
R209	On	02/08/2018	Bond Future	10.84	Call			9,046.63000	9.04663	9,290,570	16.40	0.00	0	0
R209	On	02/08/2018	Bond Future	10.84	Put			1.94000	0.00194	0,760	16.40	0.00	0	435
R209	On	02/08/2018	Bond Future	8.83	Call			99.41000	0.09941	96,270	13.07	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Call			72,769.69000	72.76969	73,019,170	16.72	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Put			0.00000	0.00000	0,000	16.72	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Call			72,769.69000	72.76969	73,019,170	16.72	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Put			0.00000	0.00000	0,000	16.72	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Call			72,769.68000	72.76968	73,019,160	16.72	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Put			0.00000	0.00000	0,000	16.72	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Call			4,499.54000	4.49954	4,651,780	15.43	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Put			1,207.33000	1.20733	1,110,090	15.43	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Put			2,755.98000	2.75598	2,595,920	14.44	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Call			2,114.54000	2.11454	2,203,960	14.44	0.00	0	0
R209	On	01/11/2018	Bond Future	8.89	Put			4,705.47000	4.70547	4,500,300	13.55	0.00	0	0
R209	On	01/11/2018	Bond Future	8.89	Call			896.54000	0.89654	940,850	13.55	0.00	0	2,000
R209	On	01/11/2018	Bond Future	9.97	Call			4,638.05000	4.63805	4,793,040	15.49	0.00	0	0
R209	On	01/11/2018	Bond Future	9.97	Put			1,157.37000	1.15737	1,062,880	15.49	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Call			7,584.31000	7.58431	7,783,200	16.72	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Put			488.40000	0.48840	437,810	16.72	0.00	0	0
R209	On	01/11/2018	Bond Future	9.64	Put			1,837.59000	1.83759	1,710,270	14.87	0.00	0	0
R209	On	01/11/2018	Bond Future	9.64	Call			3,202.76000	3.20276	3,324,920	14.87	0.00	0	2,000
R209	On	01/11/2018	Bond Future	9.98	Call			4,684.54000	4.68454	4,840,430	15.51	0.00	0	0
R209	On	01/11/2018	Bond Future	9.98	Put			1,141.20000	1.14120	1,047,610	15.51	0.00	0	2,000
R209	On	01/11/2018	Bond Future	10.00	Put			1,109.50000	1.10950	1,017,690	15.55	0.00	0	5,850
R209	On	01/11/2018	Bond Future	10.00	Call			4,777.89000	4.77789	4,935,560	15.55	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Call			1,725.89000	1.72589	1,794,590	13.67	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Put			5,367.93000	5.36793	5,182,480	13.67	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Call			1,674.48000	1.67448	1,741,640	13.64	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Put			5,459.66000	5.45966	5,272,670	13.64	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Call			1,700.19000	1.70019	1,768,110	13.66	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Put			5,413.75000	5.41375	5,227,520	13.66	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R209 Option										0.00	0	29,655
Total For R209										1,835,373,416.15	24,535	155,043
R210 On 02/08/2018 Bond Future			186.32638	186.32638	186.30390	186.30390				0.00	0	2,179
R210 On 01/11/2018 Bond Future			187.19153	187.19153	187.16886	187.16886				0.00	0	0
R210 On 07/02/2019 Bond Future			190.85464	190.85464	190.83150	190.83150				0.00	0	0
Total R210 Future										0.00	0	2,179
Total For R210										0.00	0	2,179
R212 On 02/08/2018 Bond Future			153.33054	153.33054	153.20934	153.20934				0.00	0	4,777
R212 On 01/11/2018 Bond Future			156.09980	156.09980	155.97660	155.97660				0.00	0	0
R212 On 07/02/2019 Bond Future			157.00074	157.00074	156.87528	156.87528				0.00	0	0
Total R212 Future										0.00	0	4,777
Total For R212										0.00	0	4,777
R213 On 02/08/2018 Bond Future			9.11164	87.42414	9.13748	87.25410		11.62	1,701,361,188.54		19,461	28,017
R213 On 01/11/2018 Bond Future			9.17313	85.43734	9.19985	85.26420		11.89	1,662,696,073.74		19,461	16,104
R213 On 07/02/2019 Bond Future			9.24254	87.09307	9.27022	86.91684		11.93	0.00		0	0
Total R213 Future									3,364,057,262.28		38,922	44,121
R213 On 02/08/2018 Bond Future	9.06	Call			845.84000	0.84584	859,860	11.40	0.00		0	0
R213 On 02/08/2018 Bond Future	9.06	Put			1,357.09000	1.35709	1,201,070	11.40	0.00		0	0
R213 On 02/08/2018 Bond Future	9.07	Call			875.04000	0.87504	890,480	11.41	0.00		0	0
R213 On 02/08/2018 Bond Future	9.07	Put			1,320.07000	1.32007	1,165,470	11.41	0.00		0	0
R213 On 02/08/2018 Bond Future	9.05	Call			817.35000	0.81735	829,970	11.39	0.00		0	0
R213 On 02/08/2018 Bond Future	9.05	Put			1,394.89000	1.39489	1,237,470	11.39	0.00		0	0
R213 On 01/11/2018 Bond Future	8.65	Call			767.42000	0.76742	790,660	10.70	0.00		0	0
R213 On 01/11/2018 Bond Future	8.65	Put			4,429.44000	4.42944	4,279,540	10.70	0.00		0	0
R213 On 01/11/2018 Bond Future	8.66	Call			785.54000	0.78554	809,340	10.71	0.00		0	0
R213 On 01/11/2018 Bond Future	8.66	Put			4,379.06000	4.37906	4,229,720	10.71	0.00		0	0
R213 On 01/11/2018 Bond Future	8.64	Call			749.42000	0.74942	772,120	10.68	0.00		0	0
R213 On 01/11/2018 Bond Future	8.64	Put			4,480.01000	4.48001	4,329,570	10.68	0.00		0	0
R213 On 07/02/2019 Bond Future	8.69	Call			1,453.21000	1.45321	1,491,960	10.92	0.00		0	0
R213 On 07/02/2019 Bond Future	8.69	Put			5,254.25000	5.25425	5,116,770	10.92	0.00		0	0
R213 On 07/02/2019 Bond Future	8.70	Call			1,476.52000	1.47652	1,515,770	10.94	0.00		0	0
R213 On 07/02/2019 Bond Future	8.70	Put			5,210.11000	5.21011	5,073,130	10.94	0.00		0	0
R213 On 07/02/2019 Bond Future	8.68	Call			1,430.12000	1.43012	1,468,360	10.91	0.00		0	0
R213 On 07/02/2019 Bond Future	8.68	Put			5,298.68000	5.29868	5,160,690	10.91	0.00		0	0
Total R213 Option									0.00		0	0
Total For R213									3,364,057,262.28		38,922	44,121
R214 On 02/08/2018 Bond Future			9.49085	75.19304	9.52672	74.93679		15.23	0.00		0	30,070
R214 On 01/11/2018 Bond Future			9.54856	73.24134	9.58545	72.98055		15.63	0.00		0	11,522
R214 On 07/02/2019 Bond Future			9.61298	74.66073	9.65102	74.39499		15.79	0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R214 Future									0.00	0	41,592
R214 On 02/08/2018 Bond Future	8.95	Call			85.38000	0.08538	81,800	13.73	0.00	0	0
R214 On 02/08/2018 Bond Future	8.95	Put			4,388.09000	4.38809	4,128,260	13.73	0.00	0	0
R214 On 02/08/2018 Bond Future	8.96	Call			90.63000	0.09063	87,120	13.74	0.00	0	0
R214 On 02/08/2018 Bond Future	8.96	Put			4,315.30000	4.31530	4,055,540	13.74	0.00	0	0
R214 On 02/08/2018 Bond Future	8.94	Call			80.40000	0.08040	76,750	13.73	0.00	0	0
R214 On 02/08/2018 Bond Future	8.94	Put			4,461.28000	4.46128	4,201,380	13.73	0.00	0	0
R214 On 01/11/2018 Bond Future	8.99	Call			805.20000	0.80520	846,510	14.01	0.00	0	0
R214 On 01/11/2018 Bond Future	8.99	Put			5,205.96000	5.20596	4,986,480	14.01	0.00	0	0
R214 On 01/11/2018 Bond Future	9.00	Call			825.06000	0.82506	867,260	14.03	0.00	0	0
R214 On 01/11/2018 Bond Future	9.00	Put			5,148.42000	5.14842	4,929,830	14.03	0.00	0	0
R214 On 01/11/2018 Bond Future	8.98	Call			785.77000	0.78577	826,210	13.99	0.00	0	0
R214 On 01/11/2018 Bond Future	8.98	Put			5,264.04000	5.26404	5,043,690	13.99	0.00	0	0
R214 On 07/02/2019 Bond Future	9.04	Call			1,669.35000	1.66935	1,735,310	14.69	0.00	0	0
R214 On 07/02/2019 Bond Future	9.04	Put			6,135.14000	6.13514	5,935,360	14.69	0.00	0	0
R214 On 07/02/2019 Bond Future	9.05	Call			1,695.10000	1.69510	1,761,850	14.71	0.00	0	0
R214 On 07/02/2019 Bond Future	9.05	Put			6,084.29000	6.08429	5,885,300	14.71	0.00	0	0
R214 On 07/02/2019 Bond Future	9.03	Call			1,644.02000	1.64402	1,709,210	14.68	0.00	0	0
R214 On 07/02/2019 Bond Future	9.03	Put			6,186.53000	6.18653	5,985,980	14.68	0.00	0	0
Total R214 Option									0.00	0	0
Total For R214									0.00	0	41,592
Total for Bond									24,750,186,824.43	260,013	1,045,068
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future									0.00	0	0
Total For E170									0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future									0.00	0	0
Total For ES23									0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future									0.00	0	0
Total For ES23A									0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future									0.00	0	0
Total For ES26									0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future									0.00	0	0
Total For ES26A									0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0

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

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 02/08/2018 GOVI			619.59400	619.59400	618.04100	618.04100				0.00	0	475
GOVI On 01/11/2018 GOVI			630.64600	630.64600	629.06300	629.06300				0.00	0	0
GOVI On 07/02/2019 GOVI			642.87000	642.87000	641.25700	641.25700				0.00	0	0
Total GOVI Future										0.00	0	475
GOVI On 02/08/2018 GOVI	605.71	Call			123,310.00000	12.33100	138,840,000			0.00	0	0
GOVI On 02/08/2018 GOVI	605.71	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 02/08/2018 GOVI	605.72	Call			123,210.00000	12.32100	138,740,000			0.00	0	0
GOVI On 02/08/2018 GOVI	605.72	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 02/08/2018 GOVI	605.70	Call			123,410.00000	12.34100	138,940,000			0.00	0	0
GOVI On 02/08/2018 GOVI	605.70	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 01/11/2018 GOVI	653.50	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 01/11/2018 GOVI	653.50	Put			244,370.00000	24.43700	228,540,000			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			244,470.00000	24.44700	228,640,000			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			244,270.00000	24.42700	228,440,000			0.00	0	0
GOVI On 07/02/2019 GOVI	666.52	Put			252,630.00000	25.26300	236,500,000			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			252,730.00000	25.27300	236,600,000			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			252,530.00000	25.25300	236,400,000			0.00	0	0
GOVI On 07/02/2019 GOVI	666.52	Call			0.00000	0.00000	0,000			0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	475
Total for GOVI										0.00	0	475
AL37 On 02/08/2018 Index Future			587.36500	587.36500	586.99000	586.99000				0.00	0	0
AL37 On 01/11/2018 Index Future			597.84200	597.84200	597.45900	597.45900				0.00	0	0
AL37 On 07/02/2019 Index Future			609.43000	609.43000	609.04000	609.04000				0.00	0	0
Total AL37 Future										0.00	0	0
Total For AL37										0.00	0	0
AL7T On 02/08/2018 Index Future			686.17200	686.17200	684.90900	684.90900				0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T	On	01/11/2018	Index Future			698.41100	698.41100	697.12500	697.12500			0.00	0	0
AL7T	On	07/02/2019	Index Future			711.94900	711.94900	710.63800	710.63800			0.00	0	0
Total AL7T Future												0.00	0	0
Total For AL7T												0.00	0	0
ALBI	On	02/08/2018	Index Future			623.73100	623.73100	622.22400	622.22400			1,478,242,470.00	237	863
ALBI	On	01/11/2018	Index Future			634.85600	634.85600	633.32200	633.32200			1,504,608,720.00	237	237
ALBI	On	07/02/2019	Index Future			647.16200	647.16200	645.59800	645.59800			0.00	0	0
Total ALBI Future												2,982,851,190.00	474	1,100
Total For ALBI												2,982,851,190.00	474	1,100
IGOV	On	02/08/2018	Index Future			250.69300	250.69300	250.77100	250.77100			0.00	0	852
IGOV	On	01/11/2018	Index Future			255.22200	255.22200	255.30000	255.30000			0.00	0	227
IGOV	On	07/02/2019	Index Future			260.21700	260.21700	260.29700	260.29700			0.00	0	0
Total IGOV Future												0.00	0	1,079
Total For IGOV												0.00	0	1,079
Total for Index												2,982,851,190.00	474	2,179
JIBAR F	On	19/09/2018	Jibar Future			7.07000	92.93000	7.07000	92.93000			0.00	0	0
JIBAR F	On	19/12/2018	Jibar Future			7.01000	92.99000	7.01000	92.99000			0.00	0	35,000
JIBAR F	On	20/03/2019	Jibar Future			7.01000	92.99000	7.01000	92.99000			0.00	0	0
JIBAR F	On	19/06/2019	Jibar Future			7.03000	92.97000	7.03000	92.97000			0.00	0	0
Total Jibar Future												0.00	0	35,000
Total For JIBAR FUTURE												0.00	0	35,000
Total for Jibar												0.00	0	35,000
10Y ST	On	17/12/2025	Interest Rate Swap			95.50000	95.50000	95.79000	95.79000			0.00	0	0
10Y ST	On	16/03/2026	Interest Rate Swap			92.51000	92.51000	92.81000	92.81000			0.00	0	0
10Y ST	On	15/06/2026	Interest Rate Swap			91.25000	91.25000	91.56000	91.56000			0.00	0	0
10Y ST	On	21/09/2026	Interest Rate Swap			93.40000	93.40000	93.72000	93.72000			0.00	0	0
10Y ST	On	21/12/2026	Interest Rate Swap			97.17000	97.17000	97.48000	97.48000			0.00	0	0
10Y ST	On	15/03/2027	Interest Rate Swap			95.74000	95.74000	96.05000	96.05000			0.00	0	0
10Y ST	On	21/06/2027	Interest Rate Swap			97.80000	97.80000	98.11000	98.11000			0.00	0	0
10Y ST	On	20/09/2027	Interest Rate Swap			103.22000	103.22000	103.52000	103.52000			0.00	0	0
10Y ST	On	20/12/2027	Interest Rate Swap			103.56000	103.56000	103.86000	103.86000			0.00	0	0
10Y ST	On	22/03/2028	Interest Rate Swap			97.10000	97.10000	97.42000	97.42000			0.00	0	0
10Y ST	On	20/06/2028	Interest Rate Swap			104.23000	104.23000	104.55000	104.55000			0.00	0	0
Total 10Y STND Future												0.00	0	0
Total For 10Y STND												0.00	0	0
1Y STN	On	20/09/2018	Interest Rate Swap			101.76000	101.76000	101.76000	101.76000			0.00	0	0
1Y STN	On	20/12/2018	Interest Rate Swap			102.23000	102.23000	102.23000	102.23000			0.00	0	0
1Y STN	On	22/03/2019	Interest Rate Swap			99.56000	99.56000	99.57000	99.57000			0.00	0	0
1Y STN	On	20/06/2019	Interest Rate Swap			101.99000	101.99000	102.00000	102.00000			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 1Y STND Future										0.00	0	0
Total For 1Y STND										0.00	0	0
2Y STN On	21/09/2018	Interest Rate Swap	98.52000	98.52000	98.52000	98.52000				0.00	0	0
2Y STN On	21/12/2018	Interest Rate Swap	98.90000	98.90000	98.90000	98.90000				0.00	0	0
2Y STN On	15/03/2019	Interest Rate Swap	99.30000	99.30000	99.31000	99.31000				0.00	0	0
2Y STN On	21/06/2019	Interest Rate Swap	99.73000	99.73000	99.74000	99.74000				0.00	0	0
2Y STN On	20/09/2019	Interest Rate Swap	101.88000	101.88000	101.90000	101.90000				0.00	0	0
2Y STN On	20/12/2019	Interest Rate Swap	102.86000	102.86000	102.89000	102.89000				0.00	0	0
2Y STN On	23/03/2020	Interest Rate Swap	98.93000	98.93000	98.97000	98.97000				0.00	0	0
2Y STN On	22/06/2020	Interest Rate Swap	102.55000	102.55000	102.58000	102.58000				0.00	0	0
Total 2Y STND Future										0.00	0	0
Total For 2Y STND										0.00	0	0
5Y STN On	17/12/2020	Interest Rate Swap	96.47000	96.47000	96.51000	96.51000				0.00	0	0
5Y STN On	16/03/2021	Interest Rate Swap	95.70000	95.70000	95.76000	95.76000				0.00	0	0
5Y STN On	15/06/2021	Interest Rate Swap	94.89000	94.89000	94.97000	94.97000				0.00	0	0
5Y STN On	21/09/2021	Interest Rate Swap	95.07000	95.07000	95.17000	95.17000				0.00	0	0
5Y STN On	21/12/2021	Interest Rate Swap	97.26000	97.26000	97.37000	97.37000				0.00	0	51
5Y STN On	15/03/2022	Interest Rate Swap	97.39000	97.39000	97.51000	97.51000				0.00	0	0
5Y STN On	21/06/2022	Interest Rate Swap	98.59000	98.59000	98.72000	98.72000				0.00	0	0
5Y STN On	20/09/2022	Interest Rate Swap	102.50000	102.50000	102.65000	102.65000				0.00	0	0
5Y STN On	20/12/2022	Interest Rate Swap	103.76000	103.76000	103.93000	103.93000				0.00	0	0
5Y STN On	22/03/2023	Interest Rate Swap	97.18000	97.18000	97.36000	97.36000				0.00	0	0
5Y STN On	20/06/2023	Interest Rate Swap	103.21000	103.21000	103.41000	103.41000				0.00	0	0
Total 5Y STND Future										0.00	0	51
Total For 5Y STND										0.00	0	51
Total for Interest Rate Swap										0.00	0	51
Total for Derivatives :									27,733,038,014.43	260,487	1,082,773	
AA05	On	22/03/2019	Spot Bond	8.05500	103.60577	8.05500	103.58354			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	98.90058			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	9.45500	102.33770	9.45500	102.31187			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	108.17000	10.00000	108.14200				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	101.55976				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			7.79500	101.29206	7.79500	101.27103				0.00	0	1,500,000,000
Total AB013 SPOT										0.00	0	1,500,000,000
Total For AB013										0.00	0	1,500,000,000
AB014L On 19/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 19/11/2019 Spot Bond			10.84000	101.55425	10.84000	101.52511				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	103.97282	11.37000	103.94158				0.00	0	0
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2022 Spot Bond			11.81000	104.16923	11.81000	104.13675				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	23.37007	100.00000	23.31862				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	23.23704	100.00000	23.18505				0.00	0	0
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB030U SPOT										0.00	0	0
Total For AB030U										0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB031U SPOT										0.00	0	0
Total For AB031U										0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB032U SPOT										0.00	0	0
Total For AB032U										0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	108.80200	10.00000	108.77400				0.00	0	0
Total ABC1234/R2022 SPOT										0.00	0	0
Total For ABC1234/R2022										0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			4.67000	4.67000	4.67000	270.02604				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	101.72085				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN08 On 17/03/2026 Spot Bond					0.00000	100.67048				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN09 On 28/10/2019 Spot Bond					0.00000	101.47962				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN10 On 09/04/2019 Spot Bond					0.00000	100.14766				0.00	4,740,000,000	2,370,000,000
Total ABFN12 SPOT										0.00	4,740,000,000	2,370,000,000
Total For ABFN12										0.00	4,740,000,000	2,370,000,000
ABFN12 On 14/05/2020 Spot Bond					0.00000	101.98355				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN13 On 14/05/2022 Spot Bond					0.00000	101.37068				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN14 On 11/11/2020 Spot Bond					0.00000	101.90822				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN15 On 11/11/2022 Spot Bond					0.00000	102.06119				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN16 On 17/05/2019 Spot Bond					0.00000	101.38037				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABFN17 On 26/09/2023 Spot Bond					0.00000	101.10735				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN18 On 30/05/2020 Spot Bond					0.00000	101.21091				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN20 On 30/05/2022 Spot Bond					0.00000	101.18107				0.00	0	0
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN21 On 30/05/2024 Spot Bond					0.00000	102.37127				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0
ABFN2: On 25/05/2027 Spot Bond					0.00000	102.23765				0.00	4,000,000,000	2,000,000,000
Total ABFN23 SPOT										0.00	4,000,000,000	2,000,000,000
Total For ABFN23										0.00	4,000,000,000	2,000,000,000
ABFN2: On 17/10/2020 Spot Bond					0.00000	99.72281				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	99.86798				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	99.86143				0.00	0	0
Total ABFN26 SPOT										0.00	0	0
Total For ABFN26										0.00	0	0
ABK1 On 07/11/2018 Spot Bond			8.84500	102.81016	8.84500	102.78595				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	100.62319				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	101.65338				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	95.56451				0.00	0	0
Total ABK12 SPOT										0.00	0	0
Total For ABK12										0.00	0	0
ABK3 On 07/11/2018 Spot Bond					0.00000	102.11347				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	101.91844				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.93167				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	100.01892				0.00	0	0
Total ABK7 SPOT										0.00	0	0
Total For ABK7										0.00	0	0
ABK8 On 03/06/2021 Spot Bond					0.00000	95.98465				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	99.62121				0.00	0	664,576,900
Total ABK9 SPOT										0.00	0	664,576,900
Total For ABK9										0.00	0	664,576,900
ABKI01 On 07/11/2018 Spot Bond			4.77000	155.82912	4.77000	155.77132				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			6.14000	6.14000	6.14000	138.37493				0.00	0	40,000,000
Total ABKI02 SPOT										0.00	0	40,000,000
Total For ABKI02										0.00	0	40,000,000
ABKI02 On 05/06/2020 Spot Bond			100.00000	28.31419	100.00000	28.24467				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			7.37000	118.44615	7.37000	118.39403			23,584,000,000,000.00	3,200,000,000	1,600,000,000	
Total ABKI03 SPOT									23,584,000,000,000.00	3,200,000,000	1,600,000,000	
Total For ABKI03									23,584,000,000,000.00	3,200,000,000	1,600,000,000	
ABKI03 On 13/10/2021 Spot Bond			100.00000	12.29355	100.00000	12.26337			0.00	0	0	
Total ABKI03/R212 SPOT									0.00	0	0	
Total For ABKI03/R212									0.00	0	0	
ABKI04 On 13/03/2024 Spot Bond			8.95000	113.59260	8.95000	113.53806			0.00	0	0	
Total ABKI04 SPOT									0.00	0	0	
Total For ABKI04									0.00	0	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	9.60520	100.00000	9.58174			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	88.88165			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABKS1 SPOT										0.00	0	0
Total For ABKS1										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			3.88000	192.22804	3.88000	192.16128				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			3.80000	3.80000	3.80000	124.15206				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			3.62000	3.62000	3.62000	174.13366				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			3.58000	3.58000	3.58000	216.29222				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			9.66500	9.66500	9.66500	95.75739				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			10.05000	10.05000	10.05000	103.08280				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			8.83000	8.83000	8.83000	96.92724				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN86 On 01/08/2018 Spot Bond					0.00000	116.43968				0.00	0	0
Total ABN86 SPOT										0.00	0	0
Total For ABN86										0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.59500	10.59500	10.59500	100.03896				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	100.72474				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	101.76491				0.00	0	0
Total ABN92 SPOT										0.00	0	0
Total For ABN92										0.00	0	0
ABS11 On 09/04/2021 Spot Bond			8.85500	103.77009	8.85500	103.74552				0.00	0	2,150,000,000

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 ABS11 SPOT										0.00	0	2,150,000,000
Total For ABS11										0.00	0	2,150,000,000
ABS12 On 14/05/2020 Spot Bond			8.82000	102.19534	8.82000	102.17137				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABS12										0.00	0	0
ABS12/ On 14/05/2020 Spot Bond			9.20000	101.56146	9.20000	101.53664				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			9.53500	101.96817	9.53500	101.94237				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			8.46000	103.28966	8.46000	103.26640				0.00	0	0
Total ABS14 SPOT										0.00	0	0
Total For ABS14										0.00	0	0
ABS15 On 11/11/2022 Spot Bond			8.94500	104.51345	8.94500	104.48860				0.00	0	0
Total ABS15 SPOT										0.00	0	0
Total For ABS15										0.00	0	0
ABS16 On 11/11/2025 Spot Bond			9.60500	105.81459	9.60500	105.78762				0.00	0	0
Total ABS16 SPOT										0.00	0	0
Total For ABS16										0.00	0	0
ABS17 On 11/11/2027 Spot Bond			9.84500	106.51472	9.84500	106.48692				0.00	0	1,500,000,000
Total ABS17 SPOT										0.00	0	1,500,000,000
Total For ABS17										0.00	0	1,500,000,000
ABS18 On 26/09/2023 Spot Bond			9.51500	104.17056	9.51500	104.14425				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			8.10000	101.07636	8.10000	101.05443				0.00	0	0
Total ABS6 SPOT										0.00	0	0
Total For ABS6										0.00	0	0
ABS7 On 11/09/2026 Spot Bond			9.64500	98.21703	9.64500	98.19190				0.00	0	3,860,000,000
Total ABS7 SPOT										0.00	0	3,860,000,000
Total For ABS7										0.00	0	3,860,000,000
ABS7/R On 11/09/2026 Spot Bond			100.00000	11.66112	100.00000	11.63545				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			4.07000	4.07000	4.07000	277.66091				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABSI2 SPOT										0.00	0	0
Total For ABSI2										0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			3.12000	151.99667	3.12000	151.94684				0.00	0	0
Total ABSI4 SPOT										0.00	0	0
Total For ABSI4										0.00	0	0
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABT01U SPOT										0.00	0	0
Total For ABT01U										0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ACIF1U SPOT										0.00	0	0
Total For ACIF1U										0.00	0	0
ACL047 On 22/10/2018 Spot Bond					0.00000	97.81984				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL088 On 25/11/2020 Spot Bond			10.00000	108.80200	10.00000	108.77400				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	89.31451				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond					0.00000	88.34693				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			8.97000	8.97000	8.97000	101.94540				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	225.39859				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond					0.00000	225.45409				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond					0.00000	100.52644				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	108.80200	10.00000	108.77400				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.52816				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			8.82500	8.82500	8.82500	101.41534				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	100.52665				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	100.49837				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL183 On 20/06/2019 Spot Bond					0.00000	101.10316				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL18£ On 20/09/2022 Spot Bond					0.00000	100.52362				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	101.36028				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL18£ On 20/09/2020 Spot Bond					0.00000	100.53762				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	100.53942				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	100.53942				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	100.54903				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	100.54903				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond					0.00000	154.84716				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	155.84793				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL212 On 20/09/2018 Spot Bond					0.00000	100.49378				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL214 On 20/09/2020 Spot Bond					0.00000	95.06856				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond					0.00000	100.48756				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond					0.00000	100.48701				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond					0.00000	100.52139				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	101.51915				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	101.88340				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	100.51911				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	100.51064				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
AHF2A On 18/10/2018 Spot Bond					0.00000	101.98577				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHF2A2 SPOT										0.00	0	0
Total For AHF2A2										0.00	0	0
AHF2B: On 18/10/2018 Spot Bond					0.00000	102.05469				0.00	0	0
Total AHF2B2 SPOT										0.00	0	0
Total For AHF2B2										0.00	0	0
AHF2C: On 18/10/2018 Spot Bond					0.00000	102.28437				0.00	0	0
Total AHF2C2 SPOT										0.00	0	0
Total For AHF2C2										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond					0.00000	102.23499				0.00	0	0
Total AHF3A3 SPOT										0.00	0	0
Total For AHF3A3										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond					0.00000	101.93986				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	102.51410				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	102.39928				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	103.34051				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	102.99625				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
AHL1A: 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		232,500,000,000,000.00		2,325,000,000	2,325,000,000	

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 AIG2U SPOT									2,500,000,000,000.00	2,325,000,000	2,325,000,000
Total For AIG2U									2,500,000,000,000.00	2,325,000,000	2,325,000,000
AIR01 On 15/03/2019 Spot Bond			7.79500	103.26356	7.79500	103.24210			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			9.34500	111.16699	9.34500	111.13926			0.00	0	0
Total AIR02 SPOT									0.00	0	0
Total For AIR02									0.00	0	0
AIR04 On 29/05/2024 Spot Bond			9.47500	100.08971	9.47500	100.06453			0.00	0	0
Total AIR04 SPOT									0.00	0	0
Total For AIR04									0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIR04U SPOT									0.00	0	0
Total For AIR04U									0.00	0	0
