



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 16/07/2018

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			10.74752	78.93737	10.79400	78.65693			589,346,404.42	7,466	0
ES33 On 01/11/2018 Bond Future			10.85829	76.55761	10.90650	76.27172			571,579,116.26	7,466	9,466
ES33 On 07/02/2019 Bond Future			10.98432	78.04037	11.03443	77.74893			0.00	0	0
Total ES33 Future									1,160,925,520.68	14,932	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			2,098.16000	2.09816	2,378,600		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			2,155.85000	2.15585	2,436,290		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			2,040.41000	2.04041	2,320,850		0.00	0	0
Total ES33 Option									0.00	0	0
Total For ES33									1,160,925,520.68	14,932	9,466
ES42 On 02/08/2018 Bond Future			10.97206	81.64586	11.01852	81.32618			0.00	0	0
ES42 On 01/11/2018 Bond Future			11.07985	78.84266	11.12804	78.51682			0.00	0	7,957
ES42 On 07/02/2019 Bond Future			11.19827	80.36950	11.24832	80.03727			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			130.01055	130.01055	130.07310	130.07310			0.00	0	864
I2025 On 01/11/2018 Bond Future			132.36106	132.36106	132.42351	132.42351			0.00	0	21
I2025 On 07/02/2019 Bond Future			133.53530	133.53530	133.59935	133.59935			0.00	0	0
Total I2025 Future									0.00	0	885
I2025 On 02/08/2018 Bond Future	136.66	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 02/08/2018 Bond Future	136.66	Put			6,586.90000	6.58690	6,649,450		0.00	0	0
I2025 On 02/08/2018 Bond Future	136.67	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 02/08/2018 Bond Future	136.67	Put			6,596.90000	6.59690	6,659,450		0.00	0	0
I2025 On 02/08/2018 Bond Future	136.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 02/08/2018 Bond Future	136.65	Put			6,576.90000	6.57690	6,639,450		0.00	0	0
Total I2025 Option									0.00	0	0
Total For I2025									0.00	0	885
I2029 On 02/08/2018 Bond Future			99.63464	99.63464	99.81139	99.81139			136,499,456.80	1,370	0
I2029 On 01/11/2018 Bond Future			100.38641	100.38641	100.56538	100.56538			137,529,381.70	1,370	1,370
I2029 On 07/02/2019 Bond Future			102.34903	102.34903	102.53175	102.53175			0.00	0	0
Total I2029 Future									274,028,838.50	2,740	1,370
Total For I2029									274,028,838.50	2,740	1,370
I2033 On 02/08/2018 Bond Future			102.47503	102.47503	102.46226	102.46226			0.00	0	9,076
I2033 On 01/11/2018 Bond Future			103.20664	103.20664	103.19277	103.19277			0.00	0	5,770
I2033 On 07/02/2019 Bond Future			105.22447	105.22447	105.21051	105.21051			0.00	0	0
Total I2033 Future									0.00	0	14,846
I2033 On 02/08/2018 Bond Future	109.92	Put			7,457.74000	7.45774	7,444,970		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			7,467.74000	7.46774	7,454,970		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			7,477.74000	7.47774	7,464,970		0.00	0	0
I2033 On 02/08/2018 Bond Future	109.92	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2033 Option									0.00	0	0
Total For I2033									0.00	0	14,846
I2038 On 02/08/2018 Bond Future			121.47697	121.47697	121.46131	121.46131			383,138,363.38	3,154	2,841
I2038 On 01/11/2018 Bond Future			123.67318	123.67318	123.65619	123.65619			423,951,661.04	3,428	6,813
I2038 On 07/02/2019 Bond Future			124.50085	124.50085	124.48382	124.48382			0.00	0	0
Total I2038 Future									807,090,024.42	6,582	9,654
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			13,078.69000	13.07869	13,063,030		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			13,088.69000	13.08869	13,073,030		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			13.06869000	13.06869	13,053,030		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												807,090,024.42	6,582	9,654
I2046	On	02/08/2018	Bond Future			115.31371	115.31371	115.29900	115.29900			311,347,017.00	2,700	8,911
I2046	On	01/11/2018	Bond Future			115.74933	115.74933	115.73323	115.73323			312,523,191.00	2,700	3,055
I2046	On	07/02/2019	Bond Future			118.01228	118.01228	117.99610	117.99610			0.00	0	0
Total I2046 Future												623,870,208.00	5,400	11,966
I2046	On	02/08/2018	Bond Future	128.78	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.78	Put			13,481.00000	13.48100	13,466,290		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.79	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.79	Put			13,491.00000	13.49100	13,476,290		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.77	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.77	Put			13,471.00000	13.47100	13,456,290		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												623,870,208.00	5,400	11,966
I2050	On	02/08/2018	Bond Future			120.10027	120.10027	120.08502	120.08502			315,263,208.75	2,625	5,204
I2050	On	01/11/2018	Bond Future			122.27185	122.27185	122.25498	122.25498			320,963,606.25	2,625	4,697
I2050	On	07/02/2019	Bond Future			122.89080	122.89080	122.87407	122.87407			0.00	0	0
Total I2050 Future												636,226,815.00	5,250	9,901
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			17,444.98000	17.44498	17,429,730		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			17,454.98000	17.45498	17,439,730		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			17,434.98000	17.43498	17,419,730		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												636,226,815.00	5,250	9,901
R186	On	02/08/2018	Bond Future			8.70337	111.85348	8.74439	111.59712		7.56	402,672,528.00	3,600	87,245
R186	On	01/11/2018	Bond Future			8.76867	113.84927	8.81166	113.58778		7.34	0.00	0	20,817
R186	On	07/02/2019	Bond Future			8.84263	110.74932	8.88782	110.48263		7.84	0.00	0	0
Total R186 Future												402,672,528.00	3,600	108,062
R186	On	02/08/2018	Bond Future	7.50	Call			0.00000	0.00000	0,000	6.91	0.00	0	3,020
R186	On	02/08/2018	Bond Future	8.46	Put			1,977.01000	1.97701	1,728,420	7.33	0.00	0	0
R186	On	02/08/2018	Bond Future	8.50	Call			235.53000	0.23553	248,430	7.37	0.00	0	0
R186	On	02/08/2018	Bond Future	8.50	Put			1,774.51000	1.77451	1,531,050	7.37	0.00	0	0
R186	On	02/08/2018	Bond Future	8.25	Put			3,179.45000	3.17945	2,920,930	7.10	0.00	0	0
R186	On	02/08/2018	Bond Future	8.25	Call			36.91000	0.03691	34,750	7.10	0.00	0	3,020
R186	On	02/08/2018	Bond Future	7.50	Put			8,137.09000	8.13709	7,880,730	6.91	0.00	0	0
R186	On	02/08/2018	Bond Future	8.75	Put			770.36000	0.77036	590,680	7.56	0.00	0	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			195.61000	0.19561	204,530	7.34	0.00	0	0
R186	On	02/08/2018	Bond Future	8.47	Put			1,925.44000	1.92544	1,678,000	7.34	0.00	0	0
R186	On	02/08/2018	Bond Future	8.48	Call			208.33000	0.20833	218,490	7.35	0.00	0	0
R186	On	02/08/2018	Bond Future	8.48	Put			1,874.50000	1.87450	1,628,300	7.35	0.00	0	0
R186	On	02/08/2018	Bond Future	8.46	Call			183.47000	0.18347	191,240	7.33	0.00	0	0
R186	On	02/08/2018	Bond Future	9.04	Call			2,028.45000	2.02845	2,206,500	7.83	0.00	0	0
R186	On	02/08/2018	Bond Future	9.04	Put			203.89000	0.20389	125,580	7.83	0.00	0	0
R186	On	02/08/2018	Bond Future	8.90	Call			1,372.03000	1.37203	1,503,210	7.69	0.00	0	0
R186	On	02/08/2018	Bond Future	8.90	Put			406.59000	0.40659	281,410	7.69	0.00	0	2,500
R186	On	02/08/2018	Bond Future	8.75	Call			805.36000	0.80536	882,040	7.56	0.00	0	2,500
R186	On	01/11/2018	Bond Future	9.14	Call			3,046.86000	3.04686	3,200,930	7.68	0.00	0	0
R186	On	01/11/2018	Bond Future	9.14	Put			1,076.34000	1.07634	968,920	7.68	0.00	0	5,000
R186	On	01/11/2018	Bond Future	7.96	Put			5,556.70000	5.55670	5,314,180	6.70	0.00	0	0
R186	On	01/11/2018	Bond Future	8.54	Call			1,101.16000	1.10116	1,175,780	7.21	0.00	0	0
R186	On	01/11/2018	Bond Future	8.54	Put			2,767.35000	2.76735	2,580,480	7.21	0.00	0	0
R186	On	01/11/2018	Bond Future	8.52	Call			1,055.40000	1.05540	1,127,530	7.19	0.00	0	0
R186	On	01/11/2018	Bond Future	7.96	Call			221.03000	0.22103	240,000	6.70	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.46	Put			3,087.10000	3.08710	2,890,420	7.15	0.00	0	0
R186	On	01/11/2018	Bond Future	8.52	Put			2,845.56000	2.84556	2,656,200	7.19	0.00	0	0
R186	On	01/11/2018	Bond Future	8.46	Call			923.94000	0.92394	988,750	7.15	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.53	Call			1,078.01000	1.07801	1,151,380	7.20	0.00	0	0
R186	On	01/11/2018	Bond Future	8.53	Put			2,806.16000	2.80616	2,618,040	7.20	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Call			998.31000	0.99831	1,057,250	7.41	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Put			5,027.45000	5.02745	4,819,700	7.41	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Call			962.28000	0.96228	1,019,580	7.39	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Put			5,115.04000	5.11504	4,905,650	7.39	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Call			980.05000	0.98005	1,038,170	7.40	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Put			5,070.98000	5.07098	4,862,410	7.40	0.00	0	0
Total R186 Option												0.00	0	28,540
Total For R186												402,672,528.00	3,600	136,602
R197	On	02/08/2018	Bond Future			297.37097	297.37097	297.33620	297.33620			416,319,358.00	1,400	1,273
R197	On	01/11/2018	Bond Future			302.74735	302.74735	302.70904	302.70904			423,846,290.00	1,400	2,350
R197	On	07/02/2019	Bond Future			301.30991	301.30991	301.27176	301.27176			0.00	0	0
Total R197 Future												840,165,648.00	2,800	3,623
Total For R197												840,165,648.00	2,800	3,623
R202	On	02/08/2018	Bond Future			232.07940	232.07940	232.05046	232.05046			396,391,615.20	1,708	18,864
R202	On	01/11/2018	Bond Future			236.27536	236.27536	236.24348	236.24348			483,655,661.92	2,047	3,515
R202	On	07/02/2019	Bond Future			236.98735	236.98735	236.95585	236.95585			0.00	0	0
Total R202 Future												880,047,277.12	3,755	22,379

Contract Details	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									880,047,277.12	3,755	22,379
R2023 On 02/08/2018 Bond Future			8.13211	101.92745	8.17829	101.75589		4.04	128,122,804.65	1,257	39,520
R2023 On 01/11/2018 Bond Future			8.19662	99.82017	8.24613	99.64505		4.07	125,473,953.69	1,257	16,530
R2023 On 07/02/2019 Bond Future			8.27461	101.75363	8.32811	101.57500		4.03	0.00	0	0
Total R2023 Future									253,596,758.34	2,514	56,050
R2023 On 02/08/2018 Bond Future	10.40	Call			7,838.49000	7.83849	8,010,050	5.36	0.00	0	0
R2023 On 02/08/2018 Bond Future	10.40	Put			0.00000	0.00000	0,000	5.36	0.00	0	0
R2023 On 02/08/2018 Bond Future	10.41	Call			7,872.00000	7.87200	8,043,560	5.36	0.00	0	0
R2023 On 02/08/2018 Bond Future	10.41	Put			0.00000	0.00000	0,000	5.36	0.00	0	0
R2023 On 02/08/2018 Bond Future	10.39	Call			7,804.96000	7.80496	7,976,520	5.36	0.00	0	0
R2023 On 02/08/2018 Bond Future	10.39	Put			0.00000	0.00000	0,000	5.36	0.00	0	0
R2023 On 01/11/2018 Bond Future	10.58	Call			7,840.20000	7.84020	8,014,890	5.10	0.00	0	0
R2023 On 01/11/2018 Bond Future	10.58	Put			1.39000	0.00139	0,960	5.10	0.00	0	0
R2023 On 01/11/2018 Bond Future	10.59	Call			7,872.04000	7.87204	8,046,740	5.10	0.00	0	0
R2023 On 01/11/2018 Bond Future	10.59	Put			1.33000	0.00133	0,910	5.10	0.00	0	0
R2023 On 01/11/2018 Bond Future	10.57	Call			7,808.35000	7.80835	7,983,020	5.10	0.00	0	0
R2023 On 01/11/2018 Bond Future	10.57	Put			1.45000	0.00145	1,000	5.10	0.00	0	0
R2023 On 07/02/2019 Bond Future	10.59	Put			40.71000	0.04071	34,570	5.09	0.00	0	0
R2023 On 07/02/2019 Bond Future	10.57	Call			7,182.49000	7.18249	7,354,750	5.09	0.00	0	0
R2023 On 07/02/2019 Bond Future	10.57	Put			42.53000	0.04253	36,160	5.09	0.00	0	0
R2023 On 07/02/2019 Bond Future	10.58	Call			7,211.96000	7.21196	7,384,330	5.09	0.00	0	0
R2023 On 07/02/2019 Bond Future	10.58	Put			41.61000	0.04161	35,350	5.09	0.00	0	0
R2023 On 07/02/2019 Bond Future	10.59	Call			7,241.44000	7.24144	7,413,930	5.09	0.00	0	0
Total R2023 Option									0.00	0	0
Total For R2023									253,596,758.34	2,514	56,050
R2030 On 02/08/2018 Bond Future			9.09376	92.45405	9.13478	92.18119		10.26	0.00	0	45,974
R2030 On 01/11/2018 Bond Future			9.15557	94.10362	9.19812	93.82544		10.03	0.00	0	15,774
R2030 On 07/02/2019 Bond Future			9.22538	91.91696	9.26965	91.63323		10.84	0.00	0	0
Total R2030 Future									0.00	0	61,748
R2030 On 02/08/2018 Bond Future	8.51	Put			4,293.84000	4.29384	4,018,540	9.58	0.00	0	0
R2030 On 02/08/2018 Bond Future	8.51	Call			16.87000	0.01687	14,430	9.58	0.00	0	7,850
R2030 On 02/08/2018 Bond Future	8.91	Put			1,833.63000	1.83363	1,576,670	10.16	0.00	0	0
R2030 On 02/08/2018 Bond Future	9.47	Call			2,408.00000	2.40800	2,598,200	10.95	0.00	0	0
R2030 On 02/08/2018 Bond Future	9.47	Put			218.53000	0.21853	135,870	10.95	0.00	0	0
R2030 On 02/08/2018 Bond Future	9.45	Call			2,301.12000	2.30112	2,485,480	10.91	0.00	0	0
R2030 On 02/08/2018 Bond Future	8.91	Call			324.91000	0.32491	340,810	10.16	0.00	0	7,850
R2030 On 02/08/2018 Bond Future	9.50	Call			2,570.95000	2.57095	2,769,490	11.00	0.00	0	0
R2030 On 02/08/2018 Bond Future	9.45	Put			240.28000	0.24028	151,780	10.91	0.00	0	0
R2030 On 02/08/2018 Bond Future	9.50	Put			188.99000	0.18899	114,670	11.00	0.00	0	7,850
R2030 On 02/08/2018 Bond Future	9.46	Call			2,354.39000	2.35439	2,541,700	10.93	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	02/08/2018	Bond Future	9.46	Put			229.21000	0.22921	143,660	10.93	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.59	Call			539.46000	0.53946	580,060	9.17	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.59	Put			4,625.15000	4.62515	4,387,570	9.17	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.60	Call			555.30000	0.55530	596,900	9.18	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.60	Put			4,571.85000	4.57185	4,335,270	9.18	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.58	Call			523.93000	0.52393	563,540	9.15	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.58	Put			4,678.83000	4.67883	4,440,260	9.15	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Put			5,510.84000	5.51084	5,293,340	10.16	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Call			1,247.20000	1.24720	1,314,300	10.17	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Put			5,463.98000	5.46398	5,247,350	10.17	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Call			1,268.53000	1.26853	1,336,500	10.19	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Put			5,417.40000	5.41740	5,201,640	10.19	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Call			1,226.10000	1.22610	1,292,330	10.16	0.00	0	0
Total R2030 Option												0.00	0	23,550
Total For R2030												0.00	0	85,298
R2032	On	02/08/2018	Bond Future			9.30377	94.83603	9.34474	94.54151		11.00	0.00	0	33,668
R2032	On	01/11/2018	Bond Future			9.37025	92.37317	9.41268	92.07297		11.24	0.00	0	11,178
R2032	On	07/02/2019	Bond Future			9.44408	94.16228	9.48811	93.85613		11.69	0.00	0	0
Total R2032 Future												0.00	0	44,846
R2032	On	02/08/2018	Bond Future	9.67	Call			2,547.78000	2.54778	2,747,820	11.66	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.67	Put			256.21000	0.25621	161,730	11.66	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Call			2,605.28000	2.60528	2,808,430	11.68	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Put			244.55000	0.24455	153,180	11.68	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Call			2,490.68000	2.49068	2,687,550	11.64	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Put			268.35000	0.26835	170,700	11.64	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.76	Call			583.13000	0.58313	624,330	10.55	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.76	Put			5,358.38000	5.35838	5,099,380	10.55	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.77	Call			599.69000	0.59969	641,890	10.56	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.77	Put			5,299.17000	5.29917	5,041,170	10.56	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.75	Call			567.02000	0.56702	607,240	10.53	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.75	Put			5,418.12000	5.41812	5,158,140	10.53	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Call			1,303.32000	1.30332	1,372,700	10.88	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Put			6,182.83000	6.18283	5,946,060	10.88	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Call			1,325.89000	1.32589	1,396,190	10.90	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Put			6,130.82000	6.13082	5,894,970	10.90	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Call			1,281.00000	1.28100	1,349,460	10.87	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Put			6,235.17000	6.23517	5,997,480	10.87	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	44,846
R2035	On	02/08/2018	Bond Future			9.43343	99.21310	9.47437	98.88595		11.68	0.00	0	61,131

