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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/09/2018

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 01/11/2018 Bond Future			11.14698	74.86916	11.25427	74.25582			0.00	0	9,466
ES33 On 07/02/2019 Bond Future			11.28590	76.31119	11.39751	75.68610			0.00	0	0
ES33 On 02/05/2019 Bond Future			11.40428	73.78966	11.51983	73.15349			0.00	0	0
Total ES33 Future									0.00	0	9,466
Total For ES33									0.00	0	9,466
ES42 On 01/11/2018 Bond Future			11.39068	76.78087	11.49288	76.12314			0.00	0	7,957
ES42 On 07/02/2019 Bond Future			11.52250	78.25950	11.62877	77.58915			0.00	0	0
ES42 On 02/05/2019 Bond Future			11.64038	75.29971	11.75052	74.61752			0.00	0	0
Total ES42 Future									0.00	0	7,957
Total For ES42									0.00	0	7,957
I2025 On 01/11/2018 Bond Future			132.56382	132.56382	132.52067	132.52067			0.00	0	365
I2025 On 07/02/2019 Bond Future			133.73139	133.73139	133.68733	133.68733			0.00	0	0
I2025 On 02/05/2019 Bond Future			135.97665	135.97665	135.93059	135.93059			0.00	0	0
Total I2025 Future									0.00	0	365
Total For I2025									0.00	0	365
I2029 On 01/11/2018 Bond Future			100.30858	100.30858	100.39885	100.39885			0.00	0	2,938

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2029	On	07/02/2019			102.26234	102.26234	102.35420	102.35420			0.00	0	0
I2029	On	02/05/2019			102.90679	102.90679	102.99920	102.99920			0.00	0	0
Total I2029 Future											0.00	0	2,938
Total For I2029											0.00	0	2,938
I2033	On	01/11/2018			102.72105	102.72105	102.71578	102.71578			0.00	0	6,373
I2033	On	07/02/2019			104.72171	104.72171	104.71633	104.71633			0.00	0	0
I2033	On	02/05/2019			105.33539	105.33539	105.32878	105.32878			0.00	0	0
Total I2033 Future											0.00	0	6,373
Total For I2033											0.00	0	6,373
I2038	On	01/11/2018			122.95354	122.95354	122.76065	122.76065			0.00	0	9,904
I2038	On	07/02/2019			123.75713	123.75713	123.56045	123.56045			0.00	0	0
I2038	On	02/05/2019			125.83486	125.83486	125.63373	125.63373			0.00	0	0
Total I2038 Future											0.00	0	9,904
Total For I2038											0.00	0	9,904
I2046	On	01/11/2018			116.80810	116.80810	116.57763	116.57763			0.00	0	12,067
I2046	On	07/02/2019			119.08311	119.08311	118.84818	118.84818			0.00	0	0
I2046	On	02/05/2019			119.39735	119.39735	119.15718	119.15718			0.00	0	0
Total I2046 Future											0.00	0	12,067
Total For I2046											0.00	0	12,067
I2050	On	01/11/2018			122.57317	122.57317	122.30900	122.30900			0.00	0	9,987
I2050	On	07/02/2019			123.18913	123.18913	122.91977	122.91977			0.00	0	0
I2050	On	02/05/2019			125.25738	125.25738	124.98225	124.98225			0.00	0	0
Total I2050 Future											0.00	0	9,987
Total For I2050											0.00	0	9,987
R186	On	01/11/2018			9.13897	111.62337	9.25021	110.96625		7.21	11,385,583.74	102	68,234
R186	On	07/02/2019			9.23386	108.46840	9.35080	107.79872		7.81	4,121,799.20	38	719
R186	On	02/05/2019			9.31962	110.27052	9.44203	109.58862		7.55	0.00	0	0
Total R186 Future											15,507,382.94	140	68,953
R186	On	01/11/2018	8.53	Call			56.24000	0.05624	90,630	6.67	0.00	0	0
R186	On	01/11/2018	8.53	Put			4,405.92000	4.40592	3,783,190	6.67	0.00	0	0
R186	On	01/11/2018	8.54	Call			59.71000	0.05971	95,780	6.67	0.00	0	0
R186	On	01/11/2018	8.54	Put			4,347.43000	4.34743	3,726,380	6.67	0.00	0	0
R186	On	01/11/2018	8.46	Call			36.84000	0.03684	61,700	6.65	0.00	0	5,000
R186	On	01/11/2018	8.90	Call			356.45000	0.35645	500,720	6.93	0.00	0	0
R186	On	01/11/2018	8.90	Put			2,443.20000	2.44320	1,930,350	6.93	0.00	0	2,500
R186	On	01/11/2018	9.14	Call			824.37000	0.82437	1,092,950	7.13	0.00	0	0
R186	On	01/11/2018	8.52	Call			52.89000	0.05289	85,700	6.66	0.00	0	0
R186	On	01/11/2018	9.14	Put			1,475.38000	1.47538	1,086,840	7.13	0.00	0	5,000
R186	On	01/11/2018	7.96	Put			7,958.23000	7.95823	7,302,290	6.66	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/11/2018	Bond Future	7.96	Call			1.03000	0.00103	2,210	6.66	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.52	Put			4,464.58000	4.46458	3,840,270	6.66	0.00	0	0
R186	On	01/11/2018	Bond Future	8.46	Put			4,821.53000	4.82153	4,189,270	6.65	0.00	0	0
R186	On	07/02/2019	Bond Future	9.92	Call			4,184.44000	4.18444	4,676,740	8.50	0.00	0	0
R186	On	07/02/2019	Bond Future	8.77	Put			4,145.35000	4.14535	3,662,810	7.44	0.00	0	0
R186	On	07/02/2019	Bond Future	8.50	Call			398.39000	0.39839	516,620	7.18	0.00	0	1,000
R186	On	07/02/2019	Bond Future	9.10	Call			1,434.63000	1.43463	1,714,820	7.70	0.00	0	0
R186	On	07/02/2019	Bond Future	9.10	Put			2,877.67000	2.87767	2,488,180	7.70	0.00	0	1,000
R186	On	07/02/2019	Bond Future	8.21	Call			172.23000	0.17223	233,480	6.94	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Put			6,947.07000	6.94707	6,338,640	6.94	0.00	0	0
R186	On	07/02/2019	Bond Future	9.90	Put			1,029.34000	1.02934	847,760	8.47	0.00	0	1,000
R186	On	07/02/2019	Bond Future	9.92	Put			1,002.09000	1.00209	824,710	8.50	0.00	0	1,170
R186	On	07/02/2019	Bond Future	9.27	Put			2,339.98000	2.33998	2,000,460	7.83	0.00	0	0
R186	On	07/02/2019	Bond Future	9.27	Call			1,877.85000	1.87785	2,208,010	7.83	0.00	0	1,170
R186	On	07/02/2019	Bond Future	8.30	Put			6,444.92000	6.44492	5,851,100	6.99	0.00	0	0
R186	On	07/02/2019	Bond Future	8.30	Call			224.63000	0.22463	300,490	6.99	0.00	0	210
R186	On	07/02/2019	Bond Future	8.22	Put			6,890.04000	6.89004	6,283,000	6.94	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Call			167.58000	0.16758	227,470	6.94	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Put			7,004.25000	7.00425	6,394,460	6.94	0.00	0	0
R186	On	07/02/2019	Bond Future	8.50	Put			5,398.92000	5.39892	4,847,470	7.18	0.00	0	0
R186	On	07/02/2019	Bond Future	8.77	Call			764.34000	0.76434	951,480	7.44	0.00	0	1,170
R186	On	07/02/2019	Bond Future	9.90	Call			4,102.01000	4.10201	4,590,110	8.47	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Call			176.99000	0.17699	239,630	6.94	0.00	0	0
R186	On	02/05/2019	Bond Future	9.02	Call			1,460.29000	1.46029	1,741,650	7.18	0.00	0	0
R186	On	02/05/2019	Bond Future	9.02	Put			3,835.61000	3.83561	3,435,070	7.18	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Call			1,483.05000	1.48305	1,766,280	7.19	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Put			3,801.28000	3.80128	3,402,610	7.19	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Call			1,437.74000	1.43774	1,716,880	7.17	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Put			3,870.18000	3.87018	3,467,420	7.17	0.00	0	0
Total R186 Option												0.00	0	24,220
Total For R186												15,507,382.94	140	93,173
R197	On	01/11/2018	Bond Future			301.14660	301.14660	301.27542	301.27542			0.00	0	2,353
R197	On	07/02/2019	Bond Future			299.66170	299.66170	299.79293	299.79293			0.00	0	0
R197	On	02/05/2019	Bond Future			304.69274	304.69274	304.82323	304.82323			0.00	0	0
Total R197 Future												0.00	0	2,353
Total For R197												0.00	0	2,353
R202	On	01/11/2018	Bond Future			234.66472	234.66472	234.65300	234.65300			0.00	0	10,129
R202	On	07/02/2019	Bond Future			235.33120	235.33120	235.31898	235.31898			0.00	0	0
R202	On	02/05/2019	Bond Future			239.28223	239.28223	239.26762	239.26762			0.00	0	0
Total R202 Future												0.00	0	10,129

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R202									0.00	0	10,129
R2023 On 01/11/2018 Bond Future			8.59965	98.40564	8.70231	98.04932		4.04	0.00	0	38,252
R2023 On 07/02/2019 Bond Future			8.71319	100.30095	8.82408	99.93783		4.39	0.00	0	0
R2023 On 02/05/2019 Bond Future			8.80995	98.04023	8.92896	97.67010		4.30	0.00	0	0
Total R2023 Future									0.00	0	38,252
R2023 On 01/11/2018 Bond Future	10.59	Call			6,275.07000	6.27507	6,631,350	5.54	0.00	0	0
R2023 On 01/11/2018 Bond Future	10.59	Put			0.09000	0.00009	0,050	5.54	0.00	0	0
R2023 On 01/11/2018 Bond Future	10.57	Call			6,211.27000	6.21127	6,567,550	5.54	0.00	0	0
R2023 On 01/11/2018 Bond Future	10.57	Put			0.10000	0.00010	0,060	5.54	0.00	0	0
R2023 On 01/11/2018 Bond Future	10.58	Call			6,243.17000	6.24317	6,599,460	5.54	0.00	0	0
R2023 On 01/11/2018 Bond Future	10.58	Put			0.09000	0.00009	0,060	5.54	0.00	0	0
R2023 On 07/02/2019 Bond Future	10.57	Call			5,569.56000	5.56956	5,913,550	5.41	0.00	0	0
R2023 On 07/02/2019 Bond Future	10.57	Put			66.77000	0.06677	47,640	5.41	0.00	0	0
R2023 On 07/02/2019 Bond Future	10.58	Call			5,598.44000	5.59844	5,942,800	5.41	0.00	0	0
R2023 On 07/02/2019 Bond Future	10.58	Put			65.26000	0.06526	46,500	5.41	0.00	0	0
R2023 On 07/02/2019 Bond Future	10.59	Call			5,627.34000	5.62734	5,972,060	5.41	0.00	0	0
R2023 On 07/02/2019 Bond Future	10.59	Put			63.78000	0.06378	45,380	5.41	0.00	0	0
R2023 On 02/05/2019 Bond Future	8.45	Call			659.77000	0.65977	718,210	3.88	0.00	0	0
R2023 On 02/05/2019 Bond Future	8.45	Put			2,160.06000	2.16006	1,848,370	3.88	0.00	0	0
R2023 On 02/05/2019 Bond Future	8.46	Call			672.79000	0.67279	731,870	3.89	0.00	0	0
R2023 On 02/05/2019 Bond Future	8.46	Put			2,141.46000	2.14146	1,830,410	3.89	0.00	0	0
R2023 On 02/05/2019 Bond Future	8.44	Call			646.90000	0.64690	704,690	3.88	0.00	0	0
R2023 On 02/05/2019 Bond Future	8.44	Put			2,178.81000	2.17881	1,866,470	3.88	0.00	0	0
Total R2023 Option									0.00	0	0
Total For R2023									0.00	0	38,252
R2030 On 01/11/2018 Bond Future			9.53556	91.65903	9.64084	90.99728		9.88	60,219,982.71	657	54,904
R2030 On 07/02/2019 Bond Future			9.62226	89.41493	9.73181	88.74053		10.58	625,904.51	7	167
R2030 On 02/05/2019 Bond Future			9.70192	90.90038	9.81548	90.21385		10.31	0.00	0	0
Total R2030 Future									60,845,887.22	664	55,071
R2030 On 01/11/2018 Bond Future	8.90	Call			60.13000	0.06013	99,970	9.01	0.00	0	0
R2030 On 01/11/2018 Bond Future	8.60	Put			6,854.00000	6.85400	6,201,480	9.02	0.00	0	0
R2030 On 01/11/2018 Bond Future	8.58	Call			8.11000	0.00811	16,320	9.02	0.00	0	0
R2030 On 01/11/2018 Bond Future	8.58	Put			6,991.17000	6.99117	6,337,630	9.02	0.00	0	0
R2030 On 01/11/2018 Bond Future	9.60	Put			1,374.10000	1.37410	1,024,770	9.72	0.00	0	0
R2030 On 01/11/2018 Bond Future	9.60	Call			1,118.18000	1.11818	1,430,600	9.72	0.00	0	0
R2030 On 01/11/2018 Bond Future	8.90	Put			4,861.39000	4.86139	4,239,480	9.01	0.00	0	0
R2030 On 01/11/2018 Bond Future	8.59	Call			8.68000	0.00868	17,390	9.02	0.00	0	0
R2030 On 01/11/2018 Bond Future	8.59	Put			6,922.53000	6.92253	6,269,490	9.02	0.00	0	0
R2030 On 01/11/2018 Bond Future	8.60	Call			9.29000	0.00929	18,520	9.02	0.00	0	0
R2030 On 07/02/2019 Bond Future	8.90	Put			5,801.22000	5.80122	5,233,830	9.62	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	07/02/2019	Bond Future	8.90	Call			502.75000	0.50275	609,760	9.62	0.00	0	1,920
R2030	On	07/02/2019	Bond Future	9.40	Put			3,490.39000	3.49039	3,048,780	10.24	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.40	Call			1,426.29000	1.42629	1,659,080	10.24	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.70	Put			6,934.04000	6.93404	6,330,310	9.42	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.70	Call			298.53000	0.29853	369,200	9.42	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Call			251.36000	0.25136	312,190	9.42	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Put			7,360.84000	7.36084	6,747,270	9.42	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Call			257.70000	0.25770	319,870	9.42	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Put			7,299.27000	7.29927	6,687,040	9.42	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.60	Put			2,771.89000	2.77189	2,386,070	10.44	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.60	Call			1,959.60000	1.95960	2,248,180	10.44	0.00	0	1,920
R2030	On	07/02/2019	Bond Future	8.62	Call			245.15000	0.24515	304,660	9.42	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Put			7,422.59000	7.42259	6,807,700	9.42	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.40	Call			1,780.32000	1.78032	2,032,730	9.97	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.40	Put			4,327.39000	4.32739	3,893,270	9.97	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Call			1,805.09000	1.80509	2,059,810	9.98	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Put			4,289.70000	4.28970	3,857,890	9.98	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Call			1,755.75000	1.75575	2,005,850	9.96	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Put			4,365.33000	4.36533	3,928,900	9.96	0.00	0	0
Total R2030 Option												0.00	0	3,840
Total For R2030												60,845,887.22	664	58,911
R2032	On	01/11/2018	Bond Future			9.73156	89.86058	9.83166	89.18170		11.23	2,066,793.34	23	40,844
R2032	On	07/02/2019	Bond Future			9.82043	91.59131	9.92435	90.89939		11.35	1,740,234.89	19	456
R2032	On	02/05/2019	Bond Future			9.89784	88.95792	10.00532	88.25370		11.59	0.00	0	0
Total R2032 Future												3,807,028.23	42	41,300
R2032	On	01/11/2018	Bond Future	8.76	Call			8.61000	0.00861	18,060	10.13	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.76	Put			7,675.13000	7.67513	7,005,700	10.13	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.77	Call			9.27000	0.00927	19,210	10.13	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.77	Put			7,600.02000	7.60002	6,931,080	10.13	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.75	Call			8.00000	0.00800	16,960	10.13	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.75	Put			7,750.37000	7.75037	7,080,450	10.13	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Call			291.89000	0.29189	338,370	10.11	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Put			8,128.14000	8.12814	7,482,700	10.11	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Call			299.05000	0.29905	346,650	10.11	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Put			8,060.72000	8.06072	7,416,400	10.11	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Call			284.87000	0.28487	330,240	10.11	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Put			8,195.78000	8.19578	7,549,230	10.11	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Call			2,075.59000	2.07559	2,308,400	11.19	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Put			4,637.56000	4.63756	4,166,150	11.19	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Call			2,102.62000	2.10262	2,338,250	11.21	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032 On 02/05/2019 Bond Future	9.63	Put			4,596.78000	4.59678	4,128,190	11.21	0.00	0	0
R2032 On 02/05/2019 Bond Future	9.61	Call			2,048.75000	2.04875	2,278,760	11.18	0.00	0	0
R2032 On 02/05/2019 Bond Future	9.61	Put			4,678.61000	4.67861	4,204,400	11.18	0.00	0	0
Total R2032 Option									0.00	0	0
Total For R2032									3,807,028.23	42	41,300
R2035 On 01/11/2018 Bond Future			9.84680	93.80554	9.95711	92.97635		11.93	0.00	0	73,872
R2035 On 07/02/2019 Bond Future			9.93589	95.61230	10.05030	94.76718		12.07	1,147,347.60	12	298
R2035 On 02/05/2019 Bond Future			10.00889	92.70348	10.12697	91.84343		12.37	0.00	0	0
Total R2035 Future									1,147,347.60	12	74,170
R2035 On 01/11/2018 Bond Future	8.92	Call			11.69000	0.01169	25,510	10.75	0.00	0	0
R2035 On 01/11/2018 Bond Future	8.92	Put			8,272.42000	8.27242	7,457,050	10.75	0.00	0	0
R2035 On 01/11/2018 Bond Future	8.93	Call			12.50000	0.01250	27,130	10.75	0.00	0	0
R2035 On 01/11/2018 Bond Future	8.93	Put			8,188.39000	8.18839	7,373,830	10.75	0.00	0	0
R2035 On 01/11/2018 Bond Future	8.94	Call			13.37000	0.01337	28,840	10.75	0.00	0	0
R2035 On 01/11/2018 Bond Future	8.94	Put			8,104.52000	8.10452	7,290,800	10.75	0.00	0	0
R2035 On 07/02/2019 Bond Future	8.97	Put			8,819.53000	8.81953	8,037,250	10.74	0.00	0	0
R2035 On 07/02/2019 Bond Future	8.98	Call			357.83000	0.35783	422,170	10.74	0.00	0	0
R2035 On 07/02/2019 Bond Future	8.98	Put			8,744.37000	8.74437	7,963,590	10.74	0.00	0	0
R2035 On 07/02/2019 Bond Future	8.96	Call			340.97000	0.34097	402,340	10.74	0.00	0	0
R2035 On 07/02/2019 Bond Future	8.96	Put			8,894.96000	8.89496	8,111,210	10.74	0.00	0	0
R2035 On 07/02/2019 Bond Future	8.97	Call			349.32000	0.34932	412,160	10.74	0.00	0	0
R2035 On 02/05/2019 Bond Future	9.74	Call			2,266.36000	2.26636	2,544,560	11.78	0.00	0	0
R2035 On 02/05/2019 Bond Future	9.74	Put			5,130.99000	5.13099	4,549,140	11.78	0.00	0	0
R2035 On 02/05/2019 Bond Future	9.75	Call			2,296.68000	2.29668	2,578,550	11.79	0.00	0	0
R2035 On 02/05/2019 Bond Future	9.75	Put			5,085.59000	5.08559	4,507,410	11.79	0.00	0	0
R2035 On 02/05/2019 Bond Future	9.73	Call			2,235.98000	2.23598	2,510,800	11.76	0.00	0	0
R2035 On 02/05/2019 Bond Future	9.73	Put			5,176.42000	5.17642	4,591,190	11.76	0.00	0	0
Total R2035 Option									0.00	0	0
Total For R2035									1,147,347.60	12	74,170
R2037 On 01/11/2018 Bond Future			9.91917	90.37933	10.02916	89.55073		12.50	0.00	0	52,674
R2037 On 07/02/2019 Bond Future			10.00182	87.86005	10.11570	87.01555		13.27	2,284,361.30	26	1,188
R2037 On 02/05/2019 Bond Future			10.07647	89.31954	10.19393	88.46021		12.97	0.00	0	0
Total R2037 Future									2,284,361.30	26	53,862
R2037 On 01/11/2018 Bond Future	9.01	Call			13.66000	0.01366	29,280	11.26	0.00	0	0
R2037 On 01/11/2018 Bond Future	9.01	Put			8,177.74000	8.17774	7,364,760	11.26	0.00	0	0
R2037 On 01/11/2018 Bond Future	9.02	Call			14.67000	0.01467	31,090	11.26	0.00	0	0
R2037 On 01/11/2018 Bond Future	9.02	Put			8,093.09000	8.09309	7,280,910	11.26	0.00	0	0
R2037 On 01/11/2018 Bond Future	9.03	Call			15.75000	0.01575	33,020	11.26	0.00	0	0
R2037 On 01/11/2018 Bond Future	9.03	Put			8,008.63000	8.00863	7,197,300	11.26	0.00	0	0
R2037 On 07/02/2019 Bond Future	9.06	Put			8,728.08000	8.72808	7,953,210	11.92	0.00	0	0

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			401.86000	0.40186	473,300	11.93	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Put			8,654.62000	8.65462	7,881,560	11.93	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Call			379.71000	0.37971	447,540	11.90	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Put			8,801.77000	8.80177	8,025,100	11.90	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Call			390.73000	0.39073	460,360	11.92	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Call			2,291.80000	2.29180	2,577,460	12.44	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Put			5,226.29000	5.22629	4,652,620	12.44	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Call			2,322.08000	2.32208	2,610,810	12.45	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Put			5,180.20000	5.18020	4,609,600	12.45	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Call			2,262.01000	2.26201	2,544,330	12.42	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Put			5,272.97000	5.27297	4,695,960	12.42	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												2,284,361.30	26	53,862
R2040	On	01/11/2018	Bond Future			10.00920	93.55406	10.10902	92.74997		12.89	131,911,224.60	1,410	25,862
R2040	On	07/02/2019	Bond Future			10.09187	90.84529	10.19519	90.02578		13.72	363,381.16	4	100
R2040	On	02/05/2019	Bond Future			10.16632	92.35440	10.27287	91.52042		13.40	0.00	0	0
Total R2040 Future												132,274,605.76	1,414	25,962
R2040	On	01/11/2018	Bond Future	9.10	Call			15.68000	0.01568	30,350	11.61	0.00	0	2,950
R2040	On	01/11/2018	Bond Future	8.50	Put			14,501.50000	14.50150	13,697,620	11.61	0.00	0	0
R2040	On	01/11/2018	Bond Future	8.50	Call			0.10000	0.00010	0,310	11.61	0.00	0	2,950
R2040	On	01/11/2018	Bond Future	9.20	Put			7,800.71000	7.80071	7,020,380	11.61	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.80	Call			686.21000	0.68621	907,590	12.58	0.00	0	1,770
R2040	On	01/11/2018	Bond Future	10.00	Put			2,149.97000	2.14997	1,689,400	12.89	0.00	0	0
R2040	On	01/11/2018	Bond Future	10.00	Call			1,271.19000	1.27119	1,614,710	12.89	0.00	0	3,940
R2040	On	01/11/2018	Bond Future	9.60	Put			0.00000	0.00000	3,849,930	12.17	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.07	Put			8,980.11000	8.98011	8,188,590	11.61	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.10	Put			8,704.70000	8.70470	7,915,280	11.61	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.09	Call			14.59000	0.01459	28,530	11.61	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.09	Put			8,796.30000	8.79630	8,006,150	11.61	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.07	Call			12.61000	0.01261	25,180	11.61	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.60	Call			0.00000	0.00000	430,050	12.17	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.20	Call			31.11000	0.03111	54,870	11.61	0.00	0	3,940
R2040	On	01/11/2018	Bond Future	9.80	Put			3,213.40000	3.21340	2,630,690	12.58	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.08	Call			13.57000	0.01357	26,810	11.61	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.08	Put			8,888.10000	8.88810	8,097,250	11.61	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Put			9,535.46000	9.53546	8,772,770	12.19	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Call			391.38000	0.39138	449,610	12.19	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Put			9,452.93000	9.45293	8,691,650	12.19	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Call			372.88000	0.37288	428,310	12.19	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Put			9,618.31000	9.61831	8,854,230	12.19	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
R2040 On 07/02/2019 Bond Future	9.12	Call			382.04000	0.38204	438,860	12.19	0.00	0	0
R2040 On 02/05/2019 Bond Future	9.90	Put			5,517.60000	5.51760	4,965,110	12.99	0.00	0	0
R2040 On 02/05/2019 Bond Future	9.88	Call			2,478.25000	2.47825	2,753,200	12.96	0.00	0	0
R2040 On 02/05/2019 Bond Future	9.88	Put			5,616.54000	5.61654	5,057,510	12.96	0.00	0	0
R2040 On 02/05/2019 Bond Future	9.89	Call			2,510.68000	2.51068	2,788,890	12.98	0.00	0	0
R2040 On 02/05/2019 Bond Future	9.89	Put			5,566.90000	5.56690	5,011,130	12.98	0.00	0	0
R2040 On 02/05/2019 Bond Future	9.90	Call			2,543.33000	2.54333	2,824,820	12.99	0.00	0	0
Total R2040 Option									0.00	0	15,550
Total For R2040									132,274,605.76	1,414	41,512
R2044 On 01/11/2018 Bond Future			10.04313	90.51389	10.14281	89.70223		13.49	995,652.79	11	38,111
R2044 On 07/02/2019 Bond Future			10.12310	87.87183	10.22621	87.04461		14.36	439,359.15	5	108
R2044 On 02/05/2019 Bond Future			10.19495	89.33160	10.30123	88.48973		14.04	0.00	0	0
Total R2044 Future									1,435,011.94	16	38,219
R2044 On 01/11/2018 Bond Future	9.12	Call			13.46000	0.01346	27,650	12.15	0.00	0	0
R2044 On 01/11/2018 Bond Future	9.12	Put			8,987.53000	8.98753	8,190,060	12.15	0.00	0	0
R2044 On 01/11/2018 Bond Future	9.13	Call			14.41000	0.01441	29,440	12.15	0.00	0	0
R2044 On 01/11/2018 Bond Future	9.13	Put			8,893.38000	8.89338	8,096,750	12.15	0.00	0	0
R2044 On 01/11/2018 Bond Future	9.14	Call			15.42000	0.01542	31,320	12.15	0.00	0	0
R2044 On 01/11/2018 Bond Future	9.14	Put			8,799.45000	8.79945	8,003,690	12.15	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.16	Put			9,634.15000	9.63415	8,865,740	12.77	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.17	Call			402.01000	0.40201	462,280	12.77	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.17	Put			9,549.59000	9.54959	8,782,640	12.77	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.18	Call			411.84000	0.41184	473,600	12.77	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.18	Put			9,465.36000	9.46536	8,699,900	12.77	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.16	Call			392.36000	0.39236	451,170	12.77	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.91	Call			2,528.88000	2.52888	2,806,440	13.62	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.91	Put			5,697.84000	5.69784	5,133,530	13.62	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.92	Call			2,561.68000	2.56168	2,842,510	13.64	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.92	Put			5,647.21000	5.64721	5,086,170	13.64	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.90	Call			2,496.05000	2.49605	2,770,340	13.61	0.00	0	0
R2044 On 02/05/2019 Bond Future	9.90	Put			5,748.58000	5.74858	5,181,000	13.61	0.00	0	0
Total R2044 Option									0.00	0	0
Total For R2044									1,435,011.94	16	38,219
R2048 On 01/11/2018 Bond Future			10.02877	89.56754	10.12853	88.73553		13.92	0.00	0	99,873
R2048 On 07/02/2019 Bond Future			10.11021	91.29262	10.21344	90.44467		14.12	0.00	0	0
R2048 On 02/05/2019 Bond Future			10.17665	88.37539	10.28297	87.51252		14.51	0.00	0	0
Total R2048 Future									0.00	0	99,873
R2048 On 01/11/2018 Bond Future	9.03	Put			10,001.15000	10.00115	9,177,920	12.53	0.00	0	0
R2048 On 01/11/2018 Bond Future	9.01	Call			6.59000	0.00659	14,330	12.53	0.00	0	0
R2048 On 01/11/2018 Bond Future	9.01	Put			10,200.31000	10.20031	9,376,040	12.53	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048 On 01/11/2018 Bond Future	9.02	Call			7.10000	0.00710	15,340	12.53	0.00	0	0
R2048 On 01/11/2018 Bond Future	9.02	Put			10,100.63000	10.10063	9,276,860	12.53	0.00	0	0
R2048 On 01/11/2018 Bond Future	9.03	Call			7.64000	0.00764	16,420	12.53	0.00	0	0
R2048 On 07/02/2019 Bond Future	9.06	Call			314.28000	0.31428	360,860	12.55	0.00	0	0
R2048 On 07/02/2019 Bond Future	9.06	Put			10,689.33000	10.68933	9,887,960	12.55	0.00	0	0
R2048 On 07/02/2019 Bond Future	9.07	Call			322.53000	0.32253	370,370	12.55	0.00	0	0
R2048 On 07/02/2019 Bond Future	9.07	Put			10,598.46000	10.59846	9,798,350	12.55	0.00	0	0
R2048 On 07/02/2019 Bond Future	9.05	Call			306.21000	0.30621	351,550	12.55	0.00	0	0
R2048 On 07/02/2019 Bond Future	9.05	Put			10,780.55000	10.78055	9,977,940	12.55	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.90	Call			2,604.44000	2.60444	2,890,260	14.06	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.90	Put			5,785.56000	5.78556	5,208,510	14.06	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.91	Call			2,638.39000	2.63839	2,927,560	14.08	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.91	Put			5,733.83000	5.73383	5,160,130	14.08	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.89	Call			2,570.72000	2.57072	2,853,190	14.05	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.89	Put			5,837.67000	5.83767	5,257,270	14.05	0.00	0	0
Total R2048 Option									0.00	0	0
Total For R2048									0.00	0	99,873
R207 On 01/11/2018 Bond Future			7.82106	101.59231	7.88175	101.52481		0.69	0.00	0	18,869
R207 On 07/02/2019 Bond Future			7.99193	99.90400	8.07102	99.83526		0.80	0.00	0	0
R207 On 02/05/2019 Bond Future			8.25574	101.56382	8.36374	101.49297		0.62	0.00	0	0
Total R207 Future									0.00	0	18,869
R207 On 01/11/2018 Bond Future	6.75	Call			0.14000	0.00014	0,000	0.76	0.00	0	0
R207 On 01/11/2018 Bond Future	6.75	Put			1,269.81000	1.26981	1,202,170	0.76	0.00	0	0
R207 On 01/11/2018 Bond Future	6.76	Call			0.16000	0.00016	0,000	0.76	0.00	0	0
R207 On 01/11/2018 Bond Future	6.76	Put			1,258.51000	1.25851	1,190,850	0.76	0.00	0	0
R207 On 01/11/2018 Bond Future	6.74	Call			0.13000	0.00013	0,000	0.76	0.00	0	0
R207 On 01/11/2018 Bond Future	6.74	Put			1,281.12000	1.28112	1,213,490	0.76	0.00	0	0
R207 On 07/02/2019 Bond Future	6.52	Call			0.34000	0.00034	0,310	0.73	0.00	0	0
R207 On 07/02/2019 Bond Future	6.52	Put			1,361.83000	1.36183	1,293,060	0.73	0.00	0	0
R207 On 07/02/2019 Bond Future	6.53	Call			0.36000	0.00036	0,330	0.73	0.00	0	0
R207 On 07/02/2019 Bond Future	6.53	Put			1,352.98000	1.35298	1,284,210	0.73	0.00	0	0
R207 On 07/02/2019 Bond Future	6.51	Call			0.32000	0.00032	0,290	0.73	0.00	0	0
R207 On 07/02/2019 Bond Future	6.51	Put			1,370.68000	1.37068	1,301,910	0.73	0.00	0	0
R207 On 02/05/2019 Bond Future	7.62	Call			43.20000	0.04320	36,030	0.53	0.00	0	0
R207 On 02/05/2019 Bond Future	7.62	Put			532.90000	0.53290	454,880	0.53	0.00	0	0
R207 On 02/05/2019 Bond Future	7.63	Call			44.69000	0.04469	37,100	0.53	0.00	0	0
R207 On 02/05/2019 Bond Future	7.63	Put			527.78000	0.52778	449,340	0.53	0.00	0	0
R207 On 02/05/2019 Bond Future	7.61	Call			41.94000	0.04194	34,980	0.53	0.00	0	0
R207 On 02/05/2019 Bond Future	7.61	Put			538.26000	0.53826	460,450	0.53	0.00	0	0
Total R207 Option									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R207												0.00	0	18,869
R208	On	01/11/2018	Bond Future			8.08411	97.81872	8.15168	97.67671		1.86	0.00	0	29,548
R208	On	07/02/2019	Bond Future			8.20359	99.70272	8.28041	99.55806		2.23	0.00	0	0
R208	On	02/05/2019	Bond Future			8.32327	97.95969	8.41072	97.81168		2.02	0.00	0	0
Total R208 Future												0.00	0	29,548
R208	On	01/11/2018	Bond Future	7.10	Put			2,241.40000	2.24140	2,103,640	2.86	0.00	0	0
R208	On	01/11/2018	Bond Future	7.11	Call			1.12000	0.00112	5,610	2.86	0.00	0	0
R208	On	01/11/2018	Bond Future	7.11	Put			2,219.88000	2.21988	2,082,360	2.86	0.00	0	0
R208	On	01/11/2018	Bond Future	7.12	Call			1.22000	0.00122	5,970	2.86	0.00	0	0