AIR05 On 29/05/2030 Spot Bond			10.68000	96.65475	10.68000	96.62743			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			3.93000	175.44762	3.93000	175.38645			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	100.72642			0.00	0	0
Total APF02 SPOT									0.00	0	0
Total For APF02									0.00	0	0
APF03 On 07/08/2018 Spot Bond					0.00000	101.62498			0.00	0	0
Total APF03 SPOT									0.00	0	0
Total For APF03									0.00	0	0
APF04 On 21/10/2021 Spot Bond					0.00000	99.71307			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	101.71873			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	101.19461			0.00	0	0
Total APF06 SPOT									0.00	0	0
Total For APF06									0.00	0	0
APF07 On 25/06/2023 Spot Bond					0.00000	100.39468			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total APF07 SPOT									0.00	0	0
Total For APF07									0.00	0	0
AS126L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS126U SPOT									0.00	0	0
Total For AS126U									0.00	0	0
AS127L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS127U SPOT									0.00	0	0
Total For AS127U									0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS133U SPOT									0.00	0	0
Total For AS133U									0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS139U SPOT									0.00	0	0
Total For AS139U									0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS167U SPOT									0.00	0	0
Total For AS167U									0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS168U SPOT									0.00	0	0
Total For AS168U									0.00	0	0
AS180L On 09/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS180U SPOT									0.00	0	0
Total For AS180U									0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
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		500,000,000,000,000.00	5,000,000,000	5,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AS266U SPOT										10,000,000,000,000.00	5,000,000,000	5,000,000,000
Total For AS266U										10,000,000,000,000.00	5,000,000,000	5,000,000,000
ASN01 On 20/03/2019 Spot Bond					0.00000	100.49843				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			3.83000	234.59066	3.83000	234.50946				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	99.94217				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	101.49597				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			3.84500	209.72877	3.84500	209.65612				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	101.97854				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	101.79491				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	101.76524				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	101.55632				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN069 On 23/07/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0
Total For ASN077										0.00	0	0
ASN077 On 20/06/2020 Spot Bond					0.00000	100.58881				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	100.50378				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	101.25005				0.00	548,800,000	239,900,000
Total ASN083 SPOT										0.00	548,800,000	239,900,000
Total For ASN083										0.00	548,800,000	239,900,000
ASN083 On 03/09/2020 Spot Bond					0.00000	101.00820				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN084 On 25/09/2018 Spot Bond					0.00000	100.37631				0.00	0	0
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN086 On 01/10/2020 Spot Bond					0.00000	121.33726				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN087 On 08/10/2018 Spot Bond					0.00000	100.04313				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN090 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	99.72269				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	101.51863				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN096 On 20/12/2020 Spot Bond					0.00000	80.50135				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111 On 02/12/2020 Spot Bond					0.00000	100.91841				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN113 On 07/03/2021 Spot Bond					0.00000	100.83358				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN115 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
ASN121 On 20/12/2020 Spot Bond					0.00000	100.66138				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN125 On 20/03/2019 Spot Bond					0.00000	100.50834				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN128 On 24/02/2019 Spot Bond					0.00000	101.17629				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN129 On 24/02/2019 Spot Bond					0.00000	101.16957				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN130 On 24/02/2019 Spot Bond					0.00000	101.15680				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN131 On 03/03/2019 Spot Bond					0.00000	100.90842				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN132 On 03/03/2019 Spot Bond					0.00000	100.90092				0.00	0	0
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN133 On 20/12/2020 Spot Bond					0.00000	100.65577				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	94.86000				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			3.85000	148.37137	3.85000	148.31977				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN137 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
ASN140 On 31/12/2018 Spot Bond					0.00000	94.86000				0.00	0	0
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0
ASN141 On 20/06/2020 Spot Bond					0.00000	102.50131				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN143 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
ASN144 On 20/06/2021 Spot Bond					0.00000	58.51370				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN145 On 04/05/2021 Spot Bond					0.00000	101.68022				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN146 On 04/05/2021 Spot Bond					0.00000	101.68022				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN147 On 31/01/2022 Spot Bond			3.89500	148.15127	3.89500	148.09957				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN149 On 31/05/2021 Spot Bond					0.00000	115.34810				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15: On 02/06/2021 Spot Bond					0.00000	100.93847				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			4.52000	161.61781	4.52000	161.55891				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN16: On 08/08/2021 Spot Bond					0.00000	101.60372				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	101.25047				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	100.54897				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	100.87846				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN174: 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
ASN176: 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
ASN177: On 30/07/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN178 SPOT										0.00	0	0
Total For ASN178										0.00	0	0
ASN178: On 25/02/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN179 SPOT										0.00	0	0
Total For ASN179										0.00	0	0
ASN179: On 20/06/2022 Spot Bond					0.00000	100.57840				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN181: On 25/04/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN185 SPOT										0.00	0	0
Total For ASN185										0.00	0	0
ASN185: On 12/06/2020 Spot Bond					0.00000	100.68467				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN190: On 27/06/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN192 SPOT										0.00	0	0
Total For ASN192										0.00	0	0
ASN192: On 12/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN193 SPOT										0.00	0	0
Total For ASN193										0.00	0	0
ASN193: On 30/06/2022 Spot Bond					0.00000	100.23078				0.00	0	0
Total ASN194 SPOT										0.00	0	0
Total For ASN194										0.00	0	0
ASN194: On 31/01/2038 Spot Bond			4.16500	103.65160	4.16500	103.61469				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN195: On 20/06/2022 Spot Bond					0.00000	100.49262				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN196: On 01/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN199 SPOT										0.00	0	0
Total For ASN199										0.00	0	0
ASN200: On 25/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN200 SPOT										0.00	0	0
Total For ASN200										0.00	0	0
ASN201: 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
ASN202: On 18/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN202 SPOT										0.00	0	0
Total For ASN202										0.00	0	0
ASN203: On 20/06/2022 Spot Bond					0.00000	100.49725				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN204: On 20/06/2022 Spot Bond					0.00000	100.52933				0.00	12,400,000	3,100,000
Total ASN204 SPOT										0.00	12,400,000	3,100,000
Total For ASN204										0.00	12,400,000	3,100,000
ASN205: 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
ASN208: On 24/08/2021 Spot Bond					0.00000	101.36474				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN209: On 24/08/2025 Spot Bond					0.00000	101.48754				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN210: On 28/08/2020 Spot Bond					0.00000	101.02458				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN211: On 02/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN212 SPOT										0.00	0	0
Total For ASN212										0.00	0	0
ASN212: On 01/09/2021 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 ASN213 SPOT										0.00	0	0
Total For ASN213										0.00	0	0
ASN213 On 29/08/2022 Spot Bond					0.00000	101.05553				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN214 On 14/09/2018 Spot Bond					0.00000	100.60055				0.00	0	0
Total ASN215 SPOT										0.00	0	0
Total For ASN215										0.00	0	0
ASN215 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
ASN216 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
ASN217 On 19/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN218 SPOT										0.00	0	0
Total For ASN218										0.00	0	0
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 13/07/2018 Spot Bond					0.00000	99.95625				0.00	0	0
Total ASN222 SPOT										0.00	0	0
Total For ASN222										0.00	0	0
ASN222 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN229 SPOT										0.00	0	0
Total For ASN229										0.00	0	0
ASN23(On 10/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN230 SPOT										0.00	0	0
Total For ASN230										0.00	0	0
ASN23(On 17/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN231 SPOT										0.00	0	0
Total For ASN231										0.00	0	0
ASN23(On 28/05/2019 Spot Bond			8.56000	8.56000	8.56000	101.00556				0.00	0	0
Total ASN232 SPOT										0.00	0	0
Total For ASN232										0.00	0	0
ASN23(On 29/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN234 SPOT										0.00	0	0
Total For ASN234										0.00	0	0
ASN23(On 12/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN235 SPOT										0.00	0	0
Total For ASN235										0.00	0	0
ASN23(On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN236 SPOT										0.00	0	0
Total For ASN236										0.00	0	0
ASN23(On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN237 SPOT										0.00	0	0
Total For ASN237										0.00	0	0
ASN23(On 18/12/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN239 SPOT										0.00	0	0
Total For ASN239										0.00	0	0
ASN24(On 02/02/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN240 SPOT										0.00	0	0
Total For ASN240										0.00	0	0
ASN24(On 02/02/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN241 SPOT										0.00	0	0
Total For ASN241										0.00	0	0
ASN24(On 10/02/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN242 SPOT										0.00	0	0
Total For ASN242										0.00	0	0
ASN24(On 07/03/2019 Spot Bond					0.00000	100.77864				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN243 SPOT										0.00	0	0
Total For ASN243										0.00	0	0
ASN243 On 10/03/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN244 SPOT										0.00	0	0
Total For ASN244										0.00	0	0
ASN244 On 30/03/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN245 SPOT										0.00	0	0
Total For ASN245										0.00	0	0
ASN245 On 12/04/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN246 SPOT										0.00	0	0
Total For ASN246										0.00	0	0
ASN246 On 13/04/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN247 SPOT										0.00	0	0
Total For ASN247										0.00	0	0
ASN247 On 09/05/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN250 SPOT										0.00	0	0
Total For ASN250										0.00	0	0
ASN250 On 16/05/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN251 SPOT										0.00	0	0
Total For ASN251										0.00	0	0
ASN251 On 16/05/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN252 SPOT										0.00	0	0
Total For ASN252										0.00	0	0
ASN252 On 27/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN253 SPOT										0.00	0	0
Total For ASN253										0.00	0	0
ASN253 On 25/05/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN254 SPOT										0.00	0	0
Total For ASN254										0.00	0	0
ASN254 On 29/05/2021 Spot Bond					0.00000	100.99730				0.00	0	0
Total ASN255 SPOT										0.00	0	0
Total For ASN255										0.00	0	0
ASN255 On 05/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN256 SPOT										0.00	0	0
Total For ASN256										0.00	0	0
ASN256 On 02/06/2023 Spot Bond					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 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	100.34215				0.00	0	300,000,000
Total ASN264 SPOT										0.00	0	300,000,000
Total For ASN264										0.00	0	300,000,000
ASN26 On 30/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN265 SPOT										0.00	0	0
Total For ASN265										0.00	0	0
ASN26 On 10/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN268 SPOT										0.00	0	0
Total For ASN268										0.00	0	0
ASN26 On 10/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN269 SPOT										0.00	0	0
Total For ASN269										0.00	0	0
ASN75 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
ASN89 On 02/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN89U SPOT										0.00	0	0
Total For ASN89U										0.00	0	0
BAW11 On 01/10/2018 Spot Bond			7.97000	103.07689	7.97000	103.05478				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW17 On 05/12/2018 Spot Bond					0.00000	101.13948				0.00	0	319,000,000
Total BAW17 SPOT										0.00	0	319,000,000
Total For BAW17										0.00	0	319,000,000
BAW17 On 05/12/2018 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 BAW17/JIBAR SPOT										0.00	0	0
Total For BAW17/JIBAR										0.00	0	0
BAW18 On 05/12/2020 Spot Bond					0.00000	100.96123				0.00	0	60,000,000
Total BAW18 SPOT										0.00	0	60,000,000
Total For BAW18										0.00	0	60,000,000
BAW19 On 05/12/2020 Spot Bond			9.25500	101.59204	9.25500	101.56692				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			9.20500	103.03019	9.20500	103.00501				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	102.73760	9.30000	102.71223				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	102.09562				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	100.84666				0.00	120,000,000	60,000,000
Total BAW24 SPOT										0.00	120,000,000	60,000,000
Total For BAW24										0.00	120,000,000	60,000,000
BAW25 On 08/05/2020 Spot Bond					0.00000	102.20316				0.00	0	125,000,000
Total BAW25 SPOT										0.00	0	125,000,000
Total For BAW25										0.00	0	125,000,000
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW26U SPOT										0.00	0	0
Total For BAW26U										0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond					0.00000	101.18770				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	101.19826				0.00	0	0
Total BAW29 SPOT										0.00	0	0
Total For BAW29										0.00	0	0
BAYA3 On 30/09/2018 Spot Bond					0.00000	100.61982				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond					0.00000	100.26136				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond					0.00000	100.27891				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA44 On 31/03/2019 Spot Bond					0.00000	100.27903				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	100.28949				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	101.02018				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	101.14410				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	104.04833				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	102.22401				0.00	0	0
Total BAYA58 SPOT										0.00	0	0
Total For BAYA58										0.00	0	0
BAYA59 On 30/06/2022 Spot Bond			11.99500	103.98074	11.99500	103.94783				0.00	0	0
Total BAYA59 SPOT										0.00	0	0
Total For BAYA59										0.00	0	0
BAYA60 On 30/06/2020 Spot Bond			12.45500	12.45500	12.45500	100.26668				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	100.29953				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	100.28253				0.00	0	0

Contract 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
BAYA62 On 30/11/2020 Spot Bond					0.00000	100.27893				0.00	0	0
Total BAYA63 SPOT										0.00	0	0
Total For BAYA63										0.00	0	0
BAYA63 On 30/09/2022 Spot Bond					0.00000	100.28495				0.00	0	0
Total BAYA64 SPOT										0.00	0	0
Total For BAYA64										0.00	0	0
BAYA64 On 30/09/2020 Spot Bond					0.00000	100.27291				0.00	0	0
Total BAYA65 SPOT										0.00	0	0
Total For BAYA65										0.00	0	0
BAYA65 On 31/03/2021 Spot Bond					0.00000	100.28264				0.00	0	0
Total BAYA66 SPOT										0.00	0	0
Total For BAYA66										0.00	0	0
BAYA66 On 31/03/2023 Spot Bond			11.99500	11.99500	11.99500	97.38883				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA67 On 30/06/2021 Spot Bond					0.00000	100.26702				0.00	0	0
Total BAYA69 SPOT										0.00	0	0
Total For BAYA69										0.00	0	0
BAYA69 On 30/06/2021 Spot Bond					0.00000	100.26702				0.00	0	0
Total BAYA70 SPOT										0.00	0	0
Total For BAYA70										0.00	0	0
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.26702				0.00	0	0
Total BAYA71 SPOT										0.00	0	0
Total For BAYA71										0.00	0	0
BAYB05 On 30/06/2019 Spot Bond					0.00000	100.35720				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB05 On 31/12/2019 Spot Bond					0.00000	100.35697				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB06 On 31/03/2020 Spot Bond					0.00000	100.35708				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond					0.00000	106.14115				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB1 On 30/06/2020 Spot Bond					0.00000	100.36915				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYB1 On 30/06/2021 Spot Bond					0.00000	100.32118				0.00	0	0
Total BAYB12 SPOT										0.00	0	0
Total For BAYB12										0.00	0	0
BAYD1 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
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	100.81268				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	99.97859				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	101.38889				0.00	0	0
Total BCJ14 SPOT										0.00	0	0
Total For BCJ14										0.00	0	0
BCJ15 On 09/11/2020 Spot Bond					0.00000	101.42302				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BCJ15 SPOT										0.00	0	0
Total For BCJ15										0.00	0	0
BCJ16 On 08/12/2020 Spot Bond					0.00000	100.74754				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	100.35834				0.00	0	0
Total BCJ17 SPOT										0.00	0	0
Total For BCJ17										0.00	0	0
BD020€ On 28/04/2028 Spot Bond			8.66500	8.66500	8.66500	195.60797				0.00	0	0
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD020€ On 02/03/2028 Spot Bond			8.66500	8.66500	8.66500	196.16797				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			9.05000	9.05000	9.05000	95.89273				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD302L On 18/04/2028 Spot Bond			100.00000	9.83609	100.00000	9.81432				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BG1A7I 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
BG1A8I On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A8U SPOT										0.00	0	0
Total For BG1A8U										0.00	0	0
BG1B2I On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1B2U SPOT										0.00	0	0
Total For BG1B2U										0.00	0	0
BG1C2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1C2U SPOT										0.00	0	0
Total For BG1C2U										0.00	0	0
BG1D2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1D2U SPOT										0.00	0	0
Total For BG1D2U										0.00	0	0
BG1E2I On 21/11/2032 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 BG1E2U SPOT										0.00	0	0
Total For BG1E2U										0.00	0	0
BG1F2I On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1F2U SPOT										0.00	0	0
Total For BG1F2U										0.00	0	0
BGL01 On 19/11/2019 Spot Bond					0.00000	103.07580				0.00	0	70,000,000
Total BGL01 SPOT										0.00	0	70,000,000
Total For BGL01										0.00	0	70,000,000
BGL02 On 19/11/2019 Spot Bond			9.67000	103.00879	9.67000	102.98236				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	104.25382				0.00	7,160,000,000	3,580,000,000
Total BGL03 SPOT										0.00	7,160,000,000	3,580,000,000
Total For BGL03										0.00	7,160,000,000	3,580,000,000
BGL04 On 05/02/2020 Spot Bond			9.37000	105.31508	9.37000	105.28844				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2020 Spot Bond			10.95500	104.74916	10.95500	104.71881				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2020 Spot Bond					0.00000	103.86196				0.00	0	2,000,000,000
Total BGL06 SPOT										0.00	0	2,000,000,000
Total For BGL06										0.00	0	2,000,000,000
BGL07 On 03/09/2022 Spot Bond			10.92500	107.05951	10.92500	107.02857				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	101.06778				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			10.65500	104.65251	10.65500	104.62300				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	101.92194				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			11.43500	104.59553	11.43500	104.56392				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL11 SPOT										0.00	0	0
Total For BGL11										0.00	0	0
BGL12 On 20/08/2021 Spot Bond					0.00000	105.24143				0.00	0	0
Total BGL12 SPOT										0.00	0	0
Total For BGL12										0.00	0	0
BGL13 On 20/08/2021 Spot Bond			10.05500	108.98452	10.05500	108.95499				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	105.70118				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	103.04291				0.00	0	70,000,000
Total BGL15 SPOT										0.00	0	70,000,000
Total For BGL15										0.00	0	70,000,000
BGL16 On 25/05/2022 Spot Bond					0.00000	101.38648				0.00	0	0
Total BGL16 SPOT										0.00	0	0
Total For BGL16										0.00	0	0
BGL17 On 14/08/2024 Spot Bond					0.00000	101.71212				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	100.84427				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	101.51543				0.00	0	0
Total BGL19 SPOT										0.00	0	0
Total For BGL19										0.00	0	0
BGT01 On 12/09/2022 Spot Bond					0.00000	103.09251				0.00	0	0
Total BGT01 SPOT										0.00	0	0
Total For BGT01										0.00	0	0
BID05 On 30/06/2019 Spot Bond					0.00000	100.25284				0.00	30,000,000	60,000,000
Total BID05 SPOT										0.00	30,000,000	60,000,000
Total For BID05										0.00	30,000,000	60,000,000
BID06 On 30/06/2019 Spot Bond			8.06500	101.00616	8.06500	100.98434				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	100.21504				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BID07 SPOT										0.00	0	0
Total For BID07										0.00	0	0
BID08 On 30/06/2022 Spot Bond					0.00000	100.21989				0.00	0	0
Total BID08 SPOT										0.00	0	0
Total For BID08										0.00	0	0
BPPF0: On 22/03/2020 Spot Bond					0.00000	100.44702				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BPPF0: On 17/09/2018 Spot Bond					0.00000	100.55687				0.00	0	0
Total BPPF03 SPOT										0.00	0	0
Total For BPPF03										0.00	0	0
BPPF0: On 15/09/2020 Spot Bond					0.00000	100.59405				0.00	0	0
Total BPPF04 SPOT										0.00	0	0
Total For BPPF04										0.00	0	0
BPPF0: On 24/10/2018 Spot Bond					0.00000	101.67053				0.00	0	0
Total BPPF05 SPOT										0.00	0	0
Total For BPPF05										0.00	0	0
BPPF0: On 22/09/2018 Spot Bond					0.00000	100.38397				0.00	0	0
Total BPPF06 SPOT										0.00	0	0
Total For BPPF06										0.00	0	0
BPPF0: On 22/03/2019 Spot Bond					0.00000	100.40877				0.00	0	0
Total BPPF07 SPOT										0.00	0	0
Total For BPPF07										0.00	0	0
BPPF0: On 22/03/2021 Spot Bond					0.00000	100.42914				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BS2A1: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A1U SPOT										0.00	0	0
Total For BS2A1U										0.00	0	0
BS2A2: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A2U SPOT										0.00	0	0
Total For BS2A2U										0.00	0	0
BS2B1: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2B1U SPOT										0.00	0	0
Total For BS2B1U										0.00	0	0
BS2C1: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BS2C1U SPOT										0.00	0	0
Total For BS2C1U										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond					0.00000	100.35449				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.35052				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	101.32448				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BWZJ1 On 10/11/2019 Spot Bond					0.00000	101.83916				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	101.56917				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYA68U SPOT										0.00	0	0
Total For BYA68U										0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL12 On 06/09/2018 Spot Bond			10.01500	104.06105	10.01500	104.03294				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond					0.00000	103.08457				0.00	0	0
Total CBL13 SPOT										0.00	0	0
Total For CBL13										0.00	0	0
CBL14 On 01/02/2019 Spot Bond			12.19500	104.78349	12.19500	104.74923				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL17 On 23/08/2019 Spot Bond					0.00000	103.93901				0.00	0	0
Total CBL17 SPOT										0.00	0	0
Total For CBL17										0.00	0	0
CBL18 On 23/08/2019 Spot Bond			11.69500	103.57182	11.69500	103.53930				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	103.21460				0.00	0	0
Total CBL20 SPOT										0.00	0	0
Total For CBL20										0.00	0	0
CBL22 On 06/05/2020 Spot Bond			9.75500	99.47875	9.75500	99.45301				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	101.82984				0.00	0	0
Total CBL24 SPOT										0.00	0	0
Total For CBL24										0.00	0	0
CBL25 On 06/05/2019 Spot Bond					0.00000	102.25476				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			10.05500	104.52546	10.05500	104.49760				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	102.54323				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	101.18506				0.00	0	0
Total CBL28 SPOT										0.00	0	0
Total For CBL28										0.00	0	0
CCT01 On 23/06/2023 Spot Bond			10.05500	110.25722	10.05500	110.22767				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CCT01 SPOT										0.00	0	0
Total For CCT01										0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.09500	107.58304	10.09500	107.55409				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			10.25000	107.90010	10.25000	107.87079				0.00	0	200,000,000
Total CCT03 SPOT										0.00	0	200,000,000
Total For CCT03										0.00	0	200,000,000
CCT04 On 17/07/2027 Spot Bond			10.19500	99.71793	10.19500	99.70003				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	108.80220	10.00000	108.77380				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	99.97003				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	101.91519				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	104.41863				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	101.37595				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	102.10174				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	103.31067				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	99.66205				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	100.56159				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR33 SPOT										0.00	0	0
Total For CGR33										0.00	0	0
CGR34 On 21/09/2018 Spot Bond			8.38800	8.38800	8.38800	102.49805				0.00	0	0
Total CGR34 SPOT										0.00	0	0
Total For CGR34										0.00	0	0
CGR36 On 02/10/2018 Spot Bond					0.00000	100.21642				0.00	0	0
Total CGR36 SPOT										0.00	0	0
Total For CGR36										0.00	0	0
CGR37 On 08/02/2019 Spot Bond					0.00000	101.51515				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	101.73557				0.00	0	0
Total CGR38 SPOT										0.00	0	0
Total For CGR38										0.00	0	0
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR39U SPOT										0.00	0	0
Total For CGR39U										0.00	0	0
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR40U SPOT										0.00	0	0
Total For CGR40U										0.00	0	0
CGR41 On 25/06/2021 Spot Bond					0.00000	100.41774				0.00	0	0
Total CGR41 SPOT										0.00	0	0
Total For CGR41										0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CIG09U SPOT										0.00	0	0
Total For CIG09U										0.00	0	0
CLA1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN18 On 01/07/2021 Spot Bond			10.11000	100.29524	10.11000	100.26837			0.00	0	0