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			9.49993	96.48748	9.54226	96.15401		11.98	0.00	0	7,228
R2035	On	07/02/2019	Bond Future			9.57500	98.35639	9.61887	98.01634		12.49	0.00	0	0
Total R2035 Future												0.00	0	68,359
R2035	On	02/08/2018	Bond Future	9.44	Call			940.79000	0.94079	1,016,940	11.60	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.44	Put			1,215.32000	1.21532	964,320	11.60	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.42	Call			867.44000	0.86744	935,990	11.57	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.42	Put			1,302.27000	1.30227	1,043,670	11.57	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.43	Call			903.71000	0.90371	976,020	11.59	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.43	Put			1,258.34000	1.25834	1,003,500	11.59	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.92	Call			665.89000	0.66589	714,010	11.05	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.92	Put			5,748.96000	5.74896	5,463,610	11.05	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.93	Call			685.59000	0.68559	734,890	11.07	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.93	Put			5,683.82000	5.68382	5,399,650	11.07	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.94	Call			705.67000	0.70567	756,170	11.09	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.94	Put			5,619.16000	5.61916	5,336,190	11.09	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Put			6,798.49000	6.79849	6,539,270	11.86	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Call			1,603.74000	1.60374	1,685,610	11.88	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Put			6,741.12000	6.74112	6,482,940	11.88	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Call			1,551.39000	1.55139	1,631,200	11.85	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Put			6,856.22000	6.85622	6,595,980	11.85	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Call			1,577.44000	1.57744	1,658,270	11.86	0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												0.00	0	68,359
R2037	On	02/08/2018	Bond Future			9.49865	91.53650	9.53963	91.20713		12.83	0.00	0	48,709
R2037	On	01/11/2018	Bond Future			9.56016	93.16972	9.60245	92.83404		12.58	0.00	0	13,273
R2037	On	07/02/2019	Bond Future			9.62906	90.71435	9.67281	90.37204		13.75	0.00	0	0
Total R2037 Future												0.00	0	61,982
R2037	On	02/08/2018	Bond Future	9.96	Call			3,456.46000	3.45646	3,710,800	13.67	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.96	Put			180.57000	0.18057	105,540	13.67	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Call			3,523.47000	3.52347	3,780,580	13.70	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Put			171.88000	0.17188	99,620	13.70	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Call			3,389.74000	3.38974	3,641,230	13.65	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Put			189.65000	0.18965	111,770	13.65	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.01	Call			761.12000	0.76112	813,850	11.80	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.01	Put			5,641.89000	5.64189	5,358,940	11.80	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.02	Call			781.88000	0.78188	835,830	11.82	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.02	Put			5,576.99000	5.57699	5,295,260	11.82	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.03	Call			803.02000	0.80302	858,200	11.84	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.03	Put			5,512.59000	5.51259	5,232,090	11.84	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Put			6,708.36000	6.70836	6,451,990	13.19	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037 On 07/02/2019 Bond Future	9.07	Call			1,754.59000	1.75459	1,841,570	13.21	0.00	0	0
R2037 On 07/02/2019 Bond Future	9.07	Put			6,650.86000	6.65086	6,395,530	13.21	0.00	0	0
R2037 On 07/02/2019 Bond Future	9.05	Call			1,700.66000	1.70066	1,785,560	13.18	0.00	0	0
R2037 On 07/02/2019 Bond Future	9.05	Put			6,766.23000	6.76623	6,508,820	13.18	0.00	0	0
R2037 On 07/02/2019 Bond Future	9.06	Call			1,727.50000	1.72750	1,813,440	13.19	0.00	0	0
Total R2037 Option									0.00	0	0
Total For R2037									0.00	0	61,982
R204 On 02/08/2018 Bond Future			6.62557	101.49441	6.63763	101.48995		0.17	0.00	0	10,270
Total R204 Future									0.00	0	10,270
R204 On 02/08/2018 Bond Future	8.98	Call			857.09000	0.85709	861,550	0.26	0.00	0	0
R204 On 02/08/2018 Bond Future	8.98	Put			0.00000	0.00000	0,000	0.26	0.00	0	0
R204 On 02/08/2018 Bond Future	8.99	Call			860.72000	0.86072	865,180	0.26	0.00	0	0
R204 On 02/08/2018 Bond Future	8.99	Put			0.00000	0.00000	0,000	0.26	0.00	0	0
R204 On 02/08/2018 Bond Future	8.97	Call			853.47000	0.85347	857,930	0.26	0.00	0	0
R204 On 02/08/2018 Bond Future	8.97	Put			0.00000	0.00000	0,000	0.26	0.00	0	0
Total R204 Option									0.00	0	0
Total For R204									0.00	0	10,270
R2040 On 02/08/2018 Bond Future			9.58366	94.89252	9.62967	94.49566		13.29	0.00	0	20,865
R2040 On 01/11/2018 Bond Future			9.64526	96.58564	9.69272	96.18119		13.06	0.00	0	9,921
R2040 On 07/02/2019 Bond Future			9.71420	93.94582	9.76327	93.53342		14.32	0.00	0	0
Total R2040 Future									0.00	0	30,786
R2040 On 02/08/2018 Bond Future	10.03	Call			3,567.90000	3.56790	3,870,720	14.33	0.00	0	0
R2040 On 02/08/2018 Bond Future	10.03	Put			224.93000	0.22493	130,890	14.33	0.00	0	0
R2040 On 02/08/2018 Bond Future	10.04	Call			3,638.54000	3.63854	3,944,700	14.35	0.00	0	0
R2040 On 02/08/2018 Bond Future	10.04	Put			214.53000	0.21453	123,830	14.35	0.00	0	0
R2040 On 02/08/2018 Bond Future	10.05	Call			3,709.46000	3.70946	4,018,880	14.38	0.00	0	0
R2040 On 02/08/2018 Bond Future	10.05	Put			204.52000	0.20452	117,080	14.38	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.08	Call			802.49000	0.80249	867,530	12.38	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.08	Put			6,245.80000	6.24580	5,906,390	12.38	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.09	Call			824.28000	0.82428	890,790	12.40	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.09	Put			6,174.77000	6.17477	5,836,830	12.40	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.07	Call			781.09000	0.78109	844,670	12.36	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.07	Put			6,317.37000	6.31737	5,976,500	12.36	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.10	Call			846.62000	0.84662	914,610	12.42	0.00	0	2,950
R2040 On 01/11/2018 Bond Future	8.50	Put			11,165.88000	11.16588	10,771,410	11.15	0.00	0	0
R2040 On 01/11/2018 Bond Future	8.50	Call			95.70000	0.09570	105,680	11.15	0.00	0	2,950
R2040 On 01/11/2018 Bond Future	9.20	Put			5,428.79000	5.42879	5,107,990	12.61	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.20	Call			1,090.41000	1.09041	1,174,060	12.61	0.00	0	3,540
R2040 On 01/11/2018 Bond Future	9.80	Put			2,412.49000	2.41249	2,203,030	13.50	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.80	Call			3,316.52000	3.31652	3,511,510	13.50	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			6,104.42000	6.10442	5,767,960	12.42	0.00	0	0
R2040 On 07/02/2019 Bond Future	9.12	Call			1,710.97000	1.71097	1,813,170	13.42	0.00	0	0
R2040 On 07/02/2019 Bond Future	9.12	Put			7,356.75000	7.35675	7,046,550	13.42	0.00	0	0
R2040 On 07/02/2019 Bond Future	9.13	Call			1,739.91000	1.73991	1,843,400	13.44	0.00	0	0
R2040 On 07/02/2019 Bond Future	9.13	Put			7,293.82000	7.29382	6,984,910	13.44	0.00	0	0
R2040 On 07/02/2019 Bond Future	9.11	Call			1,682.56000	1.68256	1,783,480	13.40	0.00	0	0
R2040 On 07/02/2019 Bond Future	9.11	Put			7,420.35000	7.42035	7,108,870	13.40	0.00	0	0
Total R2040 Option									0.00	0	12,980
Total For R2040									0.00	0	43,766
R2044 On 02/08/2018 Bond Future			9.61319	92.00421	9.65413	91.64500		13.98	0.00	0	34,512
R2044 On 01/11/2018 Bond Future			9.67260	93.64578	9.71480	93.27970		13.75	0.00	0	11,691
R2044 On 07/02/2019 Bond Future			9.73895	91.07439	9.78255	90.70106		15.09	0.00	0	0
Total R2044 Future									0.00	0	46,203
R2044 On 02/08/2018 Bond Future	10.06	Call			3,665.08000	3.66508	3,933,080	15.15	0.00	0	0
R2044 On 02/08/2018 Bond Future	10.06	Put			228.59000	0.22859	137,380	15.15	0.00	0	0
R2044 On 02/08/2018 Bond Future	10.07	Call			3,736.48000	3.73648	4,007,640	15.17	0.00	0	0
R2044 On 02/08/2018 Bond Future	10.07	Put			218.09000	0.21809	130,040	15.17	0.00	0	0
R2044 On 02/08/2018 Bond Future	10.05	Call			3,593.96000	3.59396	3,858,730	15.13	0.00	0	0
R2044 On 02/08/2018 Bond Future	10.05	Put			239.49000	0.23949	145,050	15.13	0.00	0	0
R2044 On 01/11/2018 Bond Future	9.14	Call			826.91000	0.82691	885,660	12.60	0.00	0	0
R2044 On 01/11/2018 Bond Future	9.14	Put			6,033.47000	6.03347	5,726,140	12.60	0.00	0	0
R2044 On 01/11/2018 Bond Future	9.12	Call			780.54000	0.78054	836,540	12.55	0.00	0	0
R2044 On 01/11/2018 Bond Future	9.12	Put			6,177.14000	6.17714	5,867,060	12.55	0.00	0	0
R2044 On 01/11/2018 Bond Future	9.13	Call			803.59000	0.80359	860,960	12.58	0.00	0	0
R2044 On 01/11/2018 Bond Future	9.13	Put			6,105.09000	6.10509	5,796,380	12.58	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.16	Call			1,822.21000	1.82221	1,914,460	14.22	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.16	Put			7,407.55000	7.40755	7,126,470	14.22	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.17	Call			1,852.52000	1.85252	1,945,930	14.24	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.17	Put			7,343.65000	7.34365	7,063,730	14.24	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.18	Call			1,882.87000	1.88287	1,977,440	14.26	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.18	Put			7,279.94000	7.27994	7,001,180	14.26	0.00	0	0
Total R2044 Option									0.00	0	0
Total For R2044									0.00	0	46,203
R2048 On 02/08/2018 Bond Future			9.61238	95.38004	9.65325	95.01192		13.84	0.00	0	84,567
R2048 On 01/11/2018 Bond Future			9.67327	92.64940	9.71542	92.27417		14.26	0.00	0	20,516
R2048 On 07/02/2019 Bond Future			9.74154	94.44389	9.78508	94.06140		14.94	0.00	0	0
Total R2048 Future									0.00	0	105,083
R2048 On 02/08/2018 Bond Future	8.99	Put			6,327.13000	6.32713	5,955,980	12.83	0.00	0	0
R2048 On 02/08/2018 Bond Future	8.97	Call			13.81000	0.01381	11,130	12.79	0.00	0	0
R2048 On 02/08/2018 Bond Future	8.97	Put			6,525.89000	6.52589	6,155,090	12.79	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
R2048	On	02/08/2018	Bond Future	8.98	Call			15.34000	0.01534	12,480	12.81	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.98	Put			6,426.36000	6.42636	6,055,380	12.81	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.99	Call			17.00000	0.01700	13,970	12.83	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.03	Put			7,060.84000	7.06084	6,730,970	12.79	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.01	Call			567.78000	0.56778	610,700	12.74	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.01	Put			7,222.86000	7.22286	6,890,550	12.74	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.02	Call			586.60000	0.58660	630,730	12.76	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.02	Put			7,141.49000	7.14149	6,810,390	12.76	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.03	Call			605.97000	0.60597	651,330	12.79	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.06	Call			1,564.85000	1.56485	1,647,070	13.90	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.06	Put			8,323.17000	8.32317	8,022,900	13.90	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Call			1,593.11000	1.59311	1,676,480	13.92	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Put			8,252.31000	8.25231	7,953,190	13.92	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Call			1,537.12000	1.53712	1,618,200	13.88	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Put			8,394.73000	8.39473	8,093,320	13.88	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	105,083
R207	On	02/08/2018	Bond Future			7.41667	100.22258	7.45829	100.16687		0.81	0.00	0	20,070
R207	On	01/11/2018	Bond Future			7.44609	102.01082	7.49720	101.95362		0.73	0.00	0	1,678
R207	On	07/02/2019	Bond Future			7.49022	100.34172	7.55698	100.28330		0.74	0.00	0	0
Total R207 Future												0.00	0	21,748
R207	On	02/08/2018	Bond Future	6.86	Call			0.01000	0.00001	0,010	0.95	0.00	0	0
R207	On	02/08/2018	Bond Future	6.86	Put			804.95000	0.80495	749,240	0.95	0.00	0	0
R207	On	02/08/2018	Bond Future	6.87	Call			0.01000	0.00001	0,010	0.94	0.00	0	0
R207	On	02/08/2018	Bond Future	6.87	Put			791.43000	0.79143	735,720	0.94	0.00	0	0
R207	On	02/08/2018	Bond Future	6.85	Call			0.01000	0.00001	0,010	0.95	0.00	0	0
R207	On	02/08/2018	Bond Future	6.85	Put			818.48000	0.81848	762,770	0.95	0.00	0	0
R207	On	01/11/2018	Bond Future	6.76	Put			840.17000	0.84017	785,380	0.90	0.00	0	0
R207	On	01/11/2018	Bond Future	6.74	Call			10.16000	0.01016	12,430	0.91	0.00	0	0
R207	On	01/11/2018	Bond Future	6.74	Put			862.34000	0.86234	807,410	0.91	0.00	0	0
R207	On	01/11/2018	Bond Future	6.75	Call			10.36000	0.01036	12,700	0.90	0.00	0	0
R207	On	01/11/2018	Bond Future	6.75	Put			851.22000	0.85122	796,360	0.90	0.00	0	0
R207	On	01/11/2018	Bond Future	6.76	Call			10.63000	0.01063	13,040	0.90	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Call			11.33000	0.01133	14,080	0.73	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Put			924.78000	0.92478	869,110	0.73	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Call			11.61000	0.01161	14,430	0.72	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Put			916.19000	0.91619	860,590	0.72	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Call			11.13000	0.01113	13,820	0.73	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Put			933.45000	0.93345	877,720	0.73	0.00	0	0
Total R207 Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R207										0.00	0	21,748
R208 On 02/08/2018 Bond Future			7.71609	100.09165	7.76253	99.98389		1.96		0.00	0	14,964
R208 On 01/11/2018 Bond Future			7.77202	98.47808	7.82399	98.36789		2.03		0.00	0	14,322
R208 On 07/02/2019 Bond Future			7.84300	100.38545	7.90216	100.27302		2.05		0.00	0	0
Total R208 Future										0.00	0	29,286
R208 On 02/08/2018 Bond Future	7.13	Call			0.87000	0.00087	0,770	2.43		0.00	0	0
R208 On 02/08/2018 Bond Future	7.13	Put			1,481.47000	1.48147	1,373,610	2.43		0.00	0	0
R208 On 02/08/2018 Bond Future	7.14	Call			0.94000	0.00094	0,840	2.41		0.00	0	0
R208 On 02/08/2018 Bond Future	7.14	Put			1,457.92000	1.45792	1,350,060	2.41		0.00	0	0
R208 On 02/08/2018 Bond Future	7.12	Call			0.81000	0.00081	0,710	2.44		0.00	0	0
R208 On 02/08/2018 Bond Future	7.12	Put			1,505.04000	1.50504	1,397,180	2.44		0.00	0	0
R208 On 01/11/2018 Bond Future	7.11	Call			41.00000	0.04100	48,460	2.01		0.00	0	0
R208 On 01/11/2018 Bond Future	7.11	Put			1,568.58000	1.56858	1,465,850	2.01		0.00	0	0
R208 On 01/11/2018 Bond Future	7.12	Call			42.36000	0.04236	50,060	2.00		0.00	0	0
R208 On 01/11/2018 Bond Future	7.12	Put			1,548.34000	1.54834	1,445,850	2.00		0.00	0	0
R208 On 01/11/2018 Bond Future	7.10	Call			39.76000	0.03976	46,990	2.01		0.00	0	0
R208 On 01/11/2018 Bond Future	7.10	Put			1,588.95000	1.58895	1,485,990	2.01		0.00	0	0
R208 On 07/02/2019 Bond Future	7.08	Call			75.70000	0.07570	87,910	1.73		0.00	0	0
R208 On 07/02/2019 Bond Future	7.08	Put			1,653.09000	1.65309	1,552,870	1.73		0.00	0	0
R208 On 07/02/2019 Bond Future	7.06	Call			70.17000	0.07017	81,670	1.72		0.00	0	0
R208 On 07/02/2019 Bond Future	7.06	Put			1,686.33000	1.68633	1,585,400	1.72		0.00	0	0
R208 On 07/02/2019 Bond Future	7.07	Call			72.90000	0.07290	84,750	1.73		0.00	0	0
R208 On 07/02/2019 Bond Future	7.07	Put			1,669.67000	1.66967	1,569,090	1.73		0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	29,286
R209 On 02/08/2018 Bond Future			9.40718	75.25315	9.45306	74.94276		13.31		15,351,642.60	204	116,636
R209 On 01/11/2018 Bond Future			9.46571	73.44824	9.51301	73.13186		13.63		0.00	0	8,553
R209 On 07/02/2019 Bond Future			9.53020	74.87074	9.57902	74.54819		14.21		0.00	0	0
Total R209 Future										15,351,642.60	204	125,189
R209 On 02/08/2018 Bond Future	10.21	Call			4,876.27000	4.87627	5,171,790	14.78		0.00	0	0
R209 On 02/08/2018 Bond Future	10.21	Put			25.32000	0.02532	10,450	14.78		0.00	0	435
R209 On 02/08/2018 Bond Future	9.66	Put			408.40000	0.40840	273,970	13.57		0.00	0	0
R209 On 02/08/2018 Bond Future	9.66	Call			1,784.49000	1.78449	1,960,450	13.57		0.00	0	435
R209 On 02/08/2018 Bond Future	8.96	Put			3,496.71000	3.49671	3,184,970	12.30		0.00	0	0
R209 On 02/08/2018 Bond Future	10.39	Put			8.73000	0.00873	2,980	15.17		0.00	0	0
R209 On 02/08/2018 Bond Future	10.40	Put			8.21000	0.00821	2,770	15.19		0.00	0	0
R209 On 02/08/2018 Bond Future	10.38	Call			5,883.17000	5.88317	6,187,480	15.15		0.00	0	0
R209 On 02/08/2018 Bond Future	10.38	Put			9.28000	0.00928	3,200	15.15		0.00	0	0
R209 On 02/08/2018 Bond Future	9.21	Call			307.74000	0.30774	329,360	12.83		0.00	0	0
R209 On 02/08/2018 Bond Future	9.21	Put			1,974.54000	1.97454	1,685,770	12.83		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			5,942.07000	5.94207	6,246,710	15.17	0.00	0	0
R209	On	02/08/2018	Bond Future	8.83	Put			4,404.76000	4.40476	4,092,500	12.07	0.00	0	500
R209	On	02/08/2018	Bond Future	8.49	Put			6,945.47000	6.94547	6,634,910	11.89	0.00	0	0
R209	On	02/08/2018	Bond Future	8.49	Call			0.43000	0.00043	0,260	11.89	0.00	0	500
R209	On	02/08/2018	Bond Future	8.46	Put			7,176.91000	7.17691	6,866,400	11.89	0.00	0	0
R209	On	02/08/2018	Bond Future	8.46	Call			0.29000	0.00029	0,170	11.89	0.00	0	5,000
R209	On	02/08/2018	Bond Future	10.40	Call			6,000.92000	6.00092	6,305,870	15.19	0.00	0	0
R209	On	02/08/2018	Bond Future	8.96	Call			56.45000	0.05645	55,100	12.30	0.00	0	5,000
R209	On	02/08/2018	Bond Future	9.43	Call			849.01000	0.84901	933,940	13.20	0.00	0	0
R209	On	02/08/2018	Bond Future	9.43	Put			1,004.77000	1.00477	779,310	13.20	0.00	0	5,000
R209	On	02/08/2018	Bond Future	10.84	Call			8,528.31000	8.52831	8,838,480	15.40	0.00	0	0
R209	On	02/08/2018	Bond Future	10.84	Put			0.27000	0.00027	0,050	15.40	0.00	0	435
R209	On	02/08/2018	Bond Future	8.83	Call			17.84000	0.01784	15,970	12.07	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Call			72,243.99000	72.24399	72,560,370	15.66	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Put			0.00000	0.00000	0,000	15.66	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Call			72,243.99000	72.24399	72,560,370	15.66	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Put			0.00000	0.00000	0,000	15.66	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Call			72,243.98000	72.24398	72,560,360	15.66	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Put			0.00000	0.00000	0,000	15.66	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Call			3,915.21000	3.91521	4,113,160	14.38	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Put			1,148.70000	1.14870	1,030,270	14.38	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Put			2,805.72000	2.80572	2,599,660	13.40	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Call			1,638.58000	1.63858	1,748,900	13.40	0.00	0	0
R209	On	01/11/2018	Bond Future	8.89	Put			4,921.49000	4.92149	4,654,170	12.51	0.00	0	0
R209	On	01/11/2018	Bond Future	8.89	Call			586.86000	0.58686	635,920	12.51	0.00	0	2,000
R209	On	01/11/2018	Bond Future	9.97	Call			4,051.49000	4.05149	4,253,230	14.44	0.00	0	0
R209	On	01/11/2018	Bond Future	9.97	Put			1,096.51000	1.09651	981,870	14.44	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Call			6,991.60000	6.99160	7,251,990	15.66	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Put			421.39000	0.42139	365,400	15.66	0.00	0	0
R209	On	01/11/2018	Bond Future	9.64	Put			1,817.67000	1.81767	1,657,260	13.83	0.00	0	0
R209	On	01/11/2018	Bond Future	9.64	Call			2,657.14000	2.65714	2,813,110	13.83	0.00	0	2,000
R209	On	01/11/2018	Bond Future	9.98	Call			4,097.33000	4.09733	4,300,320	14.46	0.00	0	0
R209	On	01/11/2018	Bond Future	9.98	Put			1,079.69000	1.07969	966,300	14.46	0.00	0	2,000
R209	On	01/11/2018	Bond Future	10.00	Put			1,046.64000	1.04664	935,710	14.50	0.00	0	5,850
R209	On	01/11/2018	Bond Future	10.00	Call			4,189.33000	4.18933	4,394,780	14.50	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Call			1,468.26000	1.46826	1,552,270	13.51	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Put			5,647.20000	5.64720	5,408,660	13.51	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Call			1,421.75000	1.42175	1,503,760	13.47	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Put			5,743.83000	5.74383	5,503,290	13.47	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Call			1,444.99000	1.44499	1,528,010	13.49	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Put			5,695.45000	5.69545	5,455,920	13.49	0.00	0	0

Contract 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									15,351,642.60	204	154,844
R210 On 02/08/2018 Bond Future			184.92254	184.92254	185.52398	185.52398			129,260,855.46	699	1,480
R210 On 01/11/2018 Bond Future			185.76573	185.76573	186.37630	186.37630			129,850,245.27	699	699
R210 On 07/02/2019 Bond Future			189.39758	189.39758	190.02051	190.02051			0.00	0	0
Total R210 Future									259,111,100.73	1,398	2,179
Total For R210									259,111,100.73	1,398	2,179
R212 On 02/08/2018 Bond Future			153.25178	153.25178	153.43966	153.43966			233,862,216.28	1,526	4,307
R212 On 01/11/2018 Bond Future			156.02251	156.02251	156.21225	156.21225			238,090,350.26	1,526	1,526
R212 On 07/02/2019 Bond Future			156.91905	156.91905	157.11302	157.11302			0.00	0	0
Total R212 Future									471,952,566.54	3,052	5,833
Total For R212									471,952,566.54	3,052	5,833
R213 On 02/08/2018 Bond Future			9.19285	86.89131	9.23377	86.62456		10.78	0.00	0	28,017
R213 On 01/11/2018 Bond Future			9.25698	84.89564	9.29935	84.62372		11.01	0.00	0	16,104
R213 On 07/02/2019 Bond Future			9.32966	86.54007	9.37365	86.26272		11.42	0.00	0	0
Total R213 Future									0.00	0	44,121
R213 On 02/08/2018 Bond Future	9.06	Call			406.59000	0.40659	431,750	10.55	0.00	0	0
R213 On 02/08/2018 Bond Future	9.06	Put			1,547.38000	1.54738	1,305,790	10.55	0.00	0	0
R213 On 02/08/2018 Bond Future	9.07	Call			427.26000	0.42726	454,570	10.56	0.00	0	0
R213 On 02/08/2018 Bond Future	9.07	Put			1,501.83000	1.50183	1,262,390	10.56	0.00	0	0
R213 On 02/08/2018 Bond Future	9.05	Call			386.62000	0.38662	409,720	10.54	0.00	0	0
R213 On 02/08/2018 Bond Future	9.05	Put			1,593.70000	1.59370	1,350,050	10.54	0.00	0	0
R213 On 01/11/2018 Bond Future	8.65	Call			506.49000	0.50649	543,370	10.20	0.00	0	0
R213 On 01/11/2018 Bond Future	8.65	Put			4,808.99000	4.80899	4,573,950	10.20	0.00	0	0
R213 On 01/11/2018 Bond Future	8.66	Call			521.27000	0.52127	559,070	10.22	0.00	0	0
R213 On 01/11/2018 Bond Future	8.66	Put			4,755.27000	4.75527	4,521,150	10.22	0.00	0	0
R213 On 01/11/2018 Bond Future	8.64	Call			491.88000	0.49188	527,850	10.18	0.00	0	0
R213 On 01/11/2018 Bond Future	8.64	Put			4,862.95000	4.86295	4,627,000	10.18	0.00	0	0
R213 On 07/02/2019 Bond Future	8.69	Call			1,184.69000	1.18469	1,247,290	10.79	0.00	0	0
R213 On 07/02/2019 Bond Future	8.69	Put			5,639.85000	5.63985	5,425,100	10.79	0.00	0	0
R213 On 07/02/2019 Bond Future	8.70	Call			1,205.12000	1.20512	1,268,540	10.80	0.00	0	0
R213 On 07/02/2019 Bond Future	8.70	Put			5,592.83000	5.59283	5,378,900	10.80	0.00	0	0
R213 On 07/02/2019 Bond Future	8.68	Call			1,164.47000	1.16447	1,226,250	10.78	0.00	0	0
R213 On 07/02/2019 Bond Future	8.68	Put			5,687.15000	5.68715	5,471,580	10.78	0.00	0	0
Total R213 Option									0.00	0	0
Total For R213									0.00	0	44,121
R214 On 02/08/2018 Bond Future			9.57217	74.61417	9.61805	74.29085		14.17	0.00	0	30,070
R214 On 01/11/2018 Bond Future			9.63212	72.65278	9.67938	72.32329		14.54	0.00	0	11,522
R214 On 07/02/2019 Bond Future			9.69930	74.05998	9.74808	73.72403		15.17	0.00	0	0

Contract 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			14.74000	0.01474	12,720	13.06	0.00	0	0
R214 On 02/08/2018 Bond Future	8.95	Put			4,963.39000	4.96339	4,638,050	13.06	0.00	0	0
R214 On 02/08/2018 Bond Future	8.96	Call			16.26000	0.01626	14,150	13.07	0.00	0	0
R214 On 02/08/2018 Bond Future	8.96	Put			4,886.87000	4.88687	4,561,440	13.07	0.00	0	0
R214 On 02/08/2018 Bond Future	8.94	Call			13.35000	0.01335	11,430	13.04	0.00	0	0
R214 On 02/08/2018 Bond Future	8.94	Put			5,040.17000	5.04017	4,714,930	13.04	0.00	0	0
R214 On 01/11/2018 Bond Future	8.99	Call			561.09000	0.56109	606,410	13.59	0.00	0	0
R214 On 01/11/2018 Bond Future	8.99	Put			5,619.11000	5.61911	5,334,940	13.59	0.00	0	0
R214 On 01/11/2018 Bond Future	9.00	Call			577.56000	0.57756	623,980	13.62	0.00	0	0
R214 On 01/11/2018 Bond Future	9.00	Put			5,558.18000	5.55818	5,275,110	13.62	0.00	0	0
R214 On 01/11/2018 Bond Future	8.98	Call			544.94000	0.54494	589,170	13.57	0.00	0	0
R214 On 01/11/2018 Bond Future	8.98	Put			5,680.47000	5.68047	5,395,210	13.57	0.00	0	0
R214 On 07/02/2019 Bond Future	9.04	Call			1,299.53000	1.29953	1,376,880	14.08	0.00	0	0
R214 On 07/02/2019 Bond Future	9.04	Put			6,436.28000	6.43628	6,177,680	14.08	0.00	0	0
R214 On 07/02/2019 Bond Future	9.05	Call			1,322.12000	1.32212	1,400,490	14.10	0.00	0	0
R214 On 07/02/2019 Bond Future	9.05	Put			6,382.27000	6.38227	6,124,690	14.10	0.00	0	0
R214 On 07/02/2019 Bond Future	9.03	Call			1,277.35000	1.27735	1,353,690	14.07	0.00	0	0
R214 On 07/02/2019 Bond Future	9.03	Put			6,490.82000	6.49082	6,231,210	14.07	0.00	0	0
Total R214 Option									0.00	0	0
Total For R214									0.00	0	41,592
Total for Bond									6,625,038,927.93	52,227	1,050,109
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			616.08500	616.08500	614.08100	614.08100			6,160,850.00	1	475
GOVI On 01/11/2018 GOVI			627.07800	627.07800	625.03400	625.03400			0.00	0	0
GOVI On 07/02/2019 GOVI			639.22700	639.22700	637.14100	637.14100			0.00	0	0
Total GOVI Future									6,160,850.00	1	475
GOVI On 02/08/2018 GOVI	605.71	Call			83,710.00000	8.37100	103,750,000		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			83,610.00000	8.36100	103,650,000		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			83,810.00000	8.38100	103,850,000		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			284,660.00000	28.46600	264,220,000		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			284,760.00000	28.47600	264,320,000		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			284,560.00000	28.45600	264,120,000		0.00	0	0
GOVI On 07/02/2019 GOVI	666.52	Put			293,790.00000	29.37900	272,930,000		0.00	0	0
GOVI On 07/02/2019 GOVI	666.53	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/02/2019 GOVI	666.53	Put			293,890.00000	29.38900	273,030,000		0.00	0	0
GOVI On 07/02/2019 GOVI	666.51	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/02/2019 GOVI	666.51	Put			293,690.00000	29.36900	272,830,000		0.00	0	0
GOVI On 07/02/2019 GOVI	666.52	Call			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									6,160,850.00	1	475
Total for GOVI									6,160,850.00	1	475
AL37 On 02/08/2018 Index Future			585.77400	585.77400	584.75800	584.75800			0.00	0	0
AL37 On 01/11/2018 Index Future			596.22700	596.22700	595.18900	595.18900			0.00	0	0
AL37 On 07/02/2019 Index Future			607.77800	607.77800	606.71800	606.71800			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			683.34800	683.34800	681.61100	681.61100			0.00	0	0

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			695.54200	695.54200	693.76900	693.76900			0.00	0	0
AL7T On 07/02/2019 Index Future			709.01700	709.01700	707.20800	707.20800			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			620.44300	620.44300	618.50400	618.50400			0.00	0	863
ALBI On 01/11/2018 Index Future			631.51400	631.51400	629.53600	629.53600			0.00	0	237
ALBI On 07/02/2019 Index Future			643.74900	643.74900	641.73100	641.73100			0.00	0	0
Total ALBI Future									0.00	0	1,100
Total For ALBI									0.00	0	1,100
IGOV On 02/08/2018 Index Future			249.46300	249.46300	249.51700	249.51700			0.00	0	852
IGOV On 01/11/2018 Index Future			253.97400	253.97400	254.02600	254.02600			0.00	0	227
IGOV On 07/02/2019 Index Future			258.94000	258.94000	258.99300	258.99300			0.00	0	0
Total IGOV Future									0.00	0	1,079
Total For IGOV									0.00	0	1,079
Total for Index									0.00	0	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			95.85000	95.85000	96.12000	96.12000			0.00	0	0
10Y ST On 16/03/2026 Interest Rate Swap			92.86000	92.86000	93.14000	93.14000			0.00	0	0
10Y ST On 15/06/2026 Interest Rate Swap			91.60000	91.60000	91.90000	91.90000			0.00	0	0
10Y ST On 21/09/2026 Interest Rate Swap			93.76000	93.76000	94.06000	94.06000			0.00	0	0
10Y ST On 21/12/2026 Interest Rate Swap			97.53000	97.53000	97.84000	97.84000			0.00	0	0
10Y ST On 15/03/2027 Interest Rate Swap			96.10000	96.10000	96.42000	96.42000			0.00	0	0
10Y ST On 21/06/2027 Interest Rate Swap			98.16000	98.16000	98.50000	98.50000			0.00	0	0
10Y ST On 20/09/2027 Interest Rate Swap			103.57000	103.57000	103.91000	103.91000			0.00	0	0
10Y ST On 20/12/2027 Interest Rate Swap			103.91000	103.91000	104.26000	104.26000			0.00	0	0
10Y ST On 22/03/2028 Interest Rate Swap			97.46000	97.46000	97.84000	97.84000			0.00	0	0
10Y ST On 20/06/2028 Interest Rate Swap			104.57000	104.57000	104.96000	104.96000			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			99.57000	99.57000	99.58000	99.58000			0.00	0	0
1Y STN On 20/06/2019 Interest Rate Swap			102.01000	102.01000	102.03000	102.03000			0.00	0	0

Contract 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	99.31000	99.31000	99.32000	99.32000				0.00	0	0
2Y STN On	21/06/2019	Interest Rate Swap	99.75000	99.75000	99.77000	99.77000				0.00	0	0
2Y STN On	20/09/2019	Interest Rate Swap	101.93000	101.93000	101.95000	101.95000				0.00	0	0
2Y STN On	20/12/2019	Interest Rate Swap	102.93000	102.93000	102.96000	102.96000				0.00	0	0
2Y STN On	23/03/2020	Interest Rate Swap	99.02000	99.02000	99.06000	99.06000				0.00	0	0
2Y STN On	22/06/2020	Interest Rate Swap	102.65000	102.65000	102.71000	102.71000				0.00	0	0
Total 2Y STND Future									0.00	0	0	
Total For 2Y STND									0.00	0	0	
5Y STN On	17/12/2020	Interest Rate Swap	96.59000	96.59000	96.68000	96.68000				0.00	0	0
5Y STN On	16/03/2021	Interest Rate Swap	95.84000	95.84000	95.93000	95.93000				0.00	0	0
5Y STN On	15/06/2021	Interest Rate Swap	95.06000	95.06000	95.15000	95.15000				0.00	0	0
5Y STN On	21/09/2021	Interest Rate Swap	95.26000	95.26000	95.36000	95.36000				0.00	0	0
5Y STN On	21/12/2021	Interest Rate Swap	97.47000	97.47000	97.59000	97.59000				0.00	0	51
5Y STN On	15/03/2022	Interest Rate Swap	97.61000	97.61000	97.75000	97.75000				0.00	0	0
5Y STN On	21/06/2022	Interest Rate Swap	98.83000	98.83000	98.99000	98.99000				0.00	0	0
5Y STN On	20/09/2022	Interest Rate Swap	102.76000	102.76000	102.92000	102.92000				0.00	0	0
5Y STN On	20/12/2022	Interest Rate Swap	104.04000	104.04000	104.20000	104.20000				0.00	0	0
5Y STN On	22/03/2023	Interest Rate Swap	97.48000	97.48000	97.64000	97.64000				0.00	0	0
5Y STN On	20/06/2023	Interest Rate Swap	103.52000	103.52000	103.68000	103.68000				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 :									6,631,199,777.93	52,228	1,087,814	
AA05	On	22/03/2019	Spot Bond	8.02500	103.78110	8.02500	103.75892			802,500,000,000.00	100,000,000	1,100,000,000
Total AA05 SPOT									802,500,000,000.00	100,000,000	1,100,000,000	
Total For AA05									802,500,000,000.00	100,000,000	1,100,000,000	
AA06	On	15/04/2021	Spot Bond		100.00000	0.00000	99.18857			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	9.55000	102.29389	9.55000	102.26782			0.00	0	0