R208	On	01/11/2018	Bond Future	7.12	Put			2,198.38000	2.19838	2,061,120	2.86	0.00	0	0
R208	On	01/11/2018	Bond Future	7.10	Call			1.03000	0.00103	5,280	2.86	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Put			2,322.23000	2.32223	2,178,840	1.80	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Call			10.97000	0.01097	12,300	1.80	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Put			2,303.32000	2.30332	2,159,990	1.80	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Call			10.05000	0.01005	11,260	1.80	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Put			2,341.17000	2.34117	2,197,720	1.80	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Call			10.50000	0.01050	11,770	1.80	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Call			381.24000	0.38124	333,150	1.78	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Put			1,027.77000	1.02777	831,670	1.78	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Call			388.57000	0.38857	340,700	1.78	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Put			1,018.05000	1.01805	822,170	1.78	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Call			374.28000	0.37428	325,410	1.77	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Put			1,037.87000	1.03787	840,990	1.77	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	29,548
R209	On	01/11/2018	Bond Future			9.81187	71.17889	9.91639	70.51421		13.27	25,482,042.62	358	124,661
R209	On	07/02/2019	Bond Future			9.88880	72.54978	9.99677	71.87238		13.65	1,015,696.92	14	340
R209	On	02/05/2019	Bond Future			9.95525	70.60737	10.06642	69.91799		13.96	0.00	0	0
Total R209 Future												26,497,739.54	372	125,001
R209	On	01/11/2018	Bond Future	1016.00	Call			69,626.34000	69.62634	70,291,020	15.29	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Put			0.00000	0.00000	0,000	15.29	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Call			69,626.34000	69.62634	70,291,020	15.29	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Put			0.00000	0.00000	0,000	15.29	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Call			69,626.33000	69.62633	70,291,010	15.29	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Put			0.00000	0.00000	0,000	15.29	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Call			1,377.03000	1.37703	1,725,010	13.18	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Put			1,228.17000	1.22817	911,470	13.18	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Put			3,948.78000	3.94878	3,361,690	12.19	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Call			163.99000	0.16399	241,580	12.19	0.00	0	0
R209	On	01/11/2018	Bond Future	8.89	Put			6,964.51000	6.96451	6,311,090	12.09	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	01/11/2018	Bond Future	8.89	Call			12.23000	0.01223	23,490	12.09	0.00	0	2,000
R209	On	01/11/2018	Bond Future	9.97	Call			1,479.10000	1.47910	1,842,800	13.23	0.00	0	0
R209	On	01/11/2018	Bond Future	9.97	Put			1,141.77000	1.14177	840,790	13.23	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Call			4,167.04000	4.16704	4,753,890	14.39	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Put			214.48000	0.21448	136,650	14.39	0.00	0	0
R209	On	01/11/2018	Bond Future	9.98	Call			1,514.02000	1.51402	1,882,780	13.24	0.00	0	0
R209	On	01/11/2018	Bond Future	9.98	Put			1,114.03000	1.11403	818,110	13.24	0.00	0	2,000
R209	On	01/11/2018	Bond Future	8.98	Put			6,324.72000	6.32472	5,678,320	12.09	0.00	0	0
R209	On	01/11/2018	Bond Future	8.98	Call			21.59000	0.02159	39,870	12.09	0.00	0	0
R209	On	01/11/2018	Bond Future	10.00	Put			1,059.99000	1.05999	774,400	13.27	0.00	0	5,850
R209	On	01/11/2018	Bond Future	10.00	Call			1,585.03000	1.58503	1,964,120	13.27	0.00	0	0
R209	On	01/11/2018	Bond Future	9.84	Call			1,065.77000	1.06577	1,360,490	13.03	0.00	0	0
R209	On	01/11/2018	Bond Future	9.84	Put			1,550.64000	1.55064	1,180,680	13.03	0.00	0	0
R209	On	01/11/2018	Bond Future	8.99	Put			6,254.43000	6.25443	5,609,000	12.09	0.00	0	0
R209	On	01/11/2018	Bond Future	8.99	Call			22.94000	0.02294	42,190	12.09	0.00	0	760
R209	On	01/11/2018	Bond Future	9.64	Put			2,354.45000	2.35445	1,880,180	12.68	0.00	0	0
R209	On	01/11/2018	Bond Future	9.64	Call			576.27000	0.57627	766,680	12.68	0.00	0	2,000
R209	On	01/11/2018	Bond Future	9.47	Call			299.13000	0.29913	415,370	12.35	0.00	0	0
R209	On	01/11/2018	Bond Future	9.47	Put			3,204.38000	3.20438	2,655,940	12.35	0.00	0	760
R209	On	01/11/2018	Bond Future	9.82	Call			1,009.01000	1.00901	1,293,060	13.00	0.00	0	0
R209	On	01/11/2018	Bond Future	9.82	Put			1,621.65000	1.62165	1,241,020	13.00	0.00	0	760
R209	On	01/11/2018	Bond Future	9.49	Call			325.49000	0.32549	448,470	12.38	0.00	0	0
R209	On	01/11/2018	Bond Future	9.49	Put			3,096.79000	3.09679	2,555,090	12.38	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Call			336.69000	0.33669	404,460	12.14	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Put			7,191.44000	7.19144	6,581,810	12.14	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Call			321.12000	0.32112	386,040	12.14	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Put			7,319.01000	7.31901	6,706,530	12.14	0.00	0	0
R209	On	07/02/2019	Bond Future	10.20	Call			3,174.35000	3.17435	3,548,070	13.90	0.00	0	0
R209	On	07/02/2019	Bond Future	9.04	Call			403.03000	0.40303	482,340	12.21	0.00	0	4,000
R209	On	07/02/2019	Bond Future	10.20	Put			1,925.25000	1.92525	1,621,570	13.90	0.00	0	4,000
R209	On	07/02/2019	Bond Future	9.54	Put			4,162.93000	4.16293	3,678,880	13.05	0.00	0	0
R209	On	07/02/2019	Bond Future	9.54	Call			1,229.49000	1.22949	1,422,840	13.05	0.00	0	4,000
R209	On	07/02/2019	Bond Future	8.96	Call			328.83000	0.32883	395,170	12.14	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Put			7,255.10000	7.25510	6,644,040	12.14	0.00	0	0
R209	On	07/02/2019	Bond Future	9.04	Put			6,759.85000	6.75985	6,161,760	12.21	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Call			2,037.51000	2.03751	2,295,460	13.59	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Put			4,348.41000	4.34841	3,916,980	13.59	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Call			1,985.27000	1.98527	2,238,240	13.56	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Put			4,425.54000	4.42554	3,989,130	13.56	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Call			2,011.30000	2.01130	2,266,750	13.57	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Put			4,386.84000	4.38684	3,952,910	13.57	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R209 Option										0.00	0	26,130
Total For R209										26,497,739.54	372	151,131
R210 On 01/11/2018 Bond Future			185.63581	185.63581	185.47361	185.47361				0.00	0	2,675
R210 On 07/02/2019 Bond Future			189.25150	189.25150	189.08609	189.08609				0.00	0	0
R210 On 02/05/2019 Bond Future			189.87433	189.87433	189.70410	189.70410				0.00	0	0
Total R210 Future										0.00	0	2,675
Total For R210										0.00	0	2,675
R212 On 01/11/2018 Bond Future			155.49771	155.49771	155.49624	155.49624				0.00	0	3,476
R212 On 07/02/2019 Bond Future			156.37121	156.37121	156.36970	156.36970				0.00	0	0
R212 On 02/05/2019 Bond Future			158.99654	158.99654	158.99344	158.99344				0.00	0	0
Total R212 Future										0.00	0	3,476
Total For R212										0.00	0	3,476
R213 On 01/11/2018 Bond Future			9.63652	82.50199	9.73670	81.88575		10.79		0.00	0	32,893
R213 On 07/02/2019 Bond Future			9.72510	84.09100	9.82912	83.46301		11.15	336,364.00		4	112
R213 On 02/05/2019 Bond Future			9.79787	81.94099	9.90539	81.30174		11.36	0.00		0	0
Total R213 Future										336,364.00	4	33,005
R213 On 01/11/2018 Bond Future	8.65	Call			7.40000	0.00740	13,850	9.89		0.00	0	0
R213 On 01/11/2018 Bond Future	8.65	Put			7,047.87000	7.04787	6,438,080	9.89		0.00	0	0
R213 On 01/11/2018 Bond Future	8.66	Call			7.93000	0.00793	14,770	9.89		0.00	0	0
R213 On 01/11/2018 Bond Future	8.66	Put			6,979.90000	6.97990	6,370,500	9.89		0.00	0	0
R213 On 01/11/2018 Bond Future	8.64	Call			6.91000	0.00691	12,980	9.89		0.00	0	0
R213 On 01/11/2018 Bond Future	8.64	Put			7,115.95000	7.11595	6,505,780	9.89		0.00	0	0
R213 On 07/02/2019 Bond Future	8.69	Call			227.65000	0.22765	283,730	9.92		0.00	0	0
R213 On 07/02/2019 Bond Future	8.69	Put			7,482.52000	7.48252	6,910,610	9.92		0.00	0	0
R213 On 07/02/2019 Bond Future	8.70	Call			233.49000	0.23349	290,790	9.92		0.00	0	0
R213 On 07/02/2019 Bond Future	8.70	Put			7,420.91000	7.42091	6,850,220	9.92		0.00	0	0
R213 On 07/02/2019 Bond Future	8.68	Call			221.94000	0.22194	276,800	9.92		0.00	0	0
R213 On 07/02/2019 Bond Future	8.68	Put			7,544.33000	7.54433	6,971,200	9.92		0.00	0	0
R213 On 02/05/2019 Bond Future	9.49	Call			1,719.81000	1.71981	1,963,160	10.79		0.00	0	0
R213 On 02/05/2019 Bond Future	9.49	Put			4,228.07000	4.22807	3,832,170	10.79		0.00	0	0
R213 On 02/05/2019 Bond Future	9.50	Call			1,744.55000	1.74455	1,990,120	10.80		0.00	0	0
R213 On 02/05/2019 Bond Future	9.50	Put			4,191.19000	4.19119	3,797,510	10.80		0.00	0	0
R213 On 02/05/2019 Bond Future	9.48	Call			1,695.03000	1.69503	1,936,650	10.77		0.00	0	0
R213 On 02/05/2019 Bond Future	9.48	Put			4,264.98000	4.26498	3,867,350	10.77		0.00	0	0
Total R213 Option										0.00	0	0
Total For R213										336,364.00	4	33,005
R214 On 01/11/2018 Bond Future			9.99832	70.16207	10.09797	69.50844		14.23		0.00	0	28,473
R214 On 07/02/2019 Bond Future			10.07857	71.51343	10.18155	70.84726		14.52		0.00	0	0
R214 On 02/05/2019 Bond Future			10.14405	69.40778	10.25000	68.72984		14.89		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R214 Future										0.00	0	28,473
R214 On 01/11/2018 Bond Future	8.99	Call			7.59000	0.00759	15,320	12.89		0.00	0	0
R214 On 01/11/2018 Bond Future	8.99	Put			7,880.46000	7.88046	7,234,560	12.89		0.00	0	0
R214 On 01/11/2018 Bond Future	9.00	Call			8.13000	0.00813	16,330	12.89		0.00	0	0
R214 On 01/11/2018 Bond Future	9.00	Put			7,803.60000	7.80360	7,158,170	12.89		0.00	0	0
R214 On 01/11/2018 Bond Future	8.98	Call			7.08000	0.00708	14,370	12.89		0.00	0	0
R214 On 01/11/2018 Bond Future	8.98	Put			7,957.46000	7.95746	7,311,120	12.89		0.00	0	0
R214 On 07/02/2019 Bond Future	9.04	Call			281.51000	0.28151	325,920	12.92		0.00	0	0
R214 On 07/02/2019 Bond Future	9.04	Put			8,295.03000	8.29503	7,673,270	12.92		0.00	0	0
R214 On 07/02/2019 Bond Future	9.05	Call			288.49000	0.28849	333,980	12.92		0.00	0	0
R214 On 07/02/2019 Bond Future	9.05	Put			8,225.41000	8.22541	7,604,730	12.92		0.00	0	0
R214 On 07/02/2019 Bond Future	9.03	Call			274.66000	0.27466	318,010	12.92		0.00	0	0
R214 On 07/02/2019 Bond Future	9.03	Put			8,364.90000	8.36490	7,742,080	12.92		0.00	0	0
R214 On 02/05/2019 Bond Future	9.86	Call			2,086.03000	2.08603	2,315,210	14.37		0.00	0	0
R214 On 02/05/2019 Bond Future	9.86	Put			4,636.48000	4.63648	4,187,720	14.37		0.00	0	0
R214 On 02/05/2019 Bond Future	9.87	Call			2,112.87000	2.11287	2,344,660	14.38		0.00	0	0
R214 On 02/05/2019 Bond Future	9.87	Put			4,596.01000	4.59601	4,149,860	14.38		0.00	0	0
R214 On 02/05/2019 Bond Future	9.85	Call			2,059.57000	2.05957	2,286,160	14.35		0.00	0	0
R214 On 02/05/2019 Bond Future	9.85	Put			4,677.44000	4.67744	4,226,090	14.35		0.00	0	0
Total R214 Option										0.00	0	0
Total For R214										0.00	0	28,473
Total for Bond										244,135,728.53	2,690	877,988
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total E170 Future										0.00	0	0
Total For E170										0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

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

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 01/11/2018 GOVI			610.03300	610.03300	605.43600	605.43600				0.00	0	463
GOVI On 07/02/2019 GOVI			621.78100	621.78100	617.09900	617.09900				0.00	0	0
GOVI On 02/05/2019 GOVI			632.11300	632.11300	627.34900	627.34900				0.00	0	0
Total GOVI Future										0.00	0	463
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			480,640.00000	48.06400	434,670,000			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			480,740.00000	48.07400	434,770,000			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			480,540.00000	48.05400	434,570,000			0.00	0	0
GOVI On 07/02/2019 GOVI	666.53	Put			494,310.00000	49.43100	447,490,000			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			494,110.00000	49.41100	447,290,000			0.00	0	0
GOVI On 07/02/2019 GOVI	666.52	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/02/2019 GOVI	666.52	Put			494,210.00000	49.42100	447,390,000			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 02/05/2019 GOVI	647.87	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 02/05/2019 GOVI	647.87	Put			205,210.00000	20.52100	157,570,000			0.00	0	0
GOVI On 02/05/2019 GOVI	647.88	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 02/05/2019 GOVI	647.88	Put			205,310.00000	20.53100	157,670,000			0.00	0	0
GOVI On 02/05/2019 GOVI	647.86	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 02/05/2019 GOVI	647.86	Put			205,110.00000	20.51100	157,470,000			0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	463
Total for GOVI										0.00	0	463
AL37 On 01/11/2018 Index Future			588.02400	588.02400	585.96600	585.96600				0.00	0	0
AL37 On 07/02/2019 Index Future			599.34900	599.34900	597.25400	597.25400				0.00	0	0
AL37 On 02/05/2019 Index Future			609.30800	609.30800	607.17400	607.17400				0.00	0	0
Total AL37 Future										0.00	0	0
Total For AL37										0.00	0	0
AL7T On 01/11/2018 Index Future			680.67700	680.67700	676.51900	676.51900				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T On 07/02/2019 Index Future			693.78600	693.78600	689.55100	689.55100			0.00	0	0
AL7T On 02/05/2019 Index Future			705.31500	705.31500	701.00500	701.00500			0.00	0	0
Total AL7T Future									0.00	0	0
Total For AL7T									0.00	0	0
ALBI On 01/11/2018 Index Future			615.55600	615.55600	611.24400	611.24400			0.00	0	865
ALBI On 07/02/2019 Index Future			627.41000	627.41000	623.01800	623.01800			0.00	0	57
ALBI On 02/05/2019 Index Future			637.83600	637.83600	633.36700	633.36700			0.00	0	0
Total ALBI Future									0.00	0	922
Total For ALBI									0.00	0	922
IGOV On 01/11/2018 Index Future			253.52400	253.52400	253.39000	253.39000			0.00	0	746
IGOV On 07/02/2019 Index Future			258.46200	258.46200	258.32600	258.32600			0.00	0	0
IGOV On 02/05/2019 Index Future			262.80100	262.80100	262.66200	262.66200			0.00	0	0
Total IGOV Future									0.00	0	746
Total For IGOV									0.00	0	746
Total for Index									0.00	0	1,668
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
5Y STN On 21/12/2021 Interest Rate Swap			98.38000	98.38000	98.72000	98.72000			0.00	0	51
Total 5Y STND Future									0.00	0	51
Total For 5Y STND									0.00	0	51
Total for Interest Rate Swap									0.00	0	51
Total for Derivatives :									244,135,728.53	2,690	915,170
AA05 On 22/03/2019 Spot Bond			8.21000	100.60692	8.21000	100.48713			0.00	0	0
Total AA05 SPOT									0.00	0	0
Total For AA05									0.00	0	0
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.75579			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			9.90000	103.30929	9.90000	103.20025			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	110.31000	10.00000	110.19500				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	100.92000				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			7.95000	102.87036	7.95000	102.78191				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	103.76281	10.84000	103.64381				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0
AB016L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB016U SPOT										0.00	0	0
Total For AB016U										0.00	0	0
AB017L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB017U SPOT										0.00	0	0
Total For AB017U										0.00	0	0
AB018L On 04/09/2020 Spot Bond			11.37000	100.63480	11.37000	100.51191				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	100.69978	11.81000	100.57218				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	27.56997	100.00000	27.32802				0.00	0	0
Total AB024U SPOT										0.00	0	0
Total For AB024U										0.00	0	0
AB025L On 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB025U SPOT										0.00	0	0
Total For AB025U										0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	21.09748	100.00000	20.91233				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	110.95400	10.00000	110.83800				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			4.89000	4.89000	4.89000	272.39834				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	101.13385				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN08 On 17/03/2026 Spot Bond					0.00000	100.20124				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN09 On 28/10/2019 Spot Bond					0.00000	101.09065				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	101.76792				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN12 On 14/05/2020 Spot Bond					0.00000	101.78126				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN13 On 14/05/2022 Spot Bond					0.00000	100.91742				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN14 On 11/11/2020 Spot Bond					0.00000	101.88406				0.00	0	2,000,000,000
Total ABFN15 SPOT										0.00	0	2,000,000,000
Total For ABFN15										0.00	0	2,000,000,000
ABFN15 On 11/11/2022 Spot Bond					0.00000	100.93475				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	100.91221				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	101.79381				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	100.73935				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	101.76837				0.00	0	20,000,000
Total ABFN21 SPOT										0.00	0	20,000,000
Total For ABFN21										0.00	0	20,000,000
ABFN21 On 30/05/2024 Spot Bond					0.00000	101.84327				0.00	0	0

Contract 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	102.64133				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	101.74939				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	101.56493				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	102.61778				0.00	260,000,000	130,000,000
Total ABFN26 SPOT										0.00	260,000,000	130,000,000
Total For ABFN26										0.00	260,000,000	130,000,000
ABFN2: On 29/08/2021 Spot Bond					0.00000	100.51665				0.00	0	0
Total ABFN27 SPOT										0.00	0	0
Total For ABFN27										0.00	0	0
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.53220				0.00	0	0
Total ABFN28 SPOT										0.00	0	0
Total For ABFN28										0.00	0	0
ABFN2: On 29/08/2025 Spot Bond					0.00000	100.54143				0.00	0	0
Total ABFN29 SPOT										0.00	0	0
Total For ABFN29										0.00	0	0
ABFN3: On 29/08/2028 Spot Bond					0.00000	100.55375				0.00	0	0
Total ABFN30 SPOT										0.00	0	0
Total For ABFN30										0.00	0	0
ABK1 On 07/11/2018 Spot Bond			9.00000	9.00000	9.00000	104.53850				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	100.14135				0.00	0	2,000,000
Total ABK10 SPOT										0.00	0	2,000,000
Total For ABK10										0.00	0	2,000,000
ABK11 On 20/05/2019 Spot Bond					0.00000	101.09571				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	95.29312				0.00	0	40,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABK12 SPOT										0.00	0	40,000,000
Total For ABK12										0.00	0	40,000,000
ABK3 On 07/11/2018 Spot Bond					0.00000	101.38153				0.00	0	8,000,000
Total ABK3 SPOT										0.00	0	8,000,000
Total For ABK3										0.00	0	8,000,000
ABK3/J On 07/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABK3/JIBAR SPOT										0.00	0	0
Total For ABK3/JIBAR										0.00	0	0
ABK5 On 31/10/2018 Spot Bond				100.00000	0.00000	101.36893				0.00	0	0
Total ABK5 SPOT										0.00	0	0
Total For ABK5										0.00	0	0
ABK5/J On 31/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABK5/JIBAR SPOT										0.00	0	0
Total For ABK5/JIBAR										0.00	0	0
ABK6 On 05/06/2020 Spot Bond					0.00000	100.41843				0.00	0	16,000,000
Total ABK6 SPOT										0.00	0	16,000,000
Total For ABK6										0.00	0	16,000,000
ABK7 On 03/06/2019 Spot Bond					0.00000	99.84724				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	96.58084				0.00	0	0
Total ABK8 SPOT										0.00	0	0
Total For ABK8										0.00	0	0
ABK9 On 18/11/2019 Spot Bond					0.00000	99.33525				0.00	0	40,000,000
Total ABK9 SPOT										0.00	0	40,000,000
Total For ABK9										0.00	0	40,000,000
ABKI01 On 07/11/2018 Spot Bond			4.88000	4.88000	4.88000	158.69534				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			6.24000	6.24000	6.24000	141.13224				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	33.75810	100.00000	33.44363				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			7.47000	7.47000	7.47000	120.89275				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABKI03 SPOT										0.00	0	0
Total For ABKI03										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	14.65721	100.00000	14.52068				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			9.04000	9.04000	9.04000	112.38387				0.00	0	1,164,901,900
Total ABKI04 SPOT										0.00	0	1,164,901,900
Total For ABKI04										0.00	0	1,164,901,900
ABKI04 On 13/03/2024 Spot Bond			100.00000	8.05908	100.00000	7.98323				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	92.37477				0.00	0	10,000,000
Total ABKS1 SPOT										0.00	0	10,000,000
Total For ABKS1										0.00	0	10,000,000
ABN05 On 18/04/2021 Spot Bond			4.10000	194.60050	4.10000	194.41771				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			3.89000	3.89000	3.89000	124.21193				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			3.74000	3.74000	3.74000	172.82987				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			3.70000	3.70000	3.70000	216.83473				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			10.26000	10.26000	10.26000	91.66159				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			10.61000	10.61000	10.61000	102.01058				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			9.27500	9.27500	9.27500	94.26843				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN87 On 21/12/2026 Spot Bond			11.15500	11.15500	11.15500	99.13025				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABN91 On 11/12/2018 Spot Bond					0.00000	100.24531				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	101.28529				0.00	0	0
Total ABN92 SPOT										0.00	0	0
Total For ABN92										0.00	0	0
ABS11 On 09/04/2021 Spot Bond			9.30000	104.63470	9.30000	104.53080				0.00	0	620,000,000
Total ABS11 SPOT										0.00	0	620,000,000
Total For ABS11										0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			9.27000	103.33616	9.27000	103.23442				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABS12										0.00	0	0
ABS12/ On 14/05/2020 Spot Bond			9.20000	103.44041	9.20000	103.33933				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			9.98000	102.58826	9.98000	102.47972				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			8.90500	104.19345	8.90500	104.09483				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			9.54000	104.36677	9.54000	104.26110				0.00	0	361,200,000
Total ABS15 SPOT										0.00	0	361,200,000
Total For ABS15										0.00	0	361,200,000
ABS16 On 11/11/2025 Spot Bond			10.16500	104.99186	10.16500	104.87877				0.00	0	0
Total ABS16 SPOT										0.00	0	0
Total For ABS16										0.00	0	0
ABS17 On 11/11/2027 Spot Bond			10.30500	105.85626	10.30500	105.74070				0.00	0	1,500,000,000
Total ABS17 SPOT										0.00	0	1,500,000,000
Total For ABS17										0.00	0	1,500,000,000
ABS18 On 26/09/2023 Spot Bond			10.11000	98.93382	10.11000	98.82783				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			8.70000	101.81118	8.70000	101.71646				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABS6 SPOT										0.00	0	0
Total For ABS6										0.00	0	0
ABS7 On 11/09/2026 Spot Bond			10.28500	92.39162	10.28500	92.28930				0.00	0	4,360,000,000
Total ABS7 SPOT										0.00	0	4,360,000,000
Total For ABS7										0.00	0	4,360,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	9.22362	100.00000	9.14135				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			3.84000	3.84000	3.84000	285.44232				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABS12										0.00	0	0
ABS14 On 31/01/2022 Spot Bond			3.23000	151.80270	3.23000	151.67455				0.00	0	0
Total ABS14 SPOT										0.00	0	0
Total For ABS14										0.00	0	0
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABT01U SPOT										0.00	0	0
Total For ABT01U										0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ACIF1U SPOT										0.00	0	0
Total For ACIF1U										0.00	0	0
ACL047 On 22/10/2018 Spot Bond					0.00000	99.33223				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL08 On 25/11/2020 Spot Bond			10.00000	110.95400	10.00000	110.83800				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	89.14636				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL09 On 20/12/2025 Spot Bond					0.00000	88.22009				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL10 On 20/12/2019 Spot Bond			9.42000	9.42000	9.42000	100.70222				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL12 On 20/09/2021 Spot Bond					0.00000	245.34836				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12£ On 20/09/2021 Spot Bond					0.00000	245.46312				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12£ On 20/09/2021 Spot Bond					0.00000	100.02317				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL14£ On 25/11/2020 Spot Bond			10.00000	110.95400	10.00000	110.83800				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL14£ On 20/12/2021 Spot Bond					0.00000	100.02327				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL16£ On 20/06/2019 Spot Bond			8.98000	8.98000	8.98000	103.04240				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL17£ On 20/06/2019 Spot Bond					0.00000	100.02339				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	100.02203				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL18£ On 20/06/2019 Spot Bond					0.00000	100.70259				0.00	0	100,000,000
Total ACL183 SPOT										0.00	0	100,000,000
Total For ACL183										0.00	0	100,000,000
ACL18£ On 20/09/2022 Spot Bond					0.00000	100.02303				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL18£ On 20/09/2020 Spot Bond					0.00000	100.78221				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	100.02358				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL19£ On 20/09/2022 Spot Bond					0.00000	100.02376				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond					0.00000	100.02376				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	100.02424				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	100.02424				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond					0.00000	165.29559				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	167.46388				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	0.00000				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	95.03106				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	0.00000				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	100.02145				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	100.02295				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	100.98767				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL220 On 26/01/2021 Spot Bond					0.00000	101.42391				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond					0.00000	100.02283				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	100.02244				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
AECI01 On 11/09/2021 Spot Bond					0.00000	100.23284				0.00	0	0
Total AECI01 SPOT										0.00	0	0
Total For AECI01										0.00	0	0
AECI02 On 11/09/2023 Spot Bond					0.00000	100.23834				0.00	0	2,000,000,000
Total AECI02 SPOT										0.00	0	2,000,000,000
Total For AECI02										0.00	0	2,000,000,000
AHF2A On 18/07/2021 Spot Bond					0.00000	101.18260				0.00	0	0
Total AHF2A3 SPOT										0.00	0	0
Total For AHF2A3										0.00	0	0
AHF2B On 18/07/2021 Spot Bond					0.00000	101.18260				0.00	0	0
Total AHF2B3 SPOT										0.00	0	0
Total For AHF2B3										0.00	0	0
AHF2C On 18/07/2021 Spot Bond					0.00000	101.34645				0.00	0	0
Total AHF2C3 SPOT										0.00	0	0
Total For AHF2C3										0.00	0	0
AHF3A On 18/04/2019 Spot Bond					0.00000	101.73518				0.00	0	0
Total AHF3A3 SPOT										0.00	0	0
Total For AHF3A3										0.00	0	0
AHF3A On 18/04/2019 Spot Bond					0.00000	101.51439				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	101.95647				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	101.86812				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	102.59167				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHF3C2 SPOT										0.00	0	0
Total For AHF3C2										0.00	0	0