Total CLN184 SPOT									0.00	0	0
Total For CLN184									0.00	0	0
CLN19 On 29/08/2021 Spot Bond			3.14000	146.09733	3.14000	145.97664			0.00	0	0
Total CLN193 SPOT									0.00	0	0
Total For CLN193									0.00	0	0
CLN19 On 13/09/2021 Spot Bond			3.82000	3.82000	3.82000	142.38467			0.00	0	0
Total CLN198 SPOT									0.00	0	0
Total For CLN198									0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	108.80200	10.00000	108.77400			0.00	0	0
Total CLN230/JIBAR SPOT									0.00	0	0
Total For CLN230/JIBAR									0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	108.80200	10.00000	108.77400			0.00	0	0
Total CLN231/JIBAR SPOT									0.00	0	0
Total For CLN231/JIBAR									0.00	0	0
CLN24 On 24/02/2019 Spot Bond			8.59000	103.99518	8.59000	103.95914			0.00	0	0
Total CLN242 SPOT									0.00	0	0
Total For CLN242									0.00	0	0
CLN24 On 24/02/2019 Spot Bond			9.35000	103.54494	9.35000	103.51881			0.00	0	0
Total CLN243 SPOT									0.00	0	0
Total For CLN243									0.00	0	0
CLN26 On 26/03/2019 Spot Bond			8.62500	103.49561	8.62500	103.47186			0.00	0	0
Total CLN262 SPOT									0.00	0	0
Total For CLN262									0.00	0	0
CLN29 On 25/11/2020 Spot Bond			10.00000	108.80200	10.00000	108.77400			0.00	0	0
Total CLN292/JIBAR SPOT									0.00	0	0
Total For CLN292/JIBAR									0.00	0	0
CLN31 On 14/11/2022 Spot Bond					0.00000	101.53444			0.00	0	0
Total CLN313 SPOT									0.00	0	0
Total For CLN313									0.00	0	0
CLN31 On 14/11/2022 Spot Bond			10.94500	96.74902	10.94500	96.72102			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			11.46500	98.11257	11.46500	98.08285				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 20/03/2023 Spot Bond					0.00000	100.57850				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond					0.00000	101.50297				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 20/06/2023 Spot Bond					0.00000	100.57728				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/09/2018 Spot Bond					0.00000	135.57503				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN337 On 20/12/2018 Spot Bond					0.00000	101.83329				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN340 On 20/12/2023 Spot Bond					0.00000	100.61662				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN343 On 20/12/2018 Spot Bond					0.00000	100.48701				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN344 On 20/12/2023 Spot Bond					0.00000	99.76013				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 28/10/2018 Spot Bond					0.00000	101.68684				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN350 On 20/03/2019 Spot Bond					0.00000	100.47464				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			10.12500	105.04216	10.12500	105.01397				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond					0.00000	100.51266				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond					0.00000	101.87442				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			12.26500	106.84372	12.26500	106.80916				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond					0.00000	101.94506				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 26/07/2022 Spot Bond					0.00000	101.95611				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond					0.00000	109.86457				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond					0.00000	100.50556				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/06/2019 Spot Bond					0.00000	100.51534				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 20/03/2021 Spot Bond			9.45500	104.02285	9.45500	103.99674				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 20/06/2019 Spot Bond					0.00000	98.24029				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.98000	101.45033	10.98000	101.42086				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	103.37284	11.00000	103.34276				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond					0.00000	100.57134				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 20/09/2024 Spot Bond			12.05500	103.60111	12.05500	103.56816				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond					0.00000	100.62095				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond					0.00000	100.51502				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond					0.00000	102.06992				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond					0.00000	100.54633				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	100.51798				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	100.55768				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	101.03784				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	101.45260				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	101.44473				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond					0.00000	100.51786				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
CLN407 On 20/06/2020 Spot Bond					0.00000	100.52068				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN409 On 18/07/2020 Spot Bond					0.00000	99.81076				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond					0.00000	100.57141				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond					0.00000	100.57423				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	99.80982				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	101.97725				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN415 On 20/09/2020 Spot Bond					0.00000	100.59392				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	99.79756				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN418 On 23/09/2020 Spot Bond					0.00000	100.45510				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	100.62207				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	7.01000	7.01000	51.58554				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	100.62769				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN42 On 26/01/2021 Spot Bond					0.00000	102.57522				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	115.86915				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	112.85313				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	115.83546				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	102.75764				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	113.19431				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN42 On 20/12/2018 Spot Bond					0.00000	101.43097				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	100.73983				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	128.55750				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	117.90227				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	129.45366				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	100.56863				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	100.54328				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 On 03/02/2021 Spot Bond					0.00000	101.78453				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	130.86780				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	101.01776				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	101.30705				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			9.55500	105.88303	9.55500	105.85618				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			4.37000	145.85151	4.37000	145.79874				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			6.65000	104.95942	6.65000	104.91501				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN453 SPOT									0.00	0	0
Total For CLN453									0.00	0	0
CLN454 On 31/01/2025 Spot Bond			6.29000	107.19117	6.29000	107.14686			188,700,000,000.00	30,000,000	30,000,000
Total CLN454 SPOT									188,700,000,000.00	30,000,000	30,000,000
Total For CLN454									188,700,000,000.00	30,000,000	30,000,000
CLN455 On 04/05/2021 Spot Bond					0.00000	101.26747			0.00	0	0
Total CLN455 SPOT									0.00	0	0
Total For CLN455									0.00	0	0
CLN456 On 20/12/2021 Spot Bond					0.00000	100.64024			0.00	0	0
Total CLN456 SPOT									0.00	0	0
Total For CLN456									0.00	0	0
CLN457 On 17/11/2021 Spot Bond					0.00000	101.38512			0.00	0	0
Total CLN457 SPOT									0.00	0	0
Total For CLN457									0.00	0	0
CLN458 On 29/11/2021 Spot Bond					0.00000	101.67078			0.00	0	0
Total CLN458 SPOT									0.00	0	0
Total For CLN458									0.00	0	0
CLN460 On 29/11/2021 Spot Bond					0.00000	101.08456			0.00	0	0
Total CLN460 SPOT									0.00	0	0
Total For CLN460									0.00	0	0
CLN461 On 15/02/2022 Spot Bond					0.00000	105.22107			0.00	0	0
Total CLN461 SPOT									0.00	0	0
Total For CLN461									0.00	0	0
CLN462 On 16/02/2022 Spot Bond			10.62500	105.67774	10.62500	105.64752			0.00	0	0
Total CLN462 SPOT									0.00	0	0
Total For CLN462									0.00	0	0
CLN464 On 13/03/2022 Spot Bond			9.87500	103.79193	9.87500	103.76474			0.00	0	0
Total CLN464 SPOT									0.00	0	0
Total For CLN464									0.00	0	0
CLN465 On 14/03/2020 Spot Bond					0.00000	100.64048			0.00	0	0
Total CLN465 SPOT									0.00	0	0
Total For CLN465									0.00	0	0
CLN467 On 27/03/2020 Spot Bond					0.00000	100.33191			0.00	0	0
Total CLN467 SPOT									0.00	0	0
Total For CLN467									0.00	0	0
CLN468 On 28/03/2020 Spot Bond					0.00000	100.31841			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN468 On 28/03/2022 Spot Bond					0.00000	101.73747				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN469 On 17/05/2019 Spot Bond					0.00000	101.27340				0.00	0	0
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0
CLN471 On 19/11/2022 Spot Bond					0.00000	101.39942				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN472 On 23/06/2021 Spot Bond					0.00000	101.14027				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN475 On 20/09/2020 Spot Bond					0.00000	100.57423				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN476 On 29/11/2021 Spot Bond			100.00000	16.17881	100.00000	16.14320				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	101.13569				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	101.30577				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	102.56439				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	101.65054				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN484 On 02/12/2021 Spot Bond			9.55500	101.33469	9.55500	101.30885				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN485 On 20/06/2022 Spot Bond					0.00000	101.18914				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN486 On 07/12/2021 Spot Bond			12.55500	101.40892	12.55500	101.40160				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			9.35500	103.48477	9.35500	103.45863				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	100.31493				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	100.33079				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN490 On 07/06/2022 Spot Bond					0.00000	101.13569				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	100.24170				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	100.57390				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			12.05500	103.04311	12.05500	100.60735				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	101.02051				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			10.15500	103.14969	10.15500	103.12192				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	102.64813				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN497 On 08/06/2022 Spot Bond					0.00000	103.99441				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	101.26424				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	100.02167				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	99.99976				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	99.99963				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN502 On 20/12/2022 Spot Bond					0.00000	100.59242				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	99.99963				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	101.84710				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	101.66716				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	100.58003				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	101.30627				0.00	0	0
Total CLN508 SPOT										0.00	0	0
Total For CLN508										0.00	0	0
CLN508 On 11/10/2020 Spot Bond					0.00000	99.99968				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0
CLN511 On 14/11/2022 Spot Bond					0.00000	97.79600				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	101.06261				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	101.33326				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	101.59780				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	102.13476	9.96000	103.16580				0.00	0	0
Total CLN516 SPOT										0.00	0	0
Total For CLN516										0.00	0	0
CLN517 On 30/10/2022 Spot Bond			10.01000	101.31790	10.01000	101.94007				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	101.22108				0.00	0	0
Total CLN518 SPOT										0.00	0	0
Total For CLN518										0.00	0	0
CLN519 On 30/06/2022 Spot Bond			9.60000	102.00564	9.60000	100.56214				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	100.71199				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	100.53850				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	101.06300				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	101.42146				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN523 SPOT										0.00	0	0
Total For CLN523										0.00	0	0
CLN524 On 09/09/2022 Spot Bond			9.20000	102.67700	9.20000	102.64471				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	101.81053				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	101.73609				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	102.94152				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	102.56935				0.00	0	0
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN529 On 29/11/2021 Spot Bond					0.00000	102.19861				0.00	0	0
Total CLN529 SPOT										0.00	0	0
Total For CLN529										0.00	0	0
CLN530 On 12/03/2021 Spot Bond					0.00000	100.68315				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN531 On 12/03/2023 Spot Bond					0.00000	100.71199				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN532 On 20/06/2023 Spot Bond					0.00000	100.32910				0.00	0	0
Total CLN532 SPOT										0.00	0	0
Total For CLN532										0.00	0	0
CLN533 On 20/06/2023 Spot Bond					0.00000	100.14514				0.00	0	0
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN55 On 18/04/2028 Spot Bond					0.00000	221.69172				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			9.05000	95.91592	9.05000	95.89273				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN88 On 28/04/2028 Spot Bond			8.66500	8.66500	8.66500	195.60797				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN89 On 02/03/2028 Spot Bond			8.66500	8.66500	8.66500	196.16797				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	100.50403				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	100.72543				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	100.50396				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	100.52350				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
CLNF1: On 17/08/2021 Spot Bond					0.00000	101.37400				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			9.25500	112.62381	9.25500	112.59597				0.00	0	800,000,000
Total COJ05 SPOT										0.00	0	800,000,000
Total For COJ05										0.00	0	800,000,000
COJ07 On 23/03/2021 Spot Bond			9.66500	105.81500	9.66500	105.78787				0.00	0	10,000,000
Total COJ07 SPOT										0.00	0	10,000,000
Total For COJ07										0.00	0	10,000,000
COJ08 On 22/06/2026 Spot Bond			10.30500	106.74916	10.30500	106.71986				0.00	0	1,500,000,000
Total COJ08 SPOT										0.00	0	1,500,000,000
Total For COJ08										0.00	0	1,500,000,000
COJG0 On 09/06/2024 Spot Bond			9.95500	101.88697	9.95500	101.85993				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total COJG01 SPOT										0.00	0	0
Total For COJG01										0.00	0	0
COT01 On 03/04/2023 Spot Bond			10.19000	98.48793	10.19000	98.46119				0.00	0	0
Total COT01 SPOT										0.00	0	0
Total For COT01										0.00	0	0
COT02 On 03/04/2028 Spot Bond			11.39000	95.86105	11.39000	95.83205				0.00	0	120,000,000
Total COT02 SPOT										0.00	0	120,000,000
Total For COT02										0.00	0	120,000,000
COT03 On 05/06/2028 Spot Bond			11.39500	89.62360	11.39500	89.59646				0.00	0	0
Total COT03 SPOT										0.00	0	0
Total For COT03										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			12.17000	93.36643	12.17000	95.27092				0.00	0	0
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
CS002 On 17/12/2020 Spot Bond					0.00000	100.54099				0.00	0	0
Total CS002 SPOT										0.00	0	0
Total For CS002										0.00	0	0
CS003 On 12/08/2021 Spot Bond					0.00000	100.45186				0.00	0	0
Total CS003 SPOT										0.00	0	0
Total For CS003										0.00	0	0
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSA04U SPOT										0.00	0	0
Total For CSA04U										0.00	0	0
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSD04U SPOT										0.00	0	0
Total For CSD04U										0.00	0	0
DEN79I On 10/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DEN79U SPOT										0.00	0	0
Total For DEN79U										0.00	0	0
DEN80 On 11/12/2018 Spot Bond					0.00000	100.75477				0.00	0	0
Total DEN80 SPOT										0.00	0	0
Total For DEN80										0.00	0	0
DENG7 On 21/09/2018 Spot Bond					0.00000	100.46542				0.00	0	0
Total DENG73 SPOT										0.00	0	0
Total For DENG73										0.00	0	0
DENG7 On 28/09/2018 Spot Bond					0.00000	100.30634				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DENG74 SPOT										0.00	0	0
Total For DENG74										0.00	0	0
DENG7 On 04/09/2018 Spot Bond					0.00000	100.82924				0.00	0	0
Total DENG75 SPOT										0.00	0	0
Total For DENG75										0.00	0	0
DENG7 On 04/09/2018 Spot Bond					0.00000	100.82924				0.00	0	0
Total DENG76 SPOT										0.00	0	0
Total For DENG76										0.00	0	0
DENG7 On 27/09/2018 Spot Bond					0.00000	100.30756				0.00	0	0
Total DENG77 SPOT										0.00	0	0
Total For DENG77										0.00	0	0
DENG7 On 27/09/2018 Spot Bond					0.00000	102.61247				0.00	0	0
Total DENG78 SPOT										0.00	0	0
Total For DENG78										0.00	0	0
DOL00: On 20/09/2018 Spot Bond					0.00000	100.65900				0.00	0	0
Total DOL003 SPOT										0.00	0	0
Total For DOL003										0.00	0	0
DOL00: On 24/01/2019 Spot Bond					0.00000	102.92170				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	80.95539				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	100.96602				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	101.19601				0.00	0	0
Total DSY01 SPOT										0.00	0	0
Total For DSY01										0.00	0	0
DSY02 On 21/11/2024 Spot Bond					0.00000	101.42731				0.00	0	0
Total DSY02 SPOT										0.00	0	0
Total For DSY02										0.00	0	0
DSY03 On 21/11/2024 Spot Bond			9.71500	9.71500	9.71500	104.89940				0.00	0	0
Total DSY03 SPOT										0.00	0	0
Total For DSY03										0.00	0	0
DV2021 On 18/06/2021 Spot Bond			9.15500	100.26526	9.15500	100.24074				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV22 On 07/02/2020 Spot Bond			8.47000	105.44860	8.47000	105.42444			160,455,680,000.00	18,944,000	222,573,400
Total DV22 SPOT									160,455,680,000.00	18,944,000	222,573,400
Total For DV22									160,455,680,000.00	18,944,000	222,573,400
DV22/R On 07/02/2020 Spot Bond			100.00000	38.68459	100.00000	38.59803			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			9.35500	106.08587	9.35500	106.05908			181,541,259,000.00	19,405,800	337,287,300
Total DV23 SPOT									181,541,259,000.00	19,405,800	337,287,300
Total For DV23									181,541,259,000.00	19,405,800	337,287,300
DV23/R On 27/02/2023 Spot Bond			100.00000	15.64315	100.00000	15.60815			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	15.64315	100.00000	15.60815			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			9.65500	103.98468	9.65500	103.95761			0.00	0	0
Total DV24 SPOT									0.00	0	0
Total For DV24									0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	103.83586	9.69000	103.80872			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	103.83586	9.69000	103.80872			0.00	0	0
Total DV24/R2023 SPOT									0.00	0	0
Total For DV24/R2023									0.00	0	0
DV29 On 18/02/2029 Spot Bond			10.92000	98.91894	10.92000	98.88990			0.00	0	0
Total DV29 SPOT									0.00	0	0
Total For DV29									0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	103.99735	10.10000	103.96905			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	103.99735	10.10000	103.96905			0.00	0	0
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVC02! On 29/08/2018 Spot Bond					0.00000	100.94086			0.00	0	0
Total DVC029 SPOT									0.00	0	0
Total For DVC029									0.00	0	0
DVC03! On 23/10/2018 Spot Bond					0.00000	101.67636			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	101.48219			0.00	0	20,000,000

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 DVF19 SPOT									0.00	0	20,000,000
Total For DVF19									0.00	0	20,000,000
DVF20 On 29/11/2019 Spot Bond					0.00000	100.99159			0.00	0	0
Total DVF20 SPOT									0.00	0	0
Total For DVF20									0.00	0	0
DVF20 On 28/03/2020 Spot Bond					0.00000	100.42628			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	101.51315			0.00	0	0
Total DVF20C SPOT									0.00	0	0
Total For DVF20C									0.00	0	0
DVF20 On 23/10/2020 Spot Bond					0.00000	101.77127			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	101.02875			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	100.49807			0.00	0	0
Total DVF22 SPOT									0.00	0	0
Total For DVF22									0.00	0	0
DVF22 On 29/08/2022 Spot Bond					0.00000	101.00899			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	101.80253			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	101.88768			0.00	0	0
Total DVF24 SPOT									0.00	0	0
Total For DVF24									0.00	0	0
E170 On 01/08/2020 Spot Bond			8.32000	115.59431	8.32000	115.56829		328,723,200,000.00	39,510,000	239,510,000	
Total E170 SPOT								328,723,200,000.00	39,510,000	239,510,000	
Total For E170								328,723,200,000.00	39,510,000	239,510,000	
E170/R On 01/08/2020 Spot Bond			100.00000	35.70056	100.00000	35.62068		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			8.98000	104.14288	8.98000	104.11802		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ECN20 SPOT										0.00	0	0
Total For ECN20										0.00	0	0
ECN22 On 14/03/2022 Spot Bond			9.26500	104.63591	9.26500	104.61017				0.00	0	0
Total ECN22 SPOT										0.00	0	0
Total For ECN22										0.00	0	0
ECN24 On 14/03/2024 Spot Bond			9.66500	104.44058	9.66500	104.41380				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			4.09000	103.23409	4.09000	103.19773				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			3.81500	96.09841	3.81500	96.06509				0.00	0	0
Total EL037 SPOT										0.00	0	0
Total For EL037										0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	120.83029	2.25000	120.79355				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			3.66000	127.49707	3.66000	127.45360				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			3.67000	113.84470	3.67000	113.80585				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			3.67000	113.34047	3.67000	113.30162				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			3.75000	103.26730	3.75000	103.23178				0.00	0	0
Total EL31 SPOT										0.00	0	0
Total For EL31										0.00	0	0
EL36 On 31/01/2036 Spot Bond			3.78500	97.43654	3.78500	97.40285				0.00	0	0
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	120.83029	2.25000	120.79355				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			9.23000	107.23079	9.23000	107.20406				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			8.95500	107.66180	8.95500	107.63617				0.00	0	0
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.56500	99.65900	10.56500	99.63112				0.00	0	120,000,000
Total EMM03 SPOT										0.00	0	120,000,000
Total For EMM03										0.00	0	120,000,000
EMM04 On 16/05/2028 Spot Bond			10.72000	10.72000	10.72000	95.76959				0.00	0	0
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			10.97000	10.97000	10.97000	101.24584				0.00	0	1,666,666,500
Total EMM05 SPOT										0.00	0	1,666,666,500
Total For EMM05										0.00	0	1,666,666,500
EMM06 On 23/06/2025 Spot Bond			10.54500	99.09228	10.54500	99.64880				0.00	0	0
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EMM07 On 10/07/2027 Spot Bond			10.39500	100.77494	10.39500	100.41398				0.00	0	0
Total EMM07 SPOT										0.00	0	0
Total For EMM07										0.00	0	0
EMM07 On 17/07/2032 Spot Bond			10.97500	102.28810	10.97500	87.59631				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	102.18329				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	102.03233				0.00	0	0
Total ENX01S SPOT										0.00	0	0
Total For ENX01S										0.00	0	0
EPF00€ On 19/08/2018 Spot Bond					0.00000	101.26386				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	100.87335				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF00€ On 12/09/2019 Spot Bond					0.00000	101.24975				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF010 On 07/11/2019 Spot Bond					0.00000	101.90048				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	101.49803				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	101.99036				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	101.05440				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	100.90764				0.00	0	0
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF018 On 01/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF018 SPOT										0.00	0	0
Total For EPF018										0.00	0	0
EPF021 On 01/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF021 SPOT										0.00	0	0
Total For EPF021										0.00	0	0
EPF028 On 28/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF028 SPOT										0.00	0	0
Total For EPF028										0.00	0	0
EPF034 On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF034 SPOT										0.00	0	0
Total For EPF034										0.00	0	0
EPF041 On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF041 SPOT										0.00	0	0
Total For EPF041										0.00	0	0
EPFC33 On 06/09/2018 Spot Bond					0.00000	100.77796				0.00	0	0
Total EPFC33 SPOT										0.00	0	0
Total For EPFC33										0.00	0	0
EPFC34 On 06/11/2018 Spot Bond					0.00000	101.44141				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPFC36 SPOT										0.00	0	0
Total For EPFC36										0.00	0	0
EPFC3 On 04/03/2019 Spot Bond					0.00000	100.82330				0.00	0	0
Total EPFC37 SPOT										0.00	0	0
Total For EPFC37										0.00	0	0
EPFC3 On 03/10/2018 Spot Bond					0.00000	100.16601				0.00	0	0
Total EPFC38 SPOT										0.00	0	0
Total For EPFC38										0.00	0	0
EQS05 On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2020 Spot Bond					0.00000	97.65299				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS08 On 04/10/2018 Spot Bond					0.00000	99.92317				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS08A/JIBAR SPOT										0.00	0	0
Total For EQS08A/JIBAR										0.00	0	0
EQS10 On 28/07/2022 Spot Bond					0.00000	101.96183				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
ERS3B On 17/08/2019 Spot Bond					0.00000	101.32542				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	101.34537				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	101.40000				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3C On 17/05/2019 Spot Bond					0.00000	101.49317			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	108.80200	10.00000	108.77400			0.00	0	0
Total ERS12/JIBAR SPOT									0.00	0	0
Total For ERS12/JIBAR									0.00	0	0
ERSA1 On 17/08/2018 Spot Bond					0.00000	101.24586			0.00	0	0
Total ERS17 SPOT									0.00	0	0
Total For ERS17									0.00	0	0
ERSA2 On 17/08/2018 Spot Bond					0.00000	101.32369			0.00	0	0
Total ERS20 SPOT									0.00	0	0
Total For ERS20									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	101.02081			0.00	0	0
Total ERS21 SPOT									0.00	0	0
Total For ERS21									0.00	0	0
ERSA2 On 17/05/2019 Spot Bond					0.00000	101.59499			0.00	0	0
Total ERS22 SPOT									0.00	0	0
Total For ERS22									0.00	0	0
ERSA2 On 17/08/2019 Spot Bond					0.00000	101.78192			0.00	0	0
Total ERS23 SPOT									0.00	0	0
Total For ERS23									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	101.27326			0.00	0	0
Total ERS24 SPOT									0.00	0	0
Total For ERS24									0.00	0	0
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.31803			0.00	0	0
Total ERS25 SPOT									0.00	0	0
Total For ERS25									0.00	0	0
ES23 On 25/01/2023 Spot Bond			9.19500	107.56506	9.19500	107.53834		321,098,595,000.00	34,921,000	2,524,886,300	
Total ES23 SPOT								321,098,595,000.00	34,921,000	2,524,886,300	
Total For ES23								321,098,595,000.00	34,921,000	2,524,886,300	
ES23/R On 25/01/2023 Spot Bond			10.00000	104.63270	10.00000	104.60449		0.00	0	0	
Total ES23/R2023 SPOT								0.00	0	0	
Total For ES23/R2023								0.00	0	0	
ES26 On 02/04/2026 Spot Bond			9.92500	91.12943	9.92500	91.10531		2,250,853,035,000.00	226,786,200	4,074,380,500	