Contract 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	108.36800	10.00000	108.34000				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	101.71619				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			7.81500	101.43279	7.81500	101.41164				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	101.75837	10.84000	101.72919				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0
AB016L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB016U SPOT										0.00	0	0
Total For AB016U										0.00	0	0
AB017L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB017U SPOT										0.00	0	0
Total For AB017U										0.00	0	0
AB018L On 04/09/2020 Spot Bond			11.37000	104.19176	11.37000	104.16045				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	104.39684	11.81000	104.36429				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	23.73335	100.00000	23.68110				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	23.60429	100.00000	23.55148				0.00	0	0
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB030U SPOT										0.00	0	0
Total For AB030U										0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB031U SPOT										0.00	0	0
Total For AB031U										0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB032U SPOT										0.00	0	0
Total For AB032U										0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	109.00100	10.00000	108.97300				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			4.79000	4.79000	4.79000	269.22851				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	101.87700				0.00	1,370,000,000	1,370,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN08 SPOT										0.00	1,370,000,000	1,370,000,000
Total For ABFN08										0.00	1,370,000,000	1,370,000,000
ABFN08 On 17/03/2026 Spot Bond					0.00000	100.84277				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	99.67130				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	100.37561				0.00	0	500,000,000
Total ABFN12 SPOT										0.00	0	500,000,000
Total For ABFN12										0.00	0	500,000,000
ABFN12 On 14/05/2020 Spot Bond					0.00000	102.13752				0.00	400,000,000	200,000,000
Total ABFN13 SPOT										0.00	400,000,000	200,000,000
Total For ABFN13										0.00	400,000,000	200,000,000
ABFN13 On 14/05/2022 Spot Bond					0.00000	101.53502				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	102.06398				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	102.22174				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	101.53693				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	101.27530				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	101.36697				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	101.34437				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	102.53451				0.00	0	0

Contract 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	102.40623				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABFN2: On 17/10/2020 Spot Bond					0.00000	99.86726				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	100.02151				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	100.02246				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			8.86500	102.97389	8.86500	102.94954				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	100.81866				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	101.83465				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	95.80411				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	102.29046				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	102.09214				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	101.11382				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	100.20953				0.00	0	0
Total ABK7 SPOT										0.00	0	0
Total For ABK7										0.00	0	0
ABK8 On 03/06/2021 Spot Bond					0.00000	96.20118				0.00	0	13,301,300
Total ABK8 SPOT										0.00	0	13,301,300
Total For ABK8										0.00	0	13,301,300
ABK9 On 18/11/2019 Spot Bond					0.00000	99.81505				0.00	0	0
Total ABK9 SPOT										0.00	0	0
Total For ABK9										0.00	0	0
ABKI01 On 07/11/2018 Spot Bond			4.75000	156.24361	4.75000	156.18576				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			6.12000	6.12000	6.12000	138.81924				0.00	0	0
Total ABKI02 SPOT										0.00	0	0
Total For ABKI02										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			100.00000	28.80553	100.00000	28.73482				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			7.35000	118.88160	7.35000	118.82940				0.00	0	0
Total ABKI03 SPOT										0.00	0	0
Total For ABKI03										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	12.50688	100.00000	12.47618				0.00	0	0
Total ABKI03/R212 SPOT										0.00	0	0
Total For ABKI03/R212										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			9.05000	113.46074	9.05000	113.40600				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	9.77108	100.00000	9.74720				0.00	0	0
Total ABKI04/I2025 SPOT										0.00	0	0
Total For ABKI04/I2025										0.00	0	0
ABKS1 On 05/04/2021 Spot Bond					0.00000	89.22289				0.00	0	0

Contract 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			4.00000	192.09816	4.00000	192.03093				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			3.90000	3.90000	3.90000	123.71446				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			3.68000	3.68000	3.68000	173.67621				0.00	0	0
Total ABN62 SPOT										0.00	0	0
Total For ABN62										0.00	0	0
ABN63 On 07/12/2033 Spot Bond			3.64000	3.64000	3.64000	215.28053				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			9.77500	9.77500	9.77500	95.54563				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			10.13500	10.13500	10.13500	102.79417				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			8.92500	8.92500	8.92500	96.87056				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			10.68000	10.68000	10.68000	99.77350				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	100.89504				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	101.93548				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			8.95000	103.71476	8.95000	103.68994				0.00	0	620,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABS11 SPOT										0.00	0	620,000,000
Total For ABS11										0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			8.90000	102.23064	8.90000	102.20646				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	101.73538	9.20000	101.71051				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			9.63000	101.85014	9.63000	101.82412				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			8.55500	103.25461	8.55500	103.23110				0.00	0	0
Total ABS14 SPOT										0.00	0	0
Total For ABS14										0.00	0	0
ABS15 On 11/11/2022 Spot Bond			9.05500	104.29475	9.05500	104.26964				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			9.69000	105.55372	9.69000	105.52658				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			9.83000	106.80269	9.83000	106.77485				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			9.62500	103.90993	9.62500	103.88340				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			8.18000	101.09358	8.18000	101.07144				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			9.73000	97.93674	9.73000	97.91146				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	11.84239	100.00000	11.81632				0.00	0	0
Total ABS7/R186 SPOT										0.00	0	0
Total For ABS7/R186										0.00	0	0
ABS12 On 07/12/2023 Spot Bond			3.74000	3.74000	3.74000	282.64817				0.00	0	0

Contract 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			3.10000	152.44615	3.10000	152.39631				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	97.97365				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	109.00100	10.00000	108.97300				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	89.54221				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	88.57437				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			9.05000	9.05000	9.05000	102.01088				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	219.13046				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	219.18903				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	100.70422				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	109.00100	10.00000	108.97300				0.00	0	0

Contract 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	100.70651				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			8.84500	8.84500	8.84500	101.56546				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	100.70443				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	100.66667				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	101.27070				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	100.70045				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	101.53238				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	100.71919				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	100.72156				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	100.72156				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	100.73440				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	100.73440				0.00	0	0

Contract 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	150.52038				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	151.49539				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	100.66056				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	95.28607				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	100.65225				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	100.65151				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	100.69746				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	101.69257				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL220 On 26/01/2021 Spot Bond					0.00000	99.81376				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	100.69442				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	100.68310				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	99.99993				0.00	0	0