AHF3C On 18/04/2019 Spot Bond					0.00000	102.32720				0.00	0	0
Total AHF3C3 SPOT										0.00	0	0
Total For AHF3C3										0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1AI On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	1,050,579,946
Total AHY2U SPOT										0.00	0	1,050,579,946
Total For AHY2U										0.00	0	1,050,579,946
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	893,754,086
Total AIG2U SPOT										0.00	0	893,754,086
Total For AIG2U										0.00	0	893,754,086
AIR01 On 15/03/2019 Spot Bond			7.65000	100.68160	7.65000	100.60018				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			9.93000	111.03523	9.93000	110.91768				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			10.07000	99.48416	10.07000	99.37798				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			11.25500	95.15650	11.25500	95.04331				0.00	0	0
Total AIR05 SPOT										0.00	0	0
Total For AIR05										0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			4.05000	176.89222	4.05000	176.72701				0.00	0	210,000,000
Total AIRL01 SPOT										0.00	0	210,000,000
Total For AIRL01										0.00	0	210,000,000
APF02 On 26/09/2019 Spot Bond					0.00000	100.16814				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
APF04 On 21/10/2021 Spot Bond					0.00000	101.52933				0.00	0	0
Total APF04 SPOT										0.00	0	0
Total For APF04										0.00	0	0
APF05 On 24/08/2020 Spot Bond					0.00000	100.68837				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	101.32076				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	99.90694				0.00	0	0
Total APF07 SPOT										0.00	0	0
Total For APF07										0.00	0	0
APF08 On 24/07/2021 Spot Bond					0.00000	101.43133				0.00	0	0
Total APF08 SPOT										0.00	0	0
Total For APF08										0.00	0	0
APF09 On 24/07/2023 Spot Bond					0.00000	101.46837				0.00	0	0
Total APF09 SPOT										0.00	0	0
Total For APF09										0.00	0	0
AS126L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS126U SPOT										0.00	0	0
Total For AS126U										0.00	0	0
AS127L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS127U SPOT										0.00	0	0
Total For AS127U										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS133U SPOT										0.00	0	0
Total For AS133U										0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AS168U SPOT									0.00	0	0
Total For AS168U									0.00	0	0
AS180L On 09/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS180U SPOT									0.00	0	0
Total For AS180U									0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS221U SPOT									0.00	0	0
Total For AS221U									0.00	0	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS224U SPOT									0.00	0	0
Total For AS224U									0.00	0	0
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS248U SPOT									0.00	0	0
Total For AS248U									0.00	0	0
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS249U SPOT									0.00	0	0
Total For AS249U									0.00	0	0
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS266U SPOT									0.00	0	0
Total For AS266U									0.00	0	0
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS288U SPOT									0.00	0	0
Total For AS288U									0.00	0	0
ASN01 On 20/03/2019 Spot Bond					0.00000	100.02210			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			3.95000	235.58850	3.95000	235.37101			0.00	0	0
Total ASN022 SPOT									0.00	0	0
Total For ASN022									0.00	0	0
ASN02 On 20/06/2019 Spot Bond					0.00000	99.56174			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN034 On 10/11/2019 Spot Bond					0.00000	101.01141				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN036 On 07/12/2033 Spot Bond			3.96500	210.50402	3.96500	210.30932				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN037 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
ASN041 On 22/04/2020 Spot Bond					0.00000	101.51295				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN058 On 28/04/2020 Spot Bond					0.00000	101.33202				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	101.31000				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	101.08962				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN069 On 20/06/2020 Spot Bond					0.00000	100.02586				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	100.02204				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	101.46794				0.00	10,000,000	104,500,000
Total ASN083 SPOT										0.00	10,000,000	104,500,000
Total For ASN083										0.00	10,000,000	104,500,000
ASN083 On 03/09/2020 Spot Bond					0.00000	100.49566				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN084 On 25/09/2018 Spot Bond					0.00000	99.91284				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	116.11549				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	101.74614				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN090 On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN091 On 21/10/2020 Spot Bond					0.00000	101.48039				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN092 On 10/11/2020 Spot Bond					0.00000	101.03846				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN096 On 20/12/2020 Spot Bond					0.00000	81.19064				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111 On 02/12/2020 Spot Bond					0.00000	100.45232				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN111 On 07/03/2021 Spot Bond					0.00000	100.34636				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN113 On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN115 On 20/12/2020 Spot Bond					0.00000	100.02925				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN121 On 20/03/2019 Spot Bond					0.00000	100.02258				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN125 On 24/02/2019 Spot Bond					0.00000	100.69653				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN128 On 24/02/2019 Spot Bond					0.00000	100.69297				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN129 On 24/02/2019 Spot Bond					0.00000	100.68523				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN130 On 03/03/2019 Spot Bond					0.00000	100.44750				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN131 On 03/03/2019 Spot Bond					0.00000	100.44386				0.00	0	0
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN132 On 20/12/2020 Spot Bond					0.00000	100.02899				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN134 On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN135 On 31/12/2018 Spot Bond					0.00000	96.75000				0.00	0	0
Total ASN136 SPOT										0.00	0	0
Total For ASN136										0.00	0	0
ASN136 On 31/01/2022 Spot Bond			3.96000	148.35227	3.96000	148.21549				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN137 On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN140 On 31/12/2018 Spot Bond					0.00000	96.75000				0.00	0	0
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0
ASN141 On 20/06/2020 Spot Bond					0.00000	101.79224				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN143 On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN144 On 20/06/2021 Spot Bond					0.00000	76.67007				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN145 On 04/05/2021 Spot Bond					0.00000	101.13412				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN146 On 04/05/2021 Spot Bond					0.00000	101.13412				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN147 On 31/01/2022 Spot Bond			4.00500	148.14263	4.00500	148.00532				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN149 On 31/05/2021 Spot Bond					0.00000	114.64775				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN150 On 02/06/2021 Spot Bond					0.00000	100.46206				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN152 On 31/03/2028 Spot Bond			4.64000	160.63238	4.64000	160.47225				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN154 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
ASN156 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
ASN157 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
ASN159 On 08/08/2021 Spot Bond					0.00000	101.11395				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN16 On 19/08/2021 Spot Bond					0.00000	100.80121				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16 On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN16 On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN16 On 20/06/2021 Spot Bond					0.00000	101.07378				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN17 On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17 On 02/12/2019 Spot Bond					0.00000	100.43302				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN17 On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17 On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN17 On 25/02/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN179 SPOT										0.00	0	0
Total For ASN179										0.00	0	0
ASN18 On 20/06/2022 Spot Bond					0.00000	100.02567				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN18 On 25/04/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN185 SPOT										0.00	0	0
Total For ASN185										0.00	0	0
ASN19 On 12/06/2020 Spot Bond					0.00000	100.21743				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN19: On 27/06/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN192 SPOT										0.00	0	0
Total For ASN192										0.00	0	0
ASN19: On 12/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN193 SPOT										0.00	0	0
Total For ASN193										0.00	0	0
ASN19: On 30/06/2022 Spot Bond					0.00000	99.76193				0.00	0	0
Total ASN194 SPOT										0.00	0	0
Total For ASN194										0.00	0	0
ASN19: On 31/01/2038 Spot Bond			4.26000	102.53665	4.26000	102.43883				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN19: On 20/06/2022 Spot Bond					0.00000	100.02165				0.00	0	500,000,000
Total ASN196 SPOT										0.00	0	500,000,000
Total For ASN196										0.00	0	500,000,000
ASN19: On 01/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN199 SPOT										0.00	0	0
Total For ASN199										0.00	0	0
ASN20: On 25/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN200 SPOT										0.00	0	0
Total For ASN200										0.00	0	0
ASN20: On 21/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN201 SPOT										0.00	0	0
Total For ASN201										0.00	0	0
ASN20: On 18/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN202 SPOT										0.00	0	0
Total For ASN202										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	100.02187				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	100.02337				0.00	0	0
Total ASN204 SPOT										0.00	0	0
Total For ASN204										0.00	0	0
ASN20: On 25/08/2022 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN207 SPOT										0.00	0	0
Total For ASN207										0.00	0	0
ASN207 On 24/08/2021 Spot Bond					0.00000	100.80590				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	100.87688				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN209 On 28/08/2020 Spot Bond					0.00000	100.56854				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN210 On 02/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN212 SPOT										0.00	0	0
Total For ASN212										0.00	0	0
ASN212 On 01/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN213 SPOT										0.00	0	0
Total For ASN213										0.00	0	0
ASN213 On 29/08/2022 Spot Bond					0.00000	100.57242				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN214 On 12/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN216 SPOT										0.00	0	0
Total For ASN216										0.00	0	0
ASN216 On 12/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN217 SPOT										0.00	0	0
Total For ASN217										0.00	0	0
ASN217 On 19/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN218 SPOT										0.00	0	0
Total For ASN218										0.00	0	0
ASN218 On 20/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN219 SPOT										0.00	0	0
Total For ASN219										0.00	0	0
ASN219 On 22/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN220 SPOT										0.00	0	0
Total For ASN220										0.00	0	0
ASN220 On 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 ASN223 SPOT										0.00	0	0
Total For ASN223										0.00	0	0
ASN223 On 25/10/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN225 SPOT										0.00	0	0
Total For ASN225										0.00	0	0
ASN225 On 01/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN228 SPOT										0.00	0	0
Total For ASN228										0.00	0	0
ASN228 On 10/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN229 SPOT										0.00	0	0
Total For ASN229										0.00	0	0
ASN229 On 10/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN230 SPOT										0.00	0	0
Total For ASN230										0.00	0	0
ASN230 On 17/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN231 SPOT										0.00	0	0
Total For ASN231										0.00	0	0
ASN231 On 28/05/2019 Spot Bond			8.56000	8.56000	8.56000	100.56000				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN240 SPOT										0.00	0	0
Total For ASN240										0.00	0	0
ASN24 On 02/02/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN241 SPOT										0.00	0	0
Total For ASN241										0.00	0	0
ASN24 On 10/02/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN242 SPOT										0.00	0	0
Total For ASN242										0.00	0	0
ASN24 On 07/03/2019 Spot Bond					0.00000	100.32394				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN254 SPOT										0.00	0	0
Total For ASN254										0.00	0	0
ASN254 On 29/05/2021 Spot Bond					0.00000	100.54141				0.00	0	0
Total ASN255 SPOT										0.00	0	0
Total For ASN255										0.00	0	0
ASN255 On 05/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN256 SPOT										0.00	0	0
Total For ASN256										0.00	0	0
ASN256 On 02/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
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	100.02561				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
ASN269 On 20/07/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN270 SPOT										0.00	0	0
Total For ASN270										0.00	0	0
ASN270 On 20/07/2023 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN271 SPOT										0.00	0	0
Total For ASN271										0.00	0	0
ASN27: On 20/07/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN272 SPOT										0.00	0	0
Total For ASN272										0.00	0	0
ASN27: On 25/07/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN273 SPOT										0.00	0	0
Total For ASN273										0.00	0	0
ASN27: On 20/06/2023 Spot Bond					0.00000	100.02178				0.00	0	0
Total ASN274 SPOT										0.00	0	0
Total For ASN274										0.00	0	0
ASN27: On 27/07/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN275 SPOT										0.00	0	0
Total For ASN275										0.00	0	0
ASN27: On 04/08/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN276 SPOT										0.00	0	0
Total For ASN276										0.00	0	0
ASN27: On 08/08/2019 Spot Bond					0.00000	100.96414				0.00	0	0
Total ASN277 SPOT										0.00	0	0
Total For ASN277										0.00	0	0
ASN27: On 15/08/2023 Spot Bond					0.00000	100.91818				0.00	0	0
Total ASN278 SPOT										0.00	0	0
Total For ASN278										0.00	0	0
ASN27: On 20/08/2048 Spot Bond					0.00000	100.81074				0.00	0	0
Total ASN279 SPOT										0.00	0	0
Total For ASN279										0.00	0	0
ASN28: On 21/08/2023 Spot Bond					0.00000	100.77380				0.00	0	0
Total ASN280 SPOT										0.00	0	0
Total For ASN280										0.00	0	0
ASN28: On 24/08/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN281 SPOT										0.00	0	0
Total For ASN281										0.00	0	0
ASN28: On 24/08/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN282 SPOT										0.00	0	0
Total For ASN282										0.00	0	0
ASN28: On 24/08/2023 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN283 SPOT										0.00	0	0
Total For ASN283										0.00	0	0
ASN283 On 24/08/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN284 SPOT										0.00	0	0
Total For ASN284										0.00	0	0
ASN284 On 05/09/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN285 SPOT										0.00	0	0
Total For ASN285										0.00	0	0
ASN285 On 13/09/2025 Spot Bond					0.00000	100.20528				0.00	0	0
Total ASN286 SPOT										0.00	0	0
Total For ASN286										0.00	0	0
ASN286 On 14/09/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN287 SPOT										0.00	0	0
Total For ASN287										0.00	0	0
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			7.97000	99.86915	7.97000	99.78212				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW17 On 05/12/2018 Spot Bond					0.00000	100.53039				0.00	240,000,000	120,000,000
Total BAW17 SPOT										0.00	240,000,000	120,000,000
Total For BAW17										0.00	240,000,000	120,000,000
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	100.52263				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			9.60000	102.82134	9.60000	102.71602				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			9.65000	98.99215	9.65000	98.89036				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW21 SPOT										0.00	0	0
Total For BAW21										0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.30000	100.01046	9.30000	99.91128				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	101.55004				0.00	0	0
Total BAW22 SPOT										0.00	0	0
Total For BAW22										0.00	0	0
BAW24 On 30/09/2019 Spot Bond					0.00000	100.68759				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	101.96922				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	101.76974				0.00	0	0
Total BAW28 SPOT										0.00	0	0
Total For BAW28										0.00	0	0
BAW29 On 22/02/2023 Spot Bond					0.00000	100.73413				0.00	0	0
Total BAW29 SPOT										0.00	0	0
Total For BAW29										0.00	0	0
BAYA3 On 30/09/2018 Spot Bond					0.00000	99.74980				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA4 On 30/09/2018 Spot Bond					0.00000	102.30875				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA4 On 30/09/2018 Spot Bond					0.00000	99.70849				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA4 On 31/03/2019 Spot Bond					0.00000	99.70861				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA51 On 31/03/2019 Spot Bond					0.00000	99.66868				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA52 On 31/03/2019 Spot Bond					0.00000	100.21488				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	100.40064				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	103.22532				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA58 On 30/06/2020 Spot Bond					0.00000	101.43018				0.00	0	0
Total BAYA58 SPOT										0.00	0	0
Total For BAYA58										0.00	0	0
BAYA59 On 30/06/2022 Spot Bond			12.59000	104.69752	12.59000	104.55867				0.00	0	0
Total BAYA59 SPOT										0.00	0	0
Total For BAYA59										0.00	0	0
BAYA60 On 30/06/2020 Spot Bond			12.90000	12.90000	12.90000	101.97771				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA61 On 30/06/2020 Spot Bond					0.00000	99.68610				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYA62 On 30/09/2020 Spot Bond					0.00000	99.70451				0.00	0	0
Total BAYA62 SPOT										0.00	0	0
Total For BAYA62										0.00	0	0
BAYA63 On 30/11/2020 Spot Bond					0.00000	101.23552				0.00	0	0
Total BAYA63 SPOT										0.00	0	0
Total For BAYA63										0.00	0	0
BAYA64 On 30/09/2022 Spot Bond					0.00000	99.70186				0.00	0	0
Total BAYA64 SPOT										0.00	0	0
Total For BAYA64										0.00	0	0
BAYA65 On 30/09/2020 Spot Bond					0.00000	99.71515				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA65 SPOT										0.00	0	0
Total For BAYA65										0.00	0	0
BAYA65 On 31/03/2021 Spot Bond					0.00000	99.70462				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			12.59000	12.59000	12.59000	94.88974				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	99.72195				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	99.72195				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	99.72195				0.00	0	0
Total BAYA71 SPOT										0.00	0	0
Total For BAYA71										0.00	0	0
BAYA71 On 30/06/2019 Spot Bond					0.00000	99.62281				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	99.62256				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB06 On 31/03/2020 Spot Bond					0.00000	99.62268				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond					0.00000	104.90708				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB08 On 30/06/2020 Spot Bond					0.00000	99.60966				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYB11 On 30/06/2021 Spot Bond					0.00000	99.66231				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC123 On 30/11/2018 Spot Bond					0.00000	100.42950				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	101.65604				0.00	0	0
Total BCJ10 SPOT										0.00	0	0
Total For BCJ10										0.00	0	0
BCJ14 On 09/05/2019 Spot Bond					0.00000	100.93780				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	100.96039				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	100.25403				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	99.91747				0.00	0	0
Total BCJ17 SPOT										0.00	0	0
Total For BCJ17										0.00	0	0
BD020£ On 28/04/2028 Spot Bond			9.22500	9.22500	9.22500	189.03084				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD0205 On 02/03/2028 Spot Bond			9.22500	9.22500	9.22500	189.70291				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			9.61000	9.61000	9.61000	94.25670				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD302L On 18/04/2028 Spot Bond			100.00000	11.61424	100.00000	11.51177				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BGL01 On 19/11/2019 Spot Bond					0.00000	102.33021				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			10.12000	104.52796	10.12000	104.41585				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	103.74549				0.00	230,000,000	2,140,000,000
Total BGL03 SPOT										0.00	230,000,000	2,140,000,000
Total For BGL03										0.00	230,000,000	2,140,000,000
BGL04 On 05/02/2020 Spot Bond			9.82000	101.65533	9.82000	101.54946				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			11.40000	100.58379	11.40000	100.46064				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2020 Spot Bond					0.00000	103.14042				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			11.52000	101.59826	11.52000	101.47259				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	100.52430				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BGL08 SPOT									0.00	0	0
Total For BGL08									0.00	0	0
BGL09 On 29/09/2020 Spot Bond			11.10000	100.40720	11.10000	100.28937			0.00	0	0
Total BGL09 SPOT									0.00	0	0
Total For BGL09									0.00	0	0
BGL10 On 05/05/2021 Spot Bond					0.00000	101.35544			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			11.88000	106.00354	11.88000	105.87065			0.00	0	0
Total BGL11 SPOT									0.00	0	0
Total For BGL11									0.00	0	0
BGL12 On 20/08/2021 Spot Bond					0.00000	106.33938			0.00	94,000,000	67,000,000
Total BGL12 SPOT									0.00	94,000,000	67,000,000
Total For BGL12									0.00	94,000,000	67,000,000
BGL13 On 20/08/2021 Spot Bond			10.50000	104.15948	10.50000	104.04368			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	104.90313			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	103.09229			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	100.74837			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	104.13407			0.00	0	0
Total BGL17 SPOT									0.00	0	0
Total For BGL17									0.00	0	0
BGL18 On 30/09/2022 Spot Bond					0.00000	101.60642			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	102.88259			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	102.31460			0.00	420,000,000	361,288,000

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 BGT01 SPOT										0.00	420,000,000	361,288,000
Total For BGT01										0.00	420,000,000	361,288,000
BID05 On 30/06/2019 Spot Bond					0.00000	99.82580				0.00	0	0
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0
BID06 On 30/06/2019 Spot Bond			8.22000	102.54275	8.22000	102.45251				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	100.02304				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	99.77395				0.00	0	0
Total BID08 SPOT										0.00	0	0
Total For BID08										0.00	0	0
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.03257				0.00	0	0
Total BNPP01 SPOT										0.00	0	0
Total For BNPP01										0.00	0	0
BPPF0 On 22/03/2020 Spot Bond					0.00000	99.91218				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BPPF0 On 15/09/2020 Spot Bond					0.00000	100.09138				0.00	0	0
Total BPPF04 SPOT										0.00	0	0
Total For BPPF04										0.00	0	0
BPPF0 On 24/10/2018 Spot Bond					0.00000	101.27435				0.00	240,000,000	60,000,000
Total BPPF05 SPOT										0.00	240,000,000	60,000,000
Total For BPPF05										0.00	240,000,000	60,000,000
BPPF0 On 22/09/2018 Spot Bond					0.00000	99.91577				0.00	0	0
Total BPPF06 SPOT										0.00	0	0
Total For BPPF06										0.00	0	0
BPPF0 On 22/03/2019 Spot Bond					0.00000	99.92024				0.00	0	0
Total BPPF07 SPOT										0.00	0	0
Total For BPPF07										0.00	0	0
BPPF0 On 22/03/2021 Spot Bond					0.00000	99.91589				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BPPF0 On 23/01/2019 Spot Bond					0.00000	101.23254				0.00	600,000,000	150,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BPPF09 SPOT										0.00	600,000,000	150,000,000
Total For BPPF09										0.00	600,000,000	150,000,000
BPPF1(On 23/07/2019 Spot Bond					0.00000	101.29911				0.00	0	0
Total BPPF10 SPOT										0.00	0	0
Total For BPPF10										0.00	0	0
BPPF1(On 23/07/2021 Spot Bond					0.00000	101.35780				0.00	0	0
Total BPPF11 SPOT										0.00	0	0
Total For BPPF11										0.00	0	0
BS2A1(On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A1U SPOT										0.00	0	0
Total For BS2A1U										0.00	0	0
BS2A2(On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A2U SPOT										0.00	0	0
Total For BS2A2U										0.00	0	0
BS2B1(On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2B1U SPOT										0.00	0	0
Total For BS2B1U										0.00	0	0
BS2C1(On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2C1U SPOT										0.00	0	0
Total For BS2C1U										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond					0.00000	99.85958				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	99.86096				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	100.83023				0.00	0	1,700,000,000
Total BWZJ18 SPOT										0.00	0	1,700,000,000
Total For BWZJ18										0.00	0	1,700,000,000
BWZJ1(On 10/11/2019 Spot Bond					0.00000	101.52711				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	101.07252				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BX161(On 01/10/2021 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 BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYA68U SPOT										0.00	0	0
Total For BYA68U										0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL13 On 01/02/2019 Spot Bond					0.00000	102.19076				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			12.35000	101.35123	12.35000	101.21997				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL17 On 23/08/2019 Spot Bond					0.00000	103.05097				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			11.85000	100.30522	11.85000	100.17978				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL20 On 14/12/2019 Spot Bond					0.00000	103.10226				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			10.20000	100.78868	10.20000	100.67975				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL24 On 02/11/2020 Spot Bond					0.00000	101.31705				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CBL24 SPOT										0.00	0	0
Total For CBL24										0.00	0	0
CBL25 On 06/05/2019 Spot Bond					0.00000	101.64212				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			10.50000	105.62551	10.50000	105.50807				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	101.97841				0.00	0	0
Total CBL27 SPOT										0.00	0	0
Total For CBL27										0.00	0	0
CBL28 On 21/05/2021 Spot Bond					0.00000	100.73625				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			10.58000	110.46255	10.58000	110.33815				0.00	0	0
Total CCT01 SPOT										0.00	0	0
Total For CCT01										0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.65500	107.32603	10.65500	107.20433				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			10.81000	101.90044	10.81000	101.78197				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			10.75500	10.75500	10.75500	99.78497				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	110.95400	10.00000	110.83820				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	102.23585				0.00	0	0