Total ES26 SPOT								2,250,853,035,000.00	226,786,200	4,074,380,500	
Total For ES26								2,250,853,035,000.00	226,786,200	4,074,380,500	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES26/R On 02/04/2026 Spot Bond			7.85000	102.14756	7.85000	102.12607			0.00	0	0
Total ES26/R186 SPOT									0.00	0	0
Total For ES26/R186									0.00	0	0
ES33 On 15/09/2033 Spot Bond			10.65500	78.91922	10.69000	78.68304		724,684,908,000.00		68,013,600	602,103,800
Total ES33 SPOT								724,684,908,000.00		68,013,600	602,103,800
Total For ES33								724,684,908,000.00		68,013,600	602,103,800
ES33/R On 15/09/2033 Spot Bond			7.50000	102.40948	7.50000	102.38899			0.00	0	0
Total ES33/R209 SPOT									0.00	0	0
Total For ES33/R209									0.00	0	0
ES42 On 25/04/2042 Spot Bond			10.90000	81.52907	10.90000	81.50543		329,064,460,000.00		30,189,400	8,311,495,600
Total ES42 SPOT								329,064,460,000.00		30,189,400	8,311,495,600
Total For ES42								329,064,460,000.00		30,189,400	8,311,495,600
ES42/R On 25/04/2042 Spot Bond			8.50000	101.78987	8.50000	101.76672			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	99.92713			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	100.47115			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	100.50683			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	100.52357			0.00	0	0
Total FBJ22Z SPOT									0.00	0	0
Total For FBJ22Z									0.00	0	0
FIF01U On 01/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF01U SPOT									0.00	0	0
Total For FIF01U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.27673			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	100.34285			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	101.08714			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	101.89825			0.00	0	150,000,000
Total FIFB11 SPOT									0.00	0	150,000,000
Total For FIFB11									0.00	0	150,000,000
FIFB12 On 13/08/2020 Spot Bond					0.00000	101.38990			0.00	0	0
Total FIFB12 SPOT									0.00	0	0
Total For FIFB12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFB14 On 07/11/2022 Spot Bond					0.00000	101.52267			0.00	0	0
Total FIFB14 SPOT									0.00	0	0
Total For FIFB14									0.00	0	0
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.20869			0.00	0	0
Total FIFB15 SPOT									0.00	0	0
Total For FIFB15									0.00	0	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FMLA1U SPOT									0.00	0	0
Total For FMLA1U									0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FPA1U SPOT									0.00	0	0
Total For FPA1U									0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FPB1U SPOT									0.00	0	0
Total For FPB1U									0.00	0	0
FRB05 On 21/12/2018 Spot Bond			8.15500	100.60850	8.15500	100.58680			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	101.32590			0.00	0	0
Total FRB12 SPOT									0.00	0	0
Total For FRB12									0.00	0	0
FRB13 On 02/06/2021 Spot Bond					0.00000	99.68089			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			10.65500	10.65500	10.65500	99.44898			0.00	0	0
Total FRB14 SPOT									0.00	0	0
Total For FRB14									0.00	0	0
FRB15 On 06/03/2020 Spot Bond					0.00000	103.28146			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	102.76008			0.00	0	1,600,000,000
Total FRB16 SPOT									0.00	0	1,600,000,000
Total For FRB16									0.00	0	1,600,000,000
FRB17 On 08/01/2022 Spot Bond					0.00000	102.38833			0.00	0	1,000,000,000
Total FRB17 SPOT									0.00	0	1,000,000,000
Total For FRB17									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
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRB17/JIBAR SPOT										0.00	0	0
Total For FRB17/JIBAR										0.00	0	0
FRB18 On 13/04/2021 Spot Bond					0.00000	103.53553				0.00	0	0
Total FRB18 SPOT										0.00	0	0
Total For FRB18										0.00	0	0
FRB19 On 14/04/2021 Spot Bond			11.35500	105.24791	11.35500	105.21616				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	102.60381				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	101.41650				0.00	0	0
Total FRB21 SPOT										0.00	0	0
Total For FRB21										0.00	0	0
FRB22 On 08/12/2022 Spot Bond					0.00000	104.02705				0.00	0	0
Total FRB22 SPOT										0.00	0	0
Total For FRB22										0.00	0	0
FRB23 On 20/09/2027 Spot Bond					0.00000	101.08545				0.00	0	0
Total FRB23 SPOT										0.00	0	0
Total For FRB23										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			8.27500	102.24481	8.27500	102.22246				0.00	0	0
Total FRBC21 SPOT										0.00	0	0
Total For FRBC21										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond					0.00000	101.26309				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			3.37000	150.74342	3.37000	150.69295				0.00	0	1,370,000,000
Total FRBI22 SPOT										0.00	0	1,370,000,000
Total For FRBI22										0.00	0	1,370,000,000
FRBI23 On 07/12/2023 Spot Bond			3.31000	3.31000	3.31000	287.70343				0.00	0	0
Total FRBI23 SPOT										0.00	0	0
Total For FRBI23										0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			3.65000	3.65000	3.65000	125.27059				0.00	0	0
Total FRBI25 SPOT										0.00	0	0
Total For FRBI25										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI28 On 31/03/2028 Spot Bond			3.91000	170.02181	3.91000	169.96263			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			3.99500	3.99500	3.99500	85.44865			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			4.48000	4.48000	4.48000	194.73678			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			4.48500	89.70553	4.48500	89.67292			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			4.49500	90.68315	4.49500	90.66373			0.00	0	0
Total FRBI50 SPOT									0.00	0	0
Total For FRBI50									0.00	0	0
FRBZ01 On 30/11/2020 Spot Bond			8.65000	8.65000	8.65000	81.84099			0.00	0	0
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0
FRBZ02 On 28/10/2024 Spot Bond			10.08000	10.08000	10.08000	54.44127			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ03 On 10/12/2024 Spot Bond			10.12000	10.12000	10.12000	53.71810			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC107 On 03/06/2021 Spot Bond					0.00000	101.13207			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC169 On 31/01/2025 Spot Bond			4.74500	4.74500	4.74500	117.36052			0.00	0	0
Total FRC169 SPOT									0.00	0	0
Total For FRC169									0.00	0	0
FRC176 On 20/09/2018 Spot Bond					0.00000	100.51526			0.00	0	0
Total FRC176 SPOT									0.00	0	0
Total For FRC176									0.00	0	0
FRC177 On 20/09/2018 Spot Bond					0.00000	100.50452			0.00	0	0
Total FRC177 SPOT									0.00	0	0
Total For FRC177									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC171: On 06/08/2023 Spot Bond					0.00000	101.39530				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC171: On 20/09/2020 Spot Bond					0.00000	100.58098				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC181: On 06/08/2023 Spot Bond					0.00000	89.97149				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC181: On 20/12/2018 Spot Bond					0.00000	101.64968				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC181: On 20/12/2018 Spot Bond					0.00000	100.65851				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC181: On 20/03/2019 Spot Bond					0.00000	100.52812				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC181: On 20/03/2019 Spot Bond					0.00000	100.53805				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC191: On 02/04/2019 Spot Bond					0.00000	100.64044				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC191: On 25/11/2020 Spot Bond			10.00000	108.80200	10.00000	108.77400				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC191: On 20/06/2024 Spot Bond					0.00000	100.56477				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC201: On 20/06/2019 Spot Bond					0.00000	100.78835				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC201: 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC201 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC209 On 07/10/2020 Spot Bond					0.00000	102.47769				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	100.55483				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	101.58296				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	101.89283				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC215 On 04/11/2019 Spot Bond					0.00000	101.66475				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC219 On 31/01/2022 Spot Bond			3.93000	147.98035	3.93000	147.92858				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC221 On 20/05/2020 Spot Bond					0.00000	101.25044				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC225 On 31/01/2022 Spot Bond			4.79000	143.85331	4.79000	143.79963				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC233 On 20/12/2020 Spot Bond					0.00000	100.79405				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC234 On 08/02/2020 Spot Bond					0.00000	108.22278				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC236										0.00	0	0
FRC23: On 19/10/2020 Spot Bond					0.00000	116.09469				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	108.63861				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	116.67781				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	115.76831				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	108.21437				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	107.94055				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	104.43195				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	108.22718				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	104.38671				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	103.50400				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	107.97951				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	100.75044				0.00	0	0
Total FRC248 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC248										0.00	0	0
FRC248 On 19/10/2020 Spot Bond					0.00000	114.51326				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC249 On 19/10/2020 Spot Bond					0.00000	97.19626				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC250 On 13/02/2022 Spot Bond					0.00000	101.64144				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC251 On 14/03/2022 Spot Bond					0.00000	100.66247				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC252 On 27/03/2020 Spot Bond					0.00000	100.64595				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC254 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC255 On 17/07/2027 Spot Bond					0.00000	104.21863				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC256 On 27/03/2020 Spot Bond					0.00000	100.32627				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC257 On 08/05/2020 Spot Bond					0.00000	101.98509				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC258 On 06/11/2023 Spot Bond			3.33700	3.33700	3.33700	103.95636				0.00	0	0
Total FRC259 SPOT										0.00	0	0
Total For FRC259										0.00	0	0
FRC259 On 27/02/2023 Spot Bond			3.45500	104.62635	3.45500	104.59109				0.00	0	0
Total FRC260 SPOT										0.00	0	0
Total For FRC260										0.00	0	0
FRC260 On 10/10/2020 Spot Bond					0.00000	100.02129				0.00	0	0
Total FRC261 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC261										0.00	0	0
FRC26: On 13/07/2020 Spot Bond					0.00000	99.95543				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	100.57141				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	99.95554				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	100.62778				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	101.08813				0.00	0	0
Total FRC266 SPOT										0.00	0	0
Total For FRC266										0.00	0	0
FRC26: On 06/08/2023 Spot Bond					0.00000	105.20152				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC26: On 10/10/2020 Spot Bond					0.00000	100.02154				0.00	0	0
Total FRC268 SPOT										0.00	0	0
Total For FRC268										0.00	0	0
FRC26: On 21/10/2019 Spot Bond					0.00000	101.78440				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	101.22779				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	101.19561				0.00	0	0
Total FRC271 SPOT										0.00	0	0
Total For FRC271										0.00	0	0
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	100.89914				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	100.55572	8.82000	100.80502				0.00	0	0
Total FRC273 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC273										0.00	0	0
FRC27 On 02/05/2028 Spot Bond			9.80000	101.18697	9.80000	101.83656				0.00	0	0
Total FRC274 SPOT										0.00	0	0
Total For FRC274										0.00	0	0
FRC27 On 12/12/2020 Spot Bond					0.00000	100.23078				0.00	0	0
Total FRC275 SPOT										0.00	0	0
Total For FRC275										0.00	0	0
FRC27 On 12/12/2020 Spot Bond					0.00000	100.16115				0.00	0	0
Total FRC276 SPOT										0.00	0	0
Total For FRC276										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.57000	4.57000	4.57000	144.84270				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			4.51000	4.51000	4.51000	145.12872				0.00	0	0
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0
FRC71 On 31/01/2022 Spot Bond			4.49000	4.49000	4.49000	145.22421				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD01 On 22/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD17 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD17U SPOT										0.00	0	0
Total For FRD17U										0.00	0	0
FRD18 On 15/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD18U SPOT										0.00	0	0
Total For FRD18U										0.00	0	0
FRD19 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD19U SPOT										0.00	0	0
Total For FRD19U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.52000	84.23492	4.52000	84.84832				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			4.39000	100.29083	4.39000	100.25451				0.00	0	0
Total FRI38 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRI38										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond					0.00000	100.54901				0.00	0	4,250,000,000
Total FRJ19 SPOT										0.00	0	4,250,000,000
Total For FRJ19										0.00	0	4,250,000,000
FRJ20 On 20/09/2020 Spot Bond					0.00000	100.51850				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.91259				0.00	1,200,000,000	800,000,000
Total FRJ21 SPOT										0.00	1,200,000,000	800,000,000
Total For FRJ21										0.00	1,200,000,000	800,000,000
FRJ22 On 07/03/2022 Spot Bond					0.00000	102.03971				0.00	1,000,000,000	500,000,000
Total FRJ22 SPOT										0.00	1,000,000,000	500,000,000
Total For FRJ22										0.00	1,000,000,000	500,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.63168				0.00	0	10,000,000,000
Total FRJ23 SPOT										0.00	0	10,000,000,000
Total For FRJ23										0.00	0	10,000,000,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.06616				0.00	540,000,000	270,000,000
Total FRJ25 SPOT										0.00	540,000,000	270,000,000
Total For FRJ25										0.00	540,000,000	270,000,000
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.59197				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			3.28300	3.28300	3.28300	98.69546				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			3.63500	3.63500	3.63500	112.08980				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	101.76259				0.00	0	0
Total FRS103 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS103										0.00	0	0
FRS103 On 23/01/2024 Spot Bond					0.00000	101.76259				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS104 On 31/01/2038 Spot Bond			3.77500	109.80957	3.77500	109.77161				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS108 On 07/12/2033 Spot Bond			3.78000	211.33352	3.78000	211.26069				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS109 On 31/01/2038 Spot Bond			4.56500	97.76914	4.56500	97.73327				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS110 On 07/12/2033 Spot Bond			3.81000	3.81000	3.81000	210.51827				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS112 On 29/04/2019 Spot Bond					0.00000	102.07956				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS113 On 31/01/2025 Spot Bond			4.00000	122.72144	4.00000	122.67828				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS114 On 31/01/2038 Spot Bond			3.70500	110.96152	3.70500	110.92338				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			4.30500	101.54451	4.30500	101.50797				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS119 On 07/12/2033 Spot Bond			3.93000	207.65255	3.93000	207.58013				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			3.98000	206.44290	3.98000	206.37067				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS121 On 31/01/2025 Spot Bond			3.53000	157.39187	3.53000	110.46196				0.00	0	0
Total FRS122 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS122									0.00	0	0
FRS122 On 07/12/2033 Spot Bond			4.01000	205.72124	4.01000	205.64909			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS123 On 31/01/2038 Spot Bond			5.13500	90.08174	5.13500	90.04729			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS124 On 31/03/2028 Spot Bond			4.70000	159.23023	4.70000	159.17145			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS126 On 31/01/2038 Spot Bond			4.66500	96.36328	4.66500	96.32765			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS127 On 31/03/2028 Spot Bond			4.22000	165.68956	4.22000	165.63053			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS129 On 31/03/2028 Spot Bond			4.28000	164.86584	4.28000	164.80682			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS131 On 07/12/2033 Spot Bond			4.52000	193.91187	4.52000	193.84121			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS132 On 24/03/2020 Spot Bond					0.00000	98.14665			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS133 On 31/01/2038 Spot Bond			4.59500	97.34473	4.59500	97.30893			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS134 On 31/01/2038 Spot Bond			4.85000	4.85000	4.85000	93.79260			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS135 On 31/01/2038 Spot Bond			4.37500	98.97100	4.37500	100.47431			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS136 On 31/03/2028 Spot Bond			4.09000	167.49065	4.09000	167.43154			0.00	0	0
Total FRS137 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS137										0.00	0	0
FRS137 On 07/12/2033 Spot Bond			4.29000	199.13208	4.29000	199.06075				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			4.22000	165.68956	4.22000	165.63053				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			4.22000	165.68956	4.22000	165.63053				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS143 On 31/03/2028 Spot Bond			4.51000	161.75166	4.51000	161.69277				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			4.30000	120.54804	4.30000	120.50466				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			3.63000	149.45301	3.63000	149.40194				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			4.57000	160.95047	4.57000	160.89160				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			4.61000	160.41888	4.61000	160.36005				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			4.27000	120.76340	4.27000	120.72003				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			4.58000	160.81738	4.58000	160.75853				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			4.62000	4.62000	4.62000	160.22747				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS153 On 19/05/2019 Spot Bond					0.00000	121.35751				0.00	0	0
Total FRS157 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS157										0.00	0	0
FRS157 On 20/06/2022 Spot Bond					0.00000	70.63955				0.00	0	0
Total FRS158 SPOT										0.00	0	0
Total For FRS158										0.00	0	0
FRS158 On 06/06/2023 Spot Bond					0.00000	77.43481				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	80.81523				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS160 On 06/06/2025 Spot Bond					0.00000	81.98690				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS161 On 20/06/2022 Spot Bond					0.00000	57.58549				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS162 On 06/06/2023 Spot Bond					0.00000	63.61132				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS163 On 06/06/2024 Spot Bond					0.00000	68.46585				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS164 On 06/06/2025 Spot Bond					0.00000	70.45717				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS165 On 01/08/2021 Spot Bond					0.00000	35.02236				0.00	0	0
Total FRS166 SPOT										0.00	0	0
Total For FRS166										0.00	0	0
FRS166 On 01/08/2022 Spot Bond					0.00000	48.96276				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS167 On 01/08/2022 Spot Bond					0.00000	47.38190				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS168 On 01/08/2021 Spot Bond					0.00000	36.31160				0.00	0	0
Total FRS169 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS169										0.00	0	0
FRS17 On 01/08/2022 Spot Bond					0.00000	167.71440				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	99.89038				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	99.88293				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS17 On 13/11/2020 Spot Bond					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	61.70295				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	61.70285				0.00	0	0
Total FRS176 SPOT										0.00	0	0
Total For FRS176										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.23000	3.23000	3.23000	288.78543				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			3.12000	3.12000	3.12000	290.28105				0.00	0	0
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0
FRS43 On 07/12/2023 Spot Bond			3.84000	3.84000	3.84000	280.65549				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			3.42000	150.49424	3.42000	150.44366				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	101.70666				0.00	0	0
Total FRS49 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS49									0.00	0	0
FRS51 On 31/01/2022 Spot Bond			3.12000	151.99667	3.12000	151.94684			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	101.62754			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			3.61500	106.44316	3.61500	106.40683			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			3.30000	82.99150	3.30000	112.67709			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			3.46000	3.46000	3.46000	126.70382			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			3.49000	3.49000	3.49000	126.47629			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			4.03000	4.03000	4.03000	278.17897			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond					0.00000	101.49786			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 27/08/2018 Spot Bond					0.00000	101.05493			0.00	0	0
Total FRS96 SPOT									0.00	0	0
Total For FRS96									0.00	0	0
FRX19 On 15/11/2019 Spot Bond			7.95000	102.71194	7.95000	102.69019			0.00	0	0
Total FRX19 SPOT									0.00	0	0
Total For FRX19									0.00	0	0
FRX20 On 01/10/2020 Spot Bond			8.17500	103.56366	8.17500	103.54098			0.00	0	5,000,000
Total FRX20 SPOT									0.00	0	5,000,000
Total For FRX20									0.00	0	5,000,000
FRX23 On 28/02/2023 Spot Bond			8.89500	8.89500	8.89500	98.50845			0.00	0	0
Total FRX23 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRX23									0.00	0	0
FRX24 On 10/12/2024 Spot Bond			9.40500	107.29054	9.40500	107.26360			0.00	0	291,200,000
Total FRX24 SPOT									0.00	0	291,200,000
Total For FRX24									0.00	0	291,200,000
FRX26 On 01/10/2026 Spot Bond			9.76500	101.14506	9.76500	101.11873			0.00	0	500,000,000
Total FRX26 SPOT									0.00	0	500,000,000
Total For FRX26									0.00	0	500,000,000
FRX27 On 07/03/2027 Spot Bond			9.79500	105.76061	9.79500	105.73313			0.00	0	35,000,000,000
Total FRX27 SPOT									0.00	0	35,000,000,000
Total For FRX27									0.00	0	35,000,000,000
FRX30 On 31/01/2030 Spot Bond			10.27500	100.84794	10.27500	100.82002			0.00	0	0
Total FRX30 SPOT									0.00	0	0
Total For FRX30									0.00	0	0
FRX31 On 21/02/2031 Spot Bond			10.42000	97.30280	10.42000	97.27551			0.00	0	0
Total FRX31 SPOT									0.00	0	0
Total For FRX31									0.00	0	0
FRX32 On 31/03/2032 Spot Bond			10.42500	100.90305	10.42500	103.58410			0.00	0	0
Total FRX32 SPOT									0.00	0	0
Total For FRX32									0.00	0	0
FRX45 On 14/04/2045 Spot Bond			11.35000	73.94125	11.35000	73.91895			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS1A5 On 20/09/2018 Spot Bond					0.00000	100.49484			0.00	0	0
Total FS1A5 SPOT									0.00	0	0
Total For FS1A5									0.00	0	0
FS1B1 On 20/09/2018 Spot Bond					0.00000	100.54618			0.00	0	0
Total FS1B1 SPOT									0.00	0	0
Total For FS1B1									0.00	0	0
FS1C1 On 20/09/2018 Spot Bond					0.00000	100.51526			0.00	0	0
Total FS1C1 SPOT									0.00	0	0
Total For FS1C1									0.00	0	0
FS1D1 On 20/09/2018 Spot Bond					0.00000	100.58863			0.00	0	0
Total FS1D1 SPOT									0.00	0	0
Total For FS1D1									0.00	0	0
FS2A4 On 20/11/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total FS2A4 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS2A4										0.00	0	0
FS2A5 On 20/02/2019 Spot Bond					0.00000	101.20590				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	101.18807				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	101.22266				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	101.37472				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	101.24033				0.00	0	40,000,000
Total FS3A5 SPOT										0.00	0	40,000,000
Total For FS3A5										0.00	0	40,000,000
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	101.54835				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS4A5U										0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
GBL02 On 15/10/2018 Spot Bond					0.00000	99.88300				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	101.52412				0.00	0	0
Total GBL03 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GBL03										0.00	0	0
GBL04 On 05/06/2021 Spot Bond					0.00000	100.97991				0.00	0	0
Total GBL04 SPOT										0.00	0	0
Total For GBL04										0.00	0	0
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH2A1U SPOT										0.00	0	0
Total For GH2A1U										0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	101.08114				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	101.09388				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	101.17660				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2020 Spot Bond					0.00000	101.27832				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	101.34184				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRB05U										0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB06U SPOT										0.00	0	0
Total For GRB06U										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB12 On 31/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB12U SPOT										0.00	0	0
Total For GRB12U										0.00	0	0
GRB13 On 31/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB13U SPOT										0.00	0	0
Total For GRB13U										0.00	0	0
GRB14 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB14U SPOT										0.00	0	0
Total For GRB14U										0.00	0	0
GRB15 On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB15U SPOT										0.00	0	0
Total For GRB15U										0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB16U SPOT										0.00	0	0
Total For GRB16U										0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB17U SPOT										0.00	0	0
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB18U SPOT										0.00	0	0
Total For GRB18U										0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRB20 On 17/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB20U SPOT										0.00	0	0
Total For GRB20U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB21U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB24U SPOT										0.00	0	0
Total For GRB24U										0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB25U SPOT										0.00	0	0
Total For GRB25U										0.00	0	0
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB27U SPOT										0.00	0	0
Total For GRB27U										0.00	0	0
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB28U SPOT										0.00	0	0
Total For GRB28U										0.00	0	0
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB29U SPOT										0.00	0	0
Total For GRB29U										0.00	0	0
GRT07 On 21/02/2024 Spot Bond					0.00000	102.10613				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	100.80332				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRT09 On 15/10/2018 Spot Bond					0.00000	100.06247				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	101.84102				0.00	0	0
Total GRT10 SPOT										0.00	0	0
Total For GRT10										0.00	0	0
GRT11 On 13/05/2021 Spot Bond					0.00000	102.38576				0.00	0	0
Total GRT11 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRT11										0.00	0	0
GRT12 On 24/06/2020 Spot Bond					0.00000	101.00685				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRT13 On 15/04/2020 Spot Bond					0.00000	99.89260				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	101.49930				0.00	0	0
Total GRT14 SPOT										0.00	0	0
Total For GRT14										0.00	0	0