Contract 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
AHF2A: On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			285,000,000,000,000.00	122,850,000,000	122,850,000,000
Total AHF2A3 SPOT									15,000,000,000,000.00	122,850,000,000	122,850,000,000
Total For AHF2A3									15,000,000,000,000.00	122,850,000,000	122,850,000,000
AHF2B: On 18/10/2018 Spot Bond					0.00000	99.99992			0.00	0	0
Total AHF2B2 SPOT									0.00	0	0
Total For AHF2B2									0.00	0	0
AHF2B: On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			594,000,000,000,000.00	5,940,000,000	5,940,000,000
Total AHF2B3 SPOT									14,000,000,000,000.00	5,940,000,000	5,940,000,000
Total For AHF2B3									14,000,000,000,000.00	5,940,000,000	5,940,000,000
AHF2C: On 18/10/2018 Spot Bond					0.00000	99.99987			0.00	0	0
Total AHF2C2 SPOT									0.00	0	0
Total For AHF2C2									0.00	0	0
AHF2C: On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			621,000,000,000,000.00	6,210,000,000	6,210,000,000
Total AHF2C3 SPOT									11,000,000,000,000.00	6,210,000,000	6,210,000,000
Total For AHF2C3									11,000,000,000,000.00	6,210,000,000	6,210,000,000
AHF3A: On 18/04/2019 Spot Bond					0.00000	100.31029			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	99.99998			0.00	0	0
Total AHF3A4 SPOT									0.00	0	0
Total For AHF3A4									0.00	0	0
AHF3B: On 18/04/2019 Spot Bond					0.00000	99.99993			0.00	0	0
Total AHF3B2 SPOT									0.00	0	0
Total For AHF3B2									0.00	0	0
AHF3B: On 18/04/2019 Spot Bond					0.00000	99.99994			0.00	0	0
Total AHF3B3 SPOT									0.00	0	0
Total For AHF3B3									0.00	0	0
AHF3C: On 18/04/2019 Spot Bond					0.00000	99.99983			0.00	0	0
Total AHF3C2 SPOT									0.00	0	0
Total For AHF3C2									0.00	0	0
AHF3C: On 18/04/2019 Spot Bond					0.00000	99.99987			0.00	0	0
Total AHF3C3 SPOT									0.00	0	0
Total For AHF3C3									0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1AI On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	1,050,579,946
Total AHY2U SPOT										0.00	0	1,050,579,946
Total For AHY2U										0.00	0	1,050,579,946
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	893,754,086
Total AIG2U SPOT										0.00	0	893,754,086
Total For AIG2U										0.00	0	893,754,086
AIR01 On 15/03/2019 Spot Bond			7.81500	103.40118	7.81500	103.37965				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			9.43000	111.02216	9.43000	110.99421				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			9.58500	99.78423	9.58500	99.75884				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			10.78000	96.20667	10.78000	96.17923				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			3.99000	175.02684	3.99000	174.96560				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	100.90152				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	101.77340				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	99.88167				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total APF04 SPOT										0.00	0	0
Total For APF04										0.00	0	0
APF05 On 24/08/2020 Spot Bond					0.00000	101.88318				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	101.36878				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	100.57102				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AS224U SPOT										0.00	0	0
Total For AS224U										0.00	0	0
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS248U SPOT										0.00	0	0
Total For AS248U										0.00	0	0
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS249U SPOT										0.00	0	0
Total For AS249U										0.00	0	0
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS266U SPOT										0.00	0	0
Total For AS266U										0.00	0	0
ASN01 On 20/03/2019 Spot Bond					0.00000	100.66673				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			3.89000	233.58389	3.89000	233.50279				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02 On 20/06/2019 Spot Bond					0.00000	100.12929				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	101.66937				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN03 On 07/12/2033 Spot Bond			3.90500	208.76827	3.90500	208.69568				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04 On 21/11/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN05 On 22/04/2020 Spot Bond					0.00000	99.88294				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN058 On 28/04/2020 Spot Bond					0.00000	99.71793				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN059 On 30/04/2020 Spot Bond					0.00000	101.93528				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN061 On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN064 On 07/02/2020 Spot Bond					0.00000	101.72567				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	100.78763				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	100.67397				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	101.42687				0.00	0	13,600,000
Total ASN083 SPOT										0.00	0	13,600,000
Total For ASN083										0.00	0	13,600,000
ASN083 On 03/09/2020 Spot Bond					0.00000	101.19970				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	100.54262				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	120.19786				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	100.21498				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN09 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
ASN09 On 21/10/2020 Spot Bond					0.00000	99.88568				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN09 On 10/11/2020 Spot Bond					0.00000	101.69071				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN09 On 20/12/2020 Spot Bond					0.00000	80.57184				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111 On 02/12/2020 Spot Bond					0.00000	101.09269				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN11 On 07/03/2021 Spot Bond					0.00000	101.00637				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN11 On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN12 On 20/12/2020 Spot Bond					0.00000	100.88462				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN12 On 20/03/2019 Spot Bond					0.00000	100.67996				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN12 On 24/02/2019 Spot Bond					0.00000	101.34776				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN12 On 24/02/2019 Spot Bond					0.00000	101.33951				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN13 On 24/02/2019 Spot Bond					0.00000	101.32539				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN13 On 03/03/2019 Spot Bond					0.00000	101.08079				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN13 On 03/03/2019 Spot Bond					0.00000	101.07185				0.00	0	0
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN13 On 20/12/2020 Spot Bond					0.00000	100.87712				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN13 On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN13 On 31/12/2018 Spot Bond					0.00000	95.06000				0.00	0	0
Total ASN136 SPOT										0.00	0	0
Total For ASN136										0.00	0	0
ASN13 On 31/01/2022 Spot Bond			3.83000	148.83033	3.83000	148.77872				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN14 On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14 On 31/12/2018 Spot Bond					0.00000	95.06000				0.00	0	0
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0
ASN14 On 20/06/2020 Spot Bond					0.00000	102.66626				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14 On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14 On 20/06/2021 Spot Bond					0.00000	58.51370				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14 On 04/05/2021 Spot Bond					0.00000	101.85797				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	101.85797				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN14: On 31/01/2022 Spot Bond			3.87500	148.61079	3.87500	148.55908				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN15: On 31/05/2021 Spot Bond					0.00000	115.48489				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15: On 02/06/2021 Spot Bond					0.00000	101.11658				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			4.58000	161.22978	4.58000	161.17084				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	101.78068				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	101.42152				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN164: On 20/06/2021 Spot Bond					0.00000	100.73434				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN165: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN172: On 02/12/2019 Spot Bond					0.00000	101.04509				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN174: On 21/12/2021 Spot Bond					0.00000	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	100.77363				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	100.85125				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN193 SPOT										0.00	0	0
Total For ASN193										0.00	0	0
ASN193 On 30/06/2022 Spot Bond					0.00000	100.41046				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			4.21000	103.22634	4.21000	103.18950				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	100.65901				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN196 On 01/07/2022 Spot Bond					0.00000	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
ASN200 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
ASN201 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
ASN202 On 20/06/2022 Spot Bond					0.00000	100.66520				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN203 On 20/06/2022 Spot Bond					0.00000	100.70806				0.00	0	0
Total ASN204 SPOT										0.00	0	0
Total For ASN204										0.00	0	0
ASN204 On 25/08/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN207 SPOT										0.00	0	0
Total For ASN207										0.00	0	0
ASN207 On 24/08/2021 Spot Bond					0.00000	101.56411				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN208 On 24/08/2025 Spot Bond					0.00000	101.70519				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN21(On 28/08/2020 Spot Bond					0.00000	101.18779				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN21(On 02/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN212 SPOT										0.00	0	0
Total For ASN212										0.00	0	0
ASN21(On 01/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN213 SPOT										0.00	0	0
Total For ASN213										0.00	0	0
ASN21(On 29/08/2022 Spot Bond					0.00000	101.22747				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN21(On 14/09/2018 Spot Bond					0.00000	100.75780				0.00	0	0
Total ASN215 SPOT										0.00	0	0
Total For ASN215										0.00	0	0
ASN21(On 12/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN216 SPOT										0.00	0	0
Total For ASN216										0.00	0	0
ASN21(On 12/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN217 SPOT										0.00	0	0
Total For ASN217										0.00	0	0
ASN21(On 19/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN218 SPOT										0.00	0	0
Total For ASN218										0.00	0	0
ASN21(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
ASN22(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
ASN22(On 25/10/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN223 SPOT										0.00	0	0
Total For ASN223										0.00	0	0
ASN22(On 25/10/2022 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN225 SPOT										0.00	0	0
Total For ASN225										0.00	0	0
ASN225 On 01/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN228 SPOT										0.00	0	0
Total For ASN228										0.00	0	0
ASN228 On 10/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN229 SPOT										0.00	0	0
Total For ASN229										0.00	0	0
ASN229 On 10/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN230 SPOT										0.00	0	0
Total For ASN230										0.00	0	0
ASN230 On 17/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN231 SPOT										0.00	0	0
Total For ASN231										0.00	0	0
ASN231 On 28/05/2019 Spot Bond			8.56000	8.56000	8.56000	101.17021				0.00	0	0
Total ASN232 SPOT										0.00	0	0
Total For ASN232										0.00	0	0
ASN232 On 29/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN234 SPOT										0.00	0	0
Total For ASN234										0.00	0	0
ASN234 On 12/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN235 SPOT										0.00	0	0
Total For ASN235										0.00	0	0
ASN235 On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN236 SPOT										0.00	0	0
Total For ASN236										0.00	0	0
ASN236 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
ASN237 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
ASN239 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
ASN240 On 02/02/2023 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 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	100.93996				0.00	0	0
Total ASN243 SPOT										0.00	0	0
Total For ASN243										0.00	0	0
ASN24: On 10/03/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN244 SPOT										0.00	0	0
Total For ASN244										0.00	0	0
ASN24: On 30/03/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN245 SPOT										0.00	0	0
Total For ASN245										0.00	0	0
ASN24: On 12/04/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN246 SPOT										0.00	0	0
Total For ASN246										0.00	0	0
ASN24: On 13/04/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN247 SPOT										0.00	0	0
Total For ASN247										0.00	0	0
ASN25: On 09/05/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN250 SPOT										0.00	0	0
Total For ASN250										0.00	0	0
ASN25: On 16/05/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN251 SPOT										0.00	0	0
Total For ASN251										0.00	0	0
ASN25: On 16/05/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN252 SPOT										0.00	0	0
Total For ASN252										0.00	0	0
ASN25: On 27/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN253 SPOT										0.00	0	0
Total For ASN253										0.00	0	0
ASN25: On 25/05/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN254 SPOT										0.00	0	0
Total For ASN254										0.00	0	0
ASN25: On 29/05/2021 Spot Bond					0.00000	101.15965				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
Total ASN257 SPOT										0.00	0	0
Total For ASN257										0.00	0	0
ASN257 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
ASN261 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
ASN262 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
ASN263 On 20/06/2023 Spot Bond					0.00000	100.53654				0.00	0	200,000,000
Total ASN264 SPOT										0.00	0	200,000,000
Total For ASN264										0.00	0	200,000,000
ASN264 On 30/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN265 SPOT										0.00	0	0
Total For ASN265										0.00	0	0
ASN265 On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN268 SPOT										0.00	0	0
Total For ASN268										0.00	0	0
ASN268 On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN269 SPOT										0.00	0	0
Total For ASN269										0.00	0	0
ASN75U On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
ASN89U On 02/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN89U SPOT										0.00	0	0
Total For ASN89U										0.00	0	0
BAW11 On 01/10/2018 Spot Bond			7.99000	103.22783	7.99000	103.20559				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW17 On 05/12/2018 Spot Bond					0.00000	101.28778				0.00	2,230,000,000	1,680,000,000
Total BAW17 SPOT										0.00	2,230,000,000	1,680,000,000
Total For BAW17										0.00	2,230,000,000	1,680,000,000
BAW17 On 05/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW17/JIBAR SPOT										0.00	0	0
Total For BAW17/JIBAR										0.00	0	0
BAW18 On 05/12/2020 Spot Bond					0.00000	101.12724				0.00	0	0
Total BAW18 SPOT										0.00	0	0
Total For BAW18										0.00	0	0
BAW19 On 05/12/2020 Spot Bond			9.35000	101.56839	9.35000	101.54304				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			9.30000	102.91540	9.30000	102.88999				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	102.91540	9.30000	102.88999				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	102.26208				0.00	0	0
Total BAW22 SPOT										0.00	0	0
Total For BAW22										0.00	0	0
BAW24 On 30/09/2019 Spot Bond					0.00000	101.01026				0.00	0	0
Total BAW24 SPOT										0.00	0	0
Total For BAW24										0.00	0	0
BAW25 On 08/05/2020 Spot Bond					0.00000	102.36536				0.00	0	0
Total BAW25 SPOT										0.00	0	0
Total For BAW25										0.00	0	0
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW26U SPOT										0.00	0	0
Total For BAW26U										0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond					0.00000	101.35961				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW28 SPOT										0.00	0	0
Total For BAW28										0.00	0	0
BAW29 On 22/02/2023 Spot Bond					0.00000	101.36569				0.00	0	0
Total BAW29 SPOT										0.00	0	0
Total For BAW29										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond					0.00000	100.80870				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond					0.00000	100.46559				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	100.49623				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond					0.00000	100.49636				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	100.51580				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	101.23530				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	101.36503				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	104.26957				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA59 On 30/06/2020 Spot Bond					0.00000	102.43985				0.00	0	0
Total BAYA59 SPOT										0.00	0	0
Total For BAYA59										0.00	0	0
BAYA58 On 30/06/2022 Spot Bond			12.10500	103.86624	12.10500	103.83307				0.00	0	100,000,000
Total BAW28 SPOT										0.00	0	0
Total For BAW28										0.00	0	0
BAYA59 On 30/06/2020 Spot Bond			12.55000	12.55000	12.55000	100.33735				0.00	0	100,000,000
Total BAW29 SPOT										0.00	0	0
Total For BAW29										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond					0.00000	100.80870				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond					0.00000	100.46559				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	100.49623				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond					0.00000	100.49636				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	100.51580				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	101.23530				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	101.36503				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	104.26957				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA59 On 30/06/2020 Spot Bond					0.00000	102.43985				0.00	0	0
Total BAYA59 SPOT										0.00	0	0
Total For BAYA59										0.00	0	0
BAYA58 On 30/06/2022 Spot Bond			12.10500	103.86624	12.10500	103.83307				0.00	0	100,000,000
Total BAW28 SPOT										0.00	0	0
Total For BAW28										0.00	0	0
BAYA59 On 30/06/2020 Spot Bond			12.55000	12.55000	12.55000	100.33735				0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA60 On 30/06/2020 Spot Bond					0.00000	100.53282				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYA61 On 30/09/2020 Spot Bond					0.00000	100.50268				0.00	0	0
Total BAYA62 SPOT										0.00	0	0
Total For BAYA62										0.00	0	0
BAYA62 On 30/11/2020 Spot Bond					0.00000	100.49625				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	100.50697				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	100.48554				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	100.50278				0.00	0	0
Total BAYA66 SPOT										0.00	0	0
Total For BAYA66										0.00	0	0
BAYA66 On 31/03/2023 Spot Bond			12.10500	12.10500	12.10500	97.22505				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	100.47495				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	100.47495				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	100.47495				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	100.63541				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	100.63518				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond					0.00000	100.63530				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond					0.00000	106.38260				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB11 On 30/06/2020 Spot Bond					0.00000	100.65671				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYB12 On 30/06/2021 Spot Bond					0.00000	100.57134				0.00	0	0
Total BAYB12 SPOT										0.00	0	0
Total For BAYB12										0.00	0	0
BAYD11 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD11 SPOT										0.00	0	0
Total For BAYD11										0.00	0	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD21 SPOT										0.00	0	0
Total For BAYD21										0.00	0	0
BAYD31 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD31 SPOT										0.00	0	0
Total For BAYD31										0.00	0	0
BAYD41 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD41 SPOT										0.00	0	0
Total For BAYD41										0.00	0	0
BAYD51 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD51 SPOT										0.00	0	0
Total For BAYD51										0.00	0	0
BAYD61 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD61 SPOT										0.00	0	0
Total For BAYD61										0.00	0	0
BC123 On 30/11/2018 Spot Bond					0.00000	100.95844				0.00	0	0
Total BC123 SPOT										0.00	0	0
Total For BC123										0.00	0	0
BCJ10 On 12/07/2019 Spot Bond					0.00000	100.14043				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BCJ10 SPOT										0.00	0	0
Total For BCJ10										0.00	0	0
BCJ14 On 09/05/2019 Spot Bond					0.00000	101.54359				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	101.58159				0.00	0	0
Total BCJ15 SPOT										0.00	0	0
Total For BCJ15										0.00	0	0
BCJ16 On 08/12/2020 Spot Bond					0.00000	100.90732				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	100.51670				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			8.75000	8.75000	8.75000	194.37303				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			8.75000	8.75000	8.75000	194.94994				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			9.13500	9.13500	9.13500	95.53530				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	9.98983	100.00000	9.96772				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG1C2U SPOT										0.00	0	0
Total For BG1C2U										0.00	0	0
BG1D2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1D2U SPOT										0.00	0	0
Total For BG1D2U										0.00	0	0
BG1E2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1E2U SPOT										0.00	0	0
Total For BG1E2U										0.00	0	0
BG1F2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1F2U SPOT										0.00	0	0
Total For BG1F2U										0.00	0	0
BGL01 On 19/11/2019 Spot Bond					0.00000	103.24964				0.00	0	0
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0
BGL02 On 19/11/2019 Spot Bond			9.75000	103.09491	9.75000	103.06825				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	104.42822				0.00	0	0
Total BGL03 SPOT										0.00	0	0
Total For BGL03										0.00	0	0
BGL04 On 05/02/2020 Spot Bond			9.45000	105.38823	9.45000	105.36135				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2020 Spot Bond			11.05000	104.78492	11.05000	104.75429				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2020 Spot Bond					0.00000	104.03896				0.00	0	0
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0
BGL07 On 03/09/2022 Spot Bond			11.03500	106.91277	11.03500	106.88156				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	101.27075				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			10.75000	104.67587	10.75000	104.64609				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGL10 On 05/05/2021 Spot Bond					0.00000	102.13493				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			11.53000	104.59167	11.53000	104.55981				0.00	0	0
Total BGL11 SPOT										0.00	0	0
Total For BGL11										0.00	0	0
BGL12 On 20/08/2021 Spot Bond					0.00000	105.42783				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			10.15000	108.93789	10.15000	108.90810				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	105.89043				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	103.23755				0.00	0	0
Total BGL15 SPOT										0.00	0	0
Total For BGL15										0.00	0	0
BGL16 On 25/05/2022 Spot Bond					0.00000	101.59388				0.00	0	0
Total BGL16 SPOT										0.00	0	0
Total For BGL16										0.00	0	0
BGL17 On 14/08/2024 Spot Bond					0.00000	105.01308				0.00	0	11,000,000,000
Total BGL17 SPOT										0.00	0	11,000,000,000
Total For BGL17										0.00	0	11,000,000,000
BGL18 On 30/09/2022 Spot Bond					0.00000	101.03814				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	101.71273				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	103.32509				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	100.41278				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0
BID06 On 30/06/2019 Spot Bond			8.08500	101.14100	8.08500	101.11909				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	100.38246				0.00	0	0
Total BID07 SPOT										0.00	0	0
Total For BID07										0.00	0	0
BID08 On 30/06/2022 Spot Bond					0.00000	100.39108				0.00	0	0
Total BID08 SPOT										0.00	0	0
Total For BID08										0.00	0	0
BPPF01 On 22/03/2020 Spot Bond					0.00000	100.61496				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BPPF02 On 17/09/2018 Spot Bond					0.00000	100.70916				0.00	0	0
Total BPPF03 SPOT										0.00	0	0
Total For BPPF03										0.00	0	0
BPPF03 On 15/09/2020 Spot Bond					0.00000	100.75642				0.00	0	0
Total BPPF04 SPOT										0.00	0	0
Total For BPPF04										0.00	0	0
BPPF04 On 24/10/2018 Spot Bond					0.00000	99.88073				0.00	0	0
Total BPPF05 SPOT										0.00	0	0
Total For BPPF05										0.00	0	0
BPPF05 On 22/09/2018 Spot Bond					0.00000	100.52855				0.00	0	0
Total BPPF06 SPOT										0.00	0	0
Total For BPPF06										0.00	0	0
BPPF06 On 22/03/2019 Spot Bond					0.00000	100.56248				0.00	0	0
Total BPPF07 SPOT										0.00	0	0
Total For BPPF07										0.00	0	0
BPPF07 On 22/03/2021 Spot Bond					0.00000	100.59044				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BS2A11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A1U SPOT										0.00	0	0
Total For BS2A1U										0.00	0	0
BS2A21 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BS2A2U SPOT										0.00	0	0
Total For BS2A2U										0.00	0	0
BS2B1L On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2B1U SPOT										0.00	0	0
Total For BS2B1U										0.00	0	0
BS2C1L On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2C1U SPOT										0.00	0	0
Total For BS2C1U										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond					0.00000	100.53197				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	100.52610				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	101.48633				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	102.00790				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	101.74706				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BYA68U SPOT										0.00	0	0
Total For BYA68U										0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL12 On 06/09/2018 Spot Bond			10.03500	104.25551	10.03500	104.22724				0.00	0	0
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond					0.00000	103.27435				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			12.21500	105.01355	12.21500	104.97916				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL17 On 23/08/2019 Spot Bond					0.00000	104.11867				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			11.71500	103.77971	11.71500	103.74708				0.00	0	40,000,000
Total CBL18 SPOT										0.00	0	40,000,000
Total For CBL18										0.00	0	40,000,000
CBL20 On 14/12/2019 Spot Bond					0.00000	103.40543				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			9.85000	99.50779	9.85000	99.48179				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	102.01305				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	102.41778				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			10.15000	104.49026	10.15000	104.46215				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	102.70228				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CBL27 SPOT										0.00	0	0
Total For CBL27										0.00	0	0
CBL28 On 21/05/2021 Spot Bond					0.00000	101.34720				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			10.10500	110.26229	10.10500	110.23259				0.00	0	500,000,000
Total CCT01 SPOT										0.00	0	500,000,000
Total For CCT01										0.00	0	500,000,000
CCT02 On 12/06/2024 Spot Bond			10.18000	107.39990	10.18000	107.37077				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			10.33500	107.69205	10.33500	107.66257				0.00	0	0
Total CCT03 SPOT										0.00	0	0
Total For CCT03										0.00	0	0
CCT04 On 17/07/2027 Spot Bond			10.28000	99.41820	10.28000	99.59809				0.00	0	0
Total CCT04 SPOT										0.00	0	0
Total For CCT04										0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	109.00130	10.00000	108.97280				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR21 On 12/10/2020 Spot Bond					0.00000	100.18807				0.00	0	0
Total CGR21 SPOT										0.00	0	0
Total For CGR21										0.00	0	0
CGR23 On 08/02/2019 Spot Bond					0.00000	102.12689				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	104.63291				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	101.57035				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	102.30282				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	103.51949				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR29 SPOT										0.00	0	0
Total For CGR29										0.00	0	0
CGR32 On 21/07/2020 Spot Bond					0.00000	99.86047				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	100.77214				0.00	0	0
Total CGR33 SPOT										0.00	0	0
Total For CGR33										0.00	0	0
CGR34 On 21/09/2018 Spot Bond			8.38800	8.38800	8.38800	102.66051				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	100.38586				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	101.68223				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	101.94464				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	100.62893				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	100.48359	10.11000	100.45666				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	146.43289	3.14000	146.31198				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN198 On 13/09/2021 Spot Bond			3.80000	3.80000	3.80000	142.81292				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	109.00100	10.00000	108.97300				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	109.00100	10.00000	108.97300				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			8.59000	104.16444	8.59000	104.13024				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN243 On 24/02/2019 Spot Bond			9.35000	103.72807	9.35000	103.70189				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN262 On 26/03/2019 Spot Bond			8.64500	103.64877	8.64500	103.62494				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	109.00100	10.00000	108.97300				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN313 On 14/11/2022 Spot Bond					0.00000	101.71889				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			11.05500	96.58616	11.05500	96.55792				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			11.57500	97.94434	11.57500	97.91439				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN317 On 20/03/2023 Spot Bond					0.00000	100.77372				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond					0.00000	101.68354				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN327 On 20/06/2023 Spot Bond					0.00000	100.77212				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN337 On 20/09/2018 Spot Bond					0.00000	135.63666				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN340 On 20/12/2018 Spot Bond					0.00000	102.00668				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN343 On 20/12/2023 Spot Bond					0.00000	100.82473				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN344 On 20/12/2018 Spot Bond					0.00000	100.65151				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN345 On 20/12/2023 Spot Bond					0.00000	99.95314				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN350 On 28/10/2018 Spot Bond					0.00000	99.73553				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN36(On 20/03/2019 Spot Bond					0.00000	100.63496				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN36(On 20/03/2024 Spot Bond			10.23500	104.76951	10.23500	104.74109				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN36(On 20/03/2024 Spot Bond					0.00000	100.68579				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN36(On 06/08/2023 Spot Bond					0.00000	102.07893				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN36(On 20/03/2024 Spot Bond			12.37500	106.63834	12.37500	106.60355				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN36(On 06/08/2023 Spot Bond					0.00000	102.15733				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN37(On 26/07/2022 Spot Bond					0.00000	99.80638				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN37(On 20/03/2024 Spot Bond					0.00000	110.03012				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN37(On 20/09/2023 Spot Bond					0.00000	100.67632				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN37(On 20/06/2019 Spot Bond					0.00000	100.68933				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN37(On 20/03/2021 Spot Bond			9.55000	103.98477	9.55000	103.95842				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN37(On 20/06/2019 Spot Bond					0.00000	98.47488				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.98000	101.65682	10.98000	101.62729				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	103.58361	11.00000	103.55347				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond					0.00000	100.76429				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			12.16500	103.36401	12.16500	103.33085				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	100.83057				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	100.68900				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	99.79436				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	100.73075				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	100.69291				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	100.74590				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	101.26931				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond					0.00000	101.62699				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	101.61815				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond					0.00000	100.69279				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	100.69656				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	99.99941				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	100.76436				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	100.76812				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	99.99940				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond					0.00000	102.15644				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	100.79444				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN415 On 18/07/2020 Spot Bond					0.00000	99.99927				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN416 On 23/09/2020 Spot Bond					0.00000	100.65603				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond					0.00000	100.83207				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN419 On 18/04/2028 Spot Bond			7.01000	7.01000	7.01000	51.65261				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	100.83958				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN420 On 26/01/2021 Spot Bond					0.00000	99.74193				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN421 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
CLN422 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
CLN423 On 20/12/2020 Spot Bond					0.00000	115.83546				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN424 On 20/12/2020 Spot Bond					0.00000	102.94367				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN425 On 20/12/2020 Spot Bond					0.00000	113.19431				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN426 On 20/12/2018 Spot Bond					0.00000	101.59415				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN427 On 20/12/2020 Spot Bond					0.00000	100.98954				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN43(On 20/12/2020 Spot Bond					0.00000	130.22416				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN43(On 20/12/2020 Spot Bond					0.00000	117.90227				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN43(On 20/12/2020 Spot Bond					0.00000	119.70634				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN43(On 20/12/2020 Spot Bond					0.00000	121.32108				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN43(On 20/12/2020 Spot Bond					0.00000	131.13193				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN43(On 20/12/2020 Spot Bond					0.00000	100.76063				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN43(On 20/12/2020 Spot Bond					0.00000	100.72675				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN43(On 03/02/2021 Spot Bond					0.00000	101.96629				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN44(On 20/03/2021 Spot Bond					0.00000	132.34026				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN44(On 20/03/2021 Spot Bond					0.00000	101.36165				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN44(On 23/05/2021 Spot Bond					0.00000	101.49382				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN44(On 24/05/2021 Spot Bond			9.65000	105.83280	9.65000	105.80570				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN452 On 31/01/2022 Spot Bond			4.35000	146.31678	4.35000	146.26398				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN453 On 31/01/2025 Spot Bond			6.75000	104.66023	6.75000	104.61571				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN454 On 31/01/2025 Spot Bond			6.39000	106.87656	6.39000	106.83213				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN455 On 04/05/2021 Spot Bond					0.00000	101.45241				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	100.85629				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	101.56075				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	101.84606				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	101.26130				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	105.39428				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			10.72000	105.61093	10.72000	105.58047				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			9.98500	103.65120	9.98500	103.62376				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	100.80820				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN465 On 27/03/2020 Spot Bond					0.00000	100.49804				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN467 On 28/03/2020 Spot Bond					0.00000	100.49031				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN468 On 28/03/2022 Spot Bond					0.00000	101.90922				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	101.43456				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	101.59128				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	101.37698				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	100.76812				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	16.43031	100.00000	16.39414				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	101.37146				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	101.48452				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	102.73667				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN483 On 02/12/2021 Spot Bond					0.00000	101.82249				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			9.65000	101.24706	9.65000	101.22099				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN485 On 20/06/2022 Spot Bond					0.00000	101.36729				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			12.66500	101.34924	12.66500	101.30748				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			9.46500	98.74365	9.46500	98.71844				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	100.48494				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	100.50931				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	101.37146				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	100.42987				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	100.76760				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			12.15000	102.88320	12.15000	100.54587				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	101.18669				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN495 On 04/09/2024 Spot Bond			10.26500	102.85384	10.26500	102.82587				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	102.82339				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN497 On 08/06/2022 Spot Bond					0.00000	104.16829				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	101.43722				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	100.19298				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN500 On 11/10/2022 Spot Bond					0.00000	100.17993				0.00	0	0
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN501 On 11/10/2024 Spot Bond					0.00000	100.18636				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	100.79238				0.00	0	0
Total CLN503 SPOT										0.00	0	0
Total For CLN503										0.00	0	0
CLN503 On 11/10/2024 Spot Bond					0.00000	100.18636				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN504 On 24/10/2020 Spot Bond					0.00000	99.86708				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	101.82747				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	100.77582				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0
CLN507 On 24/02/2020 Spot Bond					0.00000	101.49698				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	100.17703				0.00	0	0
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0
CLN510 On 14/11/2022 Spot Bond					0.00000	97.95580				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN511 On 07/06/2022 Spot Bond					0.00000	101.28311				0.00	0	0
Total CLN512 SPOT										0.00	0	0
Total For CLN512										0.00	0	0
CLN512 On 23/02/2019 Spot Bond					0.00000	101.52388				0.00	0	0
Total CLN514 SPOT										0.00	0	0
Total For CLN514										0.00	0	0
CLN514 On 23/02/2019 Spot Bond					0.00000	101.82693				0.00	0	0
Total CLN515 SPOT										0.00	0	0
Total For CLN515										0.00	0	0
CLN515 On 15/09/2022 Spot Bond			9.96000	102.26176	9.96000	103.35672				0.00	0	0
Total CLN516 SPOT										0.00	0	0
Total For CLN516										0.00	0	0
CLN516 On 30/10/2022 Spot Bond			10.01000	101.44519	10.01000	102.13068				0.00	0	0
Total CLN517 SPOT										0.00	0	0
Total For CLN517										0.00	0	0
CLN517 On 25/11/2022 Spot Bond					0.00000	101.40349				0.00	0	0
Total CLN518 SPOT										0.00	0	0
Total For CLN518										0.00	0	0
CLN518 On 30/06/2022 Spot Bond			9.60000	102.25040	9.60000	100.92150				0.00	0	0
Total CLN519 SPOT										0.00	0	0
Total For CLN519										0.00	0	0
CLN519 On 12/03/2023 Spot Bond					0.00000	100.88523				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0
CLN520 On 17/09/2020 Spot Bond					0.00000	100.70381				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN521 On 27/02/2023 Spot Bond					0.00000	101.23221				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN522 On 13/05/2021 Spot Bond					0.00000	101.59185				0.00	0	0
Total CLN523 SPOT										0.00	0	0
Total For CLN523										0.00	0	0
CLN523 On 09/09/2022 Spot Bond			9.20000	102.90329	9.20000	102.87093				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN524 On 24/04/2021 Spot Bond					0.00000	99.86631				0.00	0	0
Total CLN525 SPOT										0.00	0	0
Total For CLN525										0.00	0	0
CLN525 On 26/04/2023 Spot Bond					0.00000	99.81388				0.00	0	0
Total CLN526 SPOT										0.00	0	0
Total For CLN526										0.00	0	0
CLN526 On 21/02/2024 Spot Bond					0.00000	103.12160				0.00	0	0
Total CLN527 SPOT										0.00	0	0
Total For CLN527										0.00	0	0
CLN527 On 25/11/2022 Spot Bond					0.00000	102.75243				0.00	0	0
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN528 On 29/11/2021 Spot Bond					0.00000	102.37816				0.00	0	0
Total CLN529 SPOT										0.00	0	0
Total For CLN529										0.00	0	0
CLN529 On 12/03/2021 Spot Bond					0.00000	100.84934				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN530 On 12/03/2023 Spot Bond					0.00000	100.88523				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN531 On 20/06/2023 Spot Bond					0.00000	100.51594				0.00	0	0
Total CLN532 SPOT										0.00	0	0
Total For CLN532										0.00	0	0
CLN532 On 20/06/2023 Spot Bond					0.00000	100.32882				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN55 On 18/04/2028 Spot Bond					0.00000	220.97046				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			9.13500	95.55861	9.13500	95.53530				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			8.75000	8.75000	8.75000	194.37303				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			8.75000	8.75000	8.75000	194.94994				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	100.67422				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	100.89030				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	100.67415				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	100.70033				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	101.54819				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			9.35000	112.42716	9.35000	112.39910				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			9.76000	105.78196	9.76000	105.75457				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total COJ07 SPOT										0.00	0	0
Total For COJ07										0.00	0	0