Total CGR21 SPOT										0.00	0	0
Total For CGR21										0.00	0	0
CGR23 On 08/02/2019 Spot Bond					0.00000	101.32698				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	103.60972				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CGR25 On 27/06/2019 Spot Bond					0.00000	100.59279				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	101.35977				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	102.60804				0.00	0	0
Total CGR29 SPOT										0.00	0	0
Total For CGR29										0.00	0	0
CGR32 On 21/07/2020 Spot Bond					0.00000	101.79029				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	99.88833				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	100.00000				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	101.93074				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	101.05344				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	101.18085				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	99.88719				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR41 SPOT										0.00	0	0
Total For CGR41										0.00	0	0
CGR42 On 03/08/2023 Spot Bond					0.00000	101.54184				0.00	0	0
Total CGR42 SPOT										0.00	0	0
Total For CGR42										0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CIG09U SPOT										0.00	0	0
Total For CIG09U										0.00	0	0
CLA1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN18 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	102.22201				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN19 On 29/08/2021 Spot Bond			3.14000	146.17217	3.14000	145.97716				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN19 On 13/09/2021 Spot Bond			3.93000	3.93000	3.93000	142.10867				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	110.95400	10.00000	110.83800				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	110.95400	10.00000	110.83800				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			8.59000	101.05988	8.59000	101.00173				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	100.75202	9.35000	100.65275				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			8.78000	100.39326	8.78000	100.29954				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	110.95400	10.00000	110.83800				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN313 On 14/11/2022 Spot Bond					0.00000	101.02414				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			11.54000	97.01312	11.54000	96.89488				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			12.06000	93.37507	12.06000	93.25433				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	100.02576				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	101.00364				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	100.02561				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	0.00000				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	100.68599				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN340 On 20/12/2023 Spot Bond					0.00000	100.02738				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN343 On 20/12/2018 Spot Bond					0.00000	100.02145				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN344 On 20/12/2023 Spot Bond					0.00000	99.25484				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 28/10/2018 Spot Bond					0.00000	101.25283				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN350 On 20/03/2019 Spot Bond					0.00000	100.02093				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			10.72000	99.45045	10.72000	99.33576				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond					0.00000	100.02257				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond					0.00000	101.33567				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			12.86000	100.63607	12.86000	100.49757				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond					0.00000	101.38535				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 26/07/2022 Spot Bond					0.00000	101.47821				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond					0.00000	108.91591				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond					0.00000	100.02220				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/06/2019 Spot Bond					0.00000	100.02285				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 20/03/2021 Spot Bond			9.90000	100.09014	9.90000	99.98333				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 20/06/2019 Spot Bond					0.00000	98.16879				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.98000	98.40438	10.98000	98.28822				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	100.14801	11.00000	100.02959				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	100.02504				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			12.65000	97.63256	12.65000	97.50032				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	100.02741				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	100.02250				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	101.56305				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	100.02424				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN393 On 20/12/2019 Spot Bond					0.00000	107.14677				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN394 On 20/09/2022 Spot Bond					0.00000	100.02277				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN396 On 20/03/2020 Spot Bond					0.00000	100.02485				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN397 On 20/06/2020 Spot Bond					0.00000	100.34137				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN398 On 14/11/2022 Spot Bond					0.00000	100.97082				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN399 On 14/11/2022 Spot Bond					0.00000	100.96569				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	100.02265				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN406 On 20/06/2020 Spot Bond					0.00000	102.39587				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond					0.00000	100.02278				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	101.86755				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	100.02511				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	100.02524				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN411 On 18/07/2020 Spot Bond					0.00000	101.87638				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN412 On 20/09/2020 Spot Bond					0.00000	101.31593				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN413 On 20/09/2020 Spot Bond					0.00000	100.02613				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	101.99110				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN416 On 23/09/2020 Spot Bond					0.00000	99.89345				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	100.02746				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	7.01000	7.01000	52.27960				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	100.02772				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	101.93965				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN424 On 20/12/2020 Spot Bond					0.00000	102.01940				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	100.49736				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	100.03281				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN429 On 20/12/2020 Spot Bond					0.00000	130.22416				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN430 On 20/12/2020 Spot Bond					0.00000	117.90227				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN431 On 20/12/2020 Spot Bond					0.00000	119.70634				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN432 On 20/12/2020 Spot Bond					0.00000	121.32108				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN433 On 20/12/2020 Spot Bond					0.00000	131.13193				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 20/12/2020 Spot Bond					0.00000	100.02502				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN436 On 20/12/2020 Spot Bond					0.00000	100.02387				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 On 03/02/2021 Spot Bond					0.00000	101.27662				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.04488				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	100.78780				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			10.00000	106.87019	10.00000	106.75689				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN45(On 31/01/2022 Spot Bond			4.48000	145.95101	4.48000	145.80837				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN45(On 31/01/2025 Spot Bond			6.74000	105.46667	6.74000	105.33842				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN45(On 31/01/2025 Spot Bond			6.38000	107.66017	6.38000	107.53333				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN45(On 04/05/2021 Spot Bond					0.00000	100.74953				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN45(On 20/12/2021 Spot Bond					0.00000	100.02848				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN45(On 17/11/2021 Spot Bond					0.00000	100.89800				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN45(On 29/11/2021 Spot Bond					0.00000	101.54492				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN46(On 29/11/2021 Spot Bond					0.00000	100.58784				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN460 On 15/02/2022 Spot Bond					0.00000	104.92628				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN461 On 16/02/2022 Spot Bond			11.07000	101.12060	11.07000	101.00224				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN462 On 13/03/2022 Spot Bond			10.47000	99.11841	10.47000	99.00671				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN464 On 14/03/2020 Spot Bond					0.00000	100.16937				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN465 On 27/03/2020 Spot Bond					0.00000	99.86921				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	99.84133				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	101.16477				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	100.82736				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	100.89397				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	100.47190				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	100.02524				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	19.08635	100.00000	18.91885				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN48(On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN48(On 07/06/2022 Spot Bond					0.00000	100.47004				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN48(On 20/05/2021 Spot Bond					0.00000	100.83516				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN48(On 20/05/2021 Spot Bond					0.00000	102.59350				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN48(On 02/12/2021 Spot Bond					0.00000	101.54970				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN48(On 02/12/2021 Spot Bond			10.00000	102.09922	10.00000	101.99040				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN48(On 20/06/2022 Spot Bond					0.00000	100.64260				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN48(On 07/12/2021 Spot Bond			13.15000	102.45260	13.15000	102.15111				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN48(On 28/07/2022 Spot Bond			9.95000	98.94051	9.95000	98.83614				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN48(On 28/03/2020 Spot Bond					0.00000	99.84322				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN49(On 28/03/2022 Spot Bond					0.00000	100.42435				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN49(On 07/06/2022 Spot Bond					0.00000	100.47004				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN491 SPOT										0.00	0	0
Total For CLN491										0.00	0	0
CLN491 On 30/09/2019 Spot Bond					0.00000	99.74995				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	100.02546				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			12.50000	103.03319	12.50000	101.66340				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	100.55372				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN495 On 04/09/2024 Spot Bond			10.75000	97.64054	10.75000	97.52762				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	102.07148				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN497 On 08/06/2022 Spot Bond					0.00000	103.24898				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	100.80922				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	101.75215				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	101.84606				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	101.91461				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	100.02625				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN503 SPOT										0.00	0	0
Total For CLN503										0.00	0	0
CLN503 On 11/10/2024 Spot Bond					0.00000	101.91461				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN504 On 24/10/2020 Spot Bond					0.00000	101.40724				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	101.23818				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	100.02568				0.00	0	0
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0
CLN507 On 24/02/2020 Spot Bond					0.00000	100.77196				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	101.81652				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	97.56351				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	100.44014				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	100.80308				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	100.95850				0.00	0	275,069,200
Total CLN515 SPOT										0.00	0	275,069,200
Total For CLN515										0.00	0	275,069,200
CLN515 On 15/09/2022 Spot Bond			9.96000	101.83003	9.96000	100.16124				0.00	0	0
Total CLN516 SPOT										0.00	0	0
Total For CLN516										0.00	0	0
CLN516 On 30/10/2022 Spot Bond			10.01000	102.69001	10.01000	103.91777				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN517 SPOT										0.00	0	0
Total For CLN517										0.00	0	0
CLN517 On 25/11/2022 Spot Bond					0.00000	100.66068				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	98.26903	9.60000	99.54241				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	100.22582				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	100.09297				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN521 On 27/02/2023 Spot Bond					0.00000	100.61383				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	100.97113				0.00	0	0
Total CLN523 SPOT										0.00	0	0
Total For CLN523										0.00	0	0
CLN523 On 09/09/2022 Spot Bond			9.20000	100.39835	9.20000	100.29862				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	101.41529				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	101.42403				0.00	0	40,000,000
Total CLN526 SPOT										0.00	0	40,000,000
Total For CLN526										0.00	0	40,000,000
CLN526 On 21/02/2024 Spot Bond					0.00000	104.03305				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	101.92741				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	102.57303				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN529 SPOT										0.00	0	0
Total For CLN529										0.00	0	0
CLN53(On 12/03/2021 Spot Bond					0.00000	100.21699				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN53(On 12/03/2023 Spot Bond					0.00000	100.22582				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN53(On 20/06/2023 Spot Bond					0.00000	100.02456				0.00	0	0
Total CLN532 SPOT										0.00	0	0
Total For CLN532										0.00	0	0
CLN53(On 20/06/2023 Spot Bond					0.00000	100.02416				0.00	0	0
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN53(On 18/07/2025 Spot Bond					0.00000	101.65569				0.00	0	0
Total CLN534 SPOT										0.00	0	0
Total For CLN534										0.00	0	0
CLN53(On 18/07/2025 Spot Bond			10.83500	10.83500	10.83500	99.49964				0.00	0	0
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN53(On 18/07/2023 Spot Bond					0.00000	101.62575				0.00	0	0
Total CLN536 SPOT										0.00	0	0
Total For CLN536										0.00	0	0
CLN53(On 25/10/2023 Spot Bond					0.00000	100.89992				0.00	0	0
Total CLN537 SPOT										0.00	0	0
Total For CLN537										0.00	0	0
CLN53(On 16/08/2023 Spot Bond					0.00000	100.94680				0.00	0	0
Total CLN538 SPOT										0.00	0	0
Total For CLN538										0.00	0	0
CLN53(On 20/12/2023 Spot Bond					0.00000	100.53671				0.00	0	0
Total CLN539 SPOT										0.00	0	0
Total For CLN539										0.00	0	0
CLN54(On 17/01/2024 Spot Bond					0.00000	100.24255				0.00	0	0
Total CLN540 SPOT										0.00	0	0
Total For CLN540										0.00	0	0
CLN55 On 18/04/2028 Spot Bond					0.00000	215.85674				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			9.61000	94.35344	9.61000	94.25670				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN88 On 28/04/2028 Spot Bond			9.22500	9.22500	9.22500	189.03084				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN89 On 02/03/2028 Spot Bond			9.22500	9.22500	9.22500	189.70291				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	100.02230				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	100.20069				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	100.02223				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	100.02291				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	100.89100				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			9.57500	113.46100	9.57500	113.34508				0.00	0	300,000,000
Total COJ05 SPOT										0.00	0	300,000,000
Total For COJ05										0.00	0	300,000,000
COJ07 On 23/03/2021 Spot Bond			10.11000	101.50347	10.11000	101.39381				0.00	0	0
Total COJ07 SPOT										0.00	0	0
Total For COJ07										0.00	0	0
COJ08 On 22/06/2026 Spot Bond			10.86500	105.97157	10.86500	105.84910				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total COJ08 SPOT										0.00	0	0
Total For COJ08										0.00	0	0
COJG0 On 09/06/2024 Spot Bond			10.55000	101.41597	10.55000	101.30208				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			10.78500	93.93396	10.78500	98.36552				0.00	0	0
Total COT01 SPOT										0.00	0	0
Total For COT01										0.00	0	0
COT02 On 03/04/2028 Spot Bond			12.00000	89.72884	12.00000	94.69518				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			11.95500	88.76366	11.95500	88.65110				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			12.76500	12.76500	12.76500	95.17284				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	100.09342				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	100.07217				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
DEG81 On 28/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DEG81U SPOT										0.00	0	0
Total For DEG81U										0.00	0	0
DEN80 On 11/12/2018 Spot Bond					0.00000	100.25374				0.00	0	0
Total DEN80 SPOT										0.00	0	0
Total For DEN80										0.00	0	0
DENG7 On 21/09/2018 Spot Bond					0.00000	100.00000				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 DENG73 SPOT										0.00	0	0
Total For DENG73										0.00	0	0
DENG7 On 28/09/2018 Spot Bond					0.00000	99.84806				0.00	0	0
Total DENG74 SPOT										0.00	0	0
Total For DENG74										0.00	0	0
DENG7 On 27/09/2018 Spot Bond					0.00000	99.86484				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	104.22014				0.00	0	0
Total DENG78 SPOT										0.00	0	0
Total For DENG78										0.00	0	0
DENG8 On 11/09/2019 Spot Bond					0.00000	100.23441				0.00	0	0
Total DENG83 SPOT										0.00	0	0
Total For DENG83										0.00	0	0
DOL00: On 20/09/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total DOL003 SPOT										0.00	0	0
Total For DOL003										0.00	0	0
DOL00: On 24/01/2019 Spot Bond					0.00000	102.21520				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	83.08506				0.00	0	0
Total DOL009 SPOT										0.00	0	0
Total For DOL009										0.00	0	0
DOL01: On 20/12/2021 Spot Bond					0.00000	100.04351				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	100.74282				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	100.95070				0.00	0	0
Total DSY02 SPOT										0.00	0	0
Total For DSY02										0.00	0	0
DSY03 On 21/11/2024 Spot Bond			10.27500	10.27500	10.27500	104.29682				0.00	0	0
Total DSY03 SPOT										0.00	0	0
Total For DSY03										0.00	0	0
DSY04 On 21/08/2026 Spot Bond					0.00000	100.56614				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DSY04 SPOT									0.00	0	0
Total For DSY04									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			9.30000	101.77911	9.30000	101.67804			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			8.67500	102.21781	8.67500	102.12350		876,466,480,000.00		101,033,600	162,882,100
Total DV22 SPOT								876,466,480,000.00		101,033,600	162,882,100
Total For DV22								876,466,480,000.00		101,033,600	162,882,100
DV22/R On 07/02/2020 Spot Bond			100.00000	40.41631	100.00000	40.06163			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			9.90000	101.12328	9.90000	101.01713		10,482,120,000.00		1,058,800	574,415,300
Total DV23 SPOT								10,482,120,000.00		1,058,800	574,415,300
Total For DV23								10,482,120,000.00		1,058,800	574,415,300
DV23/R On 27/02/2023 Spot Bond			100.00000	13.15551	100.00000	13.04006			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	13.15551	100.00000	13.04006			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			9.95000	99.91560	9.95000	99.81020			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	100.98190	9.69000	100.87809			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	100.98190	9.69000	100.87809			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			11.49500	92.68092	11.49500	92.56839			0.00	0	0
Total DV29 SPOT									0.00	0	0
Total For DV29									0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.02265	10.10000	100.91451			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.02265	10.10000	100.91451			0.00	0	0
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVC03 On 23/10/2018 Spot Bond					0.00000	101.28438			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	100.90746			0.00	0	30,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVF19 SPOT										0.00	0	30,000,000
Total For DVF19										0.00	0	30,000,000
DVF20 On 29/11/2019 Spot Bond					0.00000	100.53843				0.00	0	20,000,000
Total DVF20 SPOT										0.00	0	20,000,000
Total For DVF20										0.00	0	20,000,000
DVF20I On 28/03/2020 Spot Bond					0.00000	100.27642				0.00	0	0
Total DVF20B SPOT										0.00	0	0
Total For DVF20B										0.00	0	0
DVF20I On 31/08/2020 Spot Bond					0.00000	100.80011				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	101.46972				0.00	0	20,000,000
Total DVF20D SPOT										0.00	0	20,000,000
Total For DVF20D										0.00	0	20,000,000
DVF21 On 29/11/2021 Spot Bond					0.00000	100.55816				0.00	0	0
Total DVF21 SPOT										0.00	0	0
Total For DVF21										0.00	0	0
DVF22 On 28/03/2022 Spot Bond					0.00000	100.53149				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	100.54766				0.00	0	0
Total DVF22B SPOT										0.00	0	0
Total For DVF22B										0.00	0	0
DVF22I On 24/10/2022 Spot Bond					0.00000	101.37373				0.00	0	0
Total DVF22C SPOT										0.00	0	0
Total For DVF22C										0.00	0	0
DVF24 On 23/10/2024 Spot Bond					0.00000	101.44411				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			8.77000	109.90829	8.77000	109.80579				0.00	0	200,000,000
Total E170 SPOT										0.00	0	200,000,000
Total For E170										0.00	0	200,000,000
E170/R On 01/08/2020 Spot Bond			100.00000	34.52746	100.00000	34.22445				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			9.43000	100.58240	9.43000	100.48004				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ECN20 SPOT										0.00	0	0
Total For ECN20										0.00	0	0
ECN22 On 14/03/2022 Spot Bond			9.71000	100.40521	9.71000	100.30007				0.00	0	0
Total ECN22 SPOT										0.00	0	0
Total For ECN22										0.00	0	0
ECN24 On 14/03/2024 Spot Bond			10.26000	99.02185	10.26000	98.91244				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			4.21000	102.04705	4.21000	101.94950				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			3.91000	95.11980	3.91000	95.03261				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	121.20245	2.25000	121.11288				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			3.77000	128.51876	3.78000	128.29671				0.00	0	4,609,000,000
Total EL28 SPOT										0.00	0	4,609,000,000
Total For EL28										0.00	0	4,609,000,000
EL29 On 19/11/2029 Spot Bond			3.79000	114.46555	3.79000	114.36208				0.00	0	4,620,000,000
Total EL29 SPOT										0.00	0	4,620,000,000
Total For EL29										0.00	0	4,620,000,000
EL30 On 29/07/2030 Spot Bond			3.79000	112.42361	3.79000	112.32199				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			3.87000	103.72513	3.87000	103.63027				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			3.88000	96.51037	3.88000	96.42221				0.00	0	0
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	121.20245	2.25000	121.11288				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			9.37500	103.62737	9.37500	103.52422				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			9.40000	103.24745	9.40000	103.14270				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			11.12500	99.51134	11.12500	99.39430				0.00	0	0
Total EMM03 SPOT										0.00	0	0
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			11.29500	11.29500	11.29500	95.96820				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			11.54500	11.54500	11.54500	101.37335				0.00	0	1,666,666,500
Total EMM05 SPOT										0.00	0	1,666,666,500
Total For EMM05										0.00	0	1,666,666,500
EMM06 On 23/06/2025 Spot Bond			11.10500	11.10500	11.10500	100.18933				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			10.95500	10.95500	10.95500	100.55430				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			11.54000	11.54000	11.54000	87.76695				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	101.66750				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	101.55346				0.00	0	0
Total ENX01S SPOT										0.00	0	0
Total For ENX01S										0.00	0	0
ENX02 On 10/09/2022 Spot Bond					0.00000	100.28786				0.00	0	0
Total ENX02 SPOT										0.00	0	0
Total For ENX02										0.00	0	0
ENX03 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ENX03U SPOT										0.00	0	0
Total For ENX03U										0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	100.43049				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF007 On 12/09/2019 Spot Bond					0.00000	100.68434				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF008 On 07/11/2019 Spot Bond					0.00000	101.38522				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF010 On 12/06/2020 Spot Bond					0.00000	100.93711				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF011 On 06/11/2020 Spot Bond					0.00000	101.79513				0.00	0	0
Total EPF012 SPOT										0.00	0	0
Total For EPF012										0.00	0	0
EPF012 On 28/05/2021 Spot Bond					0.00000	100.58474				0.00	0	0
Total EPF014 SPOT										0.00	0	0
Total For EPF014										0.00	0	0
EPF014 On 04/06/2023 Spot Bond					0.00000	100.42207				0.00	0	0
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF015 On 07/09/2021 Spot Bond					0.00000	100.32564				0.00	0	0
Total EPF016 SPOT										0.00	0	0
Total For EPF016										0.00	0	0
EPF016 On 07/09/2023 Spot Bond					0.00000	100.33031				0.00	0	0
Total EPF017 SPOT										0.00	0	0
Total For EPF017										0.00	0	0
EPF017 On 01/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPF02U On 28/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF03U SPOT										0.00	0	0
Total For EPF03U										0.00	0	0
EPF03U On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF04U SPOT										0.00	0	0
Total For EPF04U										0.00	0	0
EPF04U On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract 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
EPF06L On 03/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF06U SPOT										0.00	0	0
Total For EPF06U										0.00	0	0
EPFC3I On 06/11/2018 Spot Bond					0.00000	101.03093				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	100.40627				0.00	0	0
Total EPFC37 SPOT										0.00	0	0
Total For EPFC37										0.00	0	0
EPFC3I On 03/10/2018 Spot Bond					0.00000	101.68273				0.00	0	0
Total EPFC38 SPOT										0.00	0	0
Total For EPFC38										0.00	0	0
EPFC3I On 06/09/2019 Spot Bond					0.00000	100.33739				0.00	0	0
Total EPFC39 SPOT										0.00	0	0
Total For EPFC39										0.00	0	0
EQS05 On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2020 Spot Bond					0.00000	99.87114				0.00	100,000,000	50,000,000
Total EQS06 SPOT										0.00	100,000,000	50,000,000