GRT15 On 15/04/2020 Spot Bond					0.00000	99.97340				0.00	0	0
Total GRT15 SPOT										0.00	0	0
Total For GRT15										0.00	0	0
GRT16 On 17/10/2021 Spot Bond					0.00000	100.74145				0.00	0	0
Total GRT16 SPOT										0.00	0	0
Total For GRT16										0.00	0	0
GRT17 On 17/10/2023 Spot Bond			9.59500	104.60820	9.59500	104.58141				0.00	0	0
Total GRT17 SPOT										0.00	0	0
Total For GRT17										0.00	0	0
GRT18 On 13/03/2020 Spot Bond					0.00000	100.80405				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	101.57602				0.00	0	0
Total GRT19 SPOT										0.00	0	0
Total For GRT19										0.00	0	0
GRT20 On 03/04/2024 Spot Bond					0.00000	100.19524				0.00	480,000,000	240,000,000
Total GRT20 SPOT										0.00	480,000,000	240,000,000
Total For GRT20										0.00	480,000,000	240,000,000
GRT21 On 03/04/2024 Spot Bond			10.19500	98.38836	10.19500	100.84726				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	99.89295				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	100.12560				0.00	0	0
Total GRT23 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRT23										0.00	0	0
GRT24 On 09/03/2023 Spot Bond					0.00000	100.68823				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	100.71242				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	100.73753				0.00	0	0
Total GRT26G SPOT										0.00	0	0
Total For GRT26G										0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
HC2T2 On 05/10/2018 Spot Bond					0.00000	100.13541				0.00	0	0
Total HC2T2 SPOT										0.00	0	0
Total For HC2T2										0.00	0	0
HC5T1 On 29/10/2018 Spot Bond					0.00000	100.98828				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	101.78792				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	100.21828				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	99.99972				0.00	0	0
Total HILB06 SPOT										0.00	0	0
Total For HILB06										0.00	0	0
HILB07 On 11/07/2021 Spot Bond					0.00000	99.99979				0.00	0	26,770,000
Total HILB07 SPOT										0.00	0	26,770,000
Total For HILB07										0.00	0	26,770,000
HILB08 On 29/03/2023 Spot Bond					0.00000	100.28417				0.00	0	0
Total HILB08 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HILB08									0.00	0	0
HILB09 On 29/03/2025 Spot Bond					0.00000	100.29361			0.00	0	0
Total HILB09 SPOT									0.00	0	0
Total For HILB09									0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1C4U SPOT									0.00	0	0
Total For HM1C4U									0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1C5U SPOT									0.00	0	0
Total For HM1C5U									0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1D4U SPOT									0.00	0	0
Total For HM1D4U									0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1D5U SPOT									0.00	0	0
Total For HM1D5U									0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1E4U SPOT									0.00	0	0
Total For HM1E4U									0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	108.80200	10.00000	108.77400			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	101.36090			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	99.87238			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	100.04840			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	100.22346			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			8.41000	106.83241	8.41000	106.80809		7,569,000,000,000.00		900,000,000	500,000,000
Total HWAY20 SPOT								7,569,000,000,000.00		900,000,000	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HWAY20										7,569,000,000,000.00	900,000,000	500,000,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	31.09990	100.00000	31.03030				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			3.59500	283.98419	3.59500	283.88772				0.00	0	0
Total HWAY23 SPOT										0.00	0	0
Total For HWAY23										0.00	0	0
HWAY2 On 07/12/2024 Spot Bond			3.76000	3.76000	3.76000	285.28318				0.00	0	0
Total HWAY24 SPOT										0.00	0	0
Total For HWAY24										0.00	0	0
HWAY3 On 28/02/2033 Spot Bond			3.65000	85.05145	3.65000	97.89433				0.00	0	0
Total HWAY33 SPOT										0.00	0	0
Total For HWAY33										0.00	0	0
HWAY3 On 31/07/2034 Spot Bond			10.50000	94.52648	10.50000	94.49976				0.00	0	1,590,000,000
Total HWAY34 SPOT										0.00	0	1,590,000,000
Total For HWAY34										0.00	0	1,590,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	13.29704	100.00000	13.26729				0.00	0	0
Total HWAY34/R208 SPOT										0.00	0	0
Total For HWAY34/R208										0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			10.50000	94.30246	10.50000	94.27581				0.00	0	300,000,000
Total HWAY35 SPOT										0.00	0	300,000,000
Total For HWAY35										0.00	0	300,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	13.29692	100.00000	13.26717				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	99.89323				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	100.75376				0.00	0	80,000,000
Total HWF09 SPOT										0.00	0	80,000,000
Total For HWF09										0.00	0	80,000,000
HWF10 On 30/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HWF10U SPOT										0.00	0	0
Total For HWF10U										0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	108.80200	10.00000	108.77400				0.00	0	0
Total HWY023/R197 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			2.86000	131.39536	2.85000	131.43233			241,660,848,000,000.00	84,496,800,000	156,083,400,000
Total I2025 SPOT									1,660,848,000,000.00	84,496,800,000	156,083,400,000
Total For I2025									1,660,848,000,000.00	84,496,800,000	156,083,400,000
I2029 On 31/03/2029 Spot Bond			2.92000	99.79612	2.92000	99.76403			168,892,508,000,000.00	57,839,900,000	60,317,674,800
Total I2029 SPOT									8,892,508,000,000.00	57,839,900,000	60,317,674,800
Total For I2029									8,892,508,000,000.00	57,839,900,000	60,317,674,800
I2033 On 28/02/2033 Spot Bond			3.02000	101.99032	3.02000	101.95729			562,052,200,000,000.00	186,110,000,000	129,281,163,100
Total I2033 SPOT									2,052,200,000,000.00	186,110,000,000	129,281,163,100
Total For I2033									2,052,200,000,000.00	186,110,000,000	129,281,163,100
I2038 On 31/01/2038 Spot Bond			3.01500	123.13503	3.01500	123.09503			71,681,625,000,000.00	23,775,000,000	185,831,775,300
Total I2038 SPOT									1,681,625,000,000.00	23,775,000,000	185,831,775,300
Total For I2038									1,681,625,000,000.00	23,775,000,000	185,831,775,300
I2046 On 31/03/2046 Spot Bond			3.11000	115.61447	3.11000	115.57670			90,314,400,000,000.00	29,040,000,000	175,751,933,300
Total I2046 SPOT									10,314,400,000,000.00	29,040,000,000	175,751,933,300
Total For I2046									10,314,400,000,000.00	29,040,000,000	175,751,933,300
I2050 On 31/12/2050 Spot Bond			3.11000	120.14559	3.09500	120.49071			114,006,380,000,000.00	36,658,000,000	106,985,406,308
Total I2050 SPOT									14,006,380,000,000.00	36,658,000,000	106,985,406,308
Total For I2050									14,006,380,000,000.00	36,658,000,000	106,985,406,308
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	101.09838			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			9.07000	9.07000	9.07000	101.18037			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	101.61237			0.00	0	0
Total IBL102 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL102										0.00	0	0
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	99.85710				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	101.47152				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	101.12385				0.00	0	0
Total IBL108 SPOT										0.00	0	0
Total For IBL108										0.00	0	0
IBL109 On 07/12/2023 Spot Bond			3.69000	282.72596	3.69000	282.62918				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	100.72534				0.00	0	0
Total IBL110 SPOT										0.00	0	0
Total For IBL110										0.00	0	0
IBL112 On 21/05/2020 Spot Bond					0.00000	101.13941				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	101.13940				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	101.18767				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	101.17115				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	100.46707				0.00	0	0
Total IBL116 SPOT										0.00	0	0
Total For IBL116										0.00	0	0
IBL36 On 31/01/2022 Spot Bond			3.19000	3.19000	3.19000	151.59450				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	108.80200	10.00000	108.77400				0.00	0	0
Total IBL43/JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL43/JIBAR										0.00	0	0
IBL45 On 21/12/2018 Spot Bond			8.12500	8.12500	8.12500	100.35857				0.00	0	0
Total IBL45 SPOT										0.00	0	0
Total For IBL45										0.00	0	0
IBL46 On 15/01/2020 Spot Bond			8.14000	8.14000	8.14000	98.67969				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			8.99000	104.21434	8.99000	104.18903				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0
IBL53 On 31/07/2018 Spot Bond					0.00000	101.59818				0.00	0	0
Total IBL53 SPOT										0.00	0	0
Total For IBL53										0.00	0	0
IBL55 On 31/07/2018 Spot Bond			7.90500	103.62858	7.90500	103.60623				0.00	0	0
Total IBL55 SPOT										0.00	0	0
Total For IBL55										0.00	0	0
IBL56 On 31/01/2019 Spot Bond					0.00000	101.74529				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			7.86500	104.44769	7.86500	104.42542				0.00	0	0
Total IBL59 SPOT										0.00	0	0
Total For IBL59										0.00	0	0
IBL60 On 17/02/2024 Spot Bond			9.75500	106.20676	9.75500	106.17883				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	100.23771				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	101.75783				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond					0.00000	101.63772				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IBL67 On 31/01/2022 Spot Bond			3.92000	148.02916	3.92000	147.97740				0.00	0	0
Total IBL67 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL67									0.00	0	0
IBL69U On 22/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL69U SPOT									0.00	0	0
Total For IBL69U									0.00	0	0
IBL73 On 19/08/2018 Spot Bond					0.00000	101.21091			0.00	0	0
Total IBL73 SPOT									0.00	0	0
Total For IBL73									0.00	0	0
IBL75 On 19/08/2020 Spot Bond					0.00000	102.16086			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	101.35225			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	101.74641			0.00	0	0
Total IBL77 SPOT									0.00	0	0
Total For IBL77									0.00	0	0
IBL78 On 25/11/2022 Spot Bond			9.80500	102.08765	9.80500	102.06110		1,568,800,000,000.00		160,000,000	80,000,000
Total IBL78 SPOT								1,568,800,000,000.00		160,000,000	80,000,000
Total For IBL78								1,568,800,000,000.00		160,000,000	80,000,000
IBL79 On 27/01/2019 Spot Bond			7.69500	105.77834	7.69500	105.75627			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	101.85485			0.00	0	0
Total IBL82 SPOT									0.00	0	0
Total For IBL82									0.00	0	0
IBL83 On 22/03/2019 Spot Bond					0.00000	100.44208			0.00	0	0
Total IBL83 SPOT									0.00	0	0
Total For IBL83									0.00	0	0
IBL84U On 21/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL84U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL84U										0.00	0	0
IBL85 On 20/05/2019 Spot Bond					0.00000	101.64004				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	102.35353				0.00	0	500,000,000
Total IBL86 SPOT										0.00	0	500,000,000
Total For IBL86										0.00	0	500,000,000
IBL87 On 20/05/2019 Spot Bond			7.99500	102.80933	7.99500	102.78743				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			9.15500	104.33343	9.15500	104.30806				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	20.44700	100.00000	20.40200				0.00	0	0
Total IBL88/R208 SPOT										0.00	0	0
Total For IBL88/R208										0.00	0	0
IBL89 On 26/05/2021 Spot Bond					0.00000	101.10033				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	99.97798				0.00	0	0
Total IBL92 SPOT										0.00	0	0
Total For IBL92										0.00	0	0
IBL93 On 31/08/2018 Spot Bond					0.00000	101.00210				0.00	0	0
Total IBL93 SPOT										0.00	0	0
Total For IBL93										0.00	0	0
IBL94 On 06/09/2019 Spot Bond					0.00000	100.94836				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	102.19747				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	100.46473				0.00	0	0
Total IBL96 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL96										0.00	0	0
IBL97 On 03/10/2019 Spot Bond					0.00000	100.18766				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	100.81365				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			7.86500	103.34774	7.86500	103.32595				0.00	0	0
Total IBL99 SPOT										0.00	0	0
Total For IBL99										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDC02L On 28/02/2028 Spot Bond			100.00000	12.52527	100.00000	12.49724				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	100.75904				0.00	0	0
Total IDCC01 SPOT										0.00	0	0
Total For IDCC01										0.00	0	0
IDCC02 On 26/04/2019 Spot Bond					0.00000	101.64298				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	101.95666				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			8.65500	101.18494	8.65500	101.16153				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond					0.00000	101.67228				0.00	600,000,000	300,000,000
Total IDCG05 SPOT										0.00	600,000,000	300,000,000
Total For IDCG05										0.00	600,000,000	300,000,000
IDCG06 On 24/11/2024 Spot Bond			9.79500	100.10875	9.79500	100.08274				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	101.35044				0.00	0	0
Total IDCG07 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCG07										0.00	0	0
IDCG07 On 13/05/2030 Spot Bond			11.37000	101.19431	11.37000	101.15177				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG08 On 05/12/2019 Spot Bond					0.00000	100.84613				0.00	0	0
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG09 On 05/12/2021 Spot Bond					0.00000	100.85860				0.00	0	0
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG10 On 05/12/2026 Spot Bond			10.59500	102.19133	10.59500	102.16252				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCG11 On 26/04/2021 Spot Bond					0.00000	101.74664				0.00	0	0
Total IDCG12 SPOT										0.00	0	0
Total For IDCG12										0.00	0	0
IDCG12 On 26/04/2023 Spot Bond					0.00000	101.80057				0.00	0	0
Total IDCG13 SPOT										0.00	0	0
Total For IDCG13										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	100.92404				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDCP06 On 15/12/2022 Spot Bond					0.00000	100.61263				0.00	0	0
Total IDCP07 SPOT										0.00	0	0
Total For IDCP07										0.00	0	0
IDCP07 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
IDCP1U On 05/04/2025 Spot Bond			100.00000	5.99777	100.00000	5.98449				0.00	0	0
Total IDCP2U SPOT										0.00	0	0
Total For IDCP2U										0.00	0	0
IDCP2U On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP3U SPOT										0.00	0	0
Total For IDCP3U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.89500	99.90734	8.89500	99.88359				0.00	0	0
Total IFC01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IFC01										0.00	0	0
IFC02 On 14/04/2021 Spot Bond			7.80500	104.45095	7.80500	104.42911				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN302U On 28/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN302U SPOT										0.00	0	0
Total For IN302U										0.00	0	0
IN303U On 01/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN303U SPOT										0.00	0	0
Total For IN303U										0.00	0	0
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN304U SPOT										0.00	0	0
Total For IN304U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN313U SPOT										0.00	0	0
Total For IN313U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
IN366U On 16/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN366U SPOT										0.00	0	0
Total For IN366U										0.00	0	0
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN367U SPOT										0.00	0	0
Total For IN367U										0.00	0	0
IN374U On 13/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN374U SPOT										0.00	0	0
Total For IN374U										0.00	0	0
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	108.80200	10.00000	108.77400				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond					0.00000	100.48501				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond					0.00000	100.15241				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING335 On 15/08/2019 Spot Bond					0.00000	101.54205				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	100.49545				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	100.96686				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	101.59644				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	101.64619				0.00	0	0
Total ING371 SPOT										0.00	0	0
Total For ING371										0.00	0	0
ING375 On 24/02/2023 Spot Bond					0.00000	101.76483				0.00	0	0
Total ING375 SPOT										0.00	0	0
Total For ING375										0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	101.81861				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2020 Spot Bond					0.00000	100.65420				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	101.99382				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			11.45500	108.17210	11.45500	108.13883				0.00	0	0
Total INLV04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For INLV04									0.00	0	0
INLV05 On 22/03/2023 Spot Bond					0.00000	101.15356			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	108.80200	10.00000	108.77400			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	100.54119			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	100.87772			0.00	0	0
Total IPF13 SPOT									0.00	0	0
Total For IPF13									0.00	0	0
IPF14 On 17/12/2018 Spot Bond					0.00000	100.83400			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	100.87640			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	100.55959			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	100.44445			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	100.44956			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	100.45467			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	100.53364			0.00	0	0
Total IPF20 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IPF20										0.00	0	0
IPF21 On 17/03/2022 Spot Bond					0.00000	100.55349				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	100.64785				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	101.53861				0.00	0	0
Total IPF24 SPOT										0.00	0	0
Total For IPF24										0.00	0	0
IPFC18 On 26/07/2018 Spot Bond					0.00000	101.53145				0.00	0	0
Total IPFC18 SPOT										0.00	0	0
Total For IPFC18										0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.00500	102.22990	9.00500	102.20543				0.00	0	1,500,000,000
Total IPL10 SPOT										0.00	0	1,500,000,000
Total For IPL10										0.00	0	1,500,000,000
IPL11 On 24/05/2022 Spot Bond					0.00000	101.18298				0.00	0	0
Total IPL11 SPOT										0.00	0	0
Total For IPL11										0.00	0	0
IPL8 On 10/10/2020 Spot Bond					0.00000	100.57007				0.00	0	200,000,000
Total IPL8 SPOT										0.00	0	200,000,000
Total For IPL8										0.00	0	200,000,000
IPL8/JIF On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPL8/JIBAR SPOT										0.00	0	0
Total For IPL8/JIBAR										0.00	0	0
IPL9 On 20/05/2021 Spot Bond					0.00000	101.39969				0.00	0	0
Total IPL9 SPOT										0.00	0	0
Total For IPL9										0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	101.22978	2.75000	101.22214				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			6.18000	141.07568	6.18000	141.01803				0.00	0	0
Total IV019 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV019										0.00	0	0
IV025 On 12/09/2019 Spot Bond					0.00000	101.35713				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	99.67691				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			4.85000	4.85000	4.85000	116.63230				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			4.85000	4.85000	4.85000	116.63230				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	100.81375				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV032 On 14/08/2018 Spot Bond					0.00000	101.70522				0.00	0	0
Total IV032 SPOT										0.00	0	0
Total For IV032										0.00	0	0
IV033 On 11/02/2021 Spot Bond					0.00000	102.42247				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			11.35500	107.61464	11.35500	107.58182				0.00	0	70,000,000
Total IV034 SPOT										0.00	0	70,000,000
Total For IV034										0.00	0	70,000,000
IV035 On 07/04/2022 Spot Bond					0.00000	105.09748				0.00	0	0
Total IV035 SPOT										0.00	0	0
Total For IV035										0.00	0	0
IV036 On 22/07/2021 Spot Bond					0.00000	102.42080				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	100.49157				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			5.37000	5.37000	5.37000	141.09226				0.00	0	0
Total IV039 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV039										0.00	0	0
IV040 On 29/09/2021 Spot Bond					0.00000	104.03952				0.00	0	0
Total IV040 SPOT										0.00	0	0
Total For IV040										0.00	0	0
IV041 On 29/09/2021 Spot Bond			11.70500	104.06700	11.70500	104.03484				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	101.65209				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			11.59500	11.59500	11.59500	104.15870				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	102.18624				0.00	0	0
Total IV044 SPOT										0.00	0	0
Total For IV044										0.00	0	0
IV045 On 31/01/2022 Spot Bond			4.92000	143.24143	4.92000	143.18748				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	100.59426				0.00	0	1,000,000,000
Total IV046 SPOT										0.00	0	1,000,000,000
Total For IV046										0.00	0	1,000,000,000
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV100U SPOT										0.00	0	0
Total For IV100U										0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV115U SPOT										0.00	0	0
Total For IV115U										0.00	0	0
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV118U SPOT										0.00	0	0
Total For IV118U										0.00	0	0
IV123U On 18/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV123U SPOT										0.00	0	0
Total For IV123U										0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV125U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV125U										0.00	0	0
IV19A On 31/03/2028 Spot Bond			4.88000	156.88335	4.88000	156.82468				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
IVA734 On 12/07/2018 Spot Bond			7.25000	7.25000	7.25000	99.88096				0.00	0	0
Total IVA734 SPOT										0.00	0	0
Total For IVA734										0.00	0	0
IVA736 On 25/07/2018 Spot Bond			7.25000	7.25000	7.25000	99.62402				0.00	0	0
Total IVA736 SPOT										0.00	0	0
Total For IVA736										0.00	0	0
IVA831 On 03/08/2018 Spot Bond			7.25000	7.25000	7.25000	99.44691				0.00	0	0
Total IVA831 SPOT										0.00	0	0
Total For IVA831										0.00	0	0
IVA833 On 16/08/2018 Spot Bond			7.30000	7.30000	7.30000	99.18667				0.00	0	0
Total IVA833 SPOT										0.00	0	0
Total For IVA833										0.00	0	0
IVA852 On 23/08/2018 Spot Bond			7.30000	7.30000	7.30000	99.04913				0.00	0	0
Total IVA852 SPOT										0.00	0	0
Total For IVA852										0.00	0	0
IVA853 On 06/09/2018 Spot Bond			7.30000	7.30000	7.30000	98.77519				0.00	0	0
Total IVA853 SPOT										0.00	0	0
Total For IVA853										0.00	0	0
IVA854 On 13/09/2018 Spot Bond			7.40000	7.40000	7.40000	98.62040				0.00	0	0
Total IVA854 SPOT										0.00	0	0
Total For IVA854										0.00	0	0
IVA855 On 20/09/2018 Spot Bond			7.40000	7.40000	7.40000	98.48256				0.00	0	0
Total IVA855 SPOT										0.00	0	0
Total For IVA855										0.00	0	0
IVA856 On 27/09/2018 Spot Bond			7.40000	7.40000	7.40000	98.34511				0.00	0	0
Total IVA856 SPOT										0.00	0	0
Total For IVA856										0.00	0	0
IVA857 On 04/10/2018 Spot Bond			7.40000	7.40000	7.40000	98.20804				0.00	0	0
Total IVA857 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVA857										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	108.80200	10.00000	108.77400				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	100.19349				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	100.21504				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	100.21989				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	97.99215				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			8.46500	100.68315	8.46500	100.66009				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	49.16305	100.00000	49.05304				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			9.22500	104.68278	9.22500	104.65670				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	101.23622				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC055 On 26/03/2020 Spot Bond					0.00000	100.37382				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC060 On 31/07/2018 Spot Bond					0.00000	101.73563				0.00	0	0
Total IVC060 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC060										0.00	0	0
IVC063 On 07/08/2020 Spot Bond					0.00000	101.65362				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC065 On 10/09/2018 Spot Bond					0.00000	100.73756				0.00	0	0
Total IVC065 SPOT										0.00	0	0
Total For IVC065										0.00	0	0
IVC070 On 20/01/2019 Spot Bond					0.00000	100.12451				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	101.97866				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	99.88475				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	101.20234				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	101.15028				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			10.07500	103.08659	10.07500	103.05891				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	100.30663				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	101.93165				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	100.31145				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	100.81615				0.00	0	0
Total IVC105 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC105										0.00	0	0
IVC106 On 13/03/2020 Spot Bond					0.00000	100.68732				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	100.30824				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	101.87348				0.00	200,000,000	100,000,000
Total IVC108 SPOT										0.00	200,000,000	100,000,000
Total For IVC108										0.00	200,000,000	100,000,000
IVC109 On 19/05/2021 Spot Bond					0.00000	101.31972				0.00	320,000,000	160,000,000
Total IVC109 SPOT										0.00	320,000,000	160,000,000
Total For IVC109										0.00	320,000,000	160,000,000
IVC110 On 19/05/2021 Spot Bond			9.72500	101.51949	9.72500	101.49331				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	101.18132				0.00	0	0
Total IVC111 SPOT										0.00	0	0
Total For IVC111										0.00	0	0
IVC113 On 26/08/2018 Spot Bond					0.00000	101.06089				0.00	0	0
Total IVC113 SPOT										0.00	0	0
Total For IVC113										0.00	0	0
IVC114 On 14/09/2021 Spot Bond					0.00000	100.68051				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	101.44059				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	101.21541				0.00	0	0
Total IVC119 SPOT										0.00	0	0
Total For IVC119										0.00	0	0
IVC121 On 22/09/2018 Spot Bond					0.00000	100.44938				0.00	0	0
Total IVC121 SPOT										0.00	0	0
Total For IVC121										0.00	0	0
IVC122 On 20/01/2020 Spot Bond					0.00000	100.07044				0.00	0	0
Total IVC122 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC122										0.00	0	0
IVC124 On 17/09/2018 Spot Bond					0.00000	100.56585				0.00	0	0
Total IVC124 SPOT										0.00	0	0
Total For IVC124										0.00	0	0
IVC126 On 30/04/2019 Spot Bond					0.00000	101.76534				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	100.32060				0.00	0	0
Total IVC127 SPOT										0.00	0	0
Total For IVC127										0.00	0	0
IVC128 On 23/03/2019 Spot Bond					0.00000	100.36047				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	100.33555				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	101.87711				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	102.06045				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	100.93991				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	100.75480				0.00	0	0
Total IVC133 SPOT										0.00	0	0
Total For IVC133										0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC84U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC84U										0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC91U SPOT										0.00	0	0
Total For IVC91U										0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC95U SPOT										0.00	0	0
Total For IVC95U										0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC96U SPOT										0.00	0	0
Total For IVC96U										0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
IVF41U On 16/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF41U SPOT										0.00	0	0
Total For IVF41U										0.00	0	0
IVF47U On 16/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF47U SPOT										0.00	0	0
Total For IVF47U										0.00	0	0
IVS01U On 23/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVS01U SPOT										0.00	0	0
Total For IVS01U										0.00	0	0
JAS01 On 31/01/2019 Spot Bond					0.00000	102.01008				0.00	0	0