COJ08 On 22/06/2026 Spot Bond			10.39000	106.48456	10.39000	106.45509				0.00	0	0
Total COJ08 SPOT										0.00	0	0
Total For COJ08										0.00	0	0
COJG0 On 09/06/2024 Spot Bond			10.06500	101.59319	10.06500	101.56594				0.00	0	0
Total COJG01 SPOT										0.00	0	0
Total For COJG01										0.00	0	0
COT01 On 03/04/2023 Spot Bond			10.30000	98.28270	10.30000	98.25573				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			11.47500	95.59761	11.47500	95.56846				0.00	0	100,000,000
Total COT02 SPOT										0.00	0	100,000,000
Total For COT02										0.00	0	100,000,000
COT03 On 05/06/2028 Spot Bond			11.48000	89.35797	11.48000	89.33073				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			12.28000	92.95654	12.28000	95.03829				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	100.70706				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	100.62331				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	100.93497				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DEN80 SPOT										0.00	0	0
Total For DEN80										0.00	0	0
DENG7 On 21/09/2018 Spot Bond					0.00000	100.63002				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	100.47162				0.00	0	0
Total DENG74 SPOT										0.00	0	0
Total For DENG74										0.00	0	0
DENG7 On 04/09/2018 Spot Bond					0.00000	100.99006				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	100.99006				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	100.46205				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	102.76877				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	100.88131				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	99.78600				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	81.44745				0.00	0	0
Total DOL009 SPOT										0.00	0	0
Total For DOL009										0.00	0	0
DOL01: On 20/12/2021 Spot Bond					0.00000	101.29206				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	101.35969				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	101.59596				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DSY02 SPOT										0.00	0	0
Total For DSY02										0.00	0	0
DSY03 On 21/11/2024 Spot Bond			9.80000	9.80000	9.80000	104.68535				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			9.25000	100.19940	9.25000	100.17465				0.00	0	0
Total DV2021 SPOT										0.00	0	0
Total For DV2021										0.00	0	0
DV22 On 07/02/2020 Spot Bond			8.48500	105.59627	8.48500	105.57204		65,242,862,000.00		7,689,200	1,507,444,600	
Total DV22 SPOT								65,242,862,000.00		7,689,200	1,507,444,600	
Total For DV22								65,242,862,000.00		7,689,200	1,507,444,600	
DV22/R On 07/02/2020 Spot Bond			100.00000	39.29599	100.00000	39.20806				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			9.46500	105.86418	9.46500	105.83714		77,137,857,000.00		8,149,800	218,274,900	
Total DV23 SPOT								77,137,857,000.00		8,149,800	218,274,900	
Total For DV23								77,137,857,000.00		8,149,800	218,274,900	
DV23/R On 27/02/2023 Spot Bond			100.00000	15.89039	100.00000	15.85483				0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	15.89039	100.00000	15.85483				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			9.76500	103.70891	9.76500	103.68160				0.00	0	0
Total DV24 SPOT										0.00	0	0
Total For DV24										0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	104.02603	9.69000	103.99884				0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	104.02603	9.69000	103.99884				0.00	0	0
Total DV24/R2023 SPOT										0.00	0	0
Total For DV24/R2023										0.00	0	0
DV29 On 18/02/2029 Spot Bond			11.02000	98.52844	11.02000	98.49924				0.00	0	0
Total DV29 SPOT										0.00	0	0
Total For DV29										0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	104.19569	10.10000	104.16733				0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	104.19569	10.10000	104.16733				0.00	0	0
Total DV29/R213 SPOT										0.00	0	0
Total For DV29/R213										0.00	0	0
DVC02 On 29/08/2018 Spot Bond					0.00000	101.08982				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVC029 SPOT										0.00	0	0
Total For DVC029										0.00	0	0
DVC030 On 23/10/2018 Spot Bond					0.00000	99.90172				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	101.63362				0.00	20,000,000	20,000,000
Total DVF19 SPOT										0.00	20,000,000	20,000,000
Total For DVF19										0.00	20,000,000	20,000,000
DVF20 On 29/11/2019 Spot Bond					0.00000	101.15298				0.00	0	0
Total DVF20 SPOT										0.00	0	0
Total For DVF20										0.00	0	0
DVF20I On 28/03/2020 Spot Bond					0.00000	100.93301				0.00	0	0
Total DVF20B SPOT										0.00	0	0
Total For DVF20B										0.00	0	0
DVF20C On 31/08/2020 Spot Bond					0.00000	101.43452				0.00	0	0
Total DVF20C SPOT										0.00	0	0
Total For DVF20C										0.00	0	0
DVF20I On 23/10/2020 Spot Bond					0.00000	99.89573				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	101.19627				0.00	0	0
Total DVF21 SPOT										0.00	0	0
Total For DVF21										0.00	0	0
DVF22 On 28/03/2022 Spot Bond					0.00000	101.10256				0.00	0	0
Total DVF22 SPOT										0.00	0	0
Total For DVF22										0.00	0	0
DVF22I On 29/08/2022 Spot Bond					0.00000	101.17326				0.00	0	0
Total DVF22B SPOT										0.00	0	0
Total For DVF22B										0.00	0	0
DVF22C On 24/10/2022 Spot Bond					0.00000	99.87063				0.00	0	0
Total DVF22C SPOT										0.00	0	0
Total For DVF22C										0.00	0	0
DVF24 On 23/10/2024 Spot Bond					0.00000	99.88835				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			8.40000	115.62061	8.40000	115.59433				0.00	0	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total E170 SPOT										0.00	0	200,000,000
Total For E170										0.00	0	200,000,000
E170/R On 01/08/2020 Spot Bond			100.00000	36.26480	100.00000	36.18365				0.00	0	0
Total E170/R207 SPOT										0.00	0	0
Total For E170/R207										0.00	0	0
ECN20 On 14/03/2020 Spot Bond			9.06000	104.19559	9.06000	104.17050				0.00	0	0
Total ECN20 SPOT										0.00	0	0
Total For ECN20										0.00	0	0
ECN22 On 14/03/2022 Spot Bond			9.36000	104.52501	9.36000	104.49903				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			9.77500	104.15504	9.77500	104.12803				0.00	0	0
Total ECN24 SPOT										0.00	0	0
Total For ECN24										0.00	0	0
ECN32 On 14/03/2032 Spot Bond			4.15000	102.82056	4.15000	102.78421				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			3.86000	95.71468	3.86000	95.68142				0.00	0	0
Total EL037 SPOT										0.00	0	0
Total For EL037										0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	121.08765	2.25000	121.05088				0.00	0	0
Total EL037/I2038 SPOT										0.00	0	0
Total For EL037/I2038										0.00	0	0
EL28 On 02/05/2028 Spot Bond			3.76000	126.72627	3.72000	127.11163				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			3.73000	113.44096	3.73000	113.40213				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			3.73000	111.43920	3.73000	112.88589				0.00	0	0
Total EL30 SPOT										0.00	0	0
Total For EL30										0.00	0	0
EL31 On 02/06/2031 Spot Bond			3.81000	102.84030	3.81000	102.80483				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			3.83000	97.07181	3.83000	97.03815				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	121.08765	2.25000	121.05088				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			9.32500	101.97557	9.32500	101.94989				0.00	0	0
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			9.05000	107.61622	9.05000	107.59034				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			10.65000	99.49856	10.65000	99.47052				0.00	0	0
Total EMM03 SPOT										0.00	0	0
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			10.82000	10.82000	10.82000	95.61986				0.00	0	0
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			11.07000	11.07000	11.07000	101.08159				0.00	0	1,722,617,148
Total EMM05 SPOT										0.00	0	1,722,617,148
Total For EMM05										0.00	0	1,722,617,148
EMM06 On 23/06/2025 Spot Bond			10.63000	98.88143	10.63000	99.60516				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			10.48000	100.48017	10.48000	100.31037				0.00	0	0
Total EMM07 SPOT										0.00	0	0
Total For EMM07										0.00	0	0
EMM07 On 17/07/2032 Spot Bond			11.08000	101.74706	11.08000	87.45612				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	99.87001				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	99.87943				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	101.40920				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	101.03902				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF008 On 12/09/2019 Spot Bond					0.00000	101.41052				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF010 On 07/11/2019 Spot Bond					0.00000	102.06458				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	101.66274				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF012 On 06/11/2020 Spot Bond					0.00000	102.46949				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	101.22241				0.00	0	0
Total EPF014 SPOT										0.00	0	0
Total For EPF014										0.00	0	0
EPF015 On 04/06/2023 Spot Bond					0.00000	101.08014				0.00	0	0
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF01U On 01/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF02U On 01/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPF03U On 28/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF03U SPOT										0.00	0	0
Total For EPF03U										0.00	0	0
EPF04U On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF04U SPOT										0.00	0	0
Total For EPF04U										0.00	0	0
EPF05U On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF05U SPOT										0.00	0	0
Total For EPF05U										0.00	0	0
EPFC3 On 06/09/2018 Spot Bond					0.00000	100.93441				0.00	0	0
Total EPFC34 SPOT										0.00	0	0
Total For EPFC34										0.00	0	0
EPFC3 On 06/11/2018 Spot Bond					0.00000	101.59839				0.00	0	0
Total EPFC36 SPOT										0.00	0	0
Total For EPFC36										0.00	0	0
EPFC3 On 04/03/2019 Spot Bond					0.00000	100.97941				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	100.31171				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			4,000,000,000,000.00		40,000,000	20,000,000
Total EQS05 SPOT									4,000,000,000,000.00		40,000,000	20,000,000
Total For EQS05									4,000,000,000,000.00		40,000,000	20,000,000
EQS06 On 09/04/2020 Spot Bond					0.00000	97.87095			0.00		0	0
Total EQS06 SPOT									0.00		0	0
Total For EQS06									0.00		0	0
EQS08 On 04/10/2018 Spot Bond					0.00000	100.11862			0.00		0	10,000,000
Total EQS08A SPOT									0.00		0	10,000,000
Total For EQS08A									0.00		0	10,000,000
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	102.15134			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	101.49333			0.00		0	0
Total ERS3B4 SPOT									0.00		0	0
Total For ERS3B4									0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3B On 17/05/2019 Spot Bond					0.00000	101.52108			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	101.57756			0.00	0	0
Total ERS3C4 SPOT									0.00	0	0
Total For ERS3C4									0.00	0	0
ERS3C On 17/05/2019 Spot Bond					0.00000	101.68830			0.00	0	0
Total ERS3C5 SPOT									0.00	0	0
Total For ERS3C5									0.00	0	0
ERSA1: On 25/11/2020 Spot Bond			10.00000	109.00100	10.00000	108.97300			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	101.40698			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	101.47540			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	101.19122			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	101.75475			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	101.94001			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	101.43442			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	101.48499			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			9.30500	102.35423	9.30500	102.32852		154,355,062,000.00	16,588,400	2,516,294,200	
Total ES23 SPOT								154,355,062,000.00	16,588,400	2,516,294,200	
Total For ES23								154,355,062,000.00	16,588,400	2,516,294,200	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23/R On 25/01/2023 Spot Bond			10.00000	99.83840	10.00000	99.81149			0.00	0	0
Total ES23/R2023 SPOT									0.00	0	0
Total For ES23/R2023									0.00	0	0
ES26 On 02/04/2026 Spot Bond			10.01000	90.88140	10.01000	90.85714		270,884,614,000.00	27,061,400	3,726,830,700	
Total ES26 SPOT								270,884,614,000.00	27,061,400	3,726,830,700	
Total For ES26								270,884,614,000.00	27,061,400	3,726,830,700	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.29810	7.85000	102.27658		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			10.72500	78.64842	10.77000	78.35357		355,390,035,000.00	33,136,600	3,332,368,300	
Total ES33 SPOT								355,390,035,000.00	33,136,600	3,332,368,300	
Total For ES33								355,390,035,000.00	33,136,600	3,332,368,300	
ES33/R On 15/09/2033 Spot Bond			7.50000	102.55300	7.50000	102.53248		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			10.99500	81.03621	10.99500	81.01251		149,166,966,000.00	13,566,800	10,790,000,000	
Total ES42 SPOT								149,166,966,000.00	13,566,800	10,790,000,000	
Total For ES42								149,166,966,000.00	13,566,800	10,790,000,000	
ES42/R On 25/04/2042 Spot Bond			8.50000	101.95205	8.50000	101.92887		0.00	0	0	
Total ES42/R214 SPOT								0.00	0	0	
Total For ES42/R214								0.00	0	0	
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total ESF01U SPOT								0.00	0	0	
Total For ESF01U								0.00	0	0	
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total ESF02U SPOT								0.00	0	0	
Total For ESF02U								0.00	0	0	
ESFR0: On 20/04/2021 Spot Bond					0.00000	100.07847		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	100.65789		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	100.67797		0.00	0	0	
Total FBJ20Z SPOT								0.00	0	0	
Total For FBJ20Z								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.70040			0.00	0	0
Total FBJ22Z SPOT									0.00	0	0
Total For FBJ22Z									0.00	0	0
FIF01U On 01/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF01U SPOT									0.00	0	0
Total For FIF01U									0.00	0	0
FIF02U On 01/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF02U SPOT									0.00	0	0
Total For FIF02U									0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF03U SPOT									0.00	0	0
Total For FIF03U									0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF04U SPOT									0.00	0	0
Total For FIF04U									0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF05U SPOT									0.00	0	0
Total For FIF05U									0.00	0	0
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	101.43147			0.00	0	100,000,000
Total FIFB08 SPOT									0.00	0	100,000,000
Total For FIFB08									0.00	0	100,000,000
FIFB09 On 27/06/2019 Spot Bond					0.00000	100.51447			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	101.25147			0.00	0	0
Total FIFB10 SPOT									0.00	0	0
Total For FIFB10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FIFB11 On 07/02/2020 Spot Bond					0.00000	102.06251				0.00	0	444,000,000
Total FIFB11 SPOT										0.00	0	444,000,000
Total For FIFB11										0.00	0	444,000,000
FIFB12 On 13/08/2020 Spot Bond					0.00000	101.55642				0.00	0	0
Total FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0
FIFB14 On 07/11/2022 Spot Bond					0.00000	101.68833				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	101.37397				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			8.17500	100.75230	8.17500	100.73051				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	101.49496				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	99.86904				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			10.75000	10.75000	10.75000	99.41904				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	103.45761				0.00	0	0
Total FRB15 SPOT										0.00	0	0
Total For FRB15										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB16 On 08/07/2020 Spot Bond					0.00000	102.94283			0.00	0	0
Total FRB16 SPOT									0.00	0	0
Total For FRB16									0.00	0	0
FRB17 On 08/01/2022 Spot Bond					0.00000	102.58561			0.00	0	0
Total FRB17 SPOT									0.00	0	0
Total For FRB17									0.00	0	0
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRB17/JIBAR SPOT									0.00	0	0
Total For FRB17/JIBAR									0.00	0	0
FRB18 On 13/04/2021 Spot Bond					0.00000	103.62156			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			11.45000	105.24894	11.45000	105.21693			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	102.78231			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	101.62356			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	104.22163			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	101.27872			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			8.29500	102.39317	8.29500	102.37069			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	101.42613			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			3.35000	151.19622	3.35000	151.14576			0.00	0	0
Total FRBI22 SPOT									0.00	0	0
Total For FRBI22									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRBI23 On 07/12/2023 Spot Bond			3.43000	3.43000	3.43000	286.76135				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			3.75000	3.75000	3.75000	124.82459				0.00	0	0
Total FRBI25 SPOT										0.00	0	0
Total For FRBI25										0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			3.97000	169.58767	3.97000	169.52844				0.00	0	0
Total FRBI28 SPOT										0.00	0	0
Total For FRBI28										0.00	0	0
FRBI29 On 31/03/2029 Spot Bond			4.05500	4.05500	4.05500	85.17866				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			4.54000	4.54000	4.54000	193.88987				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			4.53000	89.22089	4.53000	89.18841				0.00	0	0
Total FRBI46 SPOT										0.00	0	0
Total For FRBI46										0.00	0	0
FRBI50 On 31/12/2050 Spot Bond			4.54000	90.10346	4.54000	90.11037				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			8.58000	8.58000	8.58000	82.14834				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ02 On 28/10/2024 Spot Bond			9.96000	9.96000	9.96000	54.97483				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ03 On 10/12/2024 Spot Bond			9.99000	9.99000	9.99000	54.25964				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	101.34727				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			4.84500	4.84500	4.84500	116.97306				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC17: On 20/09/2018 Spot Bond					0.00000	100.68925				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17: On 20/09/2018 Spot Bond					0.00000	100.67491				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17: On 06/08/2023 Spot Bond					0.00000	101.59993				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17: On 20/09/2020 Spot Bond					0.00000	100.77715				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18: On 06/08/2023 Spot Bond					0.00000	92.75022				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18: On 20/12/2018 Spot Bond					0.00000	101.83040				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18: On 20/12/2018 Spot Bond					0.00000	100.88063				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18: On 20/03/2019 Spot Bond					0.00000	100.70997				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18: On 20/03/2019 Spot Bond					0.00000	100.71963				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19: On 02/04/2019 Spot Bond					0.00000	100.80338				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	109.00100	10.00000	108.97300				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19: On 20/06/2024 Spot Bond					0.00000	100.75544				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC20(On 20/06/2019 Spot Bond					0.00000	100.96184				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC20(On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20(On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20(On 07/10/2020 Spot Bond					0.00000	102.67903				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21(On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
FRC21(On 20/12/2019 Spot Bond					0.00000	100.74210				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC21(On 07/05/2020 Spot Bond					0.00000	101.75522				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21(On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC21(On 07/11/2019 Spot Bond					0.00000	102.06077				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC21(On 04/11/2019 Spot Bond					0.00000	101.83833				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC22(On 31/01/2022 Spot Bond			3.91000	148.44031	3.91000	148.38851				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22(On 20/05/2020 Spot Bond					0.00000	101.42149				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC23(On 31/01/2022 Spot Bond			4.77000	144.32342	4.77000	144.26970				0.00	0	0
Total FRC233 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC233										0.00	0	0
FRC23 On 20/12/2020 Spot Bond					0.00000	101.06208				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC23 On 08/02/2020 Spot Bond					0.00000	108.45557				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC23 On 19/10/2020 Spot Bond					0.00000	116.78605				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	108.87223				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	117.35487				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	116.38580				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	108.44813				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	108.17369				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC24 On 19/10/2020 Spot Bond					0.00000	99.94705				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	108.45423				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC24 On 19/10/2020 Spot Bond					0.00000	99.94762				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	99.95872				0.00	0	0
Total FRC246 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC246										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	108.21002				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	100.96893				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	115.14782				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC25: On 19/10/2020 Spot Bond					0.00000	97.76081				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC25: On 13/02/2022 Spot Bond					0.00000	101.83889				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC25: On 14/03/2022 Spot Bond					0.00000	100.83590				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC25: On 27/03/2020 Spot Bond					0.00000	100.80776				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC25: On 17/07/2027 Spot Bond					0.00000	102.10867				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC25: On 27/03/2020 Spot Bond					0.00000	100.48956				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC25: On 08/05/2020 Spot Bond					0.00000	102.15375				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC25: On 06/11/2023 Spot Bond			3.33700	3.33700	3.33700	104.19834			734,140,000,000.00		220,000,000	110,000,000
Total FRC259 SPOT									734,140,000,000.00		220,000,000	110,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRC259									734,140,000,000.00	220,000,000	110,000,000
FRC26 On 27/02/2023 Spot Bond			3.45500	104.87328	3.45500	104.83799			760,100,000,000.00	220,000,000	110,000,000
Total FRC260 SPOT									760,100,000,000.00	220,000,000	110,000,000
Total For FRC260									760,100,000,000.00	220,000,000	110,000,000
FRC26 On 10/10/2020 Spot Bond					0.00000	100.18979			0.00	0	0
Total FRC261 SPOT									0.00	0	0
Total For FRC261									0.00	0	0
FRC26 On 13/07/2020 Spot Bond					0.00000	100.02451			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	100.72760			0.00	0	0
Total FRC263 SPOT									0.00	0	0
Total For FRC263									0.00	0	0
FRC26 On 13/07/2020 Spot Bond					0.00000	100.02423			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	100.83967			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	101.24315			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	105.38874			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	100.19191			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	99.89913			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	101.38016			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	101.36660			0.00	0	0
Total FRC271 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC271										0.00	0	0
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	101.03093				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	100.66724	8.82000	100.97156				0.00	0	0
Total FRC273 SPOT										0.00	0	0
Total For FRC273										0.00	0	0
FRC27: On 02/05/2028 Spot Bond			9.80000	101.41312	9.80000	102.02206				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	100.39718				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	100.32781				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			4.55000	4.55000	4.55000	145.31027				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			4.49000	4.49000	4.49000	145.59560				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			4.47000	4.47000	4.47000	145.69086				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRD19U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.53000	84.32312	4.53000	84.96212				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			4.43500	99.88854	4.43500	99.85228				0.00	0	0
Total FRI38 SPOT										0.00	0	0
Total For FRI38										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond					0.00000	100.69835				0.00	0	0
Total FRJ19 SPOT										0.00	0	0
Total For FRJ19										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond					0.00000	100.67299				0.00	0	300,000,000
Total FRJ20 SPOT										0.00	0	300,000,000
Total For FRJ20										0.00	0	300,000,000
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.06909				0.00	240,000,000	240,000,000
Total FRJ21 SPOT										0.00	240,000,000	240,000,000
Total For FRJ21										0.00	240,000,000	240,000,000
FRJ22 On 07/03/2022 Spot Bond					0.00000	102.19686				0.00	0	0
Total FRJ22 SPOT										0.00	0	0
Total For FRJ22										0.00	0	0
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.78692				0.00	0	0
Total FRJ23 SPOT										0.00	0	0
Total For FRJ23										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.22948				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.75126				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
FRS10U On 15/01/2024 Spot Bond			3.32800	3.32800	3.32800	97.85443				0.00	0	0
Total FRS10U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS100									0.00	0	0
FRS10 On 31/01/2038 Spot Bond			3.68000	3.68000	3.68000	111.60585			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS10 On 23/01/2024 Spot Bond					0.00000	101.91358			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS10 On 23/01/2024 Spot Bond					0.00000	101.91358			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS10 On 31/01/2038 Spot Bond			3.82000	109.34172	3.82000	109.30385			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS10 On 07/12/2033 Spot Bond			3.84000	210.36067	3.84000	210.28791			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS11 On 31/01/2038 Spot Bond			4.61000	97.38395	4.61000	97.34814			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0
FRS11 On 07/12/2033 Spot Bond			3.87000	3.87000	3.87000	209.55120			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS11 On 29/04/2019 Spot Bond					0.00000	102.28077			0.00	0	0
Total FRS113 SPOT									0.00	0	0
Total For FRS113									0.00	0	0
FRS11 On 31/01/2025 Spot Bond			4.10000	122.29496	4.10000	122.25167			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS11 On 31/01/2038 Spot Bond			3.70500	111.22868	3.70500	111.19050			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS11 On 31/01/2038 Spot Bond			4.35000	101.13367	4.35000	101.09720			0.00	0	0
Total FRS119 SPOT									0.00	0	0
Total For FRS119									0.00	0	0
FRS12 On 07/12/2033 Spot Bond			3.99000	206.70799	3.99000	206.63562			0.00	0	0
Total FRS120 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS120										0.00	0	0
FRS12: On 07/12/2033 Spot Bond			4.04000	205.50760	4.04000	205.43542				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS12: On 31/01/2025 Spot Bond			3.63000	156.82740	3.63000	110.06555				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS12: On 07/12/2033 Spot Bond			4.07000	204.79147	4.07000	204.71936				0.00	0	1,000,000,000
Total FRS123 SPOT										0.00	0	1,000,000,000
Total For FRS123										0.00	0	1,000,000,000
FRS12: On 31/01/2038 Spot Bond			5.18000	89.74798	5.18000	89.71360				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS12: On 31/03/2028 Spot Bond			4.76000	158.85511	4.76000	158.79627				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS12: On 31/01/2038 Spot Bond			4.71000	95.98758	4.71000	95.95202				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS12: On 31/03/2028 Spot Bond			4.28000	165.27933	4.28000	165.22022				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS13: On 31/03/2028 Spot Bond			4.34000	164.46011	4.34000	164.40105				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS13: On 07/12/2033 Spot Bond			4.58000	193.07165	4.58000	193.00103				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS13: On 24/03/2020 Spot Bond					0.00000	97.55528				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS13: On 31/01/2038 Spot Bond			4.64000	96.96242	4.64000	96.92668				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS13: On 31/01/2038 Spot Bond			4.89500	4.89500	4.89500	93.43398				0.00	0	0
Total FRS135 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			4.42000	98.56334	4.42000	100.07059				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			4.15000	167.07051	4.15000	167.01135				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS137 On 07/12/2033 Spot Bond			4.35000	198.25245	4.35000	198.18117				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			4.28000	165.27933	4.28000	165.22022				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			4.28000	165.27933	4.28000	165.22022				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			4.57000	161.36290	4.57000	161.30395				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			4.40000	120.13767	4.40000	120.09415				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			3.61000	149.90919	3.61000	149.85810				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			4.63000	160.56606	4.63000	160.50713				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			4.67000	160.03735	4.67000	159.97846				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			4.37000	120.35144	4.37000	120.30796				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			4.64000	160.43370	4.64000	160.37478				0.00	0	0
Total FRS152 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS152										0.00	0	0
FRS15: On 31/03/2028 Spot Bond			4.68000	4.68000	4.68000	159.84660				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS15: On 19/05/2019 Spot Bond					0.00000	123.94424				0.00	0	0
Total FRS157 SPOT										0.00	0	0
Total For FRS157										0.00	0	0
FRS15: On 20/06/2022 Spot Bond					0.00000	68.58446				0.00	0	0
Total FRS158 SPOT										0.00	0	0
Total For FRS158										0.00	0	0
FRS15: On 06/06/2023 Spot Bond					0.00000	74.89838				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS16: On 06/06/2024 Spot Bond					0.00000	78.33303				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS16: On 06/06/2025 Spot Bond					0.00000	79.72864				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS16: On 20/06/2022 Spot Bond					0.00000	55.92227				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS16: On 06/06/2023 Spot Bond					0.00000	61.55345				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS16: On 06/06/2024 Spot Bond					0.00000	66.39330				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS16: On 06/06/2025 Spot Bond					0.00000	68.55385				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS16: On 01/08/2021 Spot Bond					0.00000	34.24539				0.00	0	0
Total FRS166 SPOT										0.00	0	0
Total For FRS166										0.00	0	0
FRS16: On 01/08/2022 Spot Bond					0.00000	47.35492				0.00	0	0
Total FRS167 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS167										0.00	0	0
FRS167 On 01/08/2022 Spot Bond					0.00000	45.83238				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	35.50331				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS169 On 01/08/2022 Spot Bond					0.00000	164.28562				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS170 On 16/10/2022 Spot Bond					0.00000	100.04303				0.00	150,000,000	50,000,000
Total FRS171 SPOT										0.00	150,000,000	50,000,000
Total For FRS171										0.00	150,000,000	50,000,000
FRS171 On 16/10/2024 Spot Bond					0.00000	100.04591				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS172 On 13/11/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS173 SPOT										0.00	0	0
Total For FRS173										0.00	0	0
FRS173 On 13/05/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS174 SPOT										0.00	0	0
Total For FRS174										0.00	0	0
FRS174 On 26/01/2024 Spot Bond					0.00000	59.75403				0.00	0	0
Total FRS175 SPOT										0.00	0	0
Total For FRS175										0.00	0	0
FRS175 On 26/01/2024 Spot Bond					0.00000	59.75393				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			3.35000	3.35000	3.35000	287.83436				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			3.24000	3.24000	3.24000	289.31750				0.00	0	1,200,000,000
Total FRS37 SPOT										0.00	0	1,200,000,000
Total For FRS37										0.00	0	1,200,000,000
FRS43 On 07/12/2023 Spot Bond			3.96000	3.96000	3.96000	279.77166				0.00	0	0
Total FRS43 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS43										0.00	0	0
FRS46 On 31/01/2022 Spot Bond			3.40000	150.94770	3.40000	150.89712				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	101.86927				0.00	0	0
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0
FRS51 On 31/01/2022 Spot Bond			3.10000	152.44615	3.10000	152.39631				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	101.79724				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			3.66000	105.86507	3.66000	105.82888				0.00	0	0
Total FRS64 SPOT										0.00	0	0
Total For FRS64										0.00	0	0
FRS81 On 30/10/2042 Spot Bond			3.36000	82.16354	3.36000	111.74207				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			3.56000	3.56000	3.56000	126.24702				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			3.59000	3.59000	3.59000	126.02120				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			4.15000	4.15000	4.15000	277.31539				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	101.66301				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	101.22280				0.00	0	0
Total FRS96 SPOT										0.00	0	0
Total For FRS96										0.00	0	0
FRX19 On 15/11/2019 Spot Bond			8.06000	102.72736	8.06000	102.70530				0.00	0	0
Total FRX19 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRX19									0.00	0	0
FRX20 On 01/10/2020 Spot Bond			8.30000	103.47341	8.30000	103.45043			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			9.01500	9.01500	9.01500	98.23785			0.00	0	0
Total FRX23 SPOT									0.00	0	0
Total For FRX23									0.00	0	0
FRX24 On 10/12/2024 Spot Bond			9.52000	106.91576	9.52000	106.88860			0.00	0	0
Total FRX24 SPOT									0.00	0	0
Total For FRX24									0.00	0	0
FRX26 On 01/10/2026 Spot Bond			9.87000	100.75389	9.87000	100.72737			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			9.83000	105.74948	9.83000	105.72190			0.00	0	0
Total FRX27 SPOT									0.00	0	0
Total For FRX27									0.00	0	0
FRX30 On 31/01/2030 Spot Bond			10.38000	100.36392	10.38000	100.33587			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			10.54000	96.70566	10.54000	96.67823			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			10.55000	100.13383	10.55000	102.88554			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			11.44500	73.50547	11.44500	73.48312			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	100.65368			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	100.70983			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	100.68925			0.00	0	0
Total FS1C1 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS1C1										0.00	0	0
FS1D1 On 20/09/2018 Spot Bond					0.00000	100.78727				0.00	0	0
Total FS1D1 SPOT										0.00	0	0
Total For FS1D1										0.00	0	0
FS2A4 On 20/11/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total FS2A4 SPOT										0.00	0	0
Total For FS2A4										0.00	0	0
FS2A5 On 20/02/2019 Spot Bond					0.00000	101.36070				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	101.35046				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	101.38986				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	101.56311				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	101.39419				0.00	0	0
Total FS3A5 SPOT										0.00	0	0
Total For FS3A5										0.00	0	0
FS3A5L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1 On 20/02/2020 Spot Bond					0.00000	101.70452				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS3D1U										0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS5E1U										0.00	0	0
GBL02 On 15/10/2018 Spot Bond					0.00000	100.04636				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	101.71415				0.00	0	0
Total GBL03 SPOT										0.00	0	0
Total For GBL03										0.00	0	0
GBL04 On 05/06/2021 Spot Bond					0.00000	101.17161				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	101.24241				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	101.25706				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	101.35228				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	101.46938				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	101.54251				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0
GRB05 On 10/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB05U SPOT										0.00	0	0
Total For GRB05U										0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB06U SPOT										0.00	0	0
Total For GRB06U										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB12 On 31/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB12U SPOT										0.00	0	0
Total For GRB12U										0.00	0	0
GRB13 On 31/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB13U SPOT										0.00	0	0
Total For GRB13U										0.00	0	0
GRB14 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB14U SPOT										0.00	0	0
Total For GRB14U										0.00	0	0
GRB15 On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB15U SPOT										0.00	0	0
Total For GRB15U										0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB16U SPOT										0.00	0	0
Total For GRB16U										0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB17U SPOT										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRB19U										0.00	0	0
GRB20 On 17/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB20U SPOT										0.00	0	0
Total For GRB20U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB21U SPOT										0.00	0	0
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB24U SPOT										0.00	0	0
Total For GRB24U										0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB25U SPOT										0.00	0	0
Total For GRB25U										0.00	0	0
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB27U SPOT										0.00	0	0
Total For GRB27U										0.00	0	0
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB28U SPOT										0.00	0	0
Total For GRB28U										0.00	0	0
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB29U SPOT										0.00	0	0
Total For GRB29U										0.00	0	0
GRT07 On 21/02/2024 Spot Bond					0.00000	102.27152				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	100.95901				0.00	40,000,000	40,000,000
Total GRT08 SPOT										0.00	40,000,000	40,000,000
Total For GRT08										0.00	40,000,000	40,000,000
GRT09 On 15/10/2018 Spot Bond					0.00000	100.20051				0.00	0	0
Total GRT09 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRT09										0.00	0	0
GRT10 On 13/05/2019 Spot Bond					0.00000	102.00361				0.00	500,000,000	500,000,000
Total GRT10 SPOT										0.00	500,000,000	500,000,000
Total For GRT10										0.00	500,000,000	500,000,000
GRT11 On 13/05/2021 Spot Bond					0.00000	102.54504				0.00	0	0
Total GRT11 SPOT										0.00	0	0
Total For GRT11										0.00	0	0
GRT12 On 24/06/2020 Spot Bond					0.00000	101.16973				0.00	100,000,000	50,000,000
Total GRT12 SPOT										0.00	100,000,000	50,000,000
Total For GRT12										0.00	100,000,000	50,000,000
GRT13 On 15/04/2020 Spot Bond					0.00000	100.04244				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	101.66249				0.00	0	0
Total GRT14 SPOT										0.00	0	0
Total For GRT14										0.00	0	0
GRT15 On 15/04/2020 Spot Bond					0.00000	100.12277				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	100.89139				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			9.70500	104.34526	9.70500	104.31825				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	100.96408				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	101.73851				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	100.36760				0.00	0	0
Total GRT20 SPOT										0.00	0	0
Total For GRT20										0.00	0	0
GRT21 On 03/04/2024 Spot Bond			10.28000	98.15889	10.28000	100.68265				0.00	0	0
Total GRT21 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRT21										0.00	0	0
GRT22 On 16/10/2022 Spot Bond					0.00000	100.04204				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	100.27858				0.00	0	0
Total GRT23 SPOT										0.00	0	0
Total For GRT23										0.00	0	0
GRT24 On 09/03/2023 Spot Bond					0.00000	100.84962				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	100.87953				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	100.91055				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	100.29551				0.00	0	0
Total HC2T2 SPOT										0.00	0	0
Total For HC2T2										0.00	0	0
HC5T1 On 29/10/2018 Spot Bond					0.00000	101.14302				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	101.94774				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	100.38206				0.00	0	0
Total HILB05 SPOT										0.00	0	0
Total For HILB05										0.00	0	0
HILB06 On 11/07/2020 Spot Bond					0.00000	100.16937				0.00	0	0
Total HILB06 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HILB06										0.00	0	0
HILB07 On 11/07/2021 Spot Bond					0.00000	100.17151				0.00	0	0
Total HILB07 SPOT										0.00	0	0
Total For HILB07										0.00	0	0
HILB08 On 29/03/2023 Spot Bond					0.00000	100.45170				0.00	0	0
Total HILB08 SPOT										0.00	0	0
Total For HILB08										0.00	0	0
HILB09 On 29/03/2025 Spot Bond					0.00000	100.46681				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	109.00100	10.00000	108.97300				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	101.54736				0.00	0	0
Total HPF06 SPOT										0.00	0	0
Total For HPF06										0.00	0	0
HPF08 On 15/04/2019 Spot Bond					0.00000	100.05074				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	100.21740				0.00	0	0
Total HPF09 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HPF09										0.00	0	0
HPF11 On 31/03/2023 Spot Bond					0.00000	100.39749				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			8.49000	106.85376	8.49000	106.82923				0.00	0	0
Total HWAY20 SPOT										0.00	0	0
Total For HWAY20										0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			100.00000	31.59141	100.00000	31.52072				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			3.71500	283.07422	3.71500	282.97726				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			3.88000	3.88000	3.88000	284.12802				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			3.66000	85.00825	3.66000	98.01061				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			10.58000	94.14715	10.58000	94.12033				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	13.50719	100.00000	13.47696				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			10.58000	93.91135	10.58000	93.88460				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	13.50708	100.00000	13.47685				0.00	0	0
Total HWAY35/R209 SPOT										0.00	0	0
Total For HWAY35/R209										0.00	0	0
HWF08 On 15/07/2019 Spot Bond					0.00000	100.04232				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	100.91302				0.00	0	0
Total HWF09 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HWF09									0.00	0	0
HWF10 On 30/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HWF10U SPOT									0.00	0	0
Total For HWF10U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	109.00100	10.00000	108.97300			0.00	0	0
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			2.96000	130.90325	2.95000	130.93947		60,940,636,584,000.00	20,588,052,900	74,518,782,100	
Total I2025 SPOT								60,940,636,584,000.00	20,588,052,900	74,518,782,100	
Total For I2025								60,940,636,584,000.00	20,588,052,900	74,518,782,100	
I2029 On 31/03/2029 Spot Bond			2.98000	99.45350	2.98000	99.42141		71,690,057,276,000.00	24,057,066,200	61,650,005,600	
Total I2029 SPOT								71,690,057,276,000.00	24,057,066,200	61,650,005,600	
Total For I2029								71,690,057,276,000.00	24,057,066,200	61,650,005,600	
I2033 On 28/02/2033 Spot Bond			3.03000	102.09500	3.03000	102.06196		35,402,348,805,000.00	11,683,943,500	201,846,782,700	
Total I2033 SPOT								35,402,348,805,000.00	11,683,943,500	201,846,782,700	
Total For I2033								35,402,348,805,000.00	11,683,943,500	201,846,782,700	
I2038 On 31/01/2038 Spot Bond			3.06000	122.57307	3.06000	122.53314		675,123,957,016,380.00	220,628,744,123	175,932,842,723	