Total For EQS06										0.00	100,000,000	50,000,000
EQS08 On 04/10/2018 Spot Bond					0.00000	101.90978				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS08A/JIBAR SPOT										0.00	0	0
Total For EQS08A/JIBAR										0.00	0	0
EQS10 On 28/07/2022 Spot Bond					0.00000	101.45428				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11I On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0

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 17/08/2019 Spot Bond					0.00000	100.86021				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3B On 17/05/2019 Spot Bond					0.00000	100.86349				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	100.90741				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	100.95645				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	110.95400	10.00000	110.83800				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	100.58315				0.00	0	0
Total ERSA21 SPOT										0.00	0	0
Total For ERSA21										0.00	0	0
ERSA2 On 17/05/2019 Spot Bond					0.00000	101.07095				0.00	0	0
Total ERSA22 SPOT										0.00	0	0
Total For ERSA22										0.00	0	0
ERSA2 On 17/08/2019 Spot Bond					0.00000	101.24093				0.00	0	0
Total ERSA23 SPOT										0.00	0	0
Total For ERSA23										0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	100.82722				0.00	0	0
Total ERSA24 SPOT										0.00	0	0
Total For ERSA24										0.00	0	0
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.85556				0.00	0	0
Total ERSA25 SPOT										0.00	0	0
Total For ERSA25										0.00	0	0
ES23 On 25/01/2023 Spot Bond			9.81000	102.31574	9.81000	102.20929				0.00	0	2,500,000,000
Total ES23 SPOT										0.00	0	2,500,000,000
Total For ES23										0.00	0	2,500,000,000
ES23/R On 25/01/2023 Spot Bond			10.00000	101.65760	10.00000	101.54984				0.00	0	0
Total ES23/R2023 SPOT										0.00	0	0
Total For ES23/R2023										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES26 On 02/04/2026 Spot Bond			10.46500	86.47052	10.46500	90.28717			12,950,404,012,000.00	1,237,496,800	7,232,348,400
Total ES26 SPOT									12,950,404,012,000.00	1,237,496,800	7,232,348,400
Total For ES26									12,950,404,012,000.00	1,237,496,800	7,232,348,400
ES26/R On 02/04/2026 Spot Bond			7.85000	99.85284	7.85000	103.68478			0.00	0	0
Total ES26/R186 SPOT									0.00	0	0
Total For ES26/R186									0.00	0	0
ES33 On 15/09/2033 Spot Bond			11.09000	74.26217	11.19000	73.59697			15,882,570,116,000.00	1,432,152,400	1,732,376,200
Total ES33 SPOT									15,882,570,116,000.00	1,432,152,400	1,732,376,200
Total For ES33									15,882,570,116,000.00	1,432,152,400	1,732,376,200
ES33/R On 15/09/2033 Spot Bond			7.50000	100.20360	7.50000	100.12211			0.00	0	0
Total ES33/R209 SPOT									0.00	0	0
Total For ES33/R209									0.00	0	0
ES42 On 25/04/2042 Spot Bond			11.43000	79.76668	11.43000	79.66984			2,300,785,848,000.00	201,293,600	3,709,546,800
Total ES42 SPOT									2,300,785,848,000.00	201,293,600	3,709,546,800
Total For ES42									2,300,785,848,000.00	201,293,600	3,709,546,800
ES42/R On 25/04/2042 Spot Bond			8.50000	103.54110	8.50000	103.44694			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	101.58188			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	100.19674			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	100.02241			0.00	0	20,000,000
Total FBJ20Z SPOT									0.00	0	20,000,000
Total For FBJ20Z									0.00	0	20,000,000
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.02299			0.00	0	0
Total FBJ22Z SPOT									0.00	0	0
Total For FBJ22Z									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIF01U On 01/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF01U SPOT									0.00	0	0
Total For FIF01U									0.00	0	0
FIF02U On 01/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF02U SPOT									0.00	0	0
Total For FIF02U									0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF03U SPOT									0.00	0	0
Total For FIF03U									0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF04U SPOT									0.00	0	0
Total For FIF04U									0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF05U SPOT									0.00	0	0
Total For FIF05U									0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF06U SPOT									0.00	0	0
Total For FIF06U									0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF11U SPOT									0.00	0	0
Total For FIF11U									0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF12U SPOT									0.00	0	0
Total For FIF12U									0.00	0	0
FIFB08 On 31/05/2019 Spot Bond					0.00000	100.73307			0.00	0	0
Total FIFB08 SPOT									0.00	0	0
Total For FIFB08									0.00	0	0
FIFB09 On 27/06/2019 Spot Bond					0.00000	99.86458			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	100.54619			0.00	0	200,000,000
Total FIFB10 SPOT									0.00	0	200,000,000
Total For FIFB10									0.00	0	200,000,000
FIFB11 On 07/02/2020 Spot Bond					0.00000	101.39238			0.00	0	0
Total FIFB11 SPOT									0.00	0	0
Total For FIFB11									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFB12 On 13/08/2020 Spot Bond					0.00000	100.95001			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	101.06642			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	100.77446			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			8.05000	102.28735	8.05000	102.19889			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	100.76803			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	99.28176			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			11.10000	11.10000	11.10000	100.49600			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	102.78218			0.00	0	0
Total FRB15 SPOT									0.00	0	0
Total For FRB15									0.00	0	0
FRB16 On 08/07/2020 Spot Bond					0.00000	104.58279			0.00	0	0
Total FRB16 SPOT									0.00	0	0
Total For FRB16									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB17 On 08/01/2022 Spot Bond					0.00000	107.06602			0.00	0	2,500,000,000
Total FRB17 SPOT									0.00	0	2,500,000,000
Total For FRB17									0.00	0	2,500,000,000
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	106.90343			0.00	0	60,000,000
Total FRB18 SPOT									0.00	0	60,000,000
Total For FRB18									0.00	0	60,000,000
FRB19 On 14/04/2021 Spot Bond			11.80000	106.68663	11.80000	106.55304			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	104.57881			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	100.83584			0.00	0	0
Total FRB21 SPOT									0.00	0	0
Total For FRB21									0.00	0	0
FRB22 On 08/12/2022 Spot Bond					0.00000	106.29149			0.00	20,000,000	30,000,000
Total FRB22 SPOT									0.00	20,000,000	30,000,000
Total For FRB22									0.00	20,000,000	30,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	100.50742			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			8.39500	103.92055	8.39500	103.82691			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	100.40296			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			3.38000	151.08600	3.38000	150.95605			0.00	0	0
Total FRBI22 SPOT									0.00	0	0
Total For FRBI22									0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			3.53000	3.53000	3.53000	289.43600		1,306,100,000,000.00		370,000,000	185,000,000
Total FRBI23 SPOT								1,306,100,000,000.00		370,000,000	185,000,000
Total For FRBI23								1,306,100,000,000.00		370,000,000	185,000,000

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI25 On	31/01/2025	Spot Bond			3.74000	3.74000	3.74000	125.30635			523,600,000,000.00	140,000,000	1,070,000,000
Total FRBI25 SPOT											523,600,000,000.00	140,000,000	1,070,000,000
Total For FRBI25											523,600,000,000.00	140,000,000	1,070,000,000
FRBI28 On	31/03/2028	Spot Bond			4.03000	168.89044	4.03000	168.73309			0.00	0	500,000,000
Total FRBI28 SPOT											0.00	0	500,000,000
Total For FRBI28											0.00	0	500,000,000
FRBI29 On	31/03/2029	Spot Bond			4.07500	4.07500	4.07500	85.31249			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			4.60000	4.60000	4.60000	195.62724			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			4.49500	89.61454	4.49500	89.52660			0.00	0	0
Total FRBI46 SPOT											0.00	0	0
Total For FRBI46											0.00	0	0
FRBI50 On	31/12/2050	Spot Bond			4.54000	91.33444	4.54000	91.53689			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			8.99000	8.99000	8.99000	82.73445			0.00	0	0
Total FRBZ01 SPOT											0.00	0	0
Total For FRBZ01											0.00	0	0
FRBZ02 On	28/10/2024	Spot Bond			10.47000	10.47000	10.47000	54.39617			0.00	0	0
Total FRBZ02 SPOT											0.00	0	0
Total For FRBZ02											0.00	0	0
FRBZ03 On	10/12/2024	Spot Bond			10.50000	10.50000	10.50000	53.65880			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	100.55562			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			4.83500	4.83500	4.83500	117.56001			0.00	0	0
Total FRC169 SPOT											0.00	0	0
Total For FRC169											0.00	0	0
FRC176 On	20/09/2018	Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC176 SPOT											0.00	0	0
Total For FRC176											0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC17: On 20/09/2018 Spot Bond					0.00000	0.00000				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	100.88029				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	100.02555				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	88.43578				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	100.58406				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	100.02964				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	100.01690				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	100.02404				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	102.28680				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	110.95400	10.00000	110.83800				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	100.02492				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC20: On 20/06/2019 Spot Bond					0.00000	100.23014				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC207 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
FRC208 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC209 On 07/10/2020 Spot Bond					0.00000	104.49582				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC210 On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
FRC210 On 20/12/2019 Spot Bond					0.00000	100.02468				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC211 On 07/05/2020 Spot Bond					0.00000	101.10802				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC212 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC213 On 07/11/2019 Spot Bond					0.00000	101.37366				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC214 On 04/11/2019 Spot Bond					0.00000	101.13748				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC215 On 31/01/2022 Spot Bond			4.04000	147.97981	4.04000	147.84211				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC216 On 20/05/2020 Spot Bond					0.00000	100.80063				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC217 On 31/01/2022 Spot Bond			4.90000	144.04509	4.90000	143.89790				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC218 On 20/12/2020 Spot Bond					0.00000	100.03526				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC234										0.00	0	0
FRC234 On 08/02/2020 Spot Bond					0.00000	103.64741				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC236 On 19/10/2020 Spot Bond					0.00000	111.45680				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC237 On 08/02/2020 Spot Bond					0.00000	104.02090				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC238 On 19/10/2020 Spot Bond					0.00000	112.08047				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC239 On 19/10/2020 Spot Bond					0.00000	111.63002				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC240 On 08/02/2020 Spot Bond					0.00000	103.55107				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC241 On 08/02/2020 Spot Bond					0.00000	103.33768				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC242 On 19/10/2020 Spot Bond					0.00000	103.41538				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC243 On 08/02/2020 Spot Bond					0.00000	104.43185				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC244 On 19/10/2020 Spot Bond					0.00000	103.38086				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC245 On 19/10/2020 Spot Bond					0.00000	103.25013				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC246 On 08/02/2020 Spot Bond					0.00000	103.71950				0.00	0	0
Total FRC247 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC247										0.00	0	0
FRC247 On 08/02/2020 Spot Bond					0.00000	97.50029				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC248 On 19/10/2020 Spot Bond					0.00000	110.37264				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC249 On 19/10/2020 Spot Bond					0.00000	103.81617				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC250 On 13/02/2022 Spot Bond					0.00000	101.11803				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC251 On 14/03/2022 Spot Bond					0.00000	100.17518				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC252 On 27/03/2020 Spot Bond					0.00000	102.28018				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC254 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC255 On 17/07/2027 Spot Bond					0.00000	103.68748				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC256 On 27/03/2020 Spot Bond					0.00000	101.97559				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC257 On 08/05/2020 Spot Bond					0.00000	101.46399				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC258 On 06/11/2023 Spot Bond			3.33700	3.33700	3.33700	105.62296				0.00	0	0
Total FRC259 SPOT										0.00	0	0
Total For FRC259										0.00	0	0
FRC259 On 27/02/2023 Spot Bond			3.45500	104.58536	3.45500	104.49456				0.00	0	0
Total FRC260 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC260										0.00	0	0
FRC26 On 10/10/2020 Spot Bond					0.00000	101.72231				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	101.68895				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	100.08802				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	101.68514				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	100.02781				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	100.65897				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	104.53093				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC26 On 21/10/2019 Spot Bond					0.00000	101.31722				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	100.80574				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	101.32424				0.00	0	0
Total FRC271 SPOT										0.00	0	0
Total For FRC271										0.00	0	0
FRC27 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	101.35738				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	101.75699	8.82000	102.53120				0.00	0	0
Total FRC273 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRC273									0.00	0	0
FRC27 On 02/05/2028 Spot Bond			9.80000	103.63641	9.80000	103.76078			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	100.21820			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	100.21869			0.00	0	0
Total FRC276 SPOT									0.00	0	0
Total For FRC276									0.00	0	0
FRC27 On 04/03/2021 Spot Bond					0.00000	100.39937			0.00	0	0
Total FRC277 SPOT									0.00	0	0
Total For FRC277									0.00	0	0
FRC27 On 27/03/2020 Spot Bond					0.00000	100.67027			0.00	0	0
Total FRC278 SPOT									0.00	0	0
Total For FRC278									0.00	0	0
FRC27 On 21/11/2022 Spot Bond					0.00000	100.73085			0.00	0	0
Total FRC279 SPOT									0.00	0	0
Total For FRC279									0.00	0	0
FRC28 On 20/12/2023 Spot Bond					0.00000	100.02450			0.00	0	0
Total FRC280 SPOT									0.00	0	0
Total For FRC280									0.00	0	0
FRC28 On 03/09/2019 Spot Bond					0.00000	100.61636			0.00	140,000,000	70,000,000
Total FRC281 SPOT									0.00	140,000,000	70,000,000
Total For FRC281									0.00	140,000,000	70,000,000
FRC28 On 27/02/2023 Spot Bond			3.54000	3.54000	3.54000	100.35072			0.00	0	0
Total FRC282 SPOT									0.00	0	0
Total For FRC282									0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.68000	4.68000	4.68000	144.89490			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			4.62000	4.62000	4.62000	145.16823			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			4.60000	4.60000	4.60000	145.25948			0.00	0	0
Total FRC71 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 FRC71										0.00	0	0
FRD011 On 22/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD171 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD17U SPOT										0.00	0	0
Total For FRD17U										0.00	0	0
FRD181 On 15/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD18U SPOT										0.00	0	0
Total For FRD18U										0.00	0	0
FRD191 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD19U SPOT										0.00	0	0
Total For FRD19U										0.00	0	0
FRD201 On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD20U SPOT										0.00	0	0
Total For FRD20U										0.00	0	0
FRD211 On 31/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD21U SPOT										0.00	0	0
Total For FRD21U										0.00	0	0
FRD221 On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD22U SPOT										0.00	0	0
Total For FRD22U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.57000	84.96941	4.57000	84.78733				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			4.48500	99.21656	4.48500	99.11954				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	102.03519				0.00	0	10,000,000
Total FRJ19 SPOT										0.00	0	10,000,000
Total For FRJ19										0.00	0	10,000,000
FRJ20 On 20/09/2020 Spot Bond					0.00000	100.11121				0.00	1,000,000,000	1,400,000,000
Total FRJ20 SPOT										0.00	1,000,000,000	1,400,000,000
Total For FRJ20										0.00	1,000,000,000	1,400,000,000
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.64957				0.00	0	0
Total FRJ21 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 FRJ21										0.00	0	0
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.91152				0.00	0	70,000,000
Total FRJ22 SPOT										0.00	0	70,000,000
Total For FRJ22										0.00	0	70,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.10198				0.00	0	3,030,000,000
Total FRJ23 SPOT										0.00	0	3,030,000,000
Total For FRJ23										0.00	0	3,030,000,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.00341				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	103.14057				0.00	0	0
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRS011 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
FRS021 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS100 On 15/01/2024 Spot Bond			3.32800	3.32800	3.32800	99.24268				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS101 On 31/01/2038 Spot Bond			3.73000	3.73000	3.73000	110.80506				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS103 On 23/01/2024 Spot Bond					0.00000	101.34955				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS104 On 23/01/2024 Spot Bond					0.00000	101.34955				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS108 On 31/01/2038 Spot Bond			3.87000	108.61655	3.87000	108.51744				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS109 On 07/12/2033 Spot Bond			3.90000	212.08208	3.90000	211.88741				0.00	0	0
Total FRS109 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 FRS109										0.00	0	0
FRS11C On 31/01/2038 Spot Bond			4.66000	96.72448	4.66000	96.62810				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS11G On 07/12/2033 Spot Bond			3.93000	3.93000	3.93000	211.15728				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS11I On 29/04/2019 Spot Bond					0.00000	101.54048				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS11K On 31/01/2025 Spot Bond			4.09000	122.88443	4.09000	122.76943				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS11E On 31/01/2038 Spot Bond			3.70500	111.31925	3.70500	111.21965				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS11F On 31/01/2038 Spot Bond			4.40000	100.45523	4.40000	100.35790				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS12A On 07/12/2033 Spot Bond			4.05000	208.46204	4.05000	208.26733				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS12B On 07/12/2033 Spot Bond			4.10000	207.27219	4.10000	207.07750				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS12C On 31/01/2025 Spot Bond			3.62000	157.49806	3.62000	110.47602				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS12D On 07/12/2033 Spot Bond			4.13000	206.56231	4.13000	206.36762				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS12E On 31/01/2038 Spot Bond			5.23000	89.12220	5.23000	89.02802				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS12F On 31/03/2028 Spot Bond			4.82000	158.28452	4.82000	158.12368				0.00	0	0
Total FRS126 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 FRS126									0.00	0	0
FRS126 On 31/01/2038 Spot Bond			4.76000	95.33476	4.76000	95.23876			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS127 On 31/03/2028 Spot Bond			4.34000	164.63463	4.34000	164.47577			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS129 On 31/03/2028 Spot Bond			4.40000	163.82514	4.40000	163.66601			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS131 On 07/12/2033 Spot Bond			4.64000	194.93974	4.64000	194.74538			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS132 On 24/03/2020 Spot Bond					0.00000	95.35922			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS133 On 31/01/2038 Spot Bond			4.69000	96.30497	4.69000	96.20871			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS134 On 31/01/2038 Spot Bond			4.94500	4.94500	4.94500	92.73242			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS135 On 31/01/2038 Spot Bond			4.47000	99.43379	4.47000	99.33672			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS136 On 31/03/2028 Spot Bond			4.21000	166.40423	4.21000	166.24597			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			4.41000	200.07871	4.41000	199.88414			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0
FRS138 On 31/03/2028 Spot Bond			4.34000	164.63463	4.34000	164.47577			0.00	0	0
Total FRS142 SPOT									0.00	0	0
Total For FRS142									0.00	0	0
FRS142 On 31/03/2028 Spot Bond			4.34000	164.63463	4.34000	164.47577			0.00	0	0
Total FRS143 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 FRS143									0.00	0	0
FRS143 On 31/03/2028 Spot Bond			4.63000	160.76398	4.63000	160.60388			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			4.39000	120.75783	4.39000	120.64097			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			3.74000	149.38225	3.74000	149.24802			0.00	0	0
Total FRS147 SPOT									0.00	0	0
Total For FRS147									0.00	0	0
FRS147 On 31/03/2028 Spot Bond			4.69000	159.97623	4.69000	159.81589			0.00	0	0
Total FRS149 SPOT									0.00	0	0
Total For FRS149									0.00	0	0
FRS149 On 31/03/2028 Spot Bond			4.73000	159.45352	4.73000	159.29302			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			4.36000	120.96861	4.36000	120.85194			0.00	0	0
Total FRS151 SPOT									0.00	0	0
Total For FRS151									0.00	0	0
FRS151 On 31/03/2028 Spot Bond			4.70000	159.84537	4.70000	159.68498			0.00	0	0
Total FRS152 SPOT									0.00	0	0
Total For FRS152									0.00	0	0
FRS152 On 31/03/2028 Spot Bond			4.74000	4.74000	4.74000	159.16261			0.00	0	0
Total FRS153 SPOT									0.00	0	0
Total For FRS153									0.00	0	0
FRS153 On 19/05/2019 Spot Bond					0.00000	132.46030			0.00	0	0
Total FRS157 SPOT									0.00	0	0
Total For FRS157									0.00	0	0
FRS157 On 20/06/2022 Spot Bond					0.00000	77.26766			0.00	0	0
Total FRS158 SPOT									0.00	0	0
Total For FRS158									0.00	0	0
FRS158 On 06/06/2023 Spot Bond					0.00000	86.18549			0.00	0	0
Total FRS159 SPOT									0.00	0	0
Total For FRS159									0.00	0	0
FRS159 On 06/06/2024 Spot Bond					0.00000	90.56772			0.00	0	0
Total FRS160 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 FRS160										0.00	0	0
FRS16 On 06/06/2025 Spot Bond					0.00000	92.09117				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	62.76337				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	70.64141				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	76.80184				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	79.24061				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	36.83107				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	52.13380				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS16 On 01/08/2022 Spot Bond					0.00000	50.46711				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS16 On 01/08/2021 Spot Bond					0.00000	38.16116				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS17 On 01/08/2022 Spot Bond					0.00000	201.09541				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS17 On 16/10/2022 Spot Bond					0.00000	101.58539				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS17 On 16/10/2024 Spot Bond					0.00000	101.68567				0.00	0	0
Total FRS172 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 FRS172										0.00	0	0
FRS17: On 13/11/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS173 SPOT										0.00	0	0
Total For FRS173										0.00	0	0
FRS17: On 13/05/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS174 SPOT										0.00	0	0
Total For FRS174										0.00	0	0
FRS17: On 26/01/2024 Spot Bond					0.00000	69.05706				0.00	0	0
Total FRS175 SPOT										0.00	0	0
Total For FRS175										0.00	0	0
FRS17: On 26/01/2024 Spot Bond					0.00000	69.05695				0.00	0	0
Total FRS176 SPOT										0.00	0	0
Total For FRS176										0.00	0	0
FRS17: On 19/07/2024 Spot Bond					0.00000	94.62424				0.00	0	0
Total FRS177 SPOT										0.00	0	0
Total For FRS177										0.00	0	0
FRS17: On 02/08/2019 Spot Bond					0.00000	113.88424				0.00	0	0
Total FRS178 SPOT										0.00	0	0
Total For FRS178										0.00	0	0
FRS17: On 15/08/2019 Spot Bond					0.00000	102.06444				0.00	0	0
Total FRS179 SPOT										0.00	0	0
Total For FRS179										0.00	0	0
FRS18: On 18/09/2023 Spot Bond					0.00000	100.07293				0.00	0	0
Total FRS180 SPOT										0.00	0	0
Total For FRS180										0.00	0	0
FRS18: On 19/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	5,000,000,000	10,000,000,000	
Total FRS181 SPOT									10,000,000,000,000.00	5,000,000,000	10,000,000,000	
Total For FRS181									10,000,000,000,000.00	5,000,000,000	10,000,000,000	
FRS36 On 07/12/2023 Spot Bond			3.45000	3.45000	3.45000	290.47747			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			3.34000	3.34000	3.34000	291.91685			0.00	0	0	
Total FRS37 SPOT									0.00	0	0	
Total For FRS37									0.00	0	0	
FRS43 On 07/12/2023 Spot Bond			4.06000	4.06000	4.06000	282.64820			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			3.53000	150.37333	3.53000	150.24158				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	101.33792				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			3.23000	151.80270	3.23000	151.67455				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	101.11233				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			3.71000	105.08059	3.71000	104.98651				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			3.42000	81.80893	3.42000	112.09229				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			3.55000	3.55000	3.55000	126.70824				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			3.58000	3.58000	3.58000	126.48571				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			4.25000	4.25000	4.25000	280.26150				0.00	0	0
Total FRS90 SPOT										0.00	0	0
Total For FRS90										0.00	0	0
FRX19 On 15/11/2019 Spot Bond			8.40000	103.87292	8.40000	103.78006				0.00	0	0
Total FRX19 SPOT										0.00	0	0
Total For FRX19										0.00	0	0
FRX20 On 01/10/2020 Spot Bond			8.65000	104.41007	8.65000	104.31348				0.00	0	1,000,000,000
Total FRX20 SPOT										0.00	0	1,000,000,000
Total For FRX20										0.00	0	1,000,000,000
FRX23 On 28/02/2023 Spot Bond			9.50000	9.50000	9.50000	94.21674				0.00	0	0
Total FRX23 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRX23									0.00	0	0
FRX24 On 10/12/2024 Spot Bond			9.99500	106.54160	9.99500	106.42809			0.00	0	600,000,000
Total FRX24 SPOT									0.00	0	600,000,000
Total For FRX24									0.00	0	600,000,000
FRX25 On 26/07/2025 Spot Bond			10.20500	105.80334	10.20500	99.28159			0.00	0	0
Total FRX25 SPOT									0.00	0	0
Total For FRX25									0.00	0	0
FRX26 On 01/10/2026 Spot Bond			10.35500	100.00918	10.35500	99.89889		1,242,600,000,000.00		120,000,000	560,000,000
Total FRX26 SPOT								1,242,600,000,000.00		120,000,000	560,000,000