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
KAP002 On 13/06/2019 Spot Bond					0.00000	100.69037				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	100.86223				0.00	0	0
Total KAP003 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For KAP003										0.00	0	0
KAP003 On 29/06/2021 Spot Bond					0.00000	100.30503				0.00	0	0
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP006 On 26/10/2021 Spot Bond			9.27500	104.77331	9.27500	104.74736				0.00	0	0
Total KAP007 SPOT										0.00	0	0
Total For KAP007										0.00	0	0
KAP007 On 28/11/2019 Spot Bond					0.00000	101.65953				0.00	0	0
Total KAP008 SPOT										0.00	0	0
Total For KAP008										0.00	0	0
KAP008 On 24/05/2020 Spot Bond					0.00000	101.16990				0.00	0	0
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP009 On 15/09/2020 Spot Bond					0.00000	101.21330				0.00	0	0
Total KAP010 SPOT										0.00	0	0
Total For KAP010										0.00	0	0
KAP010 On 01/12/2022 Spot Bond					0.00000	100.98076				0.00	0	100,000,000
Total KAP012 SPOT										0.00	0	100,000,000
Total For KAP012										0.00	0	100,000,000
KAP012 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
KAP04U On 24/10/2022 Spot Bond					0.00000	102.26186				0.00	0	0
Total KAP11 SPOT										0.00	0	0
Total For KAP11										0.00	0	0
KAP11 On 05/08/2020 Spot Bond					0.00000	103.48965				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KSB009 On 12/07/2020 Spot Bond					0.00000	99.97652				0.00	0	0
Total KST01 SPOT										0.00	0	0
Total For KST01										0.00	0	0
KW01 On 31/10/2027 Spot Bond			9.98500	123.61939	9.98500	123.58666				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	100.79567				0.00	0	0
Total LBK05 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LBK05										0.00	0	0
LBK08 On 30/10/2019 Spot Bond					0.00000	101.80660				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			9.57000	101.21881	9.57000	101.19310				0.00	0	0
Total LBK11 SPOT										0.00	0	0
Total For LBK11										0.00	0	0
LBK11/ On 28/11/2019 Spot Bond			9.62000	101.15557	9.62000	101.12974				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	103.65352	9.71000	103.62637				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	99.97425				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	101.03078				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	101.56008				0.00	0	0
Total LBK17 SPOT										0.00	0	0
Total For LBK17										0.00	0	0
LBK18 On 22/03/2022 Spot Bond					0.00000	103.45813				0.00	0	0
Total LBK18 SPOT										0.00	0	0
Total For LBK18										0.00	0	0
LBK20 On 08/06/2022 Spot Bond			9.85500	102.02588	9.85500	101.99906				0.00	0	2,500,000,000
Total LBK20 SPOT										0.00	0	2,500,000,000
Total For LBK20										0.00	0	2,500,000,000
LBK21 On 04/09/2018 Spot Bond					0.00000	100.81529				0.00	0	0
Total LBK21 SPOT										0.00	0	0
Total For LBK21										0.00	0	0
LBK22 On 04/09/2020 Spot Bond					0.00000	101.05743				0.00	0	0
Total LBK22 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LBK22										0.00	0	0
LBK23 On 05/09/2022 Spot Bond					0.00000	100.90725				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			10.05500	103.65388	10.05500	103.62609				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	100.35615				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	100.58794				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	100.40151				0.00	0	0
Total LBK27 SPOT										0.00	0	0
Total For LBK27										0.00	0	0
LBK28 On 15/05/2028 Spot Bond			10.82500	100.08431	10.82500	100.05565				0.00	0	1,000,000,000
Total LBK28 SPOT										0.00	0	1,000,000,000
Total For LBK28										0.00	0	1,000,000,000
LBK29 On 07/06/2023 Spot Bond			9.80500	100.56724	9.80500	100.54094				0.00	0	0
Total LBK29 SPOT										0.00	0	0
Total For LBK29										0.00	0	0
LGL04 On 14/08/2020 Spot Bond			8.72000	104.56657	8.72000	104.54191				0.00	0	580,000,000
Total LGL04 SPOT										0.00	0	580,000,000
Total For LGL04										0.00	0	580,000,000
LGL05 On 12/12/2021 Spot Bond					0.00000	101.91202				0.00	540,000,000	270,000,000
Total LGL05 SPOT										0.00	540,000,000	270,000,000
Total For LGL05										0.00	540,000,000	270,000,000
LGL06 On 04/10/2022 Spot Bond			9.90500	103.72795	9.90500	103.70055				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	101.00924				0.00	140,000,000	93,500,000
Total LGL07 SPOT										0.00	140,000,000	93,500,000
Total For LGL07										0.00	140,000,000	93,500,000
LGL08 On 28/02/2023 Spot Bond					0.00000	102.78337				0.00	0	0
Total LGL08 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LGL08										0.00	0	0
LGL09 On 28/08/2024 Spot Bond					0.00000	103.20373				0.00	0	0
Total LGL09 SPOT										0.00	0	0
Total For LGL09										0.00	0	0
LHC04I On 21/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC04U SPOT										0.00	0	0
Total For LHC04U										0.00	0	0
LHL17 On 14/11/2018 Spot Bond					0.00000	102.81227				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			9.69500	103.23247	9.69500	103.20593				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			13.57000	103.10942	13.57000	103.07263				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	102.05034				0.00	0	0
Total LHL26 SPOT										0.00	0	0
Total For LHL26										0.00	0	0
LHL27 On 13/02/2021 Spot Bond					0.00000	101.81410				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	102.03405				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	103.72387				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	101.19773				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	102.06116				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	101.35519				0.00	0	0
Total LRFC2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LRFC2										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond					0.00000	102.66874				0.00	0	0
Total MAQ0A3 SPOT										0.00	0	0
Total For MAQ0A3										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond					0.00000	102.78196				0.00	0	0
Total MAQ0A4 SPOT										0.00	0	0
Total For MAQ0A4										0.00	0	0
MAQ0J On 28/02/2020 Spot Bond					0.00000	102.75498				0.00	0	0
Total MAQ0J1 SPOT										0.00	0	0
Total For MAQ0J1										0.00	0	0
MAQ0J On 28/12/2020 Spot Bond					0.00000	102.67050				0.00	0	0
Total MAQ0J2 SPOT										0.00	0	0
Total For MAQ0J2										0.00	0	0
MAQ11 On 09/11/2018 Spot Bond					0.00000	101.36311				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	100.64841				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	101.54902				0.00	0	0
Total MAQ117 SPOT										0.00	0	0
Total For MAQ117										0.00	0	0
MAQ12 On 16/07/2018 Spot Bond					0.00000	99.90179				0.00	0	0
Total MAQ120 SPOT										0.00	0	0
Total For MAQ120										0.00	0	0
MAQ12 On 25/07/2018 Spot Bond					0.00000	99.72538				0.00	0	0
Total MAQ121 SPOT										0.00	0	0
Total For MAQ121										0.00	0	0
MAQ12 On 08/08/2018 Spot Bond					0.00000	99.44907				0.00	0	0
Total MAQ122 SPOT										0.00	0	0
Total For MAQ122										0.00	0	0
MBF04I On 17/08/2018 Spot Bond					0.00000	101.33912				0.00	26,000,000	13,000,000
Total MBF046 SPOT										0.00	26,000,000	13,000,000
Total For MBF046										0.00	26,000,000	13,000,000
MBF04 On 07/06/2019 Spot Bond					0.00000	101.16611				0.00	0	0
Total MBF047 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBF047										0.00	0	0
MBF04: On 14/03/2019 Spot Bond					0.00000	101.08836				0.00	0	0
Total MBF049 SPOT										0.00	0	0
Total For MBF049										0.00	0	0
MBF05 On 17/05/2019 Spot Bond					0.00000	101.80398				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	100.79284				0.00	100,000,000	50,000,000
Total MBF053 SPOT										0.00	100,000,000	50,000,000
Total For MBF053										0.00	100,000,000	50,000,000
MBF05: On 27/03/2020 Spot Bond					0.00000	100.77189				0.00	0	0
Total MBF055 SPOT										0.00	0	0
Total For MBF055										0.00	0	0
MBF05: On 28/08/2018 Spot Bond					0.00000	100.93404				0.00	0	0
Total MBF056 SPOT										0.00	0	0
Total For MBF056										0.00	0	0
MBF05 On 28/08/2020 Spot Bond					0.00000	101.47598				0.00	2,000,000,000	1,400,000,000
Total MBF057 SPOT										0.00	2,000,000,000	1,400,000,000
Total For MBF057										0.00	2,000,000,000	1,400,000,000
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	101.12279				0.00	0	0
Total MBF059 SPOT										0.00	0	0
Total For MBF059										0.00	0	0
MBP03 On 12/09/2019 Spot Bond					0.00000	100.66904				0.00	0	0
Total MBP035 SPOT										0.00	0	0
Total For MBP035										0.00	0	0
MBP03: On 11/04/2020 Spot Bond					0.00000	99.99980				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	100.98341				0.00	0	0
Total MBP037 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBP037										0.00	0	0
MBP03 On 02/11/2022 Spot Bond					0.00000	101.58584				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	101.08798				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	101.10791				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	99.95906				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	101.68026				0.00	0	0
Total MBP042 SPOT										0.00	0	0
Total For MBP042										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.09500	102.80693	8.09500	102.78464				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	102.87651	8.00000	102.85446				0.00	0	0
Total MBSA01/R204 SPOT										0.00	0	0
Total For MBSA01/R204										0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.14500	102.66792	8.14500	102.64553				0.00	0	0
Total MBSA02 SPOT										0.00	0	0
Total For MBSA02										0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.91000	102.11328	8.91000	102.08896				0.00	0	0
Total MBSA02/R204 SPOT										0.00	0	0
Total For MBSA02/R204										0.00	0	0
MEFSA On 05/01/2019 Spot Bond					0.00000	100.13650				0.00	0	0
Total MEFSA4 SPOT										0.00	0	0
Total For MEFSA4										0.00	0	0
MEFSA On 05/07/2026 Spot Bond					0.00000	100.14178				0.00	0	0
Total MEFSA6 SPOT										0.00	0	0
Total For MEFSA6										0.00	0	0
MEFSB On 05/01/2019 Spot Bond			8.11500	100.70696	8.11500	100.68542				0.00	0	0
Total MEFSB4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MEFSB4										0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.48000	101.72701	9.48000	101.70141				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	100.47287				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			9.37000	9.37000	9.37000	101.56211				0.00	0	0
Total MFS1B SPOT										0.00	0	0
Total For MFS1B										0.00	0	0
MMF10 On 15/12/2024 Spot Bond					0.00000	101.25950				0.00	0	0
Total MMF101 SPOT										0.00	0	0
Total For MMF101										0.00	0	0
MMF20 On 15/12/2024 Spot Bond					0.00000	101.36186				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	99.82963				0.00	0	0
Total MMF301 SPOT										0.00	0	0
Total For MMF301										0.00	0	0
MMF40 On 15/12/2024 Spot Bond					0.00000	100.87961				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	100.50604				0.00	0	0
Total MMIG01 SPOT										0.00	0	0
Total For MMIG01										0.00	0	0
MMIG0 On 17/03/2021 Spot Bond			9.30500	9.30500	9.30500	104.91551				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	101.09909				0.00	0	0
Total MMIG03 SPOT										0.00	0	0
Total For MMIG03										0.00	0	0
MMIG0 On 12/08/2025 Spot Bond			11.44500	11.44500	11.44500	103.93678				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			10.10500	10.10500	10.10500	106.92882				0.00	0	1,050,000,000
Total MMIG05 SPOT										0.00	0	1,050,000,000

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 MMIG05										0.00	0	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	100.22224				0.00	0	0
Total MMIG06 SPOT										0.00	0	0
Total For MMIG06										0.00	0	0
MTN06 On 13/07/2020 Spot Bond					0.00000	100.90695				0.00	540,000,000	470,000,000
Total MTN06 SPOT										0.00	540,000,000	470,000,000
Total For MTN06										0.00	540,000,000	470,000,000
MTN07 On 13/07/2022 Spot Bond					0.00000	100.45251				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	100.50739				0.00	0	0
Total MTN08 SPOT										0.00	0	0
Total For MTN08										0.00	0	0
MTN08 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MTN08U SPOT										0.00	0	0
Total For MTN08U										0.00	0	0
MTN09 On 11/10/2022 Spot Bond					0.00000	100.52340				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	99.99970				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	100.85475				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	100.87966				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	100.90765				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
MWAR0 On 22/11/2019 Spot Bond					0.00000	101.58233				0.00	0	0
Total MWAR01 SPOT										0.00	0	0
Total For MWAR01										0.00	0	0
MWAR0 On 22/02/2021 Spot Bond					0.00000	101.22534				0.00	0	0
Total MWAR02 SPOT										0.00	0	0
Total For MWAR02										0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N5D23 On 20/09/2019 Spot Bond					0.00000	100.54858				0.00	0	0
Total N5D23 SPOT										0.00	0	0
Total For N5D23										0.00	0	0
N5E23 On 20/06/2023 Spot Bond					0.00000	108.52524				0.00	0	0
Total N5E23 SPOT										0.00	0	0
Total For N5E23										0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total N5G23U SPOT										0.00	0	0
Total For N5G23U										0.00	0	0
N6A19 On 20/12/2018 Spot Bond					0.00000	100.45135				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	100.69977				0.00	0	300,000,000
Total N6B26 SPOT										0.00	0	300,000,000
Total For N6B26										0.00	0	300,000,000
N6C26 On 21/09/2020 Spot Bond					0.00000	100.48629				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	100.49195				0.00	0	0
Total N6D26 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For N6D26										0.00	0	0
N6E26 On 22/03/2021 Spot Bond					0.00000	100.52066				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	100.61631				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	100.73960				0.00	0	0
Total N6G26 SPOT										0.00	0	0
Total For N6G26										0.00	0	0
NAM01 On 19/11/2022 Spot Bond			9.70500	96.15866	9.70500	96.13390				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			9.05500	101.28611	9.05500	101.26160				0.00	0	1,300,000,000
Total NAM02 SPOT										0.00	0	1,300,000,000
Total For NAM02										0.00	0	1,300,000,000
NAM03 On 01/08/2023 Spot Bond			9.65500	106.05290	9.65500	106.02529				0.00	0	0
Total NAM03 SPOT										0.00	0	0
Total For NAM03										0.00	0	0
NAM04 On 01/08/2026 Spot Bond			10.44500	105.00937	10.44500	104.97983				0.00	0	0
Total NAM04 SPOT										0.00	0	0
Total For NAM04										0.00	0	0
NBK11/ On 28/11/2020 Spot Bond			8.42000	102.13128	8.42000	102.10839				0.00	0	0
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			9.38000	102.90601	9.38000	102.88038				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	102.90601	9.38000	102.88038				0.00	0	0
Total NBK12A/R208 SPOT										0.00	0	0
Total For NBK12A/R208										0.00	0	0
NBK13/ On 19/03/2024 Spot Bond			9.45500	104.20295	9.45500	104.17679				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK14/ On 25/06/2021 Spot Bond			8.77500	101.73800	8.77500	101.71413				0.00	0	0
Total NBK14A SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK14A									0.00	0	0
NBK15, On 11/02/2022 Spot Bond			9.40500	101.81789	9.40500	101.79205			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK16, On 12/02/2025 Spot Bond			9.64500	102.91327	9.64500	102.88650		3,858,000,000,000.00		400,000,000	200,000,000
Total NBK16A SPOT								3,858,000,000,000.00		400,000,000	200,000,000
Total For NBK16A								3,858,000,000,000.00		400,000,000	200,000,000
NBK17, On 22/04/2026 Spot Bond			9.75500	103.21893	9.75500	103.19207			0.00	0	1,220,000,000
Total NBK17A SPOT									0.00	0	1,220,000,000
Total For NBK17A									0.00	0	1,220,000,000
NBK18, On 01/06/2020 Spot Bond			8.41500	102.46796	8.41500	102.44489			0.00	0	60,000,000
Total NBK18A SPOT									0.00	0	60,000,000
Total For NBK18A									0.00	0	60,000,000
NBK19, On 01/06/2022 Spot Bond			9.55500	101.33116	9.55500	101.30532			0.00	0	0
Total NBK19A SPOT									0.00	0	0
Total For NBK19A									0.00	0	0
NBK20, On 01/06/2026 Spot Bond			9.78500	104.24953	9.78500	104.22232			0.00	0	0
Total NBK20A SPOT									0.00	0	0
Total For NBK20A									0.00	0	0
NBK20I, On 25/06/2021 Spot Bond					0.00000	100.62412			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			10.20500	107.51289	10.20500	107.48333			0.00	0	0
Total NBK21A SPOT									0.00	0	0
Total For NBK21A									0.00	0	0
NBK22, On 19/11/2022 Spot Bond			9.79500	102.40879	9.79500	102.38218			0.00	0	0
Total NBK22A SPOT									0.00	0	0
Total For NBK22A									0.00	0	0
NBK23, On 19/11/2025 Spot Bond			9.71500	106.55599	9.71500	106.52852			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	101.40851			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24, On 19/11/2027 Spot Bond			9.89500	107.82872	9.89500	107.80042			0.00	0	1,000,000,000
Total NBK24A 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 NBK24A										0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond					0.00000	101.41949				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25I On 17/02/2023 Spot Bond			9.35500	9.35500	9.35500	109.01172				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	102.81481				0.00	0	0
Total NBK25B SPOT										0.00	0	0
Total For NBK25B										0.00	0	0
NBK26I On 10/05/2023 Spot Bond			100.00000	14.05016	100.00000	14.01923				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	104.14843				0.00	740,000,000	370,000,000
Total NBK26B SPOT										0.00	740,000,000	370,000,000
Total For NBK26B										0.00	740,000,000	370,000,000
NBK27I On 10/05/2026 Spot Bond			9.99500	108.04906	9.99500	108.02043				0.00	0	0
Total NBK27A SPOT										0.00	0	0
Total For NBK27A										0.00	0	0
NBK28I On 02/08/2023 Spot Bond			9.70500	105.60885	9.70500	105.58120				0.00	0	0
Total NBK28A SPOT										0.00	0	0
Total For NBK28A										0.00	0	0
NBK28I On 19/11/2020 Spot Bond					0.00000	101.18814				0.00	0	0
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0
NBK29I On 31/07/2026 Spot Bond			9.94500	107.71327	9.94500	107.68440				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	101.62537				0.00	0	10,000,000
Total NBK29B SPOT										0.00	0	10,000,000
Total For NBK29B										0.00	0	10,000,000
NBK30I On 20/02/2024 Spot Bond			9.50500	104.15253	9.50500	104.12581				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	102.68766				0.00	0	0
Total NBK30B SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK30B										0.00	0	0
NBK31I On 17/02/2023 Spot Bond					0.00000	101.32317				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	101.01316				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	101.90412				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	102.98361				0.00	0	0
Total NBK34B SPOT										0.00	0	0
Total For NBK34B										0.00	0	0
NBK35I On 10/05/2023 Spot Bond					0.00000	103.62219				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	104.53148				0.00	2,000,000,000	1,000,000,000
Total NBK36B SPOT										0.00	2,000,000,000	1,000,000,000
Total For NBK36B										0.00	2,000,000,000	1,000,000,000
NBK37I On 02/08/2019 Spot Bond					0.00000	101.80240				0.00	0	200,000,000
Total NBK37B SPOT										0.00	0	200,000,000
Total For NBK37B										0.00	0	200,000,000
NBK38I On 02/08/2021 Spot Bond					0.00000	102.73524				0.00	0	0
Total NBK38B SPOT										0.00	0	0
Total For NBK38B										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			7.67500	107.89587	7.67500	107.87380				0.00	0	127,000,000
Total NBK3A SPOT										0.00	0	127,000,000
Total For NBK3A										0.00	0	127,000,000
NBK3A On 09/09/2019 Spot Bond			100.00000	49.58295	100.00000	49.47381				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			11.22000	11.22000	11.22000	51.18127				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	101.80409				0.00	0	0
Total NBK40B SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK40B										0.00	0	0
NBK41I On 20/02/2020 Spot Bond					0.00000	101.43667				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	101.80360				0.00	0	0
Total NBK42B SPOT										0.00	0	0
Total For NBK42B										0.00	0	0
NBK43I On 20/02/2024 Spot Bond					0.00000	101.63562				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	101.27284				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	101.87557				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	101.34250				0.00	0	0
Total NBK46B SPOT										0.00	0	0
Total For NBK46B										0.00	0	0
NBK47I On 15/02/2028 Spot Bond					0.00000	101.38108				0.00	0	1,000,000,000
Total NBK47B SPOT										0.00	0	1,000,000,000
Total For NBK47B										0.00	0	1,000,000,000
NBK7B On 19/04/2020 Spot Bond					0.00000	102.06479				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.51520				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NCLN82/JIBAR SPOT										0.00	0	0
Total For NCLN82/JIBAR										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.39000	104.40878	10.39000	104.38005				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	100.51237				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.42500	103.49195	10.42500	103.46337				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	100.51520				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	100.51960				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	100.52524				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	100.45419				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NCLN9 On 08/10/2018 Spot Bond					0.00000	100.04313				0.00	0	0
Total NCLN95 SPOT										0.00	0	0
Total For NCLN95										0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED05U SPOT										0.00	0	0
Total For NED05U										0.00	0	0
NED13 On 25/07/2018 Spot Bond					0.00000	102.10042				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2018 Spot Bond					0.00000	101.44490				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2019 Spot Bond			8.39500	8.39500	8.39500	104.14669				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	100.83193				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	99.87579				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	99.87538				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2020 Spot Bond					0.00000	103.03514				0.00	0	0
Total NED19 SPOT										0.00	0	0
Total For NED19										0.00	0	0
NED20 On 01/07/2020 Spot Bond			10.37000	101.93173	10.37000	101.90373				0.00	0	3,030,000,000
Total NED20 SPOT										0.00	0	3,030,000,000
Total For NED20										0.00	0	3,030,000,000
NEDT1.On 21/05/2021 Spot Bond					0.00000	106.83523				0.00	0	0
Total NEDT1A SPOT										0.00	0	0
Total For NEDT1A										0.00	0	0
NEDT1.On 26/11/2021 Spot Bond					0.00000	105.42122				0.00	0	0
Total NEDT1B SPOT										0.00	0	0
Total For NEDT1B										0.00	0	0
NET51 On 16/11/2018 Spot Bond					0.00000	101.22791				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	104.23366				0.00	0	0
Total NGL01 SPOT										0.00	0	0
Total For NGL01										0.00	0	0
NGL02 On 15/03/2022 Spot Bond					0.00000	103.77287				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NGL02 SPOT										0.00	0	0
Total For NGL02										0.00	0	0
NGL03 On 26/05/2022 Spot Bond					0.00000	101.28716				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	102.05664				0.00	0	500,000,000
Total NGL04 SPOT										0.00	0	500,000,000
Total For NGL04										0.00	0	500,000,000
NGLT1/On 01/07/2022 Spot Bond					0.00000	100.31220				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	108.80200	10.00000	108.77400				0.00	0	0
Total NHM001/JIBAR SPOT										0.00	0	0
Total For NHM001/JIBAR										0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	102.18909	13.50000	102.15283				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	100.86636				0.00	0	0
Total NHM003 SPOT										0.00	0	0
Total For NHM003										0.00	0	0
NHM00 On 20/04/2019 Spot Bond					0.00000	102.47123				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	101.62740				0.00	0	0
Total NHM005 SPOT										0.00	0	0
Total For NHM005										0.00	0	0
NILB11 On 31/01/2025 Spot Bond			3.71000	3.71000	3.71000	124.82181				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			4.10000	4.10000	4.10000	121.94884				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			4.13000	4.13000	4.13000	166.87500				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NILB14 SPOT										0.00	0	0
Total For NILB14										0.00	0	0
NILB15 On 31/03/2028 Spot Bond			4.44000	162.69222	4.44000	162.63327				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			4.48500	77.21700	4.48500	98.87602				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			8.42000	106.06421	8.42000	106.04004				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			9.05000	9.05000	9.05000	103.76201				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	101.14235				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	101.17134				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	101.20377				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	101.20520				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			9.25000	9.25000	9.25000	103.78415				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	101.20116				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	101.25940				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			9.45000	9.45000	9.45000	103.80630				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond					0.00000	101.25944				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	101.39486				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2019 Spot Bond					0.00000	101.31408				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			7.87500	102.99186	7.87500	102.97030				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			9.35500	112.45919	9.35500	112.43125				0.00	0	0
Total NRA022 SPOT										0.00	0	0
Total For NRA022										0.00	0	0
NRA02 On 31/05/2023 Spot Bond			3.82000	178.19128	3.82000	178.12967				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			11.11500	108.26750	11.11500	108.23550				0.00	0	6,240,000,000
Total NRA028 SPOT										0.00	0	6,240,000,000
Total For NRA028										0.00	0	6,240,000,000
NRA02 On 30/11/2028 Spot Bond			100.00000	13.46399	100.00000	13.43419				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NSN99U SPOT										0.00	0	0
Total For NSN99U										0.00	0	0
NTC18 On 27/02/2019 Spot Bond					0.00000	101.23308				0.00	0	0
Total NTC18 SPOT										0.00	0	0
Total For NTC18										0.00	0	0
NTC19 On 27/07/2020 Spot Bond					0.00000	102.71341				0.00	0	500,000,000
Total NTC19 SPOT										0.00	0	500,000,000
Total For NTC19										0.00	0	500,000,000
NTC20 On 27/07/2020 Spot Bond					0.00000	102.28300				0.00	0	200,000,000
Total NTC20 SPOT										0.00	0	200,000,000
Total For NTC20										0.00	0	200,000,000
NTC21 On 24/03/2022 Spot Bond					0.00000	100.68268				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	101.32701				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	101.35796				0.00	0	0
Total NTC23 SPOT										0.00	0	0
Total For NTC23										0.00	0	0
NTC24 On 29/03/2021 Spot Bond					0.00000	100.28256				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	101.23760				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	102.01843				0.00	0	0
Total OML02 SPOT										0.00	0	0
Total For OML02										0.00	0	0
OML03 On 27/11/2019 Spot Bond			9.57000	100.73965	9.57000	100.71407				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	101.49110				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			9.65500	9.65500	9.65500	103.15653				0.00	0	1,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total OML05 SPOT										0.00	0	1,500,000,000
Total For OML05										0.00	0	1,500,000,000
OML06 On 19/03/2022 Spot Bond			10.40500	102.93935	10.40500	102.91098				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			11.29500	101.82161	11.29500	101.79121				0.00	0	1,000,000,000
Total OML07 SPOT										0.00	0	1,000,000,000
Total For OML07										0.00	0	1,000,000,000
OML08 On 14/09/2020 Spot Bond					0.00000	101.70147				0.00	440,000,000	220,000,000
Total OML08 SPOT										0.00	440,000,000	220,000,000
Total For OML08										0.00	440,000,000	220,000,000
OML09 On 14/09/2022 Spot Bond			10.50500	104.83024	10.50500	104.80108				0.00	0	1,000,000,000
Total OML09 SPOT										0.00	0	1,000,000,000
Total For OML09										0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			11.34500	103.68958	11.34500	103.65849				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PBKS1U SPOT										0.00	0	0
Total For PBKS1U										0.00	0	0
PBKX11 On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKX1U SPOT										0.00	0	0
Total For PBKX1U										0.00	0	0
PBLS11 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBL1U SPOT										0.00	0	0
Total For PBL1U										0.00	0	0
PBLT11 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
PBUJ11 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