Total I2038 SPOT								675,123,957,016,380.00	220,628,744,123	175,932,842,723	
Total For I2038								675,123,957,016,380.00	220,628,744,123	175,932,842,723	
I2046 On 31/03/2046 Spot Bond			3.15500	114.88619	3.15500	114.84858		372,696,171,860,500.00	118,128,739,100	175,981,408,700	
Total I2046 SPOT								372,696,171,860,500.00	118,128,739,100	175,981,408,700	
Total For I2046								372,696,171,860,500.00	118,128,739,100	175,981,408,700	
I2050 On 31/12/2050 Spot Bond			3.14000	119.65503	3.14000	119.61595		243,095,039,222,000.00	77,418,802,300	154,256,115,308	
Total I2050 SPOT								243,095,039,222,000.00	77,418,802,300	154,256,115,308	
Total For I2050								243,095,039,222,000.00	77,418,802,300	154,256,115,308	
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	101.25831		0.00	0	0	
Total IBL100 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL100										0.00	0	0
IBL101 On 24/05/2022 Spot Bond			9.18000	9.18000	9.18000	101.00082				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	101.77350				0.00	0	0
Total IBL102 SPOT										0.00	0	0
Total For IBL102										0.00	0	0
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	100.02340				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	101.63195				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	101.28070				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			3.81000	281.82637	3.81000	281.72912				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	100.88043				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	101.29519				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	101.29518				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	101.35019				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	101.33136				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	100.62492				0.00	0	0
Total IBL116 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL116										0.00	0	0
IBL117 On 13/07/2019 Spot Bond					0.00000	100.10854				0.00	0	0
Total IBL117 SPOT										0.00	0	0
Total For IBL117										0.00	0	0
IBL36 On 31/01/2022 Spot Bond			3.17000	3.17000	3.17000	152.04493				0.00	0	0
Total IBL36 SPOT										0.00	0	0
Total For IBL36										0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	109.00100	10.00000	108.97300				0.00	0	0
Total IBL43/JIBAR SPOT										0.00	0	0
Total For IBL43/JIBAR										0.00	0	0
IBL45 On 21/12/2018 Spot Bond			8.14500	8.14500	8.14500	100.50139				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			8.22000	8.22000	8.22000	98.72170				0.00	0	0
Total IBL46 SPOT										0.00	0	0
Total For IBL46										0.00	0	0
IBL50 On 02/08/2020 Spot Bond			9.07000	104.24554	9.07000	104.22000				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	101.75222				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			7.92500	103.78459	7.92500	103.76212				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	101.91391				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			7.88500	104.59237	7.88500	104.57002				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			9.86500	105.93267	9.86500	105.90449				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	100.39479				0.00	0	0
Total IBL61 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL61										0.00	0	0
IBL64 On 29/07/2019 Spot Bond					0.00000	101.90966				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	101.79512				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			3.90000	148.48899	3.90000	148.43722				0.00	0	0
Total IBL67 SPOT										0.00	0	0
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	101.43465				0.00	0	200,000,000
Total IBL73 SPOT										0.00	0	200,000,000
Total For IBL73										0.00	0	200,000,000
IBL75 On 19/08/2020 Spot Bond					0.00000	102.31663				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	101.49868				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	101.90641				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			9.91500	101.89031	9.91500	101.86352				0.00	0	0
Total IBL78 SPOT										0.00	0	0
Total For IBL78										0.00	0	0
IBL79 On 27/01/2019 Spot Bond			7.71500	100.93107	7.71500	100.90997				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL81U										0.00	0	0
IBL82 On 29/01/2019 Spot Bond					0.00000	102.00876				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	100.60812				0.00	0	0
Total IBL83 SPOT										0.00	0	0
Total For IBL83										0.00	0	0
IBL84U On 21/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL84U SPOT										0.00	0	0
Total For IBL84U										0.00	0	0
IBL85 On 20/05/2019 Spot Bond					0.00000	101.79261				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	102.51405				0.00	0	0
Total IBL86 SPOT										0.00	0	0
Total For IBL86										0.00	0	0
IBL87 On 20/05/2019 Spot Bond			8.01500	102.94664	8.01500	102.92466				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			9.25000	104.27443	9.25000	104.24880				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	20.76485	100.00000	20.71914				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	101.27993				0.00	0	0
Total IBL89 SPOT										0.00	0	0
Total For IBL89										0.00	0	0
IBL90U On 20/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL90U SPOT										0.00	0	0
Total For IBL90U										0.00	0	0
IBL92 On 12/01/2020 Spot Bond					0.00000	100.14263				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	101.15427				0.00	0	0
Total IBL93 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL93										0.00	0	0
IBL94 On 06/09/2019 Spot Bond					0.00000	101.11550				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	102.35657				0.00	0	0
Total IBL95 SPOT										0.00	0	0
Total For IBL95										0.00	0	0
IBL96 On 21/09/2019 Spot Bond					0.00000	100.62914				0.00	0	0
Total IBL96 SPOT										0.00	0	0
Total For IBL96										0.00	0	0
IBL97 On 03/10/2019 Spot Bond					0.00000	100.35323				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	100.98415				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			7.88500	103.47656	7.88500	103.45469				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	12.72323	100.00000	12.69476				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	100.91166				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	99.83893				0.00	0	0
Total IDCC02 SPOT										0.00	0	0
Total For IDCC02										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond					0.00000	100.07695				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			8.75000	101.15857	8.75000	101.13490				0.00	0	0
Total IDCG03 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IDCG03									0.00	0	0
IDCG03 On 24/11/2019 Spot Bond					0.00000	101.82660			0.00	40,000,000	40,000,000
Total IDCG05 SPOT									0.00	40,000,000	40,000,000
Total For IDCG05									0.00	40,000,000	40,000,000
IDCG05 On 24/11/2024 Spot Bond			9.86000	99.99167	9.86000	99.96552		78,880,000,000,000.00	8,000,000,000	8,000,000,000	2,000,000,000
Total IDCG06 SPOT								78,880,000,000,000.00	8,000,000,000	8,000,000,000	2,000,000,000
Total For IDCG06								78,880,000,000,000.00	8,000,000,000	8,000,000,000	2,000,000,000
IDCG06 On 13/11/2020 Spot Bond					0.00000	101.51213			0.00	0	0
Total IDCG07 SPOT									0.00	0	0
Total For IDCG07									0.00	0	0
IDCG07 On 13/05/2030 Spot Bond			11.47000	100.77143	11.47000	100.71622			0.00	0	0
Total IDCG08 SPOT									0.00	0	0
Total For IDCG08									0.00	0	0
IDCG08 On 05/12/2019 Spot Bond					0.00000	101.01146			0.00	0	0
Total IDCG09 SPOT									0.00	0	0
Total For IDCG09									0.00	0	0
IDCG09 On 05/12/2021 Spot Bond					0.00000	101.02641			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			10.68000	101.92658	10.68000	101.89760			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	99.82810			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	99.82249			0.00	0	0
Total IDCG13 SPOT									0.00	0	0
Total For IDCG13									0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	101.00051			0.00	0	0
Total IDCP06 SPOT									0.00	0	0
Total For IDCP06									0.00	0	0
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.78005			0.00	0	0
Total IDCP07 SPOT									0.00	0	0
Total For IDCP07									0.00	0	0
IDCP1U On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IDCP1U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCP1U										0.00	0	0
IDCP2L On 05/04/2025 Spot Bond			100.00000	6.09151	100.00000	6.07803				0.00	0	0
Total IDCP2U SPOT										0.00	0	0
Total For IDCP2U										0.00	0	0
IDCP3L On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP3U SPOT										0.00	0	0
Total For IDCP3U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.98000	99.66904	8.98000	99.64512				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFC02 On 14/04/2021 Spot Bond			7.90000	104.37059	7.90000	104.34849				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN304U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN313U SPOT										0.00	0	0
Total For IN313U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN334U SPOT										0.00	0	0
Total For IN334U										0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN343U SPOT										0.00	0	0
Total For IN343U										0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN345U SPOT										0.00	0	0
Total For IN345U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN347U SPOT										0.00	0	0
Total For IN347U										0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN355U SPOT										0.00	0	0
Total For IN355U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN367U										0.00	0	0
IN374U On 13/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN374U SPOT										0.00	0	0
Total For IN374U										0.00	0	0
IN378U On 16/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	7,000,000,000
Total IN378U SPOT										0.00	0	7,000,000,000
Total For IN378U										0.00	0	7,000,000,000
ING196 On 30/06/2027 Spot Bond					0.00000	75.78758				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	109.00100	10.00000	108.97300				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond					0.00000	100.66717				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	100.30528				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	101.70005				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	100.68140				0.00	0	0
Total ING360 SPOT										0.00	0	0
Total For ING360										0.00	0	0
ING362 On 24/02/2021 Spot Bond					0.00000	101.14024				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	101.74976				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	101.80499				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	101.93540				0.00	0	0
Total ING375 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ING375										0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	102.03235				0.00	0	60,000,000
Total INLV01 SPOT										0.00	0	60,000,000
Total For INLV01										0.00	0	60,000,000
INLV02 On 20/10/2020 Spot Bond					0.00000	100.84031				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond					0.00000	102.20907				0.00	0	210,000,000
Total INLV03 SPOT										0.00	0	210,000,000
Total For INLV03										0.00	0	210,000,000
INLV04 On 11/02/2021 Spot Bond			11.55000	108.19569	11.55000	108.16213				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
INLV05 On 22/03/2023 Spot Bond					0.00000	101.38537				0.00	450,000,000	225,000,000
Total INLV05 SPOT										0.00	450,000,000	225,000,000
Total For INLV05										0.00	450,000,000	225,000,000
IPF01/J On 25/11/2020 Spot Bond			10.00000	109.00100	10.00000	108.97300				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	100.70439				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPF11 On 15/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF11 SPOT										0.00	0	0
Total For IPF11										0.00	0	0
IPF13 On 04/12/2020 Spot Bond					0.00000	101.04448				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	100.98538				0.00	0	0
Total IPF14 SPOT										0.00	0	0
Total For IPF14										0.00	0	0
IPF15 On 17/12/2020 Spot Bond					0.00000	101.04281				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	100.73136				0.00	0	0
Total IPF16 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IPF16										0.00	0	0
IPF17 On 22/12/2020 Spot Bond					0.00000	100.61144				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	100.61845				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	100.62545				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	100.69743				0.00	0	0
Total IPF20 SPOT										0.00	0	0
Total For IPF20										0.00	0	0
IPF21 On 17/03/2022 Spot Bond					0.00000	100.72336				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	100.81748				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	101.70625				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	101.67251				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			9.10000	102.16686	9.10000	102.14215				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	101.35541				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	100.83796				0.00	0	0
Total IPL8 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IPL8										0.00	0	0
IPL8/JIF On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPL8/JIBAR SPOT										0.00	0	0
Total For IPL8/JIBAR										0.00	0	0
IPL9 On 20/05/2021 Spot Bond					0.00000	101.56226				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	101.28326	2.75000	101.27561				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			6.24000	140.79559	6.24000	140.73789				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV025 On 12/09/2019 Spot Bond					0.00000	101.53045				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	99.87033				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			4.95000	4.95000	4.95000	116.25015				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			4.95000	4.95000	4.95000	116.25015				0.00	0	0
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2020 Spot Bond					0.00000	101.00501				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	101.86666				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	102.63257				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			11.45000	107.63533	11.45000	107.60224				0.00	0	0
Total IV034 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV034										0.00	0	0
IV035 On 07/04/2022 Spot Bond					0.00000	105.29974				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	99.85557				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	100.70855				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			5.35000	5.35000	5.35000	141.56865				0.00	0	1,100,000,000
Total IV039 SPOT										0.00	0	1,100,000,000
Total For IV039										0.00	0	1,100,000,000
IV040 On 29/09/2021 Spot Bond					0.00000	104.23517				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			11.80000	104.04405	11.80000	104.01164				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	101.86669				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			11.69000	11.69000	11.69000	104.12118				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	102.39870				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			4.90000	143.71299	4.90000	143.65900				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	100.80434				0.00	0	0
Total IV046 SPOT										0.00	0	0
Total For IV046										0.00	0	0
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV100U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV100U										0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV115U SPOT										0.00	0	0
Total For IV115U										0.00	0	0
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV118U SPOT										0.00	0	0
Total For IV118U										0.00	0	0
IV123U On 18/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV123U SPOT										0.00	0	0
Total For IV123U										0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV125U SPOT										0.00	0	0
Total For IV125U										0.00	0	0
IV19A On 31/03/2028 Spot Bond			4.94000	156.52081	4.94000	156.46209				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA698 On 09/11/2019 Spot Bond			7.35000	7.35000	7.35000	7.35000				0.00	0	0
Total IVA698 SPOT										0.00	0	0
Total For IVA698										0.00	0	0
IVA736 On 25/07/2018 Spot Bond			7.25000	7.25000	7.25000	99.76221				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	99.58461				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			7.35000	7.35000	7.35000	99.32000				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			7.35000	7.35000	7.35000	99.18114				0.00	0	0
Total IVA852 SPOT										0.00	0	0
Total For IVA852										0.00	0	0
IVA853 On 06/09/2018 Spot Bond			7.35000	7.35000	7.35000	98.90460				0.00	0	0
Total IVA853 SPOT										0.00	0	0
Total For IVA853										0.00	0	0
IVA854 On 13/09/2018 Spot Bond			7.35000	7.35000	7.35000	98.76690				0.00	0	0
Total IVA854 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IVA854									0.00	0	0
IVA855 On 20/09/2018 Spot Bond			7.45000	7.45000	7.45000	98.61120			0.00	0	0
Total IVA855 SPOT									0.00	0	0
Total For IVA855									0.00	0	0
IVA856 On 27/09/2018 Spot Bond			7.45000	7.45000	7.45000	98.47246			0.00	0	0
Total IVA856 SPOT									0.00	0	0
Total For IVA856									0.00	0	0
IVA857 On 04/10/2018 Spot Bond			7.45000	7.45000	7.45000	98.33411			0.00	0	0
Total IVA857 SPOT									0.00	0	0
Total For IVA857									0.00	0	0
IVA859 On 18/10/2018 Spot Bond			7.45000	7.45000	7.45000	98.05857			0.00	0	0
Total IVA859 SPOT									0.00	0	0
Total For IVA859									0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	109.00100	10.00000	108.97300			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	100.36416			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	100.38246			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	100.39108			0.00	0	0
Total IVC034 SPOT									0.00	0	0
Total For IVC034									0.00	0	0
IVC035 On 30/06/2019 Spot Bond					0.00000	98.20477			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			8.48500	100.82481	8.48500	100.80203			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	49.93458	100.00000	49.82466			0.00	0	0
Total IVC037 SPOT									0.00	0	0
Total For IVC037									0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC038 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC038										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			9.32000	99.95113	9.32000	99.92598				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	101.40548				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	100.54838				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	101.90328				0.00	0	0
Total IVC060 SPOT										0.00	0	0
Total For IVC060										0.00	0	0
IVC063 On 07/08/2020 Spot Bond					0.00000	101.83363				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	100.91058				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	100.27625				0.00	0	0
Total IVC070 SPOT										0.00	0	0
Total For IVC070										0.00	0	0
IVC075 On 21/04/2019 Spot Bond					0.00000	99.88306				0.00	0	0
Total IVC075 SPOT										0.00	0	0
Total For IVC075										0.00	0	0
IVC081 On 14/07/2019 Spot Bond					0.00000	100.04577				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	101.37766				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	101.31790				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			10.17000	103.01068	10.17000	102.98276				0.00	0	0
Total IVC094 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC094										0.00	0	0
IVC097 On 29/06/2021 Spot Bond					0.00000	100.48739				0.00	0	0
Total IVC097 SPOT										0.00	0	0
Total For IVC097										0.00	0	0
IVC102 On 31/01/2020 Spot Bond					0.00000	102.11876				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	100.49504				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	100.99064				0.00	0	0
Total IVC105 SPOT										0.00	0	0
Total For IVC105										0.00	0	0
IVC106 On 13/03/2020 Spot Bond					0.00000	100.86066				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	100.48994				0.00	0	0
Total IVC107 SPOT										0.00	0	0
Total For IVC107										0.00	0	0
IVC108 On 29/07/2019 Spot Bond					0.00000	102.05423				0.00	0	0
Total IVC108 SPOT										0.00	0	0
Total For IVC108										0.00	0	0
IVC109 On 19/05/2021 Spot Bond					0.00000	101.50041				0.00	0	0
Total IVC109 SPOT										0.00	0	0
Total For IVC109										0.00	0	0
IVC110 On 19/05/2021 Spot Bond			9.82000	101.47246	9.82000	101.44604				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	101.34274				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	101.22972				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	100.85870				0.00	0	0
Total IVC114 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC114										0.00	0	0
IVC116 On 16/08/2020 Spot Bond					0.00000	101.61999				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	101.38179				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	100.61827				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	100.22587				0.00	0	0
Total IVC122 SPOT										0.00	0	0
Total For IVC122										0.00	0	0
IVC124 On 17/09/2018 Spot Bond					0.00000	100.73953				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	101.93538				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	100.48105				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	100.51977				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	100.49212				0.00	0	0
Total IVC129 SPOT										0.00	0	0
Total For IVC129										0.00	0	0
IVC130 On 23/04/2019 Spot Bond					0.00000	99.88924				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	102.22266				0.00	0	0
Total IVC131 SPOT										0.00	0	0
Total For IVC131										0.00	0	0
IVC132 On 31/05/2019 Spot Bond					0.00000	101.10054				0.00	0	0
Total IVC132 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC132										0.00	0	0
IVC133 On 06/12/2019 Spot Bond			8.02000	8.02000	8.02000	100.90644				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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVS01U										0.00	0	0
JAS01 On 31/01/2019 Spot Bond					0.00000	102.20499				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	100.86447				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP003 On 06/06/2019 Spot Bond					0.00000	101.03569				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KAP006 On 29/06/2021 Spot Bond					0.00000	100.48484				0.00	0	0
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP007 On 26/10/2021 Spot Bond			9.37000	104.68815	9.37000	104.66196				0.00	0	0
Total KAP007 SPOT										0.00	0	0
Total For KAP007										0.00	0	0
KAP008 On 28/11/2019 Spot Bond					0.00000	101.82365				0.00	0	0
Total KAP008 SPOT										0.00	0	0
Total For KAP008										0.00	0	0
KAP009 On 24/05/2020 Spot Bond					0.00000	101.34041				0.00	0	0
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP010 On 15/09/2020 Spot Bond					0.00000	101.37824				0.00	0	0
Total KAP010 SPOT										0.00	0	0
Total For KAP010										0.00	0	0
KAP012 On 01/12/2022 Spot Bond					0.00000	101.15325				0.00	0	0
Total KAP012 SPOT										0.00	0	0
Total For KAP012										0.00	0	0
KAP04U On 01/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total KAP04U SPOT										0.00	0	0
Total For KAP04U										0.00	0	0
KAP11 On 24/10/2022 Spot Bond					0.00000	100.21127				0.00	0	0
Total KAP11 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For KAP11										0.00	0	0
KSB00: On 05/08/2020 Spot Bond					0.00000	103.68497				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KST01 On 12/07/2020 Spot Bond					0.00000	100.15114				0.00	0	0
Total KST01 SPOT										0.00	0	0
Total For KST01										0.00	0	0
KW01 On 31/10/2027 Spot Bond			10.07000	123.27226	10.07000	123.23936				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	100.96514				0.00	0	0
Total LBK05 SPOT										0.00	0	0
Total For LBK05										0.00	0	0
LBK08 On 30/10/2019 Spot Bond					0.00000	101.97383				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			9.65000	101.29909	9.65000	101.27314				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	101.33652	9.62000	101.31065				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	103.84373	9.71000	103.81654				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	100.16424				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	101.20281				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	101.72090				0.00	0	0
Total LBK17 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LBK17										0.00	0	0
LBK18 On 22/03/2022 Spot Bond					0.00000	103.63259				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			9.96500	101.86362	9.96500	101.83656				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	100.97246				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	101.21963				0.00	0	0
Total LBK22 SPOT										0.00	0	0
Total For LBK22										0.00	0	0
LBK23 On 05/09/2022 Spot Bond					0.00000	101.08462				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			10.16500	103.34631	10.16500	103.31832				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	100.51355				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	100.75122				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	100.57880				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			10.91000	99.78568	10.91000	99.75687				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			9.91500	100.33426	9.91500	100.30773				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			8.80000	104.58983	8.80000	104.56495				0.00	0	580,000,000
Total LGL04 SPOT										0.00	0	580,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LGL04										0.00	0	580,000,000
LGL05 On 12/12/2021 Spot Bond					0.00000	102.08806				0.00	0	0
Total LGL05 SPOT										0.00	0	0
Total For LGL05										0.00	0	0
LGL06 On 04/10/2022 Spot Bond			10.01500	103.54679	10.01500	103.51915				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	101.18561				0.00	0	0
Total LGL07 SPOT										0.00	0	0
Total For LGL07										0.00	0	0
LGL08 On 28/02/2023 Spot Bond					0.00000	102.94987				0.00	0	0
Total LGL08 SPOT										0.00	0	0
Total For LGL08										0.00	0	0
LGL09 On 28/08/2024 Spot Bond					0.00000	103.37540				0.00	0	0
Total LGL09 SPOT										0.00	0	0
Total For LGL09										0.00	0	0
LHC04U On 21/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC04U SPOT										0.00	0	0
Total For LHC04U										0.00	0	0
LHL17 On 14/11/2018 Spot Bond					0.00000	103.00445				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			9.71500	103.41210	9.71500	103.38541				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			13.65000	103.27258	13.65000	103.23553				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	102.29816				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	102.03285				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	102.27993				0.00	0	0
Total LHL28 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LHL28										0.00	0	0
LOM01 On 25/11/2019 Spot Bond					0.00000	103.91911				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	101.36638				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	102.22864				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	101.54609				0.00	0	0
Total LRFC2 SPOT										0.00	0	0
Total For LRFC2										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond					0.00000	102.79456				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	102.91420				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	102.89968				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	102.81073				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	101.51490				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	100.80046				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	101.69820				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	0.00000				0.00	0	0
Total MAQ120 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MAQ120									0.00	0	0
MAQ12 On 25/07/2018 Spot Bond					0.00000	99.86269			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	99.58680			0.00	0	0
Total MAQ122 SPOT									0.00	0	0
Total For MAQ122									0.00	0	0
MAQ12 On 16/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00	45,000,000,000	15,000,000,000	
Total MAQ123 SPOT								10,000,000,000,000.00	45,000,000,000	15,000,000,000	
Total For MAQ123								10,000,000,000,000.00	45,000,000,000	15,000,000,000	
MBF04 On 17/08/2018 Spot Bond					0.00000	101.48035			0.00	0	0
Total MBF046 SPOT									0.00	0	0
Total For MBF046									0.00	0	0
MBF04 On 07/06/2019 Spot Bond					0.00000	101.31889			0.00	0	0
Total MBF047 SPOT									0.00	0	0
Total For MBF047									0.00	0	0
MBF04 On 14/03/2019 Spot Bond					0.00000	101.23951			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	101.95303			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	100.94887			0.00	0	0
Total MBF053 SPOT									0.00	0	0
Total For MBF053									0.00	0	0
MBF05 On 27/03/2020 Spot Bond					0.00000	100.92731			0.00	0	0
Total MBF055 SPOT									0.00	0	0
Total For MBF055									0.00	0	0
MBF05 On 28/08/2018 Spot Bond					0.00000	101.08266			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	101.62772			0.00	400,000,000	400,000,000
Total MBF057 SPOT									0.00	400,000,000	400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBF057										0.00	400,000,000	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	101.27626				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	100.83180				0.00	0	0
Total MBP035 SPOT										0.00	0	0
Total For MBP035										0.00	0	0
MBP03: On 11/04/2020 Spot Bond					0.00000	100.15836				0.00	0	0
Total MBP036 SPOT										0.00	0	0
Total For MBP036										0.00	0	0
MBP03: On 26/05/2020 Spot Bond					0.00000	101.13977				0.00	0	0
Total MBP037 SPOT										0.00	0	0
Total For MBP037										0.00	0	0
MBP03: On 02/11/2022 Spot Bond					0.00000	101.74417				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	101.24301				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	101.26582				0.00	0	0
Total MBP040 SPOT										0.00	0	0
Total For MBP040										0.00	0	0
MBP04: On 13/04/2021 Spot Bond					0.00000	100.01539				0.00	0	0
Total MBP041 SPOT										0.00	0	0
Total For MBP041										0.00	0	0
MBP04: On 26/04/2021 Spot Bond					0.00000	99.83499				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			8.11500	102.94880	8.11500	102.92643				0.00	0	0
Total MBSA01 SPOT										0.00	0	0
Total For MBSA01										0.00	0	0
MBSA0: On 16/04/2019 Spot Bond			8.00000	103.03096	8.00000	103.00889				0.00	0	0
Total MBSA01/R204 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBSA01/R204										0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.04500	102.89591	8.04500	102.87373				0.00	0	750,000,000
Total MBSA02 SPOT										0.00	0	750,000,000
Total For MBSA02										0.00	0	750,000,000
MBSA0 On 15/04/2019 Spot Bond			8.91000	102.28367	8.91000	102.25931				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	100.29622				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	100.30770				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			8.13500	100.84893	8.13500	100.82728				0.00	0	0
Total MEFSB4 SPOT										0.00	0	0
Total For MEFSB4										0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.57500	101.62926	9.57500	101.60343				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	100.63262				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			9.45000	9.45000	9.45000	101.65270				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	101.42262				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	100.04962				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	101.95052				0.00	0	0
Total MMF301 SPOT										0.00	0	0
Total For MMF301										0.00	0	0
MMF40 On 15/12/2024 Spot Bond					0.00000	101.11989				0.00	0	0
Total MMF401 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MMF401										0.00	0	0
MMIG0 On 17/03/2019 Spot Bond					0.00000	100.67016				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			9.40000	9.40000	9.40000	104.87498				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	101.27650				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			11.53000	11.53000	11.53000	103.75897				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			10.21500	10.21500	10.21500	106.76822				0.00	0	1,050,000,000
Total MMIG05 SPOT										0.00	0	1,050,000,000
Total For MMIG05										0.00	0	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	100.38521				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	100.96717				0.00	0	0
Total MTN06 SPOT										0.00	0	0
Total For MTN06										0.00	0	0
MTN07 On 13/07/2022 Spot Bond					0.00000	100.52276				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	100.67211				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	100.69341				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MTN09U										0.00	0	0
MTN10 On 11/10/2024 Spot Bond					0.00000	100.17705				0.00	0	0
Total MTN10 SPOT										0.00	0	0
Total For MTN10										0.00	0	0
MTN11 On 04/06/2021 Spot Bond					0.00000	101.01750				0.00	0	0
Total MTN11 SPOT										0.00	0	0
Total For MTN11										0.00	0	0
MTN12 On 04/06/2023 Spot Bond					0.00000	101.30083				0.00	0	500,000,000
Total MTN12 SPOT										0.00	0	500,000,000
Total For MTN12										0.00	0	500,000,000
MTN13 On 04/06/2025 Spot Bond					0.00000	101.08053				0.00	1,280,000,000	640,000,000
Total MTN13 SPOT										0.00	1,280,000,000	640,000,000
Total For MTN13										0.00	1,280,000,000	640,000,000
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA2U SPOT										0.00	0	0
Total For MWA2U										0.00	0	0
MWAR(On 22/11/2019 Spot Bond					0.00000	101.75058				0.00	0	0
Total MWAR01 SPOT										0.00	0	0
Total For MWAR01										0.00	0	0
MWAR(On 22/02/2021 Spot Bond					0.00000	101.39662				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	100.73377				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	108.69040				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For N5F23U										0.00	0	0
N5G231 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	100.60388				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	100.85981				0.00	0	0
Total N6B26 SPOT										0.00	0	0
Total For N6B26										0.00	0	0
N6C26 On 21/09/2020 Spot Bond					0.00000	100.65059				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	100.65815				0.00	0	0
Total N6D26 SPOT										0.00	0	0
Total For N6D26										0.00	0	0
N6E26 On 22/03/2021 Spot Bond					0.00000	100.69654				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	100.82441				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	100.98931				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			9.81500	95.96296	9.81500	95.93797				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			9.15000	101.29082	9.15000	101.26607				0.00	0	0
Total NAM02 SPOT										0.00	0	0
Total For NAM02										0.00	0	0
NAM03 On 01/08/2023 Spot Bond			9.76500	105.81258	9.76500	105.78471				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			10.53000	104.76185	10.53000	104.73215				0.00	0	0
Total NAM04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NAM04										0.00	0	0
NBK11/ On 28/11/2020 Spot Bond			8.50000	102.12254	8.50000	102.09945				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			9.47500	102.86590	9.47500	102.84002				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	103.08560	9.38000	103.05992				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			9.56500	103.90955	9.56500	103.88316				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			8.87000	101.66236	8.87000	101.63826				0.00	0	0
Total NBK14A SPOT										0.00	0	0
Total For NBK14A										0.00	0	0
NBK15/ On 11/02/2022 Spot Bond			9.50000	101.72049	9.50000	101.69440				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			9.73000	102.69787	9.73000	102.67093				0.00	0	0
Total NBK16A SPOT										0.00	0	0
Total For NBK16A										0.00	0	0
NBK17/ On 22/04/2026 Spot Bond			9.84000	102.94991	9.84000	102.92289				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			8.49500	102.49258	8.49500	102.46928				0.00	0	0
Total NBK18A SPOT										0.00	0	0
Total For NBK18A										0.00	0	0
NBK19/ On 01/06/2022 Spot Bond			9.65000	101.21071	9.65000	101.18466				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			9.87000	103.97301	9.87000	103.94565				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	100.78361				0.00	0	0
Total NBK20B SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK20B										0.00	0	0
NBK21, On 21/07/2027 Spot Bond			10.29000	101.90839	10.29000	101.88015				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			9.90500	102.21254	9.90500	102.18569				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			9.80000	106.29667	9.80000	106.26905				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	101.56742				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			9.88000	108.12092	9.88000	108.09259				0.00	0	1,000,000,000
Total NBK24A SPOT										0.00	0	1,000,000,000
Total For NBK24A										0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond					0.00000	101.58129				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25, On 17/02/2023 Spot Bond			9.46500	9.46500	9.46500	108.79100				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	102.97935				0.00	0	0
Total NBK25B SPOT										0.00	0	0
Total For NBK25B										0.00	0	0
NBK26, On 10/05/2023 Spot Bond			100.00000	14.26856	100.00000	14.23716				0.00	0	0
Total NBK26A SPOT										0.00	0	0
Total For NBK26A										0.00	0	0
NBK26I On 22/04/2026 Spot Bond					0.00000	102.06678				0.00	0	0
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0
NBK27, On 10/05/2026 Spot Bond			10.08000	107.77915	10.08000	107.75035				0.00	0	0
Total NBK27A SPOT										0.00	0	0
Total For NBK27A										0.00	0	0
NBK28, On 02/08/2023 Spot Bond			9.81500	105.37008	9.81500	105.34218				0.00	0	0
Total NBK28A SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK28A									0.00	0	0
NBK28I On 19/11/2020 Spot Bond					0.00000	101.35052			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK29J On 31/07/2026 Spot Bond			10.03000	107.44502	10.03000	107.41598			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	101.77411			0.00	317,000,000	317,000,000
Total NBK29B SPOT									0.00	317,000,000	317,000,000
Total For NBK29B									0.00	317,000,000	317,000,000
NBK30J On 20/02/2024 Spot Bond			9.61500	103.87119	9.61500	103.84425			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	102.84469			0.00	0	0
Total NBK30B SPOT									0.00	0	0
Total For NBK30B									0.00	0	0
NBK31I On 17/02/2023 Spot Bond					0.00000	101.49597			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	101.17431			0.00	0	0
Total NBK32B SPOT									0.00	0	0
Total For NBK32B									0.00	0	0
NBK33I On 10/05/2019 Spot Bond					0.00000	102.05478			0.00	39,000,000	39,000,000
Total NBK33B SPOT									0.00	39,000,000	39,000,000
Total For NBK33B									0.00	39,000,000	39,000,000
NBK34I On 10/05/2021 Spot Bond					0.00000	103.14147			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	103.78414			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	104.69648			0.00	1,300,000,000	650,000,000
Total NBK36B SPOT									0.00	1,300,000,000	650,000,000
Total For NBK36B									0.00	1,300,000,000	650,000,000
NBK37I On 02/08/2019 Spot Bond					0.00000	101.95875			0.00	0	0
Total NBK37B SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK37B									0.00	0	0
NBK38I On 02/08/2021 Spot Bond					0.00000	102.89502			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			7.69500	108.02842	7.69500	108.00626			0.00	0	16,300,000
Total NBK3A SPOT									0.00	0	16,300,000
Total For NBK3A									0.00	0	16,300,000
NBK3A On 09/09/2019 Spot Bond			100.00000	50.35371	100.00000	50.24288			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			11.30500	11.30500	11.30500	51.04031			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	101.97855			0.00	0	0
Total NBK40B SPOT									0.00	0	0
Total For NBK40B									0.00	0	0
NBK41I On 20/02/2020 Spot Bond					0.00000	101.59079			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	101.96261			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	101.80098			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	101.42801			0.00	0	0
Total NBK44B SPOT									0.00	0	0
Total For NBK44B									0.00	0	0
NBK45I On 15/02/2023 Spot Bond					0.00000	102.03277			0.00	600,000,000	300,000,000
Total NBK45B SPOT									0.00	600,000,000	300,000,000
Total For NBK45B									0.00	600,000,000	300,000,000
NBK46I On 15/08/2025 Spot Bond					0.00000	101.50636			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	101.54977			0.00	0	0
Total NBK47B SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK47B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond					0.00000	99.97658				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	100.68918				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			10.47500	104.25064	10.47500	104.22173				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	100.68541				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.51000	103.33499	10.51000	103.30623				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	100.68918				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	100.69510				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	100.70264				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	100.62811				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	100.21498				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.25491				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2018 Spot Bond					0.00000	101.61260				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			8.41500	8.41500	8.41500	104.29662				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2019 Spot Bond					0.00000	101.00222				0.00	0	100,000,000
Total NED16 SPOT										0.00	0	100,000,000
Total For NED16										0.00	0	100,000,000
NED17 On 14/10/2019 Spot Bond					0.00000	100.04946				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2020 Spot Bond					0.00000	100.04906				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	103.21268				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			10.45000	101.98843	10.45000	101.96020				0.00	0	3,030,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NED20 SPOT										0.00	0	3,030,000,000
Total For NED20										0.00	0	3,030,000,000
NEDT1 On 21/05/2021 Spot Bond					0.00000	107.07108				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	105.65289				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	101.38028				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	104.42400				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	103.96449				0.00	0	0
Total NGL02 SPOT										0.00	0	0
Total For NGL02										0.00	0	0
NGL03 On 26/05/2022 Spot Bond					0.00000	101.49246				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	102.24355				0.00	0	0
Total NGL04 SPOT										0.00	0	0
Total For NGL04										0.00	0	0
NGLT1 On 01/07/2022 Spot Bond					0.00000	100.55579				0.00	0	0
Total NGLT1A SPOT										0.00	0	0
Total For NGLT1A										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	109.00100	10.00000	108.97300				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	102.44335	13.50000	102.40699				0.00	0	0
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0
NHM00 On 09/06/2019 Spot Bond					0.00000	101.07308				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	102.68219				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NHM004 SPOT										0.00	0	0
Total For NHM004										0.00	0	0
NHM00 On 18/05/2019 Spot Bond					0.00000	101.83836				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			3.81000	3.81000	3.81000	124.37919				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			4.20000	4.20000	4.20000	121.52765				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			4.19000	4.19000	4.19000	166.45786				0.00	0	0
Total NILB14 SPOT										0.00	0	0
Total For NILB14										0.00	0	0
NILB15 On 31/03/2028 Spot Bond			4.50000	162.29835	4.50000	162.23936				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			4.53000	76.91027	4.53000	98.48316				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			8.50000	101.41699	8.50000	106.06222				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			9.13000	9.13000	9.13000	103.80244				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	101.30643				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	101.33492				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	101.37197				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1A25 SPOT										0.00	0	0
Total For NQ1A25										0.00	0	0
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.37359				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			9.33000	9.33000	9.33000	103.82875				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	101.36898				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	101.43549				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			9.53000	9.53000	9.53000	103.85507				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond					0.00000	101.43554				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	101.59021				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	101.50287				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			7.89500	103.13568	7.89500	103.11400				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			9.45000	112.30578	9.45000	112.27760				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			3.94000	177.70699	3.94000	177.64505				0.00	0	95,000,000
Total NRA023 SPOT										0.00	0	95,000,000
Total For NRA023										0.00	0	95,000,000
NRA02 On 30/11/2028 Spot Bond			11.20000	107.95299	11.20000	107.92085				0.00	0	6,240,000,000