Total For FRX26								1,242,600,000,000.00		120,000,000	560,000,000
FRX27 On 07/03/2027 Spot Bond			10.38500	99.41563	10.38500	99.30448			0.00	0	0
Total FRX27 SPOT									0.00	0	0
Total For FRX27									0.00	0	0
FRX28 On 26/07/2028 Spot Bond			10.37500	106.78723	10.37500	99.99037			0.00	0	0
Total FRX28 SPOT									0.00	0	0
Total For FRX28									0.00	0	0
FRX30 On 31/01/2030 Spot Bond			10.88000	94.19166	10.88000	94.08326			0.00	0	0
Total FRX30 SPOT									0.00	0	0
Total For FRX30									0.00	0	0
FRX31 On 21/02/2031 Spot Bond			11.04500	90.58193	11.04500	90.47614			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			11.04000	94.57994	11.04000	96.13954		3,422,400,000,000.00		310,000,000	310,000,000
Total FRX32 SPOT								3,422,400,000,000.00		310,000,000	310,000,000
Total For FRX32								3,422,400,000,000.00		310,000,000	310,000,000
FRX45 On 14/04/2045 Spot Bond			11.99000	71.80753	11.99000	71.71621			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS1A5 On 20/03/2038 Spot Bond					0.00000	100.87322			0.00	2,722,327,904	44,707,751,047
Total FS1A5 SPOT									0.00	2,722,327,904	44,707,751,047
Total For FS1A5									0.00	2,722,327,904	44,707,751,047
FS1B1 On 20/03/2038 Spot Bond					0.00000	100.02167			0.00	0	13,000,000,000
Total FS1B1 SPOT									0.00	0	13,000,000,000
Total For FS1B1									0.00	0	13,000,000,000
FS1C1 On 20/03/2038 Spot Bond					0.00000	100.02243			0.00	0	6,500,000,000
Total FS1C1 SPOT									0.00	0	6,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS1C1										0.00	0	6,500,000,000
FS1D1 On 20/03/2038 Spot Bond					0.00000	100.02570				0.00	0	3,500,000,000
Total FS1D1 SPOT										0.00	0	3,500,000,000
Total For FS1D1										0.00	0	3,500,000,000
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	100.77634				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	100.76166				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	100.78324				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	100.87811				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	100.82138				0.00	0	42,827,200
Total FS3A5 SPOT										0.00	0	42,827,200
Total For FS3A5										0.00	0	42,827,200
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	101.41492				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
FS6A1 On 20/08/2021 Spot Bond					0.00000	100.92578				0.00	0	0
Total FS6A1 SPOT										0.00	0	0
Total For FS6A1										0.00	0	0
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.96912				0.00	0	0
Total FS6A2 SPOT										0.00	0	0
Total For FS6A2										0.00	0	0
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.99089				0.00	0	0
Total FS6A3 SPOT										0.00	0	0
Total For FS6A3										0.00	0	0
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.00746				0.00	0	0
Total FS6B1 SPOT										0.00	0	0
Total For FS6B1										0.00	0	0
FS6C1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6C1U SPOT										0.00	0	0
Total For FS6C1U										0.00	0	0
FS6D1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6D1U SPOT										0.00	0	0
Total For FS6D1U										0.00	0	0
FS6E1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6E1U SPOT										0.00	0	0
Total For FS6E1U										0.00	0	0
GBL02 On 15/10/2018 Spot Bond					0.00000	101.69020				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	100.99525				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	100.43956				0.00	0	0
Total GBL04 SPOT										0.00	0	0
Total For GBL04										0.00	0	0
GH2A1U 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	100.58658				0.00	0	22,382,900
Total GH31A2 SPOT										0.00	0	22,382,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GH31A2										0.00	0	22,382,900
GH31A On 25/02/2020 Spot Bond					0.00000	100.59332				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	100.63715				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	100.69102				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	100.72465				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB01U SPOT										0.00	0	0
Total For GRB01U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0
GRB05 On 10/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB05U SPOT										0.00	0	0
Total For GRB05U										0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB06U SPOT										0.00	0	0
Total For GRB06U										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB13 On 31/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB13U SPOT										0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.23509				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	100.25909				0.00	0	80,000,000
Total GRT08 SPOT										0.00	0	80,000,000
Total For GRT08										0.00	0	80,000,000
GRT09 On 15/10/2018 Spot Bond					0.00000	101.60567				0.00	0	229,000,000
Total GRT09 SPOT										0.00	0	229,000,000
Total For GRT09										0.00	0	229,000,000
GRT10 On 13/05/2019 Spot Bond					0.00000	101.28917				0.00	0	20,000,000
Total GRT10 SPOT										0.00	0	20,000,000
Total For GRT10										0.00	0	20,000,000
GRT11 On 13/05/2021 Spot Bond					0.00000	100.94793				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	100.47601				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRT13 On 15/04/2020 Spot Bond					0.00000	101.55875				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	100.92359				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	101.63484				0.00	0	0
Total GRT15 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 GRT15										0.00	0	0
GRT16 On 17/10/2021 Spot Bond					0.00000	102.40468				0.00	0	0
Total GRT16 SPOT										0.00	0	0
Total For GRT16										0.00	0	0
GRT17 On 17/10/2023 Spot Bond			10.19000	104.29632	10.19000	104.18310				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	100.33166				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	101.05484				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	101.94008				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			10.75500	94.27159	10.75500	100.57369				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRT22 On 16/10/2022 Spot Bond					0.00000	101.55074				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	101.82553				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	100.25673				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	100.26547				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	100.27463				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRX01U										0.00	0	0
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX02U SPOT										0.00	0	0
Total For GRX02U										0.00	0	0
HC2T2 On 05/10/2018 Spot Bond					0.00000	101.75203				0.00	0	0
Total HC2T2 SPOT										0.00	0	0
Total For HC2T2										0.00	0	0
HC5T1 On 29/10/2018 Spot Bond					0.00000	100.53578				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	101.33352				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	101.89335				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	101.73607				0.00	0	0
Total HILB06 SPOT										0.00	0	0
Total For HILB06										0.00	0	0
HILB07 On 11/07/2021 Spot Bond					0.00000	101.75774				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	99.77941				0.00	600,000,000	5,000,000,000
Total HILB08 SPOT										0.00	600,000,000	5,000,000,000
Total For HILB08										0.00	600,000,000	5,000,000,000
HILB09 On 29/03/2025 Spot Bond					0.00000	99.77118				0.00	300,000,000	0
Total HILB09 SPOT										0.00	300,000,000	0
Total For HILB09										0.00	300,000,000	0
HILB10 On 17/03/2022 Spot Bond					0.00000	100.09179				0.00	0	0
Total HILB10 SPOT										0.00	0	0
Total For HILB10										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C4U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1E4U SPOT										0.00	0	0
Total For HM1E4U										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	110.95400	10.00000	110.83800				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	100.86949				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	101.83621				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	101.78418				0.00	0	0
Total HPF09 SPOT										0.00	0	0
Total For HPF09										0.00	0	0
HPF11 On 31/03/2023 Spot Bond					0.00000	99.76987				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			8.82000	103.01590	8.82000	102.91930				0.00	0	100,000,000
Total HWAY20 SPOT										0.00	0	100,000,000
Total For HWAY20										0.00	0	100,000,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	31.19913	100.00000	30.92534				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			3.80000	286.21352	3.80000	285.95391				0.00	0	260,000,000
Total HWAY23 SPOT										0.00	0	260,000,000
Total For HWAY23										0.00	0	260,000,000
HWAY2 On 07/12/2024 Spot Bond			3.98000	3.98000	3.98000	286.79746				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			3.70000	84.05348	3.70000	97.63230				0.00	0	0
Total HWAY33 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 HWAY33									0.00	0	0
HWAY3 On 31/07/2034 Spot Bond			11.02000	88.25391	11.02000	88.15106			0.00	0	1,590,000,000
Total HWAY34 SPOT									0.00	0	1,590,000,000
Total For HWAY34									0.00	0	1,590,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.46513	100.00000	10.37329			0.00	0	0
Total HWAY34/R208 SPOT									0.00	0	0
Total For HWAY34/R208									0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			11.02000	87.95545	11.02000	87.85295			0.00	0	300,000,000
Total HWAY35 SPOT									0.00	0	300,000,000
Total For HWAY35									0.00	0	300,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.46500	100.00000	10.37316			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	101.55154			0.00	0	40,000,000
Total HWF08 SPOT									0.00	0	40,000,000
Total For HWF08									0.00	0	40,000,000
HWF09 On 19/09/2019 Spot Bond					0.00000	100.35421			0.00	0	0
Total HWF09 SPOT									0.00	0	0
Total For HWF09									0.00	0	0
HWF10 On 30/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HWF10U SPOT									0.00	0	0
Total For HWF10U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	110.95400	10.00000	110.83800			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			2.93500	131.47533	2.94000	131.32983		14,815,880,000,000.00	5,048,000,000	136,663,000,000	
Total I2025 SPOT								14,815,880,000,000.00	5,048,000,000	136,663,000,000	
Total For I2025								14,815,880,000,000.00	5,048,000,000	136,663,000,000	
I2029 On 31/03/2029 Spot Bond			3.00000	99.57837	3.00000	99.49659		20,364,600,000,000.00	6,788,200,000	38,700,700,000	
Total I2029 SPOT								20,364,600,000,000.00	6,788,200,000	38,700,700,000	
Total For I2029								20,364,600,000,000.00	6,788,200,000	38,700,700,000	
I2033 On 28/02/2033 Spot Bond			3.07000	101.87751	3.07000	101.79272		24,867,000,000,000.00	8,100,000,000	66,472,900,000	
Total I2033 SPOT								24,867,000,000,000.00	8,100,000,000	66,472,900,000	
Total For I2033								24,867,000,000,000.00	8,100,000,000	66,472,900,000	
I2038 On 31/01/2038 Spot Bond			3.10000	121.94392	3.11000	121.65751		9,281,400,000,000.00	2,994,000,000	189,719,700,000	
Total I2038 SPOT								9,281,400,000,000.00	2,994,000,000	189,719,700,000	

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 I2038									9,281,400,000,000.00	2,994,000,000	189,719,700,000
I2046 On 31/03/2046 Spot Bond			3.12000	115.62643	3.12000	115.53000			7,806,240,000,000.00	2,502,000,000	156,423,700,000
Total I2046 SPOT									7,806,240,000,000.00	2,502,000,000	156,423,700,000
Total For I2046									7,806,240,000,000.00	2,502,000,000	156,423,700,000
I2050 On 31/12/2050 Spot Bond			3.13000	121.56671	3.14000	121.20986			41,262,164,000,000.00	13,182,800,000	113,746,615,587
Total I2050 SPOT									11,262,164,000,000.00	13,182,800,000	113,746,615,587
Total For I2050									11,262,164,000,000.00	13,182,800,000	113,746,615,587
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	100.65136			0.00	0	0
Total IBL100 SPOT									0.00	0	0
Total For IBL100									0.00	0	0
IBL101 On 24/05/2022 Spot Bond			9.66500	9.66500	9.66500	101.14607			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	101.12946			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	101.55646			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	101.02970			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	100.68979			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			3.91000	284.81141	3.91000	284.54970			0.00	0	0
Total IBL109 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 IBL109										0.00	0	0
IBL110 On 07/03/2019 Spot Bond			8.12000	8.12000	8.12000	100.30965				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	100.70864				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	100.70862				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	100.73775				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	100.72780				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	100.02035				0.00	0	0
Total IBL116 SPOT										0.00	0	0
Total For IBL116										0.00	0	0
IBL117 On 13/07/2019 Spot Bond					0.00000	101.54581				0.00	0	0
Total IBL117 SPOT										0.00	0	0
Total For IBL117										0.00	0	0
IBL118 On 24/07/2020 Spot Bond					0.00000	101.31926				0.00	14,000,000,000	7,000,000,000
Total IBL118 SPOT										0.00	14,000,000,000	7,000,000,000
Total For IBL118										0.00	14,000,000,000	7,000,000,000
IBL119 On 16/08/2021 Spot Bond					0.00000	100.83989				0.00	0	0
Total IBL119 SPOT										0.00	0	0
Total For IBL119										0.00	0	0
IBL36 On 31/01/2022 Spot Bond			3.33000	3.33000	3.33000	151.19510				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	110.95400	10.00000	110.83800				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			8.28000	8.28000	8.28000	101.89652				0.00	0	0
Total IBL45 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 IBL45										0.00	0	0
IBL46 On 15/01/2020 Spot Bond			8.59000	8.59000	8.59000	99.68837				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			9.44000	100.74770	9.44000	100.64674				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0
IBL56 On 31/01/2019 Spot Bond					0.00000	101.27118				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			8.02000	101.37516	8.02000	101.28888				0.00	0	0
Total IBL59 SPOT										0.00	0	0
Total For IBL59										0.00	0	0
IBL60 On 17/02/2024 Spot Bond			10.35000	100.68002	10.35000	100.56965				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	99.81814				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL64 On 29/07/2019 Spot Bond					0.00000	101.31758				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	101.21682				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IBL67 On 31/01/2022 Spot Bond			4.03000	148.02632	4.03000	147.88872				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL75 On 19/08/2020 Spot Bond					0.00000	101.64397				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	100.71702				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	101.18898				0.00	0	0
Total IBL77 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 IBL77									0.00	0	0
IBL78 On 25/11/2022 Spot Bond			10.40000	102.11678	10.40000	102.00430			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			7.85000	102.27255	7.85000	102.18692			0.00	0	0
Total IBL79 SPOT									0.00	0	0
Total For IBL79									0.00	0	0
IBL80U On 02/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL80U SPOT									0.00	0	0
Total For IBL80U									0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL81U SPOT									0.00	0	0
Total For IBL81U									0.00	0	0
IBL82 On 29/01/2019 Spot Bond					0.00000	101.43000			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	99.91341			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	101.11226			0.00	0	40,000,000
Total IBL85 SPOT									0.00	0	40,000,000
Total For IBL85									0.00	0	40,000,000
IBL86 On 20/05/2021 Spot Bond					0.00000	101.83662			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			8.15000	104.36723	8.15000	104.27665			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			9.60000	105.21520	9.60000	105.10801			0.00	0	0
Total IBL88 SPOT									0.00	0	0
Total For IBL88									0.00	0	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	24.12159	100.00000	23.90990			0.00	0	0
Total IBL88/R208 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 IBL88/R208										0.00	0	0
IBL89 On 26/05/2021 Spot Bond					0.00000	100.62916				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	101.68485				0.00	0	0
Total IBL92 SPOT										0.00	0	0
Total For IBL92										0.00	0	0
IBL94 On 06/09/2019 Spot Bond					0.00000	100.45459				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	101.69864				0.00	0	50,000,000,000
Total IBL95 SPOT										0.00	0	50,000,000,000
Total For IBL95										0.00	0	50,000,000,000
IBL96 On 21/09/2019 Spot Bond					0.00000	99.99984				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	101.86156				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	102.54301				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			8.02000	104.83679	8.02000	104.74674				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	9.88225	100.00000	9.79553				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	100.32933				0.00	0	0
Total IDCC01 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 IDCC01										0.00	0	0
IDCC02 On 26/04/2019 Spot Bond					0.00000	101.24449				0.00	0	0
Total IDCC02 SPOT										0.00	0	0
Total For IDCC02										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond					0.00000	101.40897				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			9.10000	102.13562	9.10000	102.03634				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond					0.00000	101.14233				0.00	0	40,000,000
Total IDCG05 SPOT										0.00	0	40,000,000
Total For IDCG05										0.00	0	40,000,000
IDCG06 On 24/11/2024 Spot Bond			10.30500	99.80906	10.30500	99.70012				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCG07 On 13/11/2020 Spot Bond					0.00000	100.92359				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			11.99500	99.64958	11.99500	99.43599				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG09 On 05/12/2019 Spot Bond					0.00000	100.99381				0.00	0	20,000,000
Total IDCG09 SPOT										0.00	0	20,000,000
Total For IDCG09										0.00	0	20,000,000
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.38603				0.00	0	0
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			11.15500	101.39521	11.15500	101.27500				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCG12 On 26/04/2021 Spot Bond					0.00000	101.32187				0.00	0	0
Total IDCG12 SPOT										0.00	0	0
Total For IDCG12										0.00	0	0
IDCG13 On 26/04/2023 Spot Bond					0.00000	101.36212				0.00	0	0
Total IDCG13 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 IDCG13										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	101.71343				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	100.09426				0.00	0	0
Total IDCP07 SPOT										0.00	0	0
Total For IDCP07										0.00	0	0
IDCP1L On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP1U SPOT										0.00	0	0
Total For IDCP1U										0.00	0	0
IDCP2L On 05/04/2025 Spot Bond			100.00000	7.08204	100.00000	7.01955				0.00	0	0
Total IDCP2U SPOT										0.00	0	0
Total For IDCP2U										0.00	0	0
IDCP3L On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP3U SPOT										0.00	0	0
Total For IDCP3U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			9.45500	99.13206	9.45500	99.03203				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFC02 On 14/04/2021 Spot Bond			8.25000	105.08289	8.25000	104.99008				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN289U										0.00	0	0
IN302U On 28/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN302U SPOT										0.00	0	0
Total For IN302U										0.00	0	0
IN303U On 01/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN303U SPOT										0.00	0	0
Total For IN303U										0.00	0	0
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN304U SPOT										0.00	0	0
Total For IN304U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN313U SPOT										0.00	0	0
Total For IN313U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN327U SPOT										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN347U										0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN355U SPOT										0.00	0	0
Total For IN355U										0.00	0	0
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN367U SPOT										0.00	0	0
Total For IN367U										0.00	0	0
IN374U On 13/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN374U SPOT										0.00	0	0
Total For IN374U										0.00	0	0
IN378U On 16/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN378U SPOT										0.00	0	0
Total For IN378U										0.00	0	0
ING196 On 30/06/2027 Spot Bond					0.00000	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	110.95400	10.00000	110.83800				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	99.90394				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING335 On 15/08/2019 Spot Bond					0.00000	103.16323				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	99.90208				0.00	0	0
Total ING360 SPOT										0.00	0	0
Total For ING360										0.00	0	0
ING362 On 24/02/2021 Spot Bond					0.00000	100.43621				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	101.18657				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	101.19994				0.00	0	0
Total ING371 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 ING371										0.00	0	0
ING375 On 24/02/2023 Spot Bond					0.00000	101.28519				0.00	0	0
Total ING375 SPOT										0.00	0	0
Total For ING375										0.00	0	0
ING383 On 30/06/2020 Spot Bond					0.00000	100.13166				0.00	0	0
Total ING383 SPOT										0.00	0	0
Total For ING383										0.00	0	0
ING384 On 30/09/2020 Spot Bond					0.00000	77.93478				0.00	0	0
Total ING384 SPOT										0.00	0	0
Total For ING384										0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	101.24977				0.00	0	700,000,000
Total INLV01 SPOT										0.00	0	700,000,000
Total For INLV01										0.00	0	700,000,000
INLV02 On 20/10/2020 Spot Bond					0.00000	102.67432				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond					0.00000	101.32195				0.00	0	0
Total INLV03 SPOT										0.00	0	0
Total For INLV03										0.00	0	0
INLV04 On 11/02/2021 Spot Bond			11.90000	103.28454	11.90000	103.15486				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	100.38187				0.00	0	220,055,300
Total INLV05 SPOT										0.00	0	220,055,300
Total For INLV05										0.00	0	220,055,300
IPF01/J On 25/11/2020 Spot Bond			10.00000	110.95400	10.00000	110.83800				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	102.19034				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPF11 On 15/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF11 SPOT										0.00	0	0
Total For IPF11										0.00	0	0
IPF13 On 04/12/2020 Spot Bond					0.00000	100.40842				0.00	0	0
Total IPF13 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 IPF13										0.00	0	0
IPF14 On 17/12/2018 Spot Bond					0.00000	100.25802				0.00	0	0
Total IPF14 SPOT										0.00	0	0
Total For IPF14										0.00	0	0
IPF15 On 17/12/2020 Spot Bond					0.00000	100.39585				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	100.09663				0.00	0	0
Total IPF16 SPOT										0.00	0	0
Total For IPF16										0.00	0	0
IPF17 On 22/12/2020 Spot Bond					0.00000	99.91269				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	99.91163				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	99.91058				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	100.09223				0.00	0	10,000,000
Total IPF20 SPOT										0.00	0	10,000,000
Total For IPF20										0.00	0	10,000,000
IPF21 On 17/03/2022 Spot Bond					0.00000	100.09567				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	100.17136				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	101.09971				0.00	0	0
Total IPF24 SPOT										0.00	0	0
Total For IPF24										0.00	0	0
IPFC19 On 26/10/2018 Spot Bond					0.00000	101.15765				0.00	0	0
Total IPFC19 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 IPFC19									0.00	0	0
IPL8/JIF On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPL8/JIBAR SPOT									0.00	0	0
Total For IPL8/JIBAR									0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.41649	2.75000	100.38668			0.00	0	0
Total IV017/R212 SPOT									0.00	0	0
Total For IV017/R212									0.00	0	0
IV019 On 31/03/2028 Spot Bond			6.30000	140.40471	6.30000	140.24000			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	100.74562			0.00	930,000,000	465,000,000
Total IV025 SPOT									0.00	930,000,000	465,000,000
Total For IV025									0.00	930,000,000	465,000,000
IV026 On 27/09/2019 Spot Bond					0.00000	99.27333			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			4.94000	4.94000	4.94000	116.84606			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			4.94000	4.94000	4.94000	116.84606			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0
IV031 On 11/03/2020 Spot Bond					0.00000	100.27487			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV033 On 11/02/2021 Spot Bond					0.00000	101.72504			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			11.80000	102.84681	11.80000	102.71872			0.00	0	0
Total IV034 SPOT									0.00	0	0
Total For IV034									0.00	0	0
IV035 On 07/04/2022 Spot Bond					0.00000	109.75926			0.00	0	90,000,000
Total IV035 SPOT									0.00	0	90,000,000
Total For IV035									0.00	0	90,000,000
IV036 On 22/07/2021 Spot Bond					0.00000	101.84703			0.00	0	0
Total IV036 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 IV036										0.00	0	0
IV038 On 23/09/2021 Spot Bond					0.00000	99.88446				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			5.48000	5.48000	5.48000	141.30815				0.00	0	0
Total IV039 SPOT										0.00	0	0
Total For IV039										0.00	0	0
IV040 On 29/09/2021 Spot Bond					0.00000	102.90258				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			12.15000	99.43092	12.15000	99.30352				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	100.99532				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			12.04000	12.04000	12.04000	105.31929				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	101.58781				0.00	0	0
Total IV044 SPOT										0.00	0	0
Total For IV044										0.00	0	0
IV045 On 31/01/2022 Spot Bond			5.03000	143.46115	5.03000	143.31258				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	99.99989				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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IV118U									0.00	0	0
IV123U On 18/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV123U SPOT									0.00	0	0
Total For IV123U									0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV125U SPOT									0.00	0	0
Total For IV125U									0.00	0	0
IV19A On 31/03/2028 Spot Bond			5.00000	155.97588	5.00000	155.81439			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
IVA855 On 20/09/2018 Spot Bond			7.30000	7.30000	7.30000	7.30000			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			7.30000	7.30000	7.30000	99.82032			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			7.30000	7.30000	7.30000	99.68102			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			7.40000	7.40000	7.40000	99.39546		8,880,000,000,000.00	1,200,000,000	300,000,000	
Total IVA859 SPOT								8,880,000,000,000.00	1,200,000,000	300,000,000	
Total For IVA859								8,880,000,000,000.00	1,200,000,000	300,000,000	
IVA861 On 01/11/2018 Spot Bond			7.40000	7.40000	7.40000	99.11583		5,920,000,000,000.00	800,000,000	200,000,000	
Total IVA861 SPOT								5,920,000,000,000.00	800,000,000	200,000,000	
Total For IVA861								5,920,000,000,000.00	800,000,000	200,000,000	
IVA863 On 15/11/2018 Spot Bond			7.40000	7.40000	7.40000	98.83778		0.00	0	0	
Total IVA863 SPOT								0.00	0	0	
Total For IVA863								0.00	0	0	
IVA865 On 29/11/2018 Spot Bond			7.50000	7.50000	7.50000	98.54212		0.00	0	0	
Total IVA865 SPOT								0.00	0	0	
Total For IVA865								0.00	0	0	
IVA866 On 06/12/2018 Spot Bond			7.50000	7.50000	7.50000	98.40264		0.00	0	0	
Total IVA866 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 IVA866										0.00	0	0
IVA867 On 13/12/2018 Spot Bond			7.50000	7.50000	7.50000	98.26356				0.00	0	0
Total IVA867 SPOT										0.00	0	0
Total For IVA867										0.00	0	0
IVA871 On 10/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVA871 SPOT										0.00	0	0