PBVJ11 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	108.80200	10.00000	108.77400				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	100.70032				0.00	0	0
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0
PMM39 On 04/09/2018 Spot Bond					0.00000	100.89736				0.00	0	0
Total PMM39 SPOT										0.00	0	0
Total For PMM39										0.00	0	0
PMM40 On 04/09/2018 Spot Bond					0.00000	100.83775				0.00	0	0
Total PMM40 SPOT										0.00	0	0
Total For PMM40										0.00	0	0
PMM43 On 28/02/2019 Spot Bond					0.00000	101.00072				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	101.51216				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PMM44 SPOT									0.00	0	0
Total For PMM44									0.00	0	0
PMM45 On 28/11/2018 Spot Bond					0.00000	100.94668			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
PPC001 On 31/12/2018 Spot Bond					0.00000	99.14292			0.00	0	0
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0
PPC001 On 31/10/2019 Spot Bond					0.00000	99.82251			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	101.11877			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	101.17409			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	101.22247			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	101.31918			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	101.33299			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	101.34680			0.00	0	0
Total PRE2D1 SPOT									0.00	0	0
Total For PRE2D1									0.00	0	0
R186 On 21/12/2026 Spot Bond			8.61500	111.73692	8.64500	111.52117		988,711,772,932,500.00	3,016,681,575,500	1,862,085,311,900	
Total R186 SPOT								38,711,772,932,500.00	016,681,575,500	862,085,311,900	
Total For R186								38,711,772,932,500.00	016,681,575,500	862,085,311,900	
R197 On 07/12/2023 Spot Bond			2.65000	296.86918	2.62000	297.19625		210,330,500,000,000.00	79,370,000,000	62,451,300,000	

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 R197 SPOT									10,330,500,000,000.00	79,370,000,000	62,451,300,000
Total For R197									10,330,500,000,000.00	79,370,000,000	62,451,300,000
R202 On 07/12/2033 Spot Bond			2.98000	232.35575	2.98000	232.28066			38,108,240,000,000.00	12,788,000,000	180,638,300,000
Total R202 SPOT									18,108,240,000,000.00	12,788,000,000	180,638,300,000
Total For R202									18,108,240,000,000.00	12,788,000,000	180,638,300,000
R2023 On 28/02/2023 Spot Bond			8.04000	101.70277	8.05500	101.62422			184,296,099,932,000.00	520,434,838,300	816,664,747,100
Total R2023 SPOT									14,296,099,932,000.00	520,434,838,300	316,664,747,100
Total For R2023									14,296,099,932,000.00	520,434,838,300	316,664,747,100
R2030 On 31/01/2030 Spot Bond			9.03500	96.24346	9.03500	96.21997			814,466,878,515,000.00	1,086,271,929,000	761,234,507,500
Total R2030 SPOT									14,466,878,515,000.00	086,271,929,000	761,234,507,500
Total For R2030									14,466,878,515,000.00	086,271,929,000	761,234,507,500
R2032 On 31/03/2032 Spot Bond			9.22500	94.79676	9.22500	94.77340			193,014,896,422,500.00	996,532,780,100	723,405,134,100
Total R2032 SPOT									13,014,896,422,500.00	996,532,780,100	723,405,134,100
Total For R2032									13,014,896,422,500.00	996,532,780,100	723,405,134,100
R2035 On 28/02/2035 Spot Bond			9.37500	99.03976	9.37500	99.01510			306,954,155,625,000.00	352,741,776,600	614,584,687,400
Total R2035 SPOT									16,954,155,625,000.00	352,741,776,600	514,584,687,400
Total For R2035									16,954,155,625,000.00	352,741,776,600	514,584,687,400
R2037 On 31/01/2037 Spot Bond			9.45000	95.55437	9.45000	95.53001			013,862,586,020,000.00	424,747,363,600	609,670,439,100
Total R2037 SPOT									13,862,586,020,000.00	424,747,363,600	509,670,439,100
Total For R2037									13,862,586,020,000.00	424,747,363,600	509,670,439,100
R204 On 21/12/2018 Spot Bond			6.69500	100.99884	6.69500	100.98086			877,813,699,145,500.00	131,114,816,900	85,762,345,500
Total R204 SPOT									7,813,699,145,500.00	131,114,816,900	85,762,345,500
Total For R204									7,813,699,145,500.00	131,114,816,900	85,762,345,500
R2040 On 31/01/2040 Spot Bond			9.52500	99.24778	9.52500	99.22227			327,107,413,570,000.00	874,236,998,800	748,101,219,800
Total R2040 SPOT									27,107,413,570,000.00	874,236,998,800	748,101,219,800
Total For R2040									27,107,413,570,000.00	874,236,998,800	748,101,219,800
R2044 On 31/01/2044 Spot Bond			9.55500	96.25702	9.55500	96.23221			651,949,168,958,000.00	486,860,195,600	933,702,253,300
Total R2044 SPOT									51,949,168,958,000.00	486,860,195,600	933,702,253,300
Total For R2044									51,949,168,958,000.00	486,860,195,600	933,702,253,300
R2048 On 28/02/2048 Spot Bond			9.55500	95.27092	9.55500	95.24676			489,955,978,499,000.00	1,411,821,661,800	2,703,114,770,300
Total R2048 SPOT									19,955,978,499,000.00	411,821,661,800	703,114,770,300
Total For R2048									19,955,978,499,000.00	411,821,661,800	703,114,770,300
R207 On 15/01/2020 Spot Bond			7.35000	99.80067	7.37000	99.75269			360,270,218,070,000.00	49,016,356,200	114,227,700,700
Total R207 SPOT									10,270,218,070,000.00	49,016,356,200	114,227,700,700
Total For R207									10,270,218,070,000.00	49,016,356,200	114,227,700,700
R208 On 31/03/2021 Spot Bond			7.63500	99.74782	7.65500	99.67970			751,423,379,613,000.00	491,345,563,800	542,681,303,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R208 SPOT									1,423,379,613,000.00	491,345,563,800	542,681,303,900
Total For R208									1,423,379,613,000.00	491,345,563,800	542,681,303,900
R209 On 31/03/2036 Spot Bond			9.32500	75.32475	9.36000	75.06611			694,816,844,425,000.00	2,969,953,549,000	1,435,728,965,800
Total R209 SPOT									1,416,844,425,000.00	969,953,549,000	435,728,965,800
Total For R209									1,416,844,425,000.00	969,953,549,000	435,728,965,800
R210 On 31/03/2028 Spot Bond			2.88000	185.37967	2.88000	185.32027			122,143,104,000,000.00	42,410,800,000	54,289,000,000
Total R210 SPOT									2,143,104,000,000.00	42,410,800,000	54,289,000,000
Total For R210									2,143,104,000,000.00	42,410,800,000	54,289,000,000
R212 On 31/01/2022 Spot Bond			2.60000	154.64331	2.62000	154.49194			217,692,800,000,000.00	83,728,000,000	75,299,512,900
Total R212 SPOT									17,692,800,000,000.00	83,728,000,000	75,299,512,900
Total For R212									17,692,800,000,000.00	83,728,000,000	75,299,512,900
R213 On 28/02/2031 Spot Bond			9.09500	86.98555	9.12000	86.79926			264,386,390,910,000.00	1,788,277,778,000	635,196,207,200
Total R213 SPOT									14,386,390,910,000.00	788,277,778,000	635,196,207,200
Total For R213									14,386,390,910,000.00	788,277,778,000	635,196,207,200
R214 On 28/02/2041 Spot Bond			9.51000	74.56498	9.51000	74.54616			030,604,150,870,000.00	2,421,724,937,000	1,131,612,214,000
Total R214 SPOT									10,604,150,870,000.00	421,724,937,000	131,612,214,000
Total For R214									10,604,150,870,000.00	421,724,937,000	131,612,214,000
RCG01 On 24/10/2019 Spot Bond					0.00000	102.56353			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF04 On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF04U SPOT									0.00	0	0
Total For RDF04U									0.00	0	0
RDF05 On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF05U SPOT									0.00	0	0
Total For RDF05U									0.00	0	0
RDF06 On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF06U SPOT									0.00	0	0
Total For RDF06U									0.00	0	0
RDF07 On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF07U SPOT									0.00	0	0
Total For RDF07U									0.00	0	0
RDFB0 On 27/11/2019 Spot Bond					0.00000	101.85324			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond					0.00000	101.09984				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	100.44497				0.00	0	0
Total RDFB07 SPOT										0.00	0	0
Total For RDFB07										0.00	0	0
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.22104				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	100.89339				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	100.71064				0.00	0	0
Total RDFB10 SPOT										0.00	0	0
Total For RDFB10										0.00	0	0
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.33934				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	101.03679				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	100.66514				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	100.68071				0.00	0	0
Total RDFB14 SPOT										0.00	0	0
Total For RDFB14										0.00	0	0
RDFC3 On 27/07/2018 Spot Bond					0.00000	101.56922				0.00	0	0
Total RDFC39 SPOT										0.00	0	0
Total For RDFC39										0.00	0	0
RDFC4 On 05/10/2018 Spot Bond					0.00000	100.13187				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFC41 SPOT										0.00	0	0
Total For RDFC41										0.00	0	0
RDFC4 On 23/09/2018 Spot Bond					0.00000	100.32631				0.00	0	0
Total RDFC42 SPOT										0.00	0	0
Total For RDFC42										0.00	0	0
RDFC4 On 04/06/2019 Spot Bond					0.00000	100.80274				0.00	0	0
Total RDFC43 SPOT										0.00	0	0
Total For RDFC43										0.00	0	0
REB10I On 07/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB10U SPOT										0.00	0	0
Total For REB10U										0.00	0	0
REB11I On 07/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB11U SPOT										0.00	0	0
Total For REB11U										0.00	0	0
REBC0 On 21/05/2019 Spot Bond					0.00000	101.18101				0.00	0	0
Total REBC09 SPOT										0.00	0	0
Total For REBC09										0.00	0	0
REBC8 On 07/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REBC8U SPOT										0.00	0	0
Total For REBC8U										0.00	0	0
RED20: On 05/04/2019 Spot Bond					0.00000	100.19885				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	100.23936				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	100.19580				0.00	0	0
Total RED204 SPOT										0.00	0	0
Total For RED204										0.00	0	0
RED20: On 05/07/2020 Spot Bond					0.00000	100.21960				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	100.72043				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	101.49507				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RED401 SPOT										0.00	0	0
Total For RED401										0.00	0	0
RED50 On 05/12/2022 Spot Bond					0.00000	101.17391				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	100.04732				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	100.05908				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	100.70472				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			100.00000	100.00000	100.00000	100.00000			748,541,390,000,000.00	7,485,413,900	3,648,471,300	
Total RED801 SPOT									18,541,390,000,000.00	7,485,413,900	3,648,471,300	
Total For RED801									18,541,390,000,000.00	7,485,413,900	3,648,471,300	
RES02I On 02/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total RES02U SPOT									0.00	0	0	
Total For RES02U									0.00	0	0	
RES03I On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total RES03U SPOT									0.00	0	0	
Total For RES03U									0.00	0	0	
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total RES04U SPOT									0.00	0	0	
Total For RES04U									0.00	0	0	
RES30 On 07/03/2021 Spot Bond					0.00000	100.34300			0.00	0	0	
Total RES30 SPOT									0.00	0	0	
Total For RES30									0.00	0	0	
RES34 On 25/08/2019 Spot Bond					0.00000	101.10197			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	100.92332			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	99.68198			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RES36 SPOT										0.00	0	0
Total For RES36										0.00	0	0
RES38 On 01/08/2020 Spot Bond					0.00000	101.49116				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	99.95592				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	100.99112				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
Total For RMBI06										0.00	0	0
RW21 On 21/04/2021 Spot Bond			9.08500	104.33557	9.08500	104.31024				0.00	0	100,000,000
Total RW21 SPOT										0.00	0	100,000,000
Total For RW21										0.00	0	100,000,000
RW23 On 10/12/2023 Spot Bond			9.73500	99.88568	9.73500	99.85975				0.00	0	0
Total RW23 SPOT										0.00	0	0
Total For RW23										0.00	0	0
RW28 On 10/12/2028 Spot Bond			10.83000	97.27598	10.83000	97.24795				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	108.80200	10.00000	108.77400				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	102.40217				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBK17 SPOT										0.00	0	0
Total For SBK17										0.00	0	0
SBK18 On 24/10/2020 Spot Bond					0.00000	103.42631				0.00	0	500,000,000
Total SBK18 SPOT										0.00	0	500,000,000
Total For SBK18										0.00	0	500,000,000
SBK19 On 24/10/2019 Spot Bond					0.00000	101.95384				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	103.26662				0.00	0	0
Total SBK20 SPOT										0.00	0	0
Total For SBK20										0.00	0	0
SBK21 On 28/01/2020 Spot Bond					0.00000	104.09926				0.00	0	0
Total SBK21 SPOT										0.00	0	0
Total For SBK21										0.00	0	0
SBK22 On 28/05/2020 Spot Bond					0.00000	103.65154				0.00	0	600,000,000
Total SBK22 SPOT										0.00	0	600,000,000
Total For SBK22										0.00	0	600,000,000
SBK23 On 28/05/2022 Spot Bond			10.60500	104.35918	10.60500	104.32987				0.00	0	2,030,000,000
Total SBK23 SPOT										0.00	0	2,030,000,000
Total For SBK23										0.00	0	2,030,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	102.42117				0.00	0	2,000,000,000
Total SBK24 SPOT										0.00	0	2,000,000,000
Total For SBK24										0.00	0	2,000,000,000
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	105.64379				0.00	0	0
Total SBK25 SPOT										0.00	0	0
Total For SBK25										0.00	0	0
SBK26 On 25/04/2021 Spot Bond			10.25500	107.30523	10.25500	107.27591				0.00	0	0
Total SBK26 SPOT										0.00	0	0
Total For SBK26										0.00	0	0
SBS16 On 22/09/2018 Spot Bond					0.00000	100.62802				0.00	0	0
Total SBS16 SPOT										0.00	0	0
Total For SBS16										0.00	0	0
SBS18 On 23/06/2021 Spot Bond					0.00000	101.80900				0.00	0	30,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS18 SPOT									0.00	0	30,000,000
Total For SBS18									0.00	0	30,000,000
SBS19 On 23/06/2021 Spot Bond			8.53500	104.72777	8.53500	104.70386			0.00	0	0
Total SBS19 SPOT									0.00	0	0
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			9.61000	103.94414	9.61000	103.91763			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond					0.00000	104.35016			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	101.79057			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			8.08500	101.80863	8.08500	101.78670		1,617,000,000,000.00	200,000,000	100,000,000	
Total SBS25 SPOT								1,617,000,000,000.00	200,000,000	100,000,000	
Total For SBS25								1,617,000,000,000.00	200,000,000	100,000,000	
SBS27 On 20/02/2024 Spot Bond			9.05500	108.60147	9.05500	108.57490		0.00	0	0	
Total SBS27 SPOT								0.00	0	0	
Total For SBS27								0.00	0	0	
SBS29 On 12/06/2019 Spot Bond			8.14000	101.17770	8.14000	101.15564		0.00	0	0	
Total SBS29 SPOT								0.00	0	0	
Total For SBS29								0.00	0	0	
SBS3 On 25/05/2026 Spot Bond			9.74500	92.69464	9.74500	92.67067		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	100.67293		0.00	0	0	
Total SBS30 SPOT								0.00	0	0	
Total For SBS30								0.00	0	0	
SBS31 On 12/06/2027 Spot Bond			9.82500	100.55202	9.82500	100.52567		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	100.49868		0.00	0	0	
Total SBS33 SPOT								0.00	0	0	
Total For SBS33								0.00	0	0	
SBS34 On 19/09/2024 Spot Bond			9.69500	104.98017	9.69500	104.95317		0.00	0	1,500,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS34 SPOT										0.00	0	1,500,000,000
Total For SBS34										0.00	0	1,500,000,000
SBS36 On 29/01/2020 Spot Bond					0.00000	101.93629				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			8.22000	103.25690	8.22000	103.23393				0.00	0	0
Total SBS37 SPOT										0.00	0	0
Total For SBS37										0.00	0	0
SBS38 On 29/01/2025 Spot Bond			9.46500	102.30970	9.46500	102.28357				0.00	0	0
Total SBS38 SPOT										0.00	0	0
Total For SBS38										0.00	0	0
SBS39 On 29/01/2030 Spot Bond			10.21000	101.04236	10.21000	101.01457				0.00	0	0
Total SBS39 SPOT										0.00	0	0
Total For SBS39										0.00	0	0
SBS4 On 16/11/2021 Spot Bond			8.87000	100.54516	8.87000	100.52145				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	102.23653				0.00	0	50,000,000
Total SBS40 SPOT										0.00	0	50,000,000
Total For SBS40										0.00	0	50,000,000
SBS41 On 12/11/2022 Spot Bond			9.04500	104.92206	9.04500	104.89684				0.00	0	0
Total SBS41 SPOT										0.00	0	0
Total For SBS41										0.00	0	0
SBS42 On 12/11/2025 Spot Bond			9.51500	107.58039	9.51500	107.55322				0.00	0	0
Total SBS42 SPOT										0.00	0	0
Total For SBS42										0.00	0	0
SBS43 On 12/11/2027 Spot Bond			9.82000	107.78649	9.82000	107.75842				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	101.50715				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	102.49003				0.00	0	150,000,000
Total SBS45 SPOT										0.00	0	150,000,000
Total For SBS45										0.00	0	150,000,000
SBS46 On 15/02/2023 Spot Bond			8.98000	110.48189	8.98000	110.45508				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS46 SPOT										0.00	0	0
Total For SBS46										0.00	0	0
SBS47 On 15/02/2023 Spot Bond					0.00000	102.94697				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	102.09930				0.00	0	250,000,000
Total SBS48 SPOT										0.00	0	250,000,000
Total For SBS48										0.00	0	250,000,000
SBS49 On 31/01/2022 Spot Bond					0.00000	101.58773				0.00	0	0
Total SBS49 SPOT										0.00	0	0
Total For SBS49										0.00	0	0
SBS50 On 31/01/2022 Spot Bond			9.21500	104.93450	9.21500	104.90838				0.00	0	0
Total SBS50 SPOT										0.00	0	0
Total For SBS50										0.00	0	0
SBS51 On 31/01/2024 Spot Bond			9.68500	9.68500	9.68500	104.71579				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	102.59640				0.00	0	0
Total SBS52 SPOT										0.00	0	0
Total For SBS52										0.00	0	0
SBS53 On 03/05/2027 Spot Bond					0.00000	102.83916				0.00	0	0
Total SBS53 SPOT										0.00	0	0
Total For SBS53										0.00	0	0
SBS54 On 12/06/2020 Spot Bond					0.00000	100.65728				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	101.52281				0.00	550,000,000	250,000,000
Total SBS55 SPOT										0.00	550,000,000	250,000,000
Total For SBS55										0.00	550,000,000	250,000,000
SBS56 On 12/06/2022 Spot Bond			8.85000	8.85000	8.85000	101.02161				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	101.73709				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	101.78128				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS58 SPOT										0.00	0	0
Total For SBS58										0.00	0	0
SBS59 On 09/10/2020 Spot Bond					0.00000	100.04059				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	99.84748				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			3.63000	283.51984	3.63000	283.42329				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			4.28000	4.28000	4.28000	199.29156				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	102.78365				0.00	0	0
Total SBT101 SPOT										0.00	0	0
Total For SBT101										0.00	0	0
SBT102 On 30/09/2022 Spot Bond					0.00000	100.40954				0.00	0	0
Total SBT102 SPOT										0.00	0	0
Total For SBT102										0.00	0	0
SBT201 On 13/02/2023 Spot Bond					0.00000	102.47106				0.00	0	2,300,000,000
Total SBT201 SPOT										0.00	0	2,300,000,000
Total For SBT201										0.00	0	2,300,000,000
SGI004 On 20/01/2021 Spot Bond					0.00000	100.03091				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	100.03105				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	99.99963				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
SHS11 On 25/11/2020 Spot Bond			10.00000	108.80200	10.00000	108.77400				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SLI3 On 15/08/2018 Spot Bond			7.85000	103.59250	7.85000	103.57038				0.00	0	0
Total SLI3 SPOT										0.00	0	0
Total For SLI3										0.00	0	0
SLI4 On 15/08/2021 Spot Bond					0.00000	102.63394				0.00	140,000,000	70,000,000
Total SLI4 SPOT										0.00	140,000,000	70,000,000
Total For SLI4										0.00	140,000,000	70,000,000
SLRA1 On 15/08/2019 Spot Bond					0.00000	101.35509				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	101.39358				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	101.31925				0.00	0	0
Total SLRA3 SPOT										0.00	0	0
Total For SLRA3										0.00	0	0
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.35801				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	101.41702				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	101.43225				0.00	0	0
Total SLRB2 SPOT										0.00	0	0
Total For SLRB2										0.00	0	0
SLRB3 On 15/11/2020 Spot Bond					0.00000	101.43526				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	101.44310				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	101.54236				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	101.57446				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0
SLRC3 On 15/11/2020 Spot Bond					0.00000	101.50173				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	101.53586				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	99.97585				0.00	0	0
Total SNT02 SPOT										0.00	0	0
Total For SNT02										0.00	0	0
SNT03 On 12/04/2023 Spot Bond			10.50500	10.50500	10.50500	107.49727				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	100.84531				0.00	0	997,800,000
Total SNT04 SPOT										0.00	0	997,800,000
Total For SNT04										0.00	0	997,800,000
SPDA10 On 21/08/2021 Spot Bond					0.00000	101.86966				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA11 On 21/08/2020 Spot Bond					0.00000	101.37256				0.00	0	750,000,000
Total SPDA11 SPOT										0.00	0	750,000,000
Total For SPDA11										0.00	0	750,000,000
SPDA12 On 21/08/2022 Spot Bond					0.00000	101.20429				0.00	0	0
Total SPDA12 SPOT										0.00	0	0
Total For SPDA12										0.00	0	0
SPDA6 On 21/08/2019 Spot Bond					0.00000	101.17403				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	101.53946				0.00	0	0
Total SPDA7 SPOT										0.00	0	0
Total For SPDA7										0.00	0	0
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.20413				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	101.38820				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SPDA9 SPOT										0.00	0	0
Total For SPDA9										0.00	0	0
SPG00: On 09/09/2019 Spot Bond					0.00000	100.76197				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	101.81404				0.00	0	0
Total SPG003 SPOT										0.00	0	0
Total For SPG003										0.00	0	0
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS039U SPOT										0.00	0	0
Total For SS039U										0.00	0	0
SS040L On 18/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS040U SPOT										0.00	0	0
Total For SS040U										0.00	0	0
SS041L On 29/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS041U SPOT										0.00	0	0
Total For SS041U										0.00	0	0
SS042L On 02/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS042U SPOT										0.00	0	0
Total For SS042U										0.00	0	0
SS043L On 04/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS043U SPOT										0.00	0	0
Total For SS043U										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			9.05500	100.30584	9.05500	100.28157				0.00	0	0
Total SSA06 SPOT										0.00	0	0
Total For SSA06										0.00	0	0
SSN00: On 31/03/2021 Spot Bond			9.22500	96.04725	9.22500	96.02359				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			9.22500	96.04725	9.22500	96.02359				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			4.26500	4.26500	4.26500	120.75598				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			10.14500	102.57111	10.14500	102.54338				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN02 On 28/02/2031 Spot Bond			10.99000	75.61890	10.99000	75.59691				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	99.73106				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02 On 16/01/2019 Spot Bond					0.00000	99.89426				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	100.39478				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	100.94816				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	100.54706				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	100.90845				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	101.34782				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	101.03810				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	104.37077				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN04 On 13/10/2023 Spot Bond					0.00000	99.95537				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN04 On 13/10/2023 Spot Bond			9.45500	103.76315	9.45500	103.73696				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN04: On 31/01/2038 Spot Bond			4.05500	105.34484	4.05500	105.30763				0.00	0	4,000,000,000
Total SSN043 SPOT										0.00	0	4,000,000,000
Total For SSN043										0.00	0	4,000,000,000
SSN04: On 09/02/2027 Spot Bond					0.00000	99.83053				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN04: On 30/04/2027 Spot Bond					0.00000	101.85225				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	100.01502				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			3.65000	3.65000	3.65000	283.15828				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN05: On 26/09/2018 Spot Bond					0.00000	106.23106				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	101.69683				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			7.70700	103.13657	7.70700	103.11526				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	101.82127				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	101.64374				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN057 SPOT										0.00	0	0
Total For SSN057										0.00	0	0
SSN057 On 19/01/2023 Spot Bond					0.00000	99.82867				0.00	0	0
Total SSN058 SPOT										0.00	0	0
Total For SSN058										0.00	0	0
SSN058 On 05/10/2022 Spot Bond			8.40000	101.48983	8.40000	102.20470				0.00	0	0
Total SSN059 SPOT										0.00	0	0
Total For SSN059										0.00	0	0
SSN059 On 05/10/2022 Spot Bond					0.00000	100.13229				0.00	0	0
Total SSN060 SPOT										0.00	0	0
Total For SSN060										0.00	0	0
SSN060 On 31/03/2028 Spot Bond			4.10000	4.10000	4.10000	167.29220				0.00	0	0
Total SSN061 SPOT										0.00	0	0
Total For SSN061										0.00	0	0
SSN061 On 31/01/2025 Spot Bond			3.92000	3.92000	3.92000	123.26539				0.00	0	0
Total SSN062 SPOT										0.00	0	0
Total For SSN062										0.00	0	0
SSN062 On 31/01/2038 Spot Bond			4.39500	4.39500	4.39500	100.18137				0.00	0	0
Total SSN063 SPOT										0.00	0	0
Total For SSN063										0.00	0	0
SSN063 On 31/03/2029 Spot Bond			4.22000	4.22000	4.22000	88.25159				0.00	0	0
Total SSN064 SPOT										0.00	0	0
Total For SSN064										0.00	0	0
SSN064 On 31/03/2028 Spot Bond			4.06000	4.06000	4.06000	167.85037				0.00	0	0
Total SSN065 SPOT										0.00	0	0
Total For SSN065										0.00	0	0
SSN065 On 14/05/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN066 SPOT										0.00	0	0
Total For SSN066										0.00	0	0
SSN066 On 22/05/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN067 SPOT										0.00	0	0
Total For SSN067										0.00	0	0
SSN067 On 28/05/2023 Spot Bond					0.00000	101.06979				0.00	0	0
Total SSN068 SPOT										0.00	0	0
Total For SSN068										0.00	0	0
SSN068 On 28/05/2023 Spot Bond					0.00000	101.05669				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN069 SPOT										0.00	0	0
Total For SSN069										0.00	0	0
SSN070 On 28/02/2022 Spot Bond					0.00000	101.02446				0.00	0	0
Total SSN070 SPOT										0.00	0	0
Total For SSN070										0.00	0	0
SSN071 On 28/05/2028 Spot Bond			9.65000	9.65000	9.65000	101.14663				0.00	0	0
Total SSN071 SPOT										0.00	0	0
Total For SSN071										0.00	0	0
SSN072 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
SSN073 On 15/06/2023 Spot Bond					0.00000	100.63192				0.00	0	0
Total SSN073 SPOT										0.00	0	0
Total For SSN073										0.00	0	0
SSN074 On 15/06/2023 Spot Bond					0.00000	100.62212				0.00	0	0
Total SSN074 SPOT										0.00	0	0
Total For SSN074										0.00	0	0
SSN075 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
SSN076 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
SSN077 On 19/06/2023 Spot Bond					0.00000	100.53536				0.00	0	0
Total SSN077 SPOT										0.00	0	0
Total For SSN077										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.66500	99.10724	9.66500	99.08169				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A10 On 21/08/2019 Spot Bond					0.00000	101.16711				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/08/2019 Spot Bond					0.00000	101.53098				0.00	0	0
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0
T12A12 On 21/08/2019 Spot Bond			9.02000	103.51034	9.02000	103.48512				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T13A10 On 21/08/2018 Spot Bond					0.00000	101.26167				0.00	0	0
Total T13A10 SPOT										0.00	0	0
Total For T13A10										0.00	0	0