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 NRA028 SPOT									0.00	0	6,240,000,000
Total For NRA028									0.00	0	6,240,000,000
NRA028 On 30/11/2028 Spot Bond			100.00000	13.67444	100.00000	13.64417			0.00	0	0
Total NRA028/R186 SPOT									0.00	0	0
Total For NRA028/R186									0.00	0	0
NSN96 On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN96U SPOT									0.00	0	0
Total For NSN96U									0.00	0	0
NSN97 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN97U SPOT									0.00	0	0
Total For NSN97U									0.00	0	0
NSN98 On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN98U SPOT									0.00	0	0
Total For NSN98U									0.00	0	0
NSN99 On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN99U SPOT									0.00	0	0
Total For NSN99U									0.00	0	0
NTC18 On 27/02/2019 Spot Bond					0.00000	101.38886			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	100.76438			0.00	0	0
Total NTC19 SPOT									0.00	0	0
Total For NTC19									0.00	0	0
NTC20 On 27/07/2020 Spot Bond					0.00000	100.54097			0.00	0	0
Total NTC20 SPOT									0.00	0	0
Total For NTC20									0.00	0	0
NTC21 On 24/03/2022 Spot Bond					0.00000	100.85171			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	101.48893			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	101.52375			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	100.44915			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NTC24 SPOT										0.00	0	0
Total For NTC24										0.00	0	0
OMI01 On 22/11/2022 Spot Bond					0.00000	101.41061				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	102.18177				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			9.65000	100.81959	9.65000	100.79377				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	101.66061				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			9.75000	9.75000	9.75000	103.19800				0.00	0	1,500,000,000
Total OML05 SPOT										0.00	0	1,500,000,000
Total For OML05										0.00	0	1,500,000,000
OML06 On 19/03/2022 Spot Bond			10.51500	102.81056	10.51500	102.78194				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			11.38000	101.64852	11.38000	101.61796				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	101.87095				0.00	0	0
Total OML08 SPOT										0.00	0	0
Total For OML08										0.00	0	0
OML09 On 14/09/2022 Spot Bond			10.61500	104.66933	10.61500	104.63992				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			11.43000	103.49921	11.43000	103.46795				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PBBJ1U SPOT										0.00	0	0
Total For PBBJ1U										0.00	0	0
PBGJ1L On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBGJ1U SPOT										0.00	0	0
Total For PBGJ1U										0.00	0	0
PBJC1L On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJC1U SPOT										0.00	0	0
Total For PBJC1U										0.00	0	0
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJJ1U SPOT										0.00	0	0
Total For PBJJ1U										0.00	0	0
PBKJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKJ1U SPOT										0.00	0	0
Total For PBKJ1U										0.00	0	0
PBKS1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKS1U SPOT										0.00	0	0
Total For PBKS1U										0.00	0	0
PBKX1L On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKX1U SPOT										0.00	0	0
Total For PBKX1U										0.00	0	0
PBLS1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLS1U SPOT										0.00	0	0
Total For PBLS1U										0.00	0	0
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLT1U SPOT										0.00	0	0
Total For PBLT1U										0.00	0	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUC1U SPOT										0.00	0	0
Total For PBUC1U										0.00	0	0
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUJ1U SPOT										0.00	0	0
Total For PBUJ1U										0.00	0	0
PBVJ1L On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBVJ1U SPOT										0.00	0	0
Total For PBVJ1U										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	109.00100	10.00000	108.97300				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.87071				0.00	0	0
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0
PMM39 On 04/09/2018 Spot Bond					0.00000	101.04897				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	100.99686				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	101.16009				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	101.67666				0.00	0	0
Total PMM44 SPOT										0.00	0	0
Total For PMM44										0.00	0	0
PMM45 On 28/11/2018 Spot Bond					0.00000	101.10129				0.00	0	0
Total PMM45 SPOT										0.00	0	0
Total For PMM45										0.00	0	0
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PMM46U SPOT										0.00	0	0
Total For PMM46U										0.00	0	0
PPC00: On 31/12/2018 Spot Bond					0.00000	99.35278				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC00: On 31/10/2019 Spot Bond					0.00000	100.00884				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	101.27152				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	101.33455				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	101.38967				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PRE2A3 SPOT									0.00	0	0
Total For PRE2A3									0.00	0	0
PRE2B On 20/02/2022 Spot Bond					0.00000	101.49986			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	101.51560			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	101.53133			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			8.69000	111.44400	8.73000	111.16668			003,716,550,321,000.00	2,532,073,250,900	1,529,405,977,300
Total R186 SPOT									13,716,550,321,000.00	532,073,250,900	529,405,977,300
Total For R186									13,716,550,321,000.00	532,073,250,900	529,405,977,300
R197 On 07/12/2023 Spot Bond			2.74000	296.26824	2.74000	296.17455			88,171,405,026,000.00	32,179,344,900	92,494,731,500
Total R197 SPOT									18,171,405,026,000.00	32,179,344,900	92,494,731,500
Total For R197									18,171,405,026,000.00	32,179,344,900	92,494,731,500
R202 On 07/12/2033 Spot Bond			3.04000	231.21883	3.04000	231.14381			233,657,059,696,000.00	76,860,874,900	196,225,983,100
Total R202 SPOT									13,657,059,696,000.00	76,860,874,900	196,225,983,100
Total For R202									13,657,059,696,000.00	76,860,874,900	196,225,983,100
R203 On 28/02/2023 Spot Bond			8.12000	101.55431	8.16500	101.36340			071,604,681,276,000.00	624,581,857,300	772,845,148,800
Total R203 SPOT									1,604,681,276,000.00	624,581,857,300	772,845,148,800
Total For R203									1,604,681,276,000.00	624,581,857,300	772,845,148,800
R2030 On 31/01/2030 Spot Bond			9.12000	95.83922	9.12000	95.81561			759,965,225,536,000.00	960,522,502,800	810,449,851,400
Total R2030 SPOT									19,965,225,536,000.00	960,522,502,800	810,449,851,400
Total For R2030									19,965,225,536,000.00	960,522,502,800	810,449,851,400
R2032 On 31/03/2032 Spot Bond			9.33000	94.20033	9.33000	94.17687			658,169,367,048,000.00	1,035,173,565,600	671,742,152,800
Total R2032 SPOT									18,169,367,048,000.00	1,035,173,565,600	671,742,152,800
Total For R2032									18,169,367,048,000.00	1,035,173,565,600	671,742,152,800
R2035 On 28/02/2035 Spot Bond			9.46000	98.52925	9.46000	98.50451			719,593,730,260,000.00	287,483,481,000	508,824,825,500
Total R2035 SPOT									19,593,730,260,000.00	287,483,481,000	508,824,825,500
Total For R2035									19,593,730,260,000.00	287,483,481,000	508,824,825,500
R2037 On 31/01/2037 Spot Bond			9.52500	95.11916	9.52500	95.09471			176,447,725,387,500.00	333,485,325,500	606,828,470,900
Total R2037 SPOT									16,447,725,387,500.00	333,485,325,500	606,828,470,900
Total For R2037									16,447,725,387,500.00	333,485,325,500	606,828,470,900
R204 On 21/12/2018 Spot Bond			6.70000	101.12285	6.71500	101.09850			179,200,000,000,000.00	176,000,000,000	86,011,734,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R204 SPOT									9,200,000,000,000.00	176,000,000,000	86,011,734,700
Total For R204									9,200,000,000,000.00	176,000,000,000	86,011,734,700
R2040 On 31/01/2040 Spot Bond			9.61500	98.64546	9.61500	98.61988			336,079,372,010,000.00	762,982,774,000	730,714,660,000
Total R2040 SPOT									16,079,372,010,000.00	762,982,774,000	730,714,660,000
Total For R2040									16,079,372,010,000.00	762,982,774,000	730,714,660,000
R2044 On 31/01/2044 Spot Bond			9.64000	95.68043	9.64000	95.65555			502,181,544,328,000.00	674,500,160,200	812,744,480,100
Total R2044 SPOT									12,181,544,328,000.00	674,500,160,200	312,744,480,100
Total For R2044									12,181,544,328,000.00	674,500,160,200	312,744,480,100
R2048 On 28/02/2048 Spot Bond			9.64000	94.66968	9.64000	94.64545			556,230,362,008,000.00	1,821,185,722,200	1,510,606,480,000
Total R2048 SPOT									16,230,362,008,000.00	821,185,722,200	510,606,480,000
Total For R2048									16,230,362,008,000.00	821,185,722,200	510,606,480,000
R207 On 15/01/2020 Spot Bond			7.41000	99.85568	7.45000	99.78052			275,558,020,958,000.00	172,140,083,800	76,384,750,400
Total R207 SPOT									15,558,020,958,000.00	172,140,083,800	76,384,750,400
Total For R207									15,558,020,958,000.00	172,140,083,800	76,384,750,400
R208 On 31/03/2021 Spot Bond			7.70500	99.72524	7.75000	99.59825			442,616,270,085,000.00	317,017,037,000	589,736,590,700
Total R208 SPOT									12,616,270,085,000.00	317,017,037,000	589,736,590,700
Total For R208									12,616,270,085,000.00	317,017,037,000	589,736,590,700
R209 On 31/03/2036 Spot Bond			9.39500	74.97768	9.44000	74.65369			686,020,531,437,000.00	2,627,570,040,600	1,308,207,088,300
Total R209 SPOT									16,020,531,437,000.00	627,570,040,600	308,207,088,300
Total For R209									16,020,531,437,000.00	627,570,040,600	308,207,088,300
R210 On 31/03/2028 Spot Bond			2.98000	184.23691	2.94000	184.79917			295,038,394,646,000.00	99,006,172,700	53,225,417,600
Total R210 SPOT									15,038,394,646,000.00	99,006,172,700	53,225,417,600
Total For R210									15,038,394,646,000.00	99,006,172,700	53,225,417,600
R212 On 31/01/2022 Spot Bond			2.64000	154.77827	2.60000	154.93448			191,354,053,704,000.00	72,482,596,100	85,998,943,800
Total R212 SPOT									11,354,053,704,000.00	72,482,596,100	85,998,943,800
Total For R212									11,354,053,704,000.00	72,482,596,100	85,998,943,800
R213 On 28/02/2031 Spot Bond			9.18000	86.57320	9.22000	86.29044			206,004,402,890,000.00	1,111,765,185,500	618,231,553,500
Total R213 SPOT									16,004,402,890,000.00	111,765,185,500	618,231,553,500
Total For R213									16,004,402,890,000.00	111,765,185,500	618,231,553,500
R214 On 28/02/2041 Spot Bond			9.60500	74.02316	9.60500	74.00429			408,737,853,824,000.00	979,566,668,800	992,558,291,100
Total R214 SPOT									18,737,853,824,000.00	979,566,668,800	992,558,291,100
Total For R214									18,737,853,824,000.00	979,566,668,800	992,558,291,100
RCG01 On 24/10/2019 Spot Bond					0.00000	100.58423			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF04I On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDF06I On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF06U SPOT										0.00	0	0
Total For RDF06U										0.00	0	0
RDF07I On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF07U SPOT										0.00	0	0
Total For RDF07U										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond					0.00000	102.01462				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond					0.00000	101.25648				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	100.60896				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	100.39317				0.00	0	0
Total RDFB08 SPOT										0.00	0	0
Total For RDFB08										0.00	0	0
RDFB0 On 02/12/2021 Spot Bond					0.00000	101.06289				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	100.87253				0.00	300,000,000	150,000,000
Total RDFB10 SPOT										0.00	300,000,000	150,000,000
Total For RDFB10										0.00	300,000,000	150,000,000
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.50925				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0
RDFB1:On 27/11/2022 Spot Bond					0.00000	101.20178				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	100.82695				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	100.84634				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	99.81705				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	100.28782				0.00	0	0
Total RDFC41 SPOT										0.00	0	0
Total For RDFC41										0.00	0	0
RDFC4 On 23/09/2018 Spot Bond					0.00000	100.47155				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	100.95515				0.00	0	0
Total RDFC43 SPOT										0.00	0	0
Total For RDFC43										0.00	0	0
REB10: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
REB11: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	101.34256				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	100.43337				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RED202 SPOT										0.00	0	0
Total For RED202										0.00	0	0
RED20: On 05/04/2019 Spot Bond					0.00000	100.52150				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	100.42750				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	100.47935				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	100.94154				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	101.73398				0.00	0	0
Total RED401 SPOT										0.00	0	0
Total For RED401										0.00	0	0
RED50 On 05/12/2022 Spot Bond					0.00000	101.40383				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	100.21331				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	100.26640				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	100.91222				0.00	0	0
Total RED701 SPOT										0.00	0	0
Total For RED701										0.00	0	0
RED80 On 06/04/2021 Spot Bond					0.00000	100.24301				0.00	0	0
Total RED801 SPOT										0.00	0	0
Total For RED801										0.00	0	0
RES02: 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
RES03: On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total 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	100.51435				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	101.26993				0.00	0	0
Total RES34 SPOT										0.00	0	0
Total For RES34										0.00	0	0
RES35 On 25/08/2021 Spot Bond					0.00000	101.09458				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	99.84153				0.00	0	0
Total RES36 SPOT										0.00	0	0
Total For RES36										0.00	0	0
RES38 On 01/08/2020 Spot Bond					0.00000	101.65998				0.00	0	0
Total RES38 SPOT										0.00	0	0
Total For RES38										0.00	0	0
RES40 On 13/10/2022 Spot Bond					0.00000	100.02309				0.00	0	0
Total RES40 SPOT										0.00	0	0
Total For RES40										0.00	0	0
RES41 On 30/11/2022 Spot Bond					0.00000	101.15644				0.00	0	0
Total RES41 SPOT										0.00	0	0
Total For RES41										0.00	0	0
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES42U SPOT										0.00	0	0
Total For RES42U										0.00	0	0
RES43I On 03/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES43U SPOT										0.00	0	0
Total For RES43U										0.00	0	0
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES44U SPOT										0.00	0	0
Total For RES44U										0.00	0	0
RMBI0€ On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total RMBI06 SPOT									0.00	0	0
Total For RMBI06									0.00	0	0
RW21 On 21/04/2021 Spot Bond			9.18000	104.28285	9.18000	104.25729			0.00	0	0
Total RW21 SPOT									0.00	0	0
Total For RW21									0.00	0	0
RW23 On 10/12/2023 Spot Bond			9.84500	99.61793	9.84500	99.59178			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			10.93000	96.87536	10.93000	96.84720			0.00	0	0
Total RW28 SPOT									0.00	0	0
Total For RW28									0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	109.00100	10.00000	108.97300			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	102.56553			0.00	860,000,000	430,000,000
Total SBK17 SPOT									0.00	860,000,000	430,000,000
Total For SBK17									0.00	860,000,000	430,000,000
SBK18 On 24/10/2020 Spot Bond					0.00000	101.28517			0.00	0	430,000,000
Total SBK18 SPOT									0.00	0	430,000,000
Total For SBK18									0.00	0	430,000,000
SBK19 On 24/10/2019 Spot Bond					0.00000	99.85927			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	103.43867			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	104.26978			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	103.82875			0.00	0	0
Total SBK22 SPOT									0.00	0	0
Total For SBK22									0.00	0	0
SBK23 On 28/05/2022 Spot Bond			10.71500	104.21751	10.71500	104.18795			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	102.58894			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBK24 SPOT										0.00	0	0
Total For SBK24										0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SBK24/JIBAR SPOT										0.00	0	0
Total For SBK24/JIBAR										0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	103.11458				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			10.35000	107.27998	10.35000	107.25040				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	100.77600				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	101.98233				0.00	0	0
Total SBS18 SPOT										0.00	0	0
Total For SBS18										0.00	0	0
SBS19 On 23/06/2021 Spot Bond			8.63000	104.64754	8.63000	104.62338				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			9.70500	103.60919	9.70500	103.58250				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	104.51292				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	101.94007				0.00	4,459,000,000	2,759,000,000
Total SBS24 SPOT										0.00	4,459,000,000	2,759,000,000
Total For SBS24										0.00	4,459,000,000	2,759,000,000
SBS25 On 24/05/2019 Spot Bond			8.05500	101.98654	8.05500	101.96466				0.00	0	0
Total SBS25 SPOT										0.00	0	0
Total For SBS25										0.00	0	0
SBS27 On 20/02/2024 Spot Bond			9.16500	108.30088	9.16500	108.27408				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			8.11500	101.35358	8.11500	101.33156				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS29 SPOT										0.00	0	0
Total For SBS29										0.00	0	0
SBS3 On 25/05/2026 Spot Bond			9.83500	92.40432	9.83500	92.38021				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	100.83598				0.00	500,000,000	500,000,000
Total SBS30 SPOT										0.00	500,000,000	500,000,000
Total For SBS30										0.00	500,000,000	500,000,000
SBS31 On 12/06/2027 Spot Bond			9.92000	100.18426	9.92000	100.15777				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	100.65928				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			9.78000	104.77777	9.78000	104.75059				0.00	0	1,500,000,000
Total SBS34 SPOT										0.00	0	1,500,000,000
Total For SBS34										0.00	0	1,500,000,000
SBS36 On 29/01/2020 Spot Bond					0.00000	102.20561				0.00	0	1,000,000,000
Total SBS36 SPOT										0.00	0	1,000,000,000
Total For SBS36										0.00	0	1,000,000,000
SBS37 On 29/01/2020 Spot Bond			8.30500	103.29847	8.30500	103.27525				0.00	0	500,000,000
Total SBS37 SPOT										0.00	0	500,000,000
Total For SBS37										0.00	0	500,000,000
SBS38 On 29/01/2025 Spot Bond			9.56000	102.04439	9.56000	102.01807				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			10.31500	100.55483	10.31500	100.52690				0.00	0	4,800,000,000
Total SBS39 SPOT										0.00	0	4,800,000,000
Total For SBS39										0.00	0	4,800,000,000
SBS4 On 16/11/2021 Spot Bond			8.96500	100.44425	8.96500	100.42030				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	102.39102				0.00	50,000,000	50,000,000
Total SBS40 SPOT										0.00	50,000,000	50,000,000
Total For SBS40										0.00	50,000,000	50,000,000
SBS41 On 12/11/2022 Spot Bond			9.15000	104.72347	9.15000	104.69801				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS41 SPOT										0.00	0	0
Total For SBS41										0.00	0	0
SBS42 On 12/11/2025 Spot Bond			9.61500	107.23426	9.61500	107.20690				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			9.91000	107.42191	9.91000	107.39368				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	101.65982				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	102.64538				0.00	0	0
Total SBS45 SPOT										0.00	0	0
Total For SBS45										0.00	0	0
SBS46 On 15/02/2023 Spot Bond			9.09000	110.24976	9.09000	110.22270				0.00	0	0
Total SBS46 SPOT										0.00	0	0
Total For SBS46										0.00	0	0
SBS47 On 15/02/2023 Spot Bond					0.00000	103.10672				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	102.25062				0.00	500,000,000	500,000,000
Total SBS48 SPOT										0.00	500,000,000	500,000,000
Total For SBS48										0.00	500,000,000	500,000,000
SBS49 On 31/01/2022 Spot Bond					0.00000	101.75026				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			9.32500	104.79117	9.32500	104.76480				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			9.77000	9.77000	9.77000	104.54964				0.00	0	0
Total SBS51 SPOT										0.00	0	0
Total For SBS51										0.00	0	0
SBS52 On 29/01/2030 Spot Bond					0.00000	100.53892				0.00	210,000,000	105,000,000
Total SBS52 SPOT										0.00	210,000,000	105,000,000
Total For SBS52										0.00	210,000,000	105,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	103.00618				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS53 SPOT										0.00	0	0
Total For SBS53										0.00	0	0
SBS54 On 12/06/2020 Spot Bond					0.00000	100.81719				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	101.70078				0.00	0	0
Total SBS55 SPOT										0.00	0	0
Total For SBS55										0.00	0	0
SBS56 On 12/06/2022 Spot Bond			8.96000	8.96000	8.96000	100.83258				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	101.90045				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	101.97930				0.00	0	0
Total SBS58 SPOT										0.00	0	0
Total For SBS58										0.00	0	0
SBS59 On 09/10/2020 Spot Bond					0.00000	100.20309				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	99.99980				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			3.75000	282.61372	3.75000	282.51665				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			4.34000	4.34000	4.34000	198.41022				0.00	0	0
Total SBSI14 SPOT										0.00	0	0
Total For SBSI14										0.00	0	0
SBT101 On 31/03/2022 Spot Bond					0.00000	103.01484				0.00	0	125,000,000
Total SBT101 SPOT										0.00	0	125,000,000
Total For SBT101										0.00	0	125,000,000
SBT102 On 30/09/2022 Spot Bond					0.00000	102.09653				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	102.65931				0.00	300,000,000	2,450,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBT201 SPOT									0.00	300,000,000	2,450,000,000
Total For SBT201									0.00	300,000,000	2,450,000,000
SGI004 On 20/01/2021 Spot Bond					0.00000	100.27242			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	100.27256			0.00	0	0
Total SGI005 SPOT									0.00	0	0
Total For SGI005									0.00	0	0
SGI006 On 11/07/2022 Spot Bond					0.00000	100.22005			0.00	0	0
Total SGI006 SPOT									0.00	0	0
Total For SGI006									0.00	0	0
SHI02 On 01/10/2021 Spot Bond					0.00000	82.63494			0.00	0	0
Total SHI02 SPOT									0.00	0	0
Total For SHI02									0.00	0	0
SHS11U On 25/11/2020 Spot Bond			10.00000	109.00100	10.00000	108.97300			0.00	0	0
Total SHS11U/JIBAR SPOT									0.00	0	0
Total For SHS11U/JIBAR									0.00	0	0
SLI3 On 15/08/2018 Spot Bond			7.87000	103.74602	7.87000	103.72379		7,870,000,000,000.00	1,000,000,000	400,000,000	
Total SLI3 SPOT								7,870,000,000,000.00	1,000,000,000	400,000,000	
Total For SLI3								7,870,000,000,000.00	1,000,000,000	400,000,000	
SLI4 On 15/08/2021 Spot Bond					0.00000	102.80076			0.00	0	0
Total SLI4 SPOT									0.00	0	0
Total For SLI4									0.00	0	0
SLRA1 On 15/08/2019 Spot Bond					0.00000	101.52050			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	101.56381			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	101.48021			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	101.52380			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	101.59015			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SLRB1 SPOT										0.00	0	0
Total For SLRB1										0.00	0	0
SLRB2 On 15/08/2021 Spot Bond					0.00000	101.60730				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	101.61070				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	101.61951				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	101.73114				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	101.76730				0.00	0	0
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0
SLRC3 On 15/11/2020 Spot Bond					0.00000	101.68548				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	101.72387				0.00	0	0
Total SLRC4 SPOT										0.00	0	0
Total For SLRC4										0.00	0	0
SNT02 On 12/04/2021 Spot Bond					0.00000	100.15553				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			10.61500	10.61500	10.61500	107.29462				0.00	0	1,650,000,000
Total SNT03 SPOT										0.00	0	1,650,000,000
Total For SNT03										0.00	0	1,650,000,000
SNT04 On 27/06/2022 Spot Bond					0.00000	101.01925				0.00	0	0
Total SNT04 SPOT										0.00	0	0
Total For SNT04										0.00	0	0
SPDA10 On 21/08/2021 Spot Bond					0.00000	102.03269				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA10 On 21/08/2020 Spot Bond					0.00000	101.53242				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SPDA11 SPOT										0.00	0	0
Total For SPDA11										0.00	0	0
SPDA1:On 21/08/2022 Spot Bond					0.00000	101.36912				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	101.33463				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	101.69678				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	101.37371				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	101.54912				0.00	0	0
Total SPDA9 SPOT										0.00	0	0
Total For SPDA9										0.00	0	0
SPG00:On 09/09/2019 Spot Bond					0.00000	100.94071				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	101.98948				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SS043U SPOT										0.00	0	0
Total For SS043U										0.00	0	0
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000,000
Total SS044U SPOT										0.00	0	5,000,000,000
Total For SS044U										0.00	0	5,000,000,000
SSA06 On 16/04/2020 Spot Bond			9.15000	100.32729	9.15000	100.30276				0.00	0	1,780,000,000
Total SSA06 SPOT										0.00	0	1,780,000,000
Total For SSA06										0.00	0	1,780,000,000
SSN004 On 31/03/2021 Spot Bond			9.32000	95.99881	9.32000	95.97491				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN005 On 31/03/2021 Spot Bond			9.32000	95.99881	9.32000	95.97491				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN011 On 31/01/2025 Spot Bond			4.36500	4.36500	4.36500	120.34363				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN017 On 21/12/2026 Spot Bond			10.23000	102.28676	10.23000	102.25888				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN021 On 28/02/2031 Spot Bond			11.09000	75.23372	11.09000	75.21165				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN024 On 21/01/2019 Spot Bond					0.00000	99.88918				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN026 On 16/01/2019 Spot Bond					0.00000	100.04166				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN027 On 25/09/2019 Spot Bond					0.00000	100.56924				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN029 On 07/12/2023 Spot Bond					0.00000	101.14481				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN030 On 17/03/2020 Spot Bond					0.00000	100.71725				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN033 On 02/06/2020 Spot Bond					0.00000	101.08082				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN034 On 17/11/2020 Spot Bond					0.00000	101.51863				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN035 On 01/06/2021 Spot Bond					0.00000	101.22074				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN037 On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	99.79404				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN038 On 13/10/2023 Spot Bond					0.00000	100.02445				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN040 On 13/10/2023 Spot Bond			9.56500	103.49761	9.56500	103.47120				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN041 On 31/01/2038 Spot Bond			4.10000	104.90793	4.10000	104.87079				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN043 On 09/02/2027 Spot Bond					0.00000	100.00930				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN044 On 30/04/2027 Spot Bond					0.00000	102.03744				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN046 On 05/04/2027 Spot Bond					0.00000	100.18901				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN047 On 30/09/2027 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN049 SPOT										0.00	0	0
Total For SSN049										0.00	0	0
SSN049 On 08/12/2023 Spot Bond			3.77000	3.77000	3.77000	282.25386				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SSN050 SPOT									0.00	0	0
Total For SSN050									0.00	0	0
SSN05 On 26/09/2018 Spot Bond					0.00000	106.38251			0.00	0	0
Total SSN051 SPOT									0.00	0	0
Total For SSN051									0.00	0	0
SSN05 On 26/10/2020 Spot Bond					0.00000	99.83324			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			7.80200	103.08967	7.80200	103.06811			0.00	0	0
Total SSN053 SPOT									0.00	0	0
Total For SSN053									0.00	0	0
SSN05 On 26/10/2022 Spot Bond					0.00000	99.82030			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	101.81092			0.00	0	0
Total SSN055 SPOT									0.00	0	0
Total For SSN055									0.00	0	0
SSN05 On 19/12/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN057 SPOT									0.00	0	0
Total For SSN057									0.00	0	0
SSN05 On 19/01/2023 Spot Bond					0.00000	99.97866			0.00	0	0
Total SSN058 SPOT									0.00	0	0
Total For SSN058									0.00	0	0
SSN05 On 05/10/2022 Spot Bond			8.40000	101.59710	8.40000	102.36567			0.00	0	0
Total SSN059 SPOT									0.00	0	0
Total For SSN059									0.00	0	0
SSN06 On 05/10/2022 Spot Bond					0.00000	100.28881			0.00	0	0
Total SSN060 SPOT									0.00	0	0
Total For SSN060									0.00	0	0
SSN06 On 31/03/2028 Spot Bond			4.16000	4.16000	4.16000	166.87277			0.00	0	0
Total SSN061 SPOT									0.00	0	0
Total For SSN061									0.00	0	0
SSN06 On 31/01/2025 Spot Bond			4.02000	4.02000	4.02000	122.83442			0.00	0	0
Total SSN062 SPOT									0.00	0	0
Total For SSN062									0.00	0	0
SSN06 On 31/01/2038 Spot Bond			4.44000	4.44000	4.44000	99.77964			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN063 SPOT										0.00	0	0
Total For SSN063										0.00	0	0
SSN063 On 31/03/2029 Spot Bond			4.28000	4.28000	4.28000	87.97781				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			4.12000	4.12000	4.12000	167.42787				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	101.24029				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	101.22508				0.00	0	0
Total SSN069 SPOT										0.00	0	0
Total For SSN069										0.00	0	0
SSN069 On 28/02/2022 Spot Bond					0.00000	101.18767				0.00	0	0
Total SSN070 SPOT										0.00	0	0
Total For SSN070										0.00	0	0
SSN070 On 28/05/2028 Spot Bond			9.65000	9.65000	9.65000	101.33026				0.00	0	0
Total SSN071 SPOT										0.00	0	0
Total For SSN071										0.00	0	0
SSN071 On 04/06/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN072 SPOT										0.00	0	0
Total For SSN072										0.00	0	0
SSN072 On 15/06/2023 Spot Bond					0.00000	100.80457				0.00	0	0
Total SSN073 SPOT										0.00	0	0
Total For SSN073										0.00	0	0
SSN073 On 15/06/2023 Spot Bond					0.00000	100.79211				0.00	0	0
Total SSN074 SPOT										0.00	0	0
Total For SSN074										0.00	0	0
SSN074 On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN075 SPOT										0.00	0	0
Total For SSN075										0.00	0	0
SSN075 On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN076 SPOT										0.00	0	0
Total For SSN076										0.00	0	0
SSN076 On 19/06/2023 Spot Bond					0.00000	100.70773				0.00	0	0
Total SSN077 SPOT										0.00	0	0
Total For SSN077										0.00	0	0
SSN077 On 13/07/2023 Spot Bond					0.00000	100.12034				0.00	0	0
Total SSN078 SPOT										0.00	0	0
Total For SSN078										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.75000	98.86306	9.75000	98.83735				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	101.32674				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	101.69211				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			9.10000	103.60560	9.10000	103.58013				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T13A10 On 21/08/2018 Spot Bond					0.00000	101.41382				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	101.39247				0.00	0	0
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0
T13A12 On 21/08/2020 Spot Bond			9.00000	106.91859	9.00000	106.89259				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	101.27985				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	101.36271				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total T13A14 SPOT									0.00	0	0
Total For T13A14									0.00	0	0
T13A15 On 21/08/2020 Spot Bond					0.00000	101.38934			0.00	400,000,000	200,000,000
Total T13A15 SPOT									0.00	400,000,000	200,000,000
Total For T13A15									0.00	400,000,000	200,000,000
T13A16 On 21/08/2020 Spot Bond			9.10000	106.45579	9.10000	106.42963			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	101.35828			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	101.18047			0.00	0	0
Total T13A19 SPOT									0.00	0	0
Total For T13A19									0.00	0	0
T13A20 On 21/08/2020 Spot Bond			9.05000	105.25426	9.05000	105.22853			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	101.35033			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	101.38166			0.00	0	0
Total T14A11 SPOT									0.00	0	0
Total For T14A11									0.00	0	0
T14A12 On 21/11/2021 Spot Bond			8.55000	103.15789	8.55000	103.13442			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	101.23209			0.00	0	0
Total T15OM1 SPOT									0.00	0	0
Total For T15OM1									0.00	0	0
T15OM On 21/05/2019 Spot Bond					0.00000	101.13953			0.00	0	0
Total T15OM2 SPOT									0.00	0	0
Total For T15OM2									0.00	0	0
TFS117 On 02/09/2018 Spot Bond					0.00000	101.06235			0.00	0	0
Total TFS117 SPOT									0.00	0	0
Total For TFS117									0.00	0	0
TFS12 On 20/03/2019 Spot Bond					0.00000	100.68612			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS13€ On 06/07/2020 Spot Bond					0.00000	100.28092				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS13€ On 27/05/2019 Spot Bond					0.00000	101.60579				0.00	0	0
Total TFS139 SPOT										0.00	0	0
Total For TFS139										0.00	0	0
TFS141On 28/10/2019 Spot Bond					0.00000	100.09248				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	99.73393				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS144 On 20/03/2020 Spot Bond					0.00000	101.09733				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.65138				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS147 On 12/10/2020 Spot Bond					0.00000	100.13389				0.00	0	0
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.20763				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	101.76284				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	101.34599				0.00	0	0
Total TFS150 SPOT										0.00	0	0
Total For TFS150										0.00	0	0
TFS151On 30/11/2020 Spot Bond					0.00000	101.08338				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	99.86195				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS152 SPOT										0.00	0	0
Total For TFS152										0.00	0	0
TFS153 On 06/07/2021 Spot Bond					0.00000	100.26545				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	100.27125				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	100.00000				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	99.97609	8.73000	100.00000				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	100.00000				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6 On 18/07/2018 Spot Bond			7.21500	7.21500	7.21500	100.00000				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A8 On 18/07/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2018 Spot Bond					0.00000	100.00000				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	100.00000				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	100.00000				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C On 18/07/2018 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 TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C1 On 18/07/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C2 On 18/07/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11C3 On 18/07/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D1 On 18/07/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D2 On 18/07/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH11D3 On 18/07/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A1 On 21/08/2019 Spot Bond					0.00000	101.31098				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond			9.05000	9.05000	9.05000	103.83054				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	101.32674				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	101.38191				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			8.96000	103.04993	8.96000	103.02499				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	101.31886				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond					0.00000	101.38191				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond			9.07000	102.61064	9.07000	102.58551				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	101.45282				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	101.45282				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	101.45282				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	101.45282				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	102.40207				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C1 On 21/08/2019 Spot Bond					0.00000	102.40207				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C2 On 21/08/2019 Spot Bond					0.00000	101.57881				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C3 On 21/08/2019 Spot Bond					0.00000	101.57724				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12C4 On 21/08/2019 Spot Bond					0.00000	102.08968				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D1 On 21/08/2019 Spot Bond					0.00000	102.07965				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	102.14988				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	102.08026				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	101.29048				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	101.32517				0.00	0	20,000,000
Total TH13A2 SPOT										0.00	0	20,000,000
Total For TH13A2										0.00	0	20,000,000
TH13A: On 21/08/2020 Spot Bond					0.00000	101.66617				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			9.20000	104.01834	9.20000	103.99249				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	101.29206				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A: On 21/08/2018 Spot Bond					0.00000	101.36192				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A: On 21/08/2020 Spot Bond					0.00000	102.16874				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A: On 21/08/2020 Spot Bond			9.09000	104.92885	9.09000	104.90308				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A: On 21/08/2018 Spot Bond					0.00000	101.32623				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.45271				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond					0.00000	101.45428				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	101.47527				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	101.44403				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	101.44799				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	101.56291				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	101.57550				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	101.55331				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C3 On 21/08/2020 Spot Bond					0.00000	101.58450				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	101.64945				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13C5 On 21/08/2020 Spot Bond					0.00000	102.08146				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D1 On 21/08/2020 Spot Bond					0.00000	102.08146				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D2 On 21/08/2020 Spot Bond					0.00000	102.09759				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D3 On 21/08/2020 Spot Bond					0.00000	102.07433				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D4 On 21/08/2020 Spot Bond					0.00000	102.11283				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A2 On 21/11/2019 Spot Bond					0.00000	101.92593				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A3 On 21/11/2021 Spot Bond					0.00000	101.40371				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A4 On 21/11/2021 Spot Bond			9.29000	103.86932	9.29000	103.84369				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A5 On 21/11/2019 Spot Bond					0.00000	101.85497				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A7 On 21/11/2021 Spot Bond					0.00000	102.42642				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A8 On 21/11/2021 Spot Bond			9.10000	101.67927	9.10000	102.15807				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14B1 On 21/11/2021 Spot Bond					0.00000	101.49971				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B2 On 21/11/2021 Spot Bond					0.00000	102.02240				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B3 On 21/11/2021 Spot Bond					0.00000	101.43362				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14C On 21/11/2021 Spot Bond					0.00000	101.57836				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C:On 21/11/2021 Spot Bond					0.00000	101.54691				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C:On 21/11/2021 Spot Bond					0.00000	101.52803				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14D:On 21/11/2021 Spot Bond					0.00000	102.04945				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D:On 21/11/2021 Spot Bond					0.00000	102.01652				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D:On 21/11/2021 Spot Bond					0.00000	103.32694				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
TH15A:On 21/11/2020 Spot Bond					0.00000	101.33436				0.00	0	0
Total TH15A1 SPOT										0.00	0	0
Total For TH15A1										0.00	0	0
TH15A:On 21/11/2022 Spot Bond					0.00000	101.36599				0.00	0	0
Total TH15A2 SPOT										0.00	0	0
Total For TH15A2										0.00	0	0
TH15A:On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	101.52239				0.00	0	0
Total TH15A3 SPOT										0.00	0	0
Total For TH15A3										0.00	0	0
TH15A:On 21/11/2020 Spot Bond					0.00000	101.23475				0.00	0	0
Total TH15A4 SPOT										0.00	0	0
Total For TH15A4										0.00	0	0
TH15A:On 21/11/2022 Spot Bond					0.00000	101.26421				0.00	0	0
Total TH15A5 SPOT										0.00	0	0
Total For TH15A5										0.00	0	0
TH15B:On 21/11/2022 Spot Bond					0.00000	101.40064				0.00	0	0
Total TH15B1 SPOT										0.00	0	0
Total For TH15B1										0.00	0	0
TH15B:On 21/11/2022 Spot Bond					0.00000	101.29355				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH15B2 SPOT										0.00	0	0
Total For TH15B2										0.00	0	0
TH15C On 21/11/2022 Spot Bond					0.00000	101.47464				0.00	0	0
Total TH15C1 SPOT										0.00	0	0
Total For TH15C1										0.00	0	0
TH15C On 21/11/2022 Spot Bond					0.00000	101.35369				0.00	0	0
Total TH15C2 SPOT										0.00	0	0
Total For TH15C2										0.00	0	0
TH15D On 21/11/2022 Spot Bond					0.00000	101.93204				0.00	0	0
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH15D On 21/11/2022 Spot Bond					0.00000	101.72722				0.00	0	0
Total TH15D2 SPOT										0.00	0	0
Total For TH15D2										0.00	0	0
TH9A1 On 18/07/2019 Spot Bond					0.00000	100.61853				0.00	0	0
Total TH9A12 SPOT										0.00	0	0
Total For TH9A12										0.00	0	0
THE9B On 18/07/2019 Spot Bond					0.00000	99.99999				0.00	0	0
Total THE9B4 SPOT										0.00	0	0
Total For THE9B4										0.00	0	0
THE9C On 18/07/2019 Spot Bond					0.00000	102.04157				0.00	0	0
Total THE9C4 SPOT										0.00	0	0
Total For THE9C4										0.00	0	0
THE9D On 18/07/2019 Spot Bond					0.00000	100.78722				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			8.67500	8.67500	8.67500	98.45738				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	38.99948	100.00000	38.92548				0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	109.00100	10.00000	108.97300				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TL22 On 04/03/2021 Spot Bond					0.00000	101.01239				0.00	0	0
Total TL22 SPOT										0.00	0	0
Total For TL22										0.00	0	0
TL23 On 05/09/2022 Spot Bond					0.00000	101.01948				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			9.35500	102.26183	9.35500	102.23642				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			9.89500	102.07358	9.89500	102.04679				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	102.27141				0.00	0	0
Total TL26 SPOT										0.00	0	0
Total For TL26										0.00	0	0
TL27 On 24/04/2023 Spot Bond					0.00000	99.86969				0.00	0	0
Total TL27 SPOT										0.00	0	0
Total For TL27										0.00	0	0
TL28 On 24/04/2025 Spot Bond			10.00000	98.67320	10.00000	98.64690				0.00	0	0
Total TL28 SPOT										0.00	0	0
Total For TL28										0.00	0	0
TL29 On 24/04/2025 Spot Bond					0.00000	99.86493				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	102.53522				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	100.56599				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			9.08000	106.24534	9.08000	106.21971				0.00	0	41,400,000,000
Total TN20 SPOT										0.00	0	41,400,000,000
Total For TN20										0.00	0	41,400,000,000
TN20/R On 17/09/2020 Spot Bond			100.00000	29.28886	100.00000	29.22439				0.00	0	0
Total TN20/R208 SPOT										0.00	0	0
Total For TN20/R208										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TN20U On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TN20U SPOT										0.00	0	0
Total For TN20U										0.00	0	0
TN21U On 13/05/2021 Spot Bond			100.00000	20.22062	100.00000	20.17611				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			9.73500	106.46988	9.73500	106.44238			52,569,000,000,000.00		5,400,000,000	16,030,000,000
Total TN23 SPOT									52,569,000,000,000.00		5,400,000,000	16,030,000,000
Total For TN23									52,569,000,000,000.00		5,400,000,000	16,030,000,000
TN23/R On 06/11/2023 Spot Bond			100.00000	13.92675	100.00000	13.89609				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			10.53000	98.86483	10.53000	98.83680				0.00	0	25,180,000,000
Total TN25 SPOT										0.00	0	25,180,000,000
Total For TN25										0.00	0	25,180,000,000
TN25/R On 19/08/2025 Spot Bond			100.00000	13.58321	100.00000	13.55281				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			10.58000	91.76520	10.58000	91.73948				0.00	0	700,000,000
Total TN27 SPOT										0.00	0	700,000,000
Total For TN27										0.00	0	700,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	10.34080	100.00000	10.31803				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			11.02000	99.41556	11.02000	99.38642				0.00	0	15,880,000,000
Total TN30 SPOT										0.00	0	15,880,000,000
Total For TN30										0.00	0	15,880,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	122.14315	8.00000	122.11697				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			11.61500	96.08745	11.61500	96.05782				0.00	0	8,300,000,000
Total TN40 SPOT										0.00	0	8,300,000,000
Total For TN40										0.00	0	8,300,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	102.93171	10.75000	102.90226				0.00	0	0
Total TN40/R214 SPOT										0.00	0	0
Total For TN40/R214										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TNF18 On 22/08/2018 Spot Bond					0.00000	101.31231			0.00	0	27,274,600
Total TNF18 SPOT									0.00	0	27,274,600
Total For TNF18									0.00	0	27,274,600
TPDA0 On 25/11/2020 Spot Bond			10.00000	109.00100	10.00000	108.97300			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	100.35787			0.00	0	500,000,000
Total TPDA05 SPOT									0.00	0	500,000,000
Total For TPDA05									0.00	0	500,000,000
TPDA0 On 30/11/2018 Spot Bond					0.00000	101.30916			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			9.36000	101.57127	9.36000	101.54603			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	100.82203			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			9.35000	101.58280	9.35000	101.55745			0.00	0	0
Total TRA2A3 SPOT									0.00	0	0
Total For TRA2A3									0.00	0	0
TRA2A On 14/12/2020 Spot Bond					0.00000	100.82203			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			9.15000	9.15000	9.15000	102.02729			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	100.88165			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	100.90457			0.00	0	0
Total TRA2B2 SPOT									0.00	0	0
Total For TRA2B2									0.00	0	0
TRA2C On 14/12/2020 Spot Bond					0.00000	101.00071			0.00	0	0
Total TRA2C1 SPOT									0.00	0	0
Total For TRA2C1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRA2C: On 14/12/2020 Spot Bond					0.00000	101.03729			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	101.27450			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	101.27450			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	101.37767			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	101.51017			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	101.54920			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			9.26500	100.35746	9.26500	100.74987			0.00	0	0
Total TRA3A4 SPOT									0.00	0	0
Total For TRA3A4									0.00	0	0
TRA3A: On 14/05/2019 Spot Bond					0.00000	100.89846			0.00	0	0
Total TRA3A5 SPOT									0.00	0	0
Total For TRA3A5									0.00	0	0
TRA3A: On 14/11/2020 Spot Bond					0.00000	100.97732			0.00	0	0
Total TRA3A6 SPOT									0.00	0	0
Total For TRA3A6									0.00	0	0
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.99922			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	101.80368			0.00	0	0
Total TRA3B1 SPOT									0.00	0	0
Total For TRA3B1									0.00	0	0
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.14930			0.00	0	0
Total TRA3B2 SPOT									0.00	0	0
Total For TRA3B2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRAA2 On 14/06/2019 Spot Bond					0.00000	100.81704				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA4U On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2019 Spot Bond					0.00000	101.13376				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2U 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	100.83596				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2019 Spot Bond					0.00000	102.17140				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2019 Spot Bond					0.00000	103.07781				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2U 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
TRQ11U 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
TRQ12U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
TSE01L On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03L On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TTO01L On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TUHF0 On 26/01/2020 Spot Bond					0.00000	102.31420				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC26 On 23/07/2018 Spot Bond					0.00000	101.79463				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	101.69611				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	101.59515				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	101.30890				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	101.24849				0.00	0	0
Total TWC272 SPOT										0.00	0	0
Total For TWC272										0.00	0	0
TWC27 On 10/10/2018 Spot Bond					0.00000	100.16237				0.00	0	0
Total TWC273 SPOT										0.00	0	0
Total For TWC273										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC27 On 12/10/2018 Spot Bond					0.00000	100.10162			0.00	0	0
Total TWC274 SPOT									0.00	0	0
Total For TWC274									0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.52800	106.68250	9.52800	106.65553			0.00	0	0
Total UG21 SPOT									0.00	0	0
Total For UG21									0.00	0	0
UG26 On 09/03/2026 Spot Bond			10.72000	107.05247	10.72000	107.02210			0.00	0	0
Total UG26 SPOT									0.00	0	0
Total For UG26									0.00	0	0
VCJA1U On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA1U SPOT									0.00	0	0
Total For VCJA1U									0.00	0	0
VCJA2U On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA2U SPOT									0.00	0	0
Total For VCJA2U									0.00	0	0
VCJA3U On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA3U SPOT									0.00	0	0
Total For VCJA3U									0.00	0	0
VCJA4U On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA4U SPOT									0.00	0	0
Total For VCJA4U									0.00	0	0
VCJA5U On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA5U SPOT									0.00	0	0
Total For VCJA5U									0.00	0	0
VCJA6U On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA6U SPOT									0.00	0	0
Total For VCJA6U									0.00	0	0
VCJB1U On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB1U SPOT									0.00	0	0
Total For VCJB1U									0.00	0	0
VCJB2U On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB2U SPOT									0.00	0	0
Total For VCJB2U									0.00	0	0
VCJB3U On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB3U SPOT									0.00	0	0
Total For VCJB3U									0.00	0	0