Total For IVA871										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	110.95400	10.00000	110.83800				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	101.92061				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	99.77929				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	99.77394				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond					0.00000	97.98144				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			8.62000	102.28096	8.62000	102.18718				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	58.00676	100.00000	57.49771				0.00	0	0
Total IVC037 SPOT										0.00	0	0
Total For IVC037										0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			9.67000	100.80011	9.67000	100.69669				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	100.76719				0.00	0	0
Total IVC049 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 IVC049										0.00	0	0
IVC055 On 26/03/2020 Spot Bond					0.00000	100.09457				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC063 On 07/08/2020 Spot Bond					0.00000	101.15667				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC070 On 20/01/2019 Spot Bond					0.00000	101.78307				0.00	0	0
Total IVC070 SPOT										0.00	0	0
Total For IVC070										0.00	0	0
IVC075 On 21/04/2019 Spot Bond					0.00000	101.51307				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	101.66747				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	100.71167				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	100.68143				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			10.52000	103.98612	10.52000	103.86967				0.00	0	0
Total IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0
IVC097 On 29/06/2021 Spot Bond					0.00000	99.76068				0.00	0	200,000,000
Total IVC097 SPOT										0.00	0	200,000,000
Total For IVC097										0.00	0	200,000,000
IVC102 On 31/01/2020 Spot Bond					0.00000	101.40508				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	99.75669				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	100.27687				0.00	0	0
Total IVC105 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC105										0.00	0	0
IVC106 On 13/03/2020 Spot Bond					0.00000	100.20059				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	99.75935				0.00	0	0
Total IVC107 SPOT										0.00	0	0
Total For IVC107										0.00	0	0
IVC108 On 29/07/2019 Spot Bond					0.00000	101.38959				0.00	0	0
Total IVC108 SPOT										0.00	0	0
Total For IVC108										0.00	0	0
IVC109 On 19/05/2021 Spot Bond					0.00000	102.00594				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			10.17000	102.49031	10.17000	102.37985				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	100.75807				0.00	0	0
Total IVC111 SPOT										0.00	0	0
Total For IVC111										0.00	0	0
IVC114 On 14/09/2021 Spot Bond					0.00000	100.17971				0.00	0	0
Total IVC114 SPOT										0.00	0	0
Total For IVC114										0.00	0	0
IVC116 On 16/08/2020 Spot Bond					0.00000	100.94184				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	100.75458				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	99.91145				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	101.76741				0.00	0	0
Total IVC122 SPOT										0.00	0	0
Total For IVC122										0.00	0	0
IVC126 On 30/04/2019 Spot Bond					0.00000	101.31011				0.00	0	0
Total IVC126 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 IVC126										0.00	0	0
IVC127 On 27/12/2018 Spot Bond					0.00000	99.87402				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	99.91691				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	99.89794				0.00	0	0
Total IVC129 SPOT										0.00	0	0
Total For IVC129										0.00	0	0
IVC130 On 23/04/2019 Spot Bond					0.00000	101.43619				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	101.46708				0.00	0	0
Total IVC131 SPOT										0.00	0	0
Total For IVC131										0.00	0	0
IVC132 On 31/05/2019 Spot Bond					0.00000	100.48915				0.00	0	0
Total IVC132 SPOT										0.00	0	0
Total For IVC132										0.00	0	0
IVC133 On 06/12/2019 Spot Bond			8.02000	8.02000	8.02000	102.32548				0.00	0	0
Total IVC133 SPOT										0.00	0	0
Total For IVC133										0.00	0	0
IVC134 On 25/07/2020 Spot Bond					0.00000	101.33038				0.00	0	0
Total IVC134 SPOT										0.00	0	0
Total For IVC134										0.00	0	0
IVC135 On 31/07/2020 Spot Bond					0.00000	101.25007				0.00	0	0
Total IVC135 SPOT										0.00	0	0
Total For IVC135										0.00	0	0
IVC136 On 22/08/2021 Spot Bond					0.00000	101.14431				0.00	0	40,000,000
Total IVC136 SPOT										0.00	0	40,000,000
Total For IVC136										0.00	0	40,000,000
IVC137 On 29/08/2021 Spot Bond					0.00000	100.59400				0.00	0	0
Total IVC137 SPOT										0.00	0	0
Total For IVC137										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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC68U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC91U SPOT										0.00	0	0
Total For IVC91U										0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC95U SPOT										0.00	0	0
Total For IVC95U										0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC96U SPOT										0.00	0	0
Total For IVC96U										0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
IVF47U On 16/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF47U SPOT										0.00	0	0
Total For IVF47U										0.00	0	0
IVF51U On 04/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF51U SPOT										0.00	0	0
Total For IVF51U										0.00	0	0
IVS01U On 23/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVS01U SPOT										0.00	0	0
Total For IVS01U										0.00	0	0
JAS01 On 31/01/2019 Spot Bond					0.00000	101.46142				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For JIBAR										0.00	0	0
KAP00: On 13/06/2019 Spot Bond					0.00000	100.20148				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP00: On 06/06/2019 Spot Bond					0.00000	100.37340				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KAP00: On 29/06/2021 Spot Bond					0.00000	99.76202				0.00	0	0
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP00: On 26/10/2021 Spot Bond			9.72000	105.55703	9.72000	105.44759				0.00	0	0
Total KAP007 SPOT										0.00	0	0
Total For KAP007										0.00	0	0
KAP00: On 28/11/2019 Spot Bond					0.00000	101.09938				0.00	0	0
Total KAP008 SPOT										0.00	0	0
Total For KAP008										0.00	0	0
KAP00: On 24/05/2020 Spot Bond					0.00000	100.69287				0.00	0	0
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP01: On 15/09/2020 Spot Bond					0.00000	100.63578				0.00	0	0
Total KAP010 SPOT										0.00	0	0
Total For KAP010										0.00	0	0
KAP01: On 01/12/2022 Spot Bond					0.00000	100.44756				0.00	0	0
Total KAP012 SPOT										0.00	0	0
Total For KAP012										0.00	0	0
KAP04: On 01/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total KAP04U SPOT										0.00	0	0
Total For KAP04U										0.00	0	0
KAP11 On 24/10/2022 Spot Bond					0.00000	101.78981				0.00	0	0
Total KAP11 SPOT										0.00	0	0
Total For KAP11										0.00	0	0
KSB00: On 05/08/2020 Spot Bond					0.00000	102.79765				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	101.78741				0.00	0	0
Total KST01 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 KST01										0.00	0	0
KW01 On 31/10/2027 Spot Bond			10.54500	122.42256	10.54500	122.28590				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	100.81494				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	101.34778				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			10.02000	102.67736	10.02000	102.56830				0.00	0	0
Total LBK11 SPOT										0.00	0	0
Total For LBK11										0.00	0	0
LBK11/ On 28/11/2019 Spot Bond			9.62000	103.11127	9.62000	103.00602				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	100.80192	9.71000	100.69809				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	105.90853				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	100.54710				0.00	0	50,000,000
Total LBK16 SPOT										0.00	0	50,000,000
Total For LBK16										0.00	0	50,000,000
LBK17 On 22/03/2020 Spot Bond					0.00000	100.88718				0.00	0	30,000,000
Total LBK17 SPOT										0.00	0	30,000,000
Total For LBK17										0.00	0	30,000,000
LBK18 On 22/03/2022 Spot Bond					0.00000	103.65495				0.00	0	1,100,000,000
Total LBK18 SPOT										0.00	0	1,100,000,000
Total For LBK18										0.00	0	1,100,000,000
LBK20 On 08/06/2022 Spot Bond			10.45000	102.25480	10.45000	102.14103				0.00	0	2,500,000,000
Total LBK20 SPOT										0.00	0	2,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For LBK20									0.00	0	2,500,000,000
LBK22 On 04/09/2020 Spot Bond					0.00000	100.57922			0.00	0	160,000,000
Total LBK22 SPOT									0.00	0	160,000,000
Total For LBK22									0.00	0	160,000,000
LBK23 On 05/09/2022 Spot Bond					0.00000	100.40756			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			10.60000	103.35571	10.60000	103.23910			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	99.91797			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	100.11363			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	99.90689			0.00	0	0
Total LBK27 SPOT									0.00	0	0
Total For LBK27									0.00	0	0
LBK28 On 15/05/2028 Spot Bond			11.39000	99.03587	11.39000	98.91670			0.00	0	1,000,000,000
Total LBK28 SPOT									0.00	0	1,000,000,000
Total For LBK28									0.00	0	1,000,000,000
LBK29 On 07/06/2023 Spot Bond			10.35000	100.57350	10.35000	100.46264		13,455,000,000,000.00		1,300,000,000	27,400,000,000
Total LBK29 SPOT								13,455,000,000,000.00		1,300,000,000	27,400,000,000
Total For LBK29								13,455,000,000,000.00		1,300,000,000	27,400,000,000
LBK30 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		120,000,000,000,000.00		61,200,000,000	30,600,000,000
Total LBK30 SPOT								120,000,000,000,000.00		61,200,000,000	30,600,000,000
Total For LBK30								120,000,000,000,000.00		61,200,000,000	30,600,000,000
LBK31 On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		250,000,000,000,000.00		152,500,000,000	92,000,000,000
Total LBK31 SPOT								250,000,000,000,000.00		152,500,000,000	92,000,000,000
Total For LBK31								250,000,000,000,000.00		152,500,000,000	92,000,000,000
LGL04 On 14/08/2020 Spot Bond			9.17000	101.01950	9.17000	100.92110		0.00	0	0	580,000,000
Total LGL04 SPOT								0.00	0	0	580,000,000
Total For LGL04								0.00	0	0	580,000,000
LGL05 On 12/12/2021 Spot Bond					0.00000	101.33361			0.00	0	0
Total LGL05 SPOT								0.00	0	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LGL05										0.00	0	0
LGL06 On 04/10/2022 Spot Bond			10.50000	98.79132	10.50000	103.76238				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	102.80053				0.00	0	200,000,000
Total LGL07 SPOT										0.00	0	200,000,000
Total For LGL07										0.00	0	200,000,000
LGL08 On 28/02/2023 Spot Bond					0.00000	102.76386				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	103.52319				0.00	24,000,000	12,000,000
Total LGL09 SPOT										0.00	24,000,000	12,000,000
Total For LGL09										0.00	24,000,000	12,000,000
LHC05U On 27/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC05U SPOT										0.00	0	0
Total For LHC05U										0.00	0	0
LHC06U On 21/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC06U SPOT										0.00	0	0
Total For LHC06U										0.00	0	0
LHL17 On 14/11/2018 Spot Bond					0.00000	101.67415				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			9.85000	105.23998	9.85000	105.12801				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			14.02000	105.44379	14.02000	105.28860				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	101.39126				0.00	0	0
Total LHL26 SPOT										0.00	0	0
Total For LHL26										0.00	0	0
LHL27 On 13/02/2021 Spot Bond					0.00000	101.23328				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	101.38015				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	102.72815			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	100.75921			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	101.48723			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	100.85699			0.00	0	0
Total LRFC2 SPOT									0.00	0	0
Total For LRFC2									0.00	0	0
MAQ11 On 09/11/2018 Spot Bond					0.00000	100.92065			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	100.24214			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	101.13008			0.00	0	0
Total MAQ117 SPOT									0.00	0	0
Total For MAQ117									0.00	0	0
MAQ12 On 16/10/2018 Spot Bond					0.00000	99.50520			0.00	0	0
Total MAQ123 SPOT									0.00	0	0
Total For MAQ123									0.00	0	0
MAQ12 On 08/11/2018 Spot Bond					0.00000	99.04885			0.00	640,000,000	160,000,000
Total MAQ125 SPOT									0.00	640,000,000	160,000,000
Total For MAQ125									0.00	640,000,000	160,000,000
MAQ12 On 25/09/2018 Spot Bond					0.00000	99.92159			0.00	0	0
Total MAQ126 SPOT									0.00	0	0
Total For MAQ126									0.00	0	0
MAQ12 On 10/12/2018 Spot Bond					0.00000	98.40090			0.00	0	0
Total MAQ127 SPOT									0.00	0	0
Total For MAQ127									0.00	0	0
MBF04 On 07/06/2019 Spot Bond					0.00000	100.80157			0.00	0	30,000,000
Total MBF047 SPOT									0.00	0	30,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBF047										0.00	0	30,000,000
MBF04: On 14/03/2019 Spot Bond					0.00000	100.58334				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	101.31708				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	100.26323				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	100.27578				0.00	0	0
Total MBF055 SPOT										0.00	0	0
Total For MBF055										0.00	0	0
MBF05 On 28/08/2020 Spot Bond					0.00000	100.93401				0.00	0	40,000,000
Total MBF057 SPOT										0.00	0	40,000,000
Total For MBF057										0.00	0	40,000,000
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	100.69857				0.00	0	0
Total MBF059 SPOT										0.00	0	0
Total For MBF059										0.00	0	0
MBF06: On 17/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBF060 SPOT										0.00	0	0
Total For MBF060										0.00	0	0
MBF06 On 17/08/2021 Spot Bond					0.00000	100.78560				0.00	0	0
Total MBF061 SPOT										0.00	0	0
Total For MBF061										0.00	0	0
MBP03: On 12/09/2019 Spot Bond					0.00000	100.21262				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	101.62029				0.00	0	0
Total MBP036 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 MBP036									0.00	0	0
MBP03 On 26/05/2020 Spot Bond					0.00000	100.56972			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	101.14363			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	100.65882			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	100.67055			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	101.56111			0.00	0	0
Total MBP041 SPOT									0.00	0	0
Total For MBP041									0.00	0	0
MBP04 On 26/04/2021 Spot Bond					0.00000	101.27232			0.00	0	0
Total MBP042 SPOT									0.00	0	0
Total For MBP042									0.00	0	0
MBP04 On 27/07/2023 Spot Bond					0.00000	101.25887			0.00	0	0
Total MBP043 SPOT									0.00	0	0
Total For MBP043									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.25000	104.40901	8.25000	104.31681		16,500,000,000,000.00	2,000,000,000	500,000,000	
Total MBSA01 SPOT								16,500,000,000,000.00	2,000,000,000	500,000,000	
Total For MBSA01								16,500,000,000,000.00	2,000,000,000	500,000,000	
MBSA0 On 16/04/2019 Spot Bond			8.00000	104.54351	8.00000	104.45393		0.00	0	0	
Total MBSA01/R204 SPOT								0.00	0	0	
Total For MBSA01/R204								0.00	0	0	
MBSA0 On 15/04/2019 Spot Bond			8.18000	104.34263	8.18000	104.25124		1,308,800,000,000.00	160,000,000	80,000,000	
Total MBSA02 SPOT								1,308,800,000,000.00	160,000,000	80,000,000	
Total For MBSA02								1,308,800,000,000.00	160,000,000	80,000,000	
MBSA0 On 15/04/2019 Spot Bond			8.91000	103.95374	8.91000	103.85475		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	101.78203		0.00	0	0	
Total MEFSA4 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 MEFSA4										0.00	0	0
MEFSA On 05/07/2026 Spot Bond					0.00000	101.85307				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			8.27000	102.30565	8.27000	102.21511				0.00	0	0
Total MEFBSB4 SPOT										0.00	0	0
Total For MEFBSB4										0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.92500	102.43351	9.92500	102.32572				0.00	0	0
Total MEFBSB5 SPOT										0.00	0	0
Total For MEFBSB5										0.00	0	0
MFS1A On 20/12/2018 Spot Bond					0.00000	100.02077				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			9.82000	9.82000	9.82000	100.43161				0.00	0	0
Total MFS1B SPOT										0.00	0	0
Total For MFS1B										0.00	0	0
MIIIL03 On 28/08/2023 Spot Bond					0.00000	100.75945				0.00	0	0
Total MIIIL03 SPOT										0.00	0	0
Total For MIIIL03										0.00	0	0
MMF10 On 15/12/2024 Spot Bond					0.00000	102.92130				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	103.16078				0.00	0	0
Total MMF201 SPOT										0.00	0	0
Total For MMF201										0.00	0	0
MMF30 On 15/12/2024 Spot Bond					0.00000	100.13623				0.00	0	0
Total MMF301 SPOT										0.00	0	0
Total For MMF301										0.00	0	0
MMF40 On 15/12/2024 Spot Bond					0.00000	100.13487				0.00	0	0
Total MMF401 SPOT										0.00	0	0
Total For MMF401										0.00	0	0
MMIG0 On 17/03/2019 Spot Bond					0.00000	100.07311				0.00	510,000,000	255,000,000
Total MMIG01 SPOT										0.00	510,000,000	255,000,000
Total For MMIG01										0.00	510,000,000	255,000,000
MMIG0 On 17/03/2021 Spot Bond			9.75000	9.75000	9.75000	100.79022				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MMIG02										0.00	0	400,000,000
MMIG0 On 01/06/2020 Spot Bond					0.00000	100.53951				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			12.00500	12.00500	12.00500	97.95754				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			10.65000	10.65000	10.65000	101.81163				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	102.40285				0.00	0	0
Total MMIG06 SPOT										0.00	0	0
Total For MMIG06										0.00	0	0
MQB00 On 28/08/2023 Spot Bond					0.00000	100.76438				0.00	0	0
Total MQB003 SPOT										0.00	0	0
Total For MQB003										0.00	0	0
MTN06 On 13/07/2020 Spot Bond					0.00000	102.63480				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	102.20073				0.00	0	200,000,000
Total MTN07 SPOT										0.00	0	200,000,000
Total For MTN07										0.00	0	200,000,000
MTN08 On 11/10/2020 Spot Bond					0.00000	102.19364				0.00	160,000,000	80,000,000
Total MTN08 SPOT										0.00	160,000,000	80,000,000
Total For MTN08										0.00	160,000,000	80,000,000
MTN08 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MTN08U SPOT										0.00	0	0
Total For MTN08U										0.00	0	0
MTN09 On 11/10/2022 Spot Bond					0.00000	102.26650				0.00	0	0
Total MTN09 SPOT										0.00	0	0
Total For MTN09										0.00	0	0
MTN09 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MTN09U SPOT										0.00	0	0
Total For MTN09U										0.00	0	0
MTN10 On 11/10/2024 Spot Bond					0.00000	103.16914				0.00	0	0
Total MTN10 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 MTN10										0.00	0	0
MTN11 On 04/06/2021 Spot Bond					0.00000	100.61267				0.00	0	0
Total MTN11 SPOT										0.00	0	0
Total For MTN11										0.00	0	0
MTN12 On 04/06/2023 Spot Bond					0.00000	100.65411				0.00	0	0
Total MTN12 SPOT										0.00	0	0
Total For MTN12										0.00	0	0
MTN13 On 04/06/2025 Spot Bond					0.00000	100.42299				0.00	0	0
Total MTN13 SPOT										0.00	0	0
Total For MTN13										0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA2U SPOT										0.00	0	0
Total For MWA2U										0.00	0	0
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA3U SPOT										0.00	0	0
Total For MWA3U										0.00	0	0
MWAR(On 22/11/2019 Spot Bond					0.00000	101.04113				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	100.75029				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	100.02435				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	107.61184				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	100.01974				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	100.28521				0.00	0	80,000,000
Total N6B26 SPOT										0.00	0	80,000,000
Total For N6B26										0.00	0	80,000,000
N6C26 On 21/09/2020 Spot Bond					0.00000	100.02124				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	100.02152				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	100.02276				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	100.02705				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	100.03256				0.00	0	0
Total N6G26 SPOT										0.00	0	0
Total For N6G26										0.00	0	0
NAM01 On 19/11/2022 Spot Bond			10.20000	96.44129	10.20000	96.33706				0.00	0	1,600,000,000
Total NAM01 SPOT										0.00	0	1,600,000,000
Total For NAM01										0.00	0	1,600,000,000
NAM02 On 29/06/2020 Spot Bond			9.50000	102.42989	9.50000	102.32604				0.00	0	0
Total NAM02 SPOT										0.00	0	0
Total For NAM02										0.00	0	0
NAM03 On 01/08/2023 Spot Bond			10.25000	100.76507	10.25000	100.65565				0.00	0	0
Total NAM03 SPOT										0.00	0	0
Total For NAM03										0.00	0	0
NAM04 On 01/08/2026 Spot Bond			11.00500	98.98328	11.00500	98.86809				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			8.90000	102.92538	8.90000	102.82801			0.00	0	0
Total NBK11A SPOT									0.00	0	0
Total For NBK11A									0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			8.89500	101.21202	8.89500	101.11474			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			9.38000	100.15205	9.38000	100.05066			0.00	0	0
Total NBK12A/R208 SPOT									0.00	0	0
Total For NBK12A/R208									0.00	0	0
NBK13/ On 19/03/2024 Spot Bond			10.05000	98.83322	10.05000	98.72619			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK14/ On 25/06/2021 Spot Bond			9.22000	102.47564	9.22000	102.37473			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			9.85000	98.07120	9.85000	97.96876			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK16/ On 12/02/2025 Spot Bond			10.14000	97.87679	10.14000	97.77162		2,028,000,000,000.00	200,000,000	100,000,000	
Total NBK16A SPOT								2,028,000,000,000.00	200,000,000	100,000,000	
Total For NBK16A								2,028,000,000,000.00	200,000,000	100,000,000	
NBK17/ On 22/04/2026 Spot Bond			10.31500	102.33857	10.31500	102.22614		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			8.86500	103.51676	8.86500	103.41867		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			10.00000	101.94111	10.00000	101.83246		0.00	0	0	
Total NBK19A SPOT								0.00	0	0	
Total For NBK19A								0.00	0	0	
NBK20/ On 01/06/2026 Spot Bond			10.34500	103.33131	10.34500	103.21747		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	100.15831		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			10.76500	101.11778	10.76500	101.00259			1,507,100,000,000.00	140,000,000	70,000,000
Total NBK21A SPOT									1,507,100,000,000.00	140,000,000	70,000,000
Total For NBK21A									1,507,100,000,000.00	140,000,000	70,000,000
NBK22, On 19/11/2022 Spot Bond			10.39000	102.44630	10.39000	102.33356			0.00	0	0
Total NBK22A SPOT									0.00	0	0
Total For NBK22A									0.00	0	0
NBK23, On 19/11/2025 Spot Bond			10.27500	105.75833	10.27500	105.64321			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	100.97858			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24, On 19/11/2027 Spot Bond			10.35500	107.18145	10.35500	107.06389			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	100.92414			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			9.95000	9.95000	9.95000	103.47735			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	102.31406			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	16.57515	100.00000	16.42969			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	103.61246			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			10.55500	107.21839	10.55500	107.09857			0.00	0	0
Total NBK27A SPOT									0.00	0	0
Total For NBK27A									0.00	0	0
NBK28, On 02/08/2023 Spot Bond			10.30000	100.35665	10.30000	100.24715			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	101.64223				0.00	0	0
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0
NBK29I On 31/07/2026 Spot Bond			10.50500	101.54319	10.50500	101.43025				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	101.07480				0.00	0	20,000,000
Total NBK29B SPOT										0.00	0	20,000,000
Total For NBK29B										0.00	0	20,000,000
NBK30I On 20/02/2024 Spot Bond			10.06500	99.01872	10.06500	98.91308				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	102.07646				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	100.84951				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	100.58650				0.00	0	0
Total NBK32B SPOT										0.00	0	0
Total For NBK32B										0.00	0	0
NBK33I On 10/05/2019 Spot Bond					0.00000	101.34328				0.00	0	0
Total NBK33B SPOT										0.00	0	0
Total For NBK33B										0.00	0	0
NBK34I On 10/05/2021 Spot Bond					0.00000	102.82539				0.00	1,000,000,000	1,800,000,000
Total NBK34B SPOT										0.00	1,000,000,000	1,800,000,000
Total For NBK34B										0.00	1,000,000,000	1,800,000,000
NBK35I On 10/05/2023 Spot Bond					0.00000	103.05064				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	103.93512				0.00	0	0
Total NBK36B SPOT										0.00	0	0
Total For NBK36B										0.00	0	0
NBK37I On 02/08/2019 Spot Bond					0.00000	101.31955				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	102.83389				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			7.83000	103.71283	7.83000	103.62485				0.00	0	0
Total NBK3A SPOT										0.00	0	0
Total For NBK3A										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			100.00000	52.62502	100.00000	52.15558				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			11.78000	11.78000	11.78000	50.68888				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	101.31340				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	100.99041				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	101.32032				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	101.17988				0.00	60,000,000	30,000,000
Total NBK43B SPOT										0.00	60,000,000	30,000,000
Total For NBK43B										0.00	60,000,000	30,000,000
NBK44I On 15/02/2021 Spot Bond					0.00000	101.16589				0.00	0	0
Total NBK44B SPOT										0.00	0	0
Total For NBK44B										0.00	0	0
NBK45I On 15/02/2023 Spot Bond					0.00000	101.40671				0.00	0	0
Total NBK45B SPOT										0.00	0	0
Total For NBK45B										0.00	0	0
NBK46I On 15/08/2025 Spot Bond					0.00000	100.88811				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	101.51424				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	101.60424				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	100.02269				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			10.95000	98.97069	10.95000	98.85417				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	100.02255				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			10.98500	98.14117	10.98500	98.02527				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	100.02269				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	100.02278				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	100.02304				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	99.96835				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	101.74614				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
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED06U SPOT										0.00	0	0
Total For NED06U										0.00	0	0
NED14 On 29/11/2018 Spot Bond					0.00000	100.78117				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			8.55000	8.55000	8.55000	105.76314				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	102.51838				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2019 Spot Bond					0.00000	101.79069				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	101.78975				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	104.83979				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			10.42000	103.97406	10.42000	103.85932				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	105.77642				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	104.53734				0.00	20,000,000	10,000,000
Total NEDT1B SPOT										0.00	20,000,000	10,000,000
Total For NEDT1B										0.00	20,000,000	10,000,000
NET51 On 16/11/2018 Spot Bond					0.00000	100.80587				0.00	0	0
Total NET51 SPOT										0.00	0	0
Total For NET51										0.00	0	0
NGL01 On 22/09/2021 Spot Bond					0.00000	105.04799				0.00	40,000,000	40,000,000
Total NGL01 SPOT										0.00	40,000,000	40,000,000
Total For NGL01										0.00	40,000,000	40,000,000
NGL02 On 15/03/2022 Spot Bond					0.00000	105.22722				0.00	80,000,000	310,000,000
Total NGL02 SPOT										0.00	80,000,000	310,000,000