T13A11 On 21/08/2020 Spot Bond					0.00000	101.22058				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			8.92000	106.89040	8.92000	106.86464				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A13 On 21/08/2018 Spot Bond					0.00000	101.12187				0.00	0	0
Total T13A13 SPOT										0.00	0	0
Total For T13A13										0.00	0	0
T13A14 On 21/08/2018 Spot Bond					0.00000	101.20365				0.00	0	0
Total T13A14 SPOT										0.00	0	0
Total For T13A14										0.00	0	0
T13A15 On 21/08/2020 Spot Bond					0.00000	101.21784				0.00	0	0
Total T13A15 SPOT										0.00	0	0
Total For T13A15										0.00	0	0
T13A16 On 21/08/2020 Spot Bond			9.02000	106.42584	9.02000	106.39990				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A18 On 21/08/2018 Spot Bond					0.00000	101.19480				0.00	0	0
Total T13A18 SPOT										0.00	0	0
Total For T13A18										0.00	0	0
T13A19 On 21/08/2020 Spot Bond					0.00000	101.01024				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			8.97000	105.22647	8.97000	105.20097				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
T14A10 On 21/11/2019 Spot Bond					0.00000	101.18781				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	101.21529				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total T14A11 SPOT										0.00	0	0
Total For T14A11										0.00	0	0
T14A12 On 21/11/2021 Spot Bond			8.55000	102.99374	8.55000	102.97031				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	101.08401				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	100.99273				0.00	0	0
Total T15OM2 SPOT										0.00	0	0
Total For T15OM2										0.00	0	0
TFS117 On 02/09/2018 Spot Bond					0.00000	100.91846				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS123 On 20/03/2019 Spot Bond					0.00000	100.53101				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS136 On 06/07/2020 Spot Bond					0.00000	100.02043				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS139 On 27/05/2019 Spot Bond					0.00000	101.45398				0.00	0	0
Total TFS139 SPOT										0.00	0	0
Total For TFS139										0.00	0	0
TFS141 On 28/10/2019 Spot Bond					0.00000	101.99192				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	101.69667				0.00	120,000,000	60,000,000
Total TFS142 SPOT										0.00	120,000,000	60,000,000
Total For TFS142										0.00	120,000,000	60,000,000
TFS144 On 20/03/2020 Spot Bond					0.00000	100.94288				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS145 On 20/03/2022 Spot Bond					0.00000	100.48688				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	99.97957				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.04953				0.00	0	0
Total TFS148 SPOT										0.00	0	0
Total For TFS148										0.00	0	0
TFS14€ On 31/10/2021 Spot Bond					0.00000	101.60783				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	101.19747				0.00	0	0
Total TFS150 SPOT										0.00	0	0
Total For TFS150										0.00	0	0
TFS151 On 30/11/2020 Spot Bond					0.00000	100.92861				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TFS152 On 25/04/2019 Spot Bond					0.00000	101.63482				0.00	0	0
Total TFS152 SPOT										0.00	0	0
Total For TFS152										0.00	0	0
TFS153 On 06/07/2021 Spot Bond					0.00000	100.10819				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	100.11059				0.00	0	0
Total TFS154 SPOT										0.00	0	0
Total For TFS154										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH11A2 On 18/07/2018 Spot Bond					0.00000	101.95137				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	104.21545	8.73000	104.19056				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A5 On 18/07/2018 Spot Bond					0.00000	101.94564				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A€ On 18/07/2018 Spot Bond			7.19500	7.19500	7.19500	103.95655				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A6 On 18/07/2018 Spot Bond					0.00000	101.94123				0.00	211,357,536	105,678,768
Total TH11A8 SPOT										0.00	211,357,536	105,678,768
Total For TH11A8										0.00	211,357,536	105,678,768
TH11B1 On 18/07/2018 Spot Bond					0.00000	102.05956				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2018 Spot Bond					0.00000	102.02949				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2018 Spot Bond					0.00000	102.02030				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1 On 18/07/2018 Spot Bond					0.00000	102.25693				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2018 Spot Bond					0.00000	102.24774				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2018 Spot Bond					0.00000	102.16734				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2018 Spot Bond					0.00000	102.97342				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2018 Spot Bond					0.00000	102.98260				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3 On 18/07/2018 Spot Bond					0.00000	102.93668				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1 On 21/08/2019 Spot Bond					0.00000	101.15327				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond					0.00000	101.18787				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond			8.97000	8.97000	8.97000	103.73622				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond					0.00000	101.16711				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A4 On 21/08/2019 Spot Bond					0.00000	101.21554				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond			8.88000	102.95815	8.88000	102.93345				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond					0.00000	101.16019				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond					0.00000	101.21554				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond			8.99000	102.51724	8.99000	102.49234				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond					0.00000	101.27778				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond					0.00000	101.27778				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond					0.00000	101.27778				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B3 On 21/08/2019 Spot Bond					0.00000	101.27778				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12B4 On 21/08/2019 Spot Bond					0.00000	102.22548				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C:On 21/08/2019 Spot Bond					0.00000	102.22548				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	101.38836				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	101.38698				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	101.83655				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	101.82636				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	101.89774				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	101.82829				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A:On 21/08/2018 Spot Bond					0.00000	101.13528				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A:On 21/08/2018 Spot Bond					0.00000	101.16573				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A:On 21/08/2020 Spot Bond					0.00000	101.50234				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			9.12000	103.98845	9.12000	103.96283				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A:On 21/08/2018 Spot Bond					0.00000	101.13666				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A5 On 21/08/2018 Spot Bond					0.00000	101.20946				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A6 On 21/08/2020 Spot Bond					0.00000	102.00837				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A7 On 21/08/2020 Spot Bond			9.01000	104.90048	9.01000	104.87495				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A8 On 21/08/2018 Spot Bond					0.00000	101.17421				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13A9 On 21/08/2020 Spot Bond					0.00000	101.27767				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond					0.00000	101.27905				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond					0.00000	101.29313				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B3 On 21/08/2020 Spot Bond					0.00000	101.26576				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B4 On 21/08/2020 Spot Bond					0.00000	101.27352				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13B5 On 21/08/2020 Spot Bond					0.00000	101.37439				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C1 On 21/08/2020 Spot Bond					0.00000	101.38544				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C2 On 21/08/2020 Spot Bond					0.00000	101.36151				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C3 On 21/08/2020 Spot Bond					0.00000	101.38883				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C4 On 21/08/2020 Spot Bond					0.00000	101.45033				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13C5 On 21/08/2020 Spot Bond					0.00000	101.82930				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D1 On 21/08/2020 Spot Bond					0.00000	101.82930				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D2 On 21/08/2020 Spot Bond					0.00000	101.83799				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D3 On 21/08/2020 Spot Bond					0.00000	101.81765				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D4 On 21/08/2020 Spot Bond					0.00000	101.85681				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH13D5 On 21/11/2019 Spot Bond					0.00000	101.77024				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A2 On 21/11/2021 Spot Bond					0.00000	101.23464				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A3 On 21/11/2021 Spot Bond			9.19500	103.96339	9.19500	103.93800				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A4 On 21/11/2019 Spot Bond					0.00000	101.69938				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A6 On 21/11/2021 Spot Bond					0.00000	102.26511				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A7 On 21/11/2021 Spot Bond			9.00500	101.82844	9.00500	102.25706				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14A8 On 21/11/2021 Spot Bond					0.00000	101.31890				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B1 On 21/11/2021 Spot Bond					0.00000	101.85076				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B2 On 21/11/2021 Spot Bond					0.00000	101.26089				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14B3 On 21/11/2021 Spot Bond					0.00000	101.38791				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C1 On 21/11/2021 Spot Bond					0.00000	101.36031				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C2 On 21/11/2021 Spot Bond					0.00000	101.34375				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14C3 On 21/11/2021 Spot Bond					0.00000	101.80116				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D1 On 21/11/2021 Spot Bond					0.00000	101.77228				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D2 On 21/11/2021 Spot Bond					0.00000	103.09600				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
TH14D3 On 21/11/2021 Spot Bond					0.00000	101.17377				0.00	0	250,000,000
Total TH15A1 SPOT										0.00	0	250,000,000
Total For TH15A1										0.00	0	250,000,000
TH15A1 On 21/11/2022 Spot Bond					0.00000	101.20154				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH15A2 SPOT										0.00	0	0
Total For TH15A2										0.00	0	0
TH15A2 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	101.33743				0.00	0	0
Total TH15A3 SPOT										0.00	0	0
Total For TH15A3										0.00	0	0
TH15A3 On 21/11/2020 Spot Bond					0.00000	101.07545				0.00	0	0
Total TH15A4 SPOT										0.00	0	0
Total For TH15A4										0.00	0	0
TH15A4 On 21/11/2022 Spot Bond					0.00000	101.10107				0.00	0	0
Total TH15A5 SPOT										0.00	0	0
Total For TH15A5										0.00	0	0
TH15A5 On 21/11/2022 Spot Bond					0.00000	101.23196				0.00	0	0
Total TH15B1 SPOT										0.00	0	0
Total For TH15B1										0.00	0	0
TH15B1 On 21/11/2022 Spot Bond					0.00000	101.12657				0.00	0	0
Total TH15B2 SPOT										0.00	0	0
Total For TH15B2										0.00	0	0
TH15B2 On 21/11/2022 Spot Bond					0.00000	101.29690				0.00	0	0
Total TH15C1 SPOT										0.00	0	0
Total For TH15C1										0.00	0	0
TH15C1 On 21/11/2022 Spot Bond					0.00000	101.17883				0.00	0	0
Total TH15C2 SPOT										0.00	0	0
Total For TH15C2										0.00	0	0
TH15C2 On 21/11/2022 Spot Bond					0.00000	101.69822				0.00	0	0
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH15D1 On 21/11/2022 Spot Bond					0.00000	101.50331				0.00	0	0
Total TH15D2 SPOT										0.00	0	0
Total For TH15D2										0.00	0	0
TH15D2 On 18/07/2019 Spot Bond					0.00000	102.60447				0.00	0	0
Total TH9A12 SPOT										0.00	0	0
Total For TH9A12										0.00	0	0
THE9A12 On 18/07/2019 Spot Bond					0.00000	102.11219				0.00	0	0
Total THE9B4 SPOT										0.00	0	0
Total For THE9B4										0.00	0	0
THE9B4 On 18/07/2019 Spot Bond					0.00000	104.47919				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total THE9C4 SPOT										0.00	0	0
Total For THE9C4										0.00	0	0
THE9D-On 18/07/2019 Spot Bond					0.00000	103.85550				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			8.59500	8.59500	8.59500	98.41386				0.00	0	0
Total TL20 SPOT										0.00	0	0
Total For TL20										0.00	0	0
TL20/R-On 22/02/2020 Spot Bond			100.00000	38.48448	100.00000	38.41146				0.00	0	0
TL20/R-On 25/11/2020 Spot Bond			10.00000	108.80200	10.00000	108.77400				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	100.85079				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	100.85282				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			9.24500	102.45402	9.24500	102.42885				0.00	0	0
Total TL24 SPOT										0.00	0	0
Total For TL24										0.00	0	0
TL25 On 04/09/2024 Spot Bond			9.78500	102.38109	9.78500	102.35451				0.00	0	0
Total TL25 SPOT										0.00	0	0
Total For TL25										0.00	0	0
TL26 On 25/11/2024 Spot Bond					0.00000	102.10359				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	101.81534				0.00	0	0
Total TL27 SPOT										0.00	0	0
Total For TL27										0.00	0	0
TL28 On 24/04/2025 Spot Bond			9.91500	98.89284	9.91500	98.86669				0.00	0	10,000,000
Total TL28 SPOT										0.00	0	10,000,000
Total For TL28										0.00	0	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL29 On 24/04/2025 Spot Bond					0.00000	101.87703			0.00	0	0
Total TL29 SPOT									0.00	0	0
Total For TL29									0.00	0	0
TLC04 On 21/09/2018 Spot Bond					0.00000	102.38483			0.00	0	0
Total TLC04 SPOT									0.00	0	0
Total For TLC04									0.00	0	0
TLC05 On 22/09/2019 Spot Bond					0.00000	100.41133			0.00	0	0
Total TLC05 SPOT									0.00	0	0
Total For TLC05									0.00	0	0
TN20 On 17/09/2020 Spot Bond			9.00500	106.21447	9.00500	106.18905		9,240,931,000,000.00	1,026,200,000	35,625,000,000	
Total TN20 SPOT								9,240,931,000,000.00	1,026,200,000	35,625,000,000	
Total For TN20								9,240,931,000,000.00	1,026,200,000	35,625,000,000	
TN20/R On 17/09/2020 Spot Bond			100.00000	28.84053	100.00000	28.77706		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	19.91110	100.00000	19.86728		0.00	0	0	
Total TN21U SPOT								0.00	0	0	
Total For TN21U								0.00	0	0	
TN23 On 06/11/2023 Spot Bond			9.63000	106.71869	9.63000	106.69142		52,204,230,000,000.00	5,421,000,000	17,568,900,000	
Total TN23 SPOT								52,204,230,000,000.00	5,421,000,000	17,568,900,000	
Total For TN23								52,204,230,000,000.00	5,421,000,000	17,568,900,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	13.71358	100.00000	13.68339		0.00	0	0	
Total TN23/R2023 SPOT								0.00	0	0	
Total For TN23/R2023								0.00	0	0	
TN25 On 19/08/2025 Spot Bond			10.44500	99.07418	10.44500	99.04631		0.00	0	25,483,640,000	
Total TN25 SPOT								0.00	0	25,483,640,000	
Total For TN25								0.00	0	25,483,640,000	
TN25/R On 19/08/2025 Spot Bond			100.00000	13.37187	100.00000	13.34195		0.00	0	0	
Total TN25/R186 SPOT								0.00	0	0	
Total For TN25/R186								0.00	0	0	
TN27 On 14/11/2027 Spot Bond			10.49500	92.05072	10.49500	92.02514		0.00	0	900,000,000	
Total TN27 SPOT								0.00	0	900,000,000	
Total For TN27								0.00	0	900,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TN27/R On 14/11/2027 Spot Bond			100.00000	10.18251	100.00000	10.16010				0.00	0	0
Total TN27/R186 SPOT										0.00	0	0
Total For TN27/R186										0.00	0	0
TN30 On 09/10/2030 Spot Bond			11.03500	99.11480	11.03500	99.08572				0.00	0	13,380,000,000
Total TN30 SPOT										0.00	0	13,380,000,000
Total For TN30										0.00	0	13,380,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	121.96004	8.00000	121.93390				0.00	0	0
Total TN30/R2030 SPOT										0.00	0	0
Total For TN30/R2030										0.00	0	0
TN40 On 09/10/2040 Spot Bond			11.52000	96.59273	11.52000	96.56317				0.00	0	8,390,000,000
Total TN40 SPOT										0.00	0	8,390,000,000
Total For TN40										0.00	0	8,390,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	102.72577	10.75000	102.69639				0.00	0	0
Total TN40/R214 SPOT										0.00	0	0
Total For TN40/R214										0.00	0	0
TNF18 On 22/08/2018 Spot Bond					0.00000	101.15922				0.00	0	0
Total TNF18 SPOT										0.00	0	0
Total For TNF18										0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	108.80200	10.00000	108.77400				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	100.19319				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	101.15784				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			9.26500	101.59433	9.26500	101.56933				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	100.65145				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			9.27000	101.57643	9.27000	101.55129				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA2A: On 14/12/2020 Spot Bond					0.00000	100.65145				0.00	0	0
Total TRA2A5 SPOT										0.00	0	0
Total For TRA2A5										0.00	0	0
TRA2A: On 14/12/2020 Spot Bond			9.07000	9.07000	9.07000	102.02500				0.00	0	0
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2B: On 14/12/2020 Spot Bond					0.00000	100.69870				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	100.71686				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	100.79304				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	100.82202				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	101.00989				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	101.00989				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	101.23052				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	101.34853				0.00	0	0
Total TRA3A2 SPOT										0.00	0	0
Total For TRA3A2										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.38332				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			9.15500	100.54856	9.15500	100.96170				0.00	0	0
Total TRA3A4 SPOT										0.00	0	0
Total For TRA3A4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA3A1 On 14/05/2019 Spot Bond					0.00000	100.75182				0.00	0	0
Total TRA3A5 SPOT										0.00	0	0
Total For TRA3A5										0.00	0	0
TRA3A1 On 14/11/2020 Spot Bond					0.00000	100.81748				0.00	0	0
Total TRA3A6 SPOT										0.00	0	0
Total For TRA3A6										0.00	0	0
TRA3A1 On 14/11/2022 Spot Bond					0.00000	100.83575				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	101.60995				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	100.96078				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	100.64949				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA4 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2019 Spot Bond					0.00000	100.96741				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	100.66253				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	101.99577				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.85546				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TRQ11 On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ11U SPOT										0.00	0	0
Total For TRQ11U										0.00	0	0
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ12U SPOT										0.00	0	0
Total For TRQ12U										0.00	0	0
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ13U SPOT										0.00	0	0
Total For TRQ13U										0.00	0	0
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ14U SPOT										0.00	0	0
Total For TRQ14U										0.00	0	0
TSE01 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TTO01 On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TUHF0 On 26/01/2020 Spot Bond					0.00000	102.12173				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC26 On 10/07/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC266 SPOT										0.00	0	0
Total For TWC266										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWC26 On 13/07/2018 Spot Bond					0.00000	101.69381				0.00	0	0
Total TWC267 SPOT										0.00	0	0
Total For TWC267										0.00	0	0
TWC26 On 23/07/2018 Spot Bond					0.00000	101.65348				0.00	0	0
Total TWC268 SPOT										0.00	0	0
Total For TWC268										0.00	0	0
TWC26 On 25/07/2018 Spot Bond					0.00000	101.55477				0.00	0	0
Total TWC269 SPOT										0.00	0	0
Total For TWC269										0.00	0	0
TWC27 On 31/07/2018 Spot Bond					0.00000	101.45381				0.00	0	0
Total TWC270 SPOT										0.00	0	0
Total For TWC270										0.00	0	0
TWC27 On 15/08/2018 Spot Bond					0.00000	101.16795				0.00	0	0
Total TWC271 SPOT										0.00	0	0
Total For TWC271										0.00	0	0
TWC27 On 17/08/2018 Spot Bond					0.00000	101.10753				0.00	0	0
Total TWC272 SPOT										0.00	0	0
Total For TWC272										0.00	0	0
TWC27 On 10/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TWC273 SPOT										0.00	0	0
Total For TWC273										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.43300	106.71535	9.43300	106.68862				0.00	0	40,000,000
Total UG21 SPOT										0.00	0	40,000,000
Total For UG21										0.00	0	40,000,000
UG26 On 09/03/2026 Spot Bond			10.63500	107.28693	10.63500	107.25672				0.00	0	0
Total UG26 SPOT										0.00	0	0
Total For UG26										0.00	0	0
VCJA1U On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA1U SPOT										0.00	0	0
Total For VCJA1U										0.00	0	0
VCJA2U On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA2U SPOT										0.00	0	0
Total For VCJA2U										0.00	0	0
VCJA3U On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA3U SPOT										0.00	0	0
Total For VCJA3U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VCJA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA4U SPOT										0.00	0	0
Total For VCJA4U										0.00	0	0
VCJA5I 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
VCJA6I 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
VCJB1I 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
VCJB2I 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
VCJB3I 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
VCJB4I 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
VCJB5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB5U SPOT										0.00	0	0
Total For VCJB5U										0.00	0	0
VCJB6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB6U SPOT										0.00	0	0
Total For VCJB6U										0.00	0	0
VCPA1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPA2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA2U SPOT										0.00	0	0
Total For VCPA2U										0.00	0	0
VCPA3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA3U SPOT										0.00	0	0
Total For VCPA3U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VCPA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA4U SPOT										0.00	0	0
Total For VCPA4U										0.00	0	0
VCPA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA5U SPOT										0.00	0	0
Total For VCPA5U										0.00	0	0
VCPA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA6U SPOT										0.00	0	0
Total For VCPA6U										0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB1U SPOT										0.00	0	0
Total For VCPB1U										0.00	0	0
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB2U SPOT										0.00	0	0
Total For VCPB2U										0.00	0	0
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB3U SPOT										0.00	0	0
Total For VCPB3U										0.00	0	0
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB4U SPOT										0.00	0	0
Total For VCPB4U										0.00	0	0
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB5U SPOT										0.00	0	0
Total For VCPB5U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA06U SPOT									0.00	0	0
Total For VJA06U									0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA07U SPOT									0.00	0	0
Total For VJA07U									0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA08U SPOT									0.00	0	0
Total For VJA08U									0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA09U SPOT									0.00	0	0
Total For VJA09U									0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB03U SPOT									0.00	0	0
Total For VJB03U									0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB04U SPOT									0.00	0	0
Total For VJB04U									0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB05U SPOT									0.00	0	0
Total For VJB05U									0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB06U SPOT									0.00	0	0
Total For VJB06U									0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB07U SPOT									0.00	0	0
Total For VJB07U									0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB08U SPOT									0.00	0	0
Total For VJB08U									0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB09U SPOT									0.00	0	0
Total For VJB09U									0.00	0	0
VKC23 On 20/08/2018 Spot Bond					0.00000	101.04674			0.00	0	0
Total VKC23 SPOT									0.00	0	0
Total For VKC23									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKC24 On 20/02/2019 Spot Bond					0.00000	101.12580			0.00	0	0
Total VKC24 SPOT									0.00	0	0
Total For VKC24									0.00	0	0
VKC26 On 05/09/2018 Spot Bond					0.00000	100.73065			0.00	0	0
Total VKC26 SPOT									0.00	0	0
Total For VKC26									0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	100.77877			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	100.46500			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	100.66147			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	100.04416			0.00	0	0
Total VKE10 SPOT									0.00	0	0
Total For VKE10									0.00	0	0
VKE11 On 20/04/2023 Spot Bond					0.00000	99.79882			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	101.61566			0.00	0	0
Total VKE12 SPOT									0.00	0	0
Total For VKE12									0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA03U SPOT									0.00	0	0
Total For VPA03U									0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA04U SPOT									0.00	0	0
Total For VPA04U									0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA05U SPOT									0.00	0	0
Total For VPA05U									0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA06U SPOT									0.00	0	0
Total For VPA06U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
VR829L On 18/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR829U SPOT									0.00	0	0
Total For VR829U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VR830L On 25/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR830U SPOT									0.00	0	0
Total For VR830U									0.00	0	0
VR831L On 26/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR831U SPOT									0.00	0	0
Total For VR831U									0.00	0	0
VR832L On 28/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR832U SPOT									0.00	0	0
Total For VR832U									0.00	0	0
VRI712 On 11/12/2018 Spot Bond					0.00000	100.63561			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	100.19378			0.00	0	319,000,000
Total WHL01 SPOT									0.00	0	319,000,000
Total For WHL01									0.00	0	319,000,000
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL01U SPOT									0.00	0	0
Total For WHL01U									0.00	0	0
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL02U SPOT									0.00	0	0
Total For WHL02U									0.00	0	0
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL03U SPOT									0.00	0	0
Total For WHL03U									0.00	0	0
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL04U SPOT									0.00	0	0
Total For WHL04U									0.00	0	0
WRS2L On 25/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WRS2U SPOT									0.00	0	0
Total For WRS2U									0.00	0	0
WS05 On 01/08/2018 Spot Bond			1.32000	1.32000	1.32000	260.09929			0.00	0	1,447,200,000
Total WS05 SPOT									0.00	0	1,447,200,000
Total For WS05									0.00	0	1,447,200,000
WSP3 On 28/05/2019 Spot Bond			7.25500	102.54418	7.25500	102.52432			0.00	0	0
Total WSP3 SPOT									0.00	0	0
Total For WSP3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
WSP4 On 28/05/2020 Spot Bond			8.01000	102.77893	8.01000	102.75699				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			8.43000	102.51349	8.43000	102.49049				0.00	0	0
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
WSP5/R203 On 28/05/2021 Spot Bond			100.00000	18.76006	100.00000	18.71877				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			6.64000	92.35578	6.64000	92.33939				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										1.58e+017	713,062,561,636	186,879,493,622
Total for SPOT :										1.58e+017	713,062,561,636	186,879,493,622
Total Futures										1.58e+017	713,062,817,123	186,880,481,670
Total Options										2 373 825.00	5,000	94,725
Grand Total:										1.58e+017	713,062,822,123	186,880,576,395