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.19413			0.00	0	0
Total VKC23 SPOT									0.00	0	0
Total For VKC23									0.00	0	0
VKC24 On 20/02/2019 Spot Bond					0.00000	101.27952			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	100.87272			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	100.94523			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	100.63148			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	100.82837			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	100.21977			0.00	0	0
Total VKE10 SPOT									0.00	0	0
Total For VKE10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE11 On 20/04/2023 Spot Bond					0.00000	99.95568			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	101.77993			0.00	0	0
Total VKE12 SPOT									0.00	0	0
Total For VKE12									0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA03U SPOT									0.00	0	0
Total For VPA03U									0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA04U SPOT									0.00	0	0
Total For VPA04U									0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA05U SPOT									0.00	0	0
Total For VPA05U									0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA06U SPOT									0.00	0	0
Total For VPA06U									0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA07U SPOT									0.00	0	0
Total For VPA07U									0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA08U SPOT									0.00	0	0
Total For VPA08U									0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA09U SPOT									0.00	0	0
Total For VPA09U									0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB03U SPOT									0.00	0	0
Total For VPB03U									0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB04U SPOT									0.00	0	0
Total For VPB04U									0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB05U SPOT									0.00	0	0
Total For VPB05U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB06U SPOT									0.00	0	0
Total For VPB06U									0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB07U SPOT									0.00	0	0
Total For VPB07U									0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB08U SPOT									0.00	0	0
Total For VPB08U									0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB09U SPOT									0.00	0	0
Total For VPB09U									0.00	0	0
VR714L On 25/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR714U SPOT									0.00	0	0
Total For VR714U									0.00	0	0
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
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	100.78492			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	100.35728			0.00	660,000,000	450,000,000
Total WHL01 SPOT									0.00	660,000,000	450,000,000
Total For WHL01									0.00	660,000,000	450,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WHL02 On 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			1.30000	1.30000	1.30000	260.60856		26,389,662,000,000.00	20,299,740,000	20,299,740,000	
Total WS05 SPOT								26,389,662,000,000.00	20,299,740,000	20,299,740,000	
Total For WS05								26,389,662,000,000.00	20,299,740,000	20,299,740,000	
WSP3 On 28/05/2019 Spot Bond			7.27500	102.66669	7.27500	102.64675		0.00	0	0	
Total WSP3 SPOT								0.00	0	0	
Total For WSP3								0.00	0	0	
WSP4 On 28/05/2020 Spot Bond			8.09000	102.79538	8.09000	102.77323		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			8.52500	102.43572	8.52500	102.41249		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	19.05168	100.00000	19.00974		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			6.66000	92.44916	6.66000	92.43270		0.00	0	0	
Total Z083 SPOT								0.00	0	0	
Total For Z083								0.00	0	0	
Total for SPOT								1.52e+017	402,182,924,123	310,540,448,411	
Total for SPOT :								1.52e+017	402,182,924,123	310,540,448,411	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures									1.52e+017	402,182,976,351	310,541,441,500
Total Options									0.00	0	94,725
Grand Total:									1.52e+017	402,182,976,351	310,541,536,225