Total For NGL02										0.00	80,000,000	310,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	100.74136				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	101.44331				0.00	0	0
Total NGL04 SPOT										0.00	0	0
Total For NGL04										0.00	0	0
NGL05 On 26/07/2023 Spot Bond					0.00000	102.01227				0.00	0	200,000,000
Total NGL05 SPOT										0.00	0	200,000,000
Total For NGL05										0.00	0	200,000,000
NGLT1 On 01/07/2022 Spot Bond					0.00000	102.80398				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	110.95400	10.00000	110.83800				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	104.94641	13.50000	104.79749				0.00	0	0
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0
NHM00 On 09/06/2019 Spot Bond					0.00000	100.31976				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NHM003 SPOT										0.00	0	0
Total For NHM003										0.00	0	0
NHM00 On 20/04/2019 Spot Bond					0.00000	104.64110				0.00	0	0
Total NHM004 SPOT										0.00	0	0
Total For NHM004										0.00	0	0
NHM00 On 18/05/2019 Spot Bond					0.00000	103.79726				0.00	0	0
Total NHM005 SPOT										0.00	0	0
Total For NHM005										0.00	0	0
NI25 On 31/01/2025 Spot Bond			3.69500	3.69500	3.69500	125.63678				0.00	0	0
Total NI25 SPOT										0.00	0	0
Total For NI25										0.00	0	0
NI29 On 31/03/2029 Spot Bond			4.25000	4.25000	4.25000	88.53911		510,000,000,000.00		120,000,000	60,000,000	
Total NI29 SPOT								510,000,000,000.00		120,000,000	60,000,000	
Total For NI29								510,000,000,000.00		120,000,000	60,000,000	
NI38 On 31/01/2038 Spot Bond			4.43000	4.43000	4.43000	99.91869				0.00	0	0
Total NI38 SPOT										0.00	0	0
Total For NI38										0.00	0	0
NILB11 On 31/01/2025 Spot Bond			3.80000	3.80000	3.80000	124.86728				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			4.19000	4.19000	4.19000	122.05527				0.00	0	0
Total NILB13 SPOT										0.00	0	0
Total For NILB13										0.00	0	0
NILB14 On 31/03/2028 Spot Bond			4.25000	4.25000	4.25000	168.16891				0.00	0	0
Total NILB14 SPOT										0.00	0	0
Total For NILB14										0.00	0	0
NILB15 On 31/03/2028 Spot Bond			4.56000	161.68867	4.56000	163.99858				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			4.58000	76.39108	4.58000	97.75745				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			8.87000	102.37212	8.87000	102.27559				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NN01U On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NN01U SPOT										0.00	0	0
Total For NN01U										0.00	0	0
NN02 On 24/07/2023 Spot Bond					0.00000	91.90878				0.00	0	0
Total NN02 SPOT										0.00	0	0
Total For NN02										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			9.50000	9.50000	9.50000	102.27105				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	100.69280				0.00	0	20,000,000
Total NQ1A21 SPOT										0.00	0	20,000,000
Total For NQ1A21										0.00	0	20,000,000
NQ1A2 On 22/05/2020 Spot Bond					0.00000	101.33377				0.00	0	26,150,000
Total NQ1A24 SPOT										0.00	0	26,150,000
Total For NQ1A24										0.00	0	26,150,000
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.73747				0.00	0	0
Total NQ1A25 SPOT										0.00	0	0
Total For NQ1A25										0.00	0	0
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.73835				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			9.70000	9.70000	9.70000	102.28448				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	100.73596				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	100.77070				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			9.90000	9.90000	9.90000	102.29790				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	100.77075				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NQ1C17 SPOT									0.00	0	0
Total For NQ1C17									0.00	0	0
NQF1D On 22/05/2020 Spot Bond					0.00000	100.85156			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	100.79479			0.00	0	0
Total NQF1D8 SPOT									0.00	0	0
Total For NQF1D8									0.00	0	0
NRA01i On 30/11/2018 Spot Bond			8.03000	104.60612	8.03000	104.51547			0.00	0	0
Total NRA018 SPOT									0.00	0	0
Total For NRA018									0.00	0	0
NRA02i On 31/10/2022 Spot Bond			9.80000	113.01184	9.80000	112.89438			0.00	0	0
Total NRA022 SPOT									0.00	0	0
Total For NRA022									0.00	0	0
NRA02i On 31/05/2023 Spot Bond			4.04000	179.69767	4.04000	179.53004			0.00	0	50,000,000
Total NRA023 SPOT									0.00	0	50,000,000
Total For NRA023									0.00	0	50,000,000
NRA02i On 30/11/2028 Spot Bond			11.65500	107.36974	11.65500	107.23690			0.00	0	6,340,000,000
Total NRA028 SPOT									0.00	0	6,340,000,000
Total For NRA028									0.00	0	6,340,000,000
NRA02i On 30/11/2028 Spot Bond			100.00000	15.89799	100.00000	15.75772			0.00	0	0
Total NRA028/R186 SPOT									0.00	0	0
Total For NRA028/R186									0.00	0	0
NSN96i On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN96U SPOT									0.00	0	0
Total For NSN96U									0.00	0	0
NSN97i On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN97U SPOT									0.00	0	0
Total For NSN97U									0.00	0	0
NSN98i On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN98U SPOT									0.00	0	0
Total For NSN98U									0.00	0	0
NSN99i On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN99U SPOT									0.00	0	0
Total For NSN99U									0.00	0	0
NTC18 On 27/02/2019 Spot Bond					0.00000	100.74179			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NTC18 SPOT										0.00	0	0
Total For NTC18										0.00	0	0
NTC19 On 27/07/2020 Spot Bond					0.00000	102.24817				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	101.99971				0.00	80,000,000	140,000,000
Total NTC20 SPOT										0.00	80,000,000	140,000,000
Total For NTC20										0.00	80,000,000	140,000,000
NTC21 On 24/03/2022 Spot Bond					0.00000	100.50245				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	100.87810				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	100.89808				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	99.78075				0.00	0	0
Total NTC24 SPOT										0.00	0	0
Total For NTC24										0.00	0	0
OMI01 On 22/11/2022 Spot Bond					0.00000	100.75763				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	101.75148				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			10.02000	102.19151	10.02000	102.08296				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	101.15423				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			10.10000	10.10000	10.10000	99.59168				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			10.90000	98.52213	10.90000	98.40667				0.00	0	1,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total 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			11.60500	97.27109	11.60500	97.14992				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	101.11250				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			11.00000	100.00815	11.00000	99.88989				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			11.60500	99.13951	11.60500	99.01601				0.00	0	930,000,000
Total OML10 SPOT										0.00	0	930,000,000
Total For OML10										0.00	0	930,000,000
PBAJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBAJ1U SPOT										0.00	0	0
Total For PBAJ1U										0.00	0	0
PBBJ1L On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBBJ1U SPOT										0.00	0	0
Total For PBBJ1U										0.00	0	0
PBGJ1L On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBGJ1U SPOT										0.00	0	0
Total For PBGJ1U										0.00	0	0
PBJC1L On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJC1U SPOT										0.00	0	0
Total For PBJC1U										0.00	0	0
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJJ1U SPOT										0.00	0	0
Total For PBJJ1U										0.00	0	0
PBKJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKJ1U SPOT										0.00	0	0
Total For PBKJ1U										0.00	0	0
PBKS1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKS1U SPOT										0.00	0	0
Total For PBKS1U										0.00	0	0
PBKX1L On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PBKX1U SPOT										0.00	0	0
Total For PBKX1U										0.00	0	0
PBLS1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBL1U SPOT										0.00	0	0
Total For PBL1U										0.00	0	0
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLT1U SPOT										0.00	0	0
Total For PBLT1U										0.00	0	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUC1U SPOT										0.00	0	0
Total For PBUC1U										0.00	0	0
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUJ1U SPOT										0.00	0	0
Total For PBUJ1U										0.00	0	0
PBVJ1L On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBVJ1U SPOT										0.00	0	0
Total For PBVJ1U										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	110.95400	10.00000	110.83800				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM38 On 12/06/2020 Spot Bond					0.00000	100.22227				0.00	0	0
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0
PMM43 On 28/02/2019 Spot Bond					0.00000	100.55558				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	101.05922				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	100.52060				0.00	0	0
Total PMM45 SPOT										0.00	0	0
Total For PMM45										0.00	0	0
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PMM46U SPOT										0.00	0	0
Total For PMM46U										0.00	0	0
PMM47 On 30/09/2019 Spot Bond					0.00000	100.39617				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PMM47 SPOT									0.00	0	0
Total For PMM47									0.00	0	0
PMM48 On 28/02/2020 Spot Bond					0.00000	100.40693			0.00	0	0
Total PMM48 SPOT									0.00	0	0
Total For PMM48									0.00	0	0
PPC001 On 31/12/2018 Spot Bond					0.00000	99.17590			0.00	0	0
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0
PPC001 On 31/10/2019 Spot Bond					0.00000	99.63621			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	100.71834			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	100.75286			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	100.78304			0.00	0	0
Total PRE2A3 SPOT									0.00	0	0
Total For PRE2A3									0.00	0	0
PRE2B On 20/02/2022 Spot Bond					0.00000	100.84335			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	100.85196			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	100.86056			0.00	0	0
Total PRE2D1 SPOT									0.00	0	0
Total For PRE2D1									0.00	0	0
R186 On 21/12/2026 Spot Bond			9.10000	110.71837	9.20500	109.98165			930,053,417,810,000.00	3,289,016,859,100	1,938,791,299,500
Total R186 SPOT									10,053,417,810,000.00	289,016,859,100	338,791,299,500
Total For R186									10,053,417,810,000.00	289,016,859,100	338,791,299,500
R197 On 07/12/2023 Spot Bond			2.85000	298.67384	2.84000	298.56816			31,882,950,000,000.00	11,187,000,000	35,676,050,200
Total R197 SPOT									11,882,950,000,000.00	11,187,000,000	35,676,050,200
Total For R197									11,882,950,000,000.00	11,187,000,000	35,676,050,200
R202 On 07/12/2033 Spot Bond			3.10000	232.73787	3.10000	232.54423			1,674,000,000,000.00	540,000,000	289,239,494,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R202 SPOT									1,674,000,000,000.00	540,000,000	289,239,494,000
Total For R202									1,674,000,000,000.00	540,000,000	289,239,494,000
R2023 On 28/02/2023 Spot Bond			8.55500	97.60782	8.65000	97.17932			634,246,363,262,500.00	424,809,627,500	927,663,167,600
Total R2023 SPOT									14,246,363,262,500.00	424,809,627,500	927,663,167,600
Total For R2023									14,246,363,262,500.00	424,809,627,500	927,663,167,600
R2030 On 31/01/2030 Spot Bond			9.60000	90.28184	9.60000	90.18987			230,155,864,320,000.00	648,974,569,200	857,370,460,400
Total R2030 SPOT									10,155,864,320,000.00	648,974,569,200	357,370,460,400
Total For R2030									10,155,864,320,000.00	648,974,569,200	357,370,460,400
R2032 On 31/03/2032 Spot Bond			9.79000	88.48277	9.79000	88.39039			187,970,800,022,000.00	632,070,561,800	781,813,280,900
Total R2032 SPOT									17,970,800,022,000.00	632,070,561,800	781,813,280,900
Total For R2032									17,970,800,022,000.00	632,070,561,800	781,813,280,900
R2035 On 28/02/2035 Spot Bond			9.91500	92.24999	9.91500	92.15140			276,106,775,725,000.00	532,133,815,000	926,118,407,500
Total R2035 SPOT									16,106,775,725,000.00	532,133,815,000	926,118,407,500
Total For R2035									16,106,775,725,000.00	532,133,815,000	926,118,407,500
R2037 On 31/01/2037 Spot Bond			9.99000	88.85029	9.99000	88.75619			647,699,499,152,000.00	164,934,884,800	795,790,242,400
Total R2037 SPOT									17,699,499,152,000.00	164,934,884,800	795,790,242,400
Total For R2037									17,699,499,152,000.00	164,934,884,800	795,790,242,400
R204 On 21/12/2018 Spot Bond			6.82500	102.33523	6.85000	102.25370			419,737,500,000,000.00	61,500,000,000	6,578,100,000
Total R204 SPOT									19,737,500,000,000.00	61,500,000,000	6,578,100,000
Total For R204									19,737,500,000,000.00	61,500,000,000	6,578,100,000
R2040 On 31/01/2040 Spot Bond			10.07000	92.02524	10.07000	91.92702			454,139,003,362,000.00	442,317,676,600	789,273,340,200
Total R2040 SPOT									14,139,003,362,000.00	442,317,676,600	789,273,340,200
Total For R2040									14,139,003,362,000.00	442,317,676,600	789,273,340,200
R2044 On 31/01/2044 Spot Bond			10.10500	89.00160	10.10500	88.90628			928,631,257,230,000.00	388,780,926,000	873,222,880,400
Total R2044 SPOT									18,631,257,230,000.00	388,780,926,000	373,222,880,400
Total For R2044									18,631,257,230,000.00	388,780,926,000	373,222,880,400
R2048 On 28/02/2048 Spot Bond			10.09000	88.04393	10.09000	87.94820			366,735,250,656,000.00	432,778,518,400	1,051,261,059,200
Total R2048 SPOT									16,735,250,656,000.00	432,778,518,400	1,051,261,059,200
Total For R2048									16,735,250,656,000.00	432,778,518,400	1,051,261,059,200
R207 On 15/01/2020 Spot Bond			7.77000	100.76864	7.82000	100.62399			691,586,608,334,000.00	217,707,414,200	229,194,238,900
Total R207 SPOT									11,586,608,334,000.00	217,707,414,200	229,194,238,900
Total For R207									11,586,608,334,000.00	217,707,414,200	229,194,238,900
R208 On 31/03/2021 Spot Bond			8.04000	97.02564	8.10000	96.81003			580,999,079,016,000.00	445,397,895,400	727,505,131,500
Total R208 SPOT									10,999,079,016,000.00	445,397,895,400	727,505,131,500
Total For R208									10,999,079,016,000.00	445,397,895,400	727,505,131,500
R209 On 31/03/2036 Spot Bond			9.78000	70.60179	9.88000	69.88854			099,878,311,928,000.00	725,958,927,600	1,484,144,566,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R209 SPOT									39,878,311,928,000.00	725,958,927,600	484,144,566,600
Total For R209									39,878,311,928,000.00	725,958,927,600	484,144,566,600
R210 On 31/03/2028 Spot Bond			2.99000	184.11155	3.00000	183.80687			21,239,465,000,000.00	7,103,500,000	37,827,328,200
Total R210 SPOT									21,239,465,000,000.00	7,103,500,000	37,827,328,200
Total For R210									21,239,465,000,000.00	7,103,500,000	37,827,328,200
R212 On 31/01/2022 Spot Bond			2.73000	154.22087	2.73000	154.09895			165,377,940,000,000.00	60,578,000,000	74,743,592,700
Total R212 SPOT									165,377,940,000,000.00	60,578,000,000	74,743,592,700
Total For R212									165,377,940,000,000.00	60,578,000,000	74,743,592,700
R213 On 28/02/2031 Spot Bond			9.60000	81.83310	9.69500	81.15922			191,995,032,960,000.00	332,499,482,600	553,152,885,700
Total R213 SPOT									191,995,032,960,000.00	332,499,482,600	553,152,885,700
Total For R213									191,995,032,960,000.00	332,499,482,600	553,152,885,700
R214 On 28/02/2041 Spot Bond			10.06000	68.96645	10.06000	68.89169			145,018,783,296,000.00	312,626,121,600	982,954,496,700
Total R214 SPOT									145,018,783,296,000.00	312,626,121,600	982,954,496,700
Total For R214									145,018,783,296,000.00	312,626,121,600	982,954,496,700
RCG01 On 24/10/2019 Spot Bond					0.00000	102.01910			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF04 On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF04U SPOT									0.00	0	0
Total For RDF04U									0.00	0	0
RDF05 On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF05U SPOT									0.00	0	0
Total For RDF05U									0.00	0	0
RDF06 On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF06U SPOT									0.00	0	0
Total For RDF06U									0.00	0	0
RDF07 On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF07U SPOT									0.00	0	0
Total For RDF07U									0.00	0	0
RDF08 On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF08U SPOT									0.00	0	0
Total For RDF08U									0.00	0	0
RDF09 On 21/08/2023 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 RDF09U SPOT										0.00	0	0
Total For RDF09U										0.00	0	0
RDF10I On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF10U SPOT										0.00	0	0
Total For RDF10U										0.00	0	0
RDF11I On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF11U SPOT										0.00	0	0
Total For RDF11U										0.00	0	0
RDF12I On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF12U SPOT										0.00	0	0
Total For RDF12U										0.00	0	0
RDF13I On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF13U SPOT										0.00	0	0
Total For RDF13U										0.00	0	0
RDF14I On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF14U SPOT										0.00	0	0
Total For RDF14U										0.00	0	0
RDF15I On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF15U SPOT										0.00	0	0
Total For RDF15U										0.00	0	0
RDF16I On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF16U SPOT										0.00	0	0
Total For RDF16U										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond					0.00000	101.29100				0.00	40,000,000	20,000,000
Total RDFB05 SPOT										0.00	40,000,000	20,000,000
Total For RDFB05										0.00	40,000,000	20,000,000
RDFB0 On 22/03/2019 Spot Bond					0.00000	100.36868				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	99.97333				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	100.42561				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFB08 SPOT										0.00	0	0
Total For RDFB08										0.00	0	0
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.44021				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	100.22768				0.00	0	100,000,000
Total RDFB10 SPOT										0.00	0	100,000,000
Total For RDFB10										0.00	0	100,000,000
RDFB1 On 27/03/2022 Spot Bond					0.00000	99.86589				0.00	0	0
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.59902				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	100.21143				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	100.21618				0.00	0	0
Total RDFB14 SPOT										0.00	0	0
Total For RDFB14										0.00	0	0
RDFC4 On 05/10/2018 Spot Bond					0.00000	101.70517				0.00	360,000,000	90,000,000
Total RDFC41 SPOT										0.00	360,000,000	90,000,000
Total For RDFC41										0.00	360,000,000	90,000,000
RDFC4 On 23/09/2018 Spot Bond					0.00000	99.91533				0.00	400,000,000	100,000,000
Total RDFC42 SPOT										0.00	400,000,000	100,000,000
Total For RDFC42										0.00	400,000,000	100,000,000
RDFC4 On 04/06/2019 Spot Bond					0.00000	100.37418				0.00	0	0
Total RDFC43 SPOT										0.00	0	0
Total For RDFC43										0.00	0	0
RDFC4 On 28/01/2019 Spot Bond					0.00000	101.15998				0.00	0	0
Total RDFC44 SPOT										0.00	0	0
Total For RDFC44										0.00	0	0
REB12 On 07/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB12U SPOT										0.00	0	0
Total For REB12U										0.00	0	0
REB13 On 07/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total REB13U SPOT										0.00	0	0
Total For REB13U										0.00	0	0
REBC0 On 21/05/2019 Spot Bond					0.00000	100.73384				0.00	0	0
Total REBC09 SPOT										0.00	0	0
Total For REBC09										0.00	0	0
RED20 On 05/04/2019 Spot Bond					0.00000	102.59508				0.00	0	0
Total RED202 SPOT										0.00	0	0
Total For RED202										0.00	0	0
RED20 On 05/04/2019 Spot Bond					0.00000	103.13727				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	102.56246				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	102.88141				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	100.12449				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	100.85878				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	100.52533				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	100.26260				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	100.32767				0.00	0	0
Total RED602 SPOT										0.00	0	0
Total For RED602										0.00	0	0
RED70 On 17/08/2021 Spot Bond					0.00000	101.06311				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	102.46561				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RED801 SPOT										0.00	0	0
Total For RED801										0.00	0	0
RED90 On 28/07/2022 Spot Bond					0.00000	101.44497				0.00	0	2,061,023,200
Total RED901 SPOT										0.00	0	2,061,023,200
Total For RED901										0.00	0	2,061,023,200
RES02I On 02/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03I On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES30 On 07/03/2021 Spot Bond					0.00000	99.90252				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	100.59125				0.00	0	0
Total RES34 SPOT										0.00	0	0
Total For RES34										0.00	0	0
RES35 On 25/08/2021 Spot Bond					0.00000	100.41495				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	101.40378				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	101.06312				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	101.66981				0.00	0	0
Total RES40 SPOT										0.00	0	0
Total For RES40										0.00	0	0
RES41 On 30/11/2022 Spot Bond					0.00000	100.52650				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RES42U SPOT										0.00	0	0
Total For RES42U										0.00	0	0
RES43I On 03/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES43U SPOT										0.00	0	0
Total For RES43U										0.00	0	0
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES44U SPOT										0.00	0	0
Total For RES44U										0.00	0	0
RMBI0€ On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RW21 On 21/04/2021 Spot Bond			9.50000	105.31285	9.50000	105.20608				0.00	0	0
Total RW21 SPOT										0.00	0	0
Total For RW21										0.00	0	0
RW23 On 10/12/2023 Spot Bond			10.19500	100.03577	10.19500	99.92711				0.00	0	0
Total RW23 SPOT										0.00	0	0
Total For RW23										0.00	0	0
RW28 On 10/12/2028 Spot Bond			11.24000	97.00791	11.24000	96.89204				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	110.95400	10.00000	110.83800				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	101.82818				0.00	0	0
Total SBK17 SPOT										0.00	0	0
Total For SBK17										0.00	0	0
SBK18 On 24/10/2020 Spot Bond					0.00000	102.54910				0.00	0	2,000,000,000
Total SBK18 SPOT										0.00	0	2,000,000,000
Total For SBK18										0.00	0	2,000,000,000
SBK19 On 24/10/2019 Spot Bond					0.00000	101.48767				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	102.42868				0.00	1,450,000,000	725,000,000
Total SBK20 SPOT										0.00	1,450,000,000	725,000,000
Total For SBK20										0.00	1,450,000,000	725,000,000
SBK21 On 28/01/2020 Spot Bond					0.00000	103.32383				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBK21 SPOT										0.00	0	0
Total For SBK21										0.00	0	0
SBK22 On 28/05/2020 Spot Bond					0.00000	103.32018				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			11.00000	105.39018	11.00000	105.26758				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	104.63982				0.00	0	0
Total SBK24 SPOT										0.00	0	0
Total For SBK24										0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SBK24/JIBAR SPOT										0.00	0	0
Total For SBK24/JIBAR										0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	106.64873				0.00	0	60,000,000
Total SBK25 SPOT										0.00	0	60,000,000
Total For SBK25										0.00	0	60,000,000
SBK26 On 25/04/2021 Spot Bond			10.70000	108.51699	10.70000	108.39344				0.00	0	0
Total SBK26 SPOT										0.00	0	0
Total For SBK26										0.00	0	0
SBN01 On 31/07/2021 Spot Bond					0.00000	101.20617				0.00	0	0
Total SBN01 SPOT										0.00	0	0
Total For SBN01										0.00	0	0
SBS16 On 22/09/2018 Spot Bond					0.00000	99.92348				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	101.26753				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			8.96000	105.49669	8.96000	105.39568				0.00	0	0
Total SBS19 SPOT										0.00	0	0
Total For SBS19										0.00	0	0
SBS20 On 15/05/2026 Spot Bond			10.23000	102.66861	10.23000	102.55734				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	103.79182				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS24 On 24/05/2019 Spot Bond					0.00000	101.11999			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			8.09500	103.46013	8.09500	103.37093		4,047,500,000,000.00	500,000,000	250,000,000	
Total SBS25 SPOT								4,047,500,000,000.00	500,000,000	250,000,000	
Total For SBS25								4,047,500,000,000.00	500,000,000	250,000,000	
SBS27 On 20/02/2024 Spot Bond			9.65000	102.95684	9.65000	102.85143		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			8.15000	102.83868	8.15000	102.74894		652,000,000,000.00	80,000,000	40,000,000	
Total SBS29 SPOT								652,000,000,000.00	80,000,000	40,000,000	
Total For SBS29								652,000,000,000.00	80,000,000	40,000,000	
SBS3 On 25/05/2026 Spot Bond			10.36500	91.45649	10.36500	91.35608		2,487,600,000,000.00	240,000,000	120,000,000	
Total SBS3 SPOT								2,487,600,000,000.00	240,000,000	120,000,000	
Total For SBS3								2,487,600,000,000.00	240,000,000	120,000,000	
SBS30 On 12/06/2019 Spot Bond					0.00000	100.34918		0.00	0	0	
Total SBS30 SPOT								0.00	0	0	
Total For SBS30								0.00	0	0	
SBS31 On 12/06/2027 Spot Bond			10.44000	99.08769	10.44000	98.97755		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	100.04171		0.00	0	0	
Total SBS33 SPOT								0.00	0	0	
Total For SBS33								0.00	0	0	
SBS34 On 19/09/2024 Spot Bond			10.05500	100.36218	10.05500	100.25344		0.00	0	3,500,000,000	
Total SBS34 SPOT								0.00	0	3,500,000,000	
Total For SBS34								0.00	0	3,500,000,000	
SBS36 On 29/01/2020 Spot Bond					0.00000	101.57932		0.00	0	0	
Total SBS36 SPOT								0.00	0	0	
Total For SBS36								0.00	0	0	
SBS37 On 29/01/2020 Spot Bond			8.71000	100.32607	8.71000	100.23314		0.00	0	0	
Total SBS37 SPOT								0.00	0	0	
Total For SBS37								0.00	0	0	
SBS38 On 29/01/2025 Spot Bond			10.04000	97.03002	10.04000	96.92675		1,004,000,000,000.00	100,000,000	50,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS38 SPOT									1,004,000,000,000.00	100,000,000	50,000,000
Total For SBS38									1,004,000,000,000.00	100,000,000	50,000,000
SBS39 On 29/01/2030 Spot Bond			10.90000	93.86101	10.90000	93.75279			0.00	0	0
Total SBS39 SPOT									0.00	0	0
Total For SBS39									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			9.31500	101.15561	9.31500	101.05555			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	101.73856			0.00	0	0
Total SBS40 SPOT									0.00	0	0
Total For SBS40									0.00	0	0
SBS41 On 12/11/2022 Spot Bond			9.56000	105.07176	9.56000	104.96516			0.00	0	0
Total SBS41 SPOT									0.00	0	0
Total For SBS41									0.00	0	0
SBS42 On 12/11/2025 Spot Bond			10.14000	106.40196	10.14000	106.28762			0.00	0	0
Total SBS42 SPOT									0.00	0	0
Total For SBS42									0.00	0	0
SBS43 On 12/11/2027 Spot Bond			10.44000	106.17459	10.44000	106.05721			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	101.18203			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	101.96267			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			9.57500	104.94474	9.57500	104.83811			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	102.46556			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	101.55629			0.00	480,000,000	240,000,000
Total SBS48 SPOT									0.00	480,000,000	240,000,000
Total For SBS48									0.00	480,000,000	240,000,000
SBS49 On 31/01/2022 Spot Bond					0.00000	101.53845			0.00	0	150,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS49 SPOT										0.00	0	150,000,000
Total For SBS49										0.00	0	150,000,000
SBS50 On 31/01/2022 Spot Bond			9.81000	100.42228	9.81000	100.31780				0.00	0	0
Total SBS50 SPOT										0.00	0	0
Total For SBS50										0.00	0	0
SBS51 On 31/01/2024 Spot Bond			10.24500	10.24500	10.24500	99.45473				0.00	0	0
Total SBS51 SPOT										0.00	0	0
Total For SBS51										0.00	0	0
SBS52 On 29/01/2030 Spot Bond					0.00000	102.64518				0.00	0	0
Total SBS52 SPOT										0.00	0	0
Total For SBS52										0.00	0	0
SBS53 On 03/05/2027 Spot Bond					0.00000	102.32131				0.00	2,000,000,000	1,000,000,000
Total SBS53 SPOT										0.00	2,000,000,000	1,000,000,000
Total For SBS53										0.00	2,000,000,000	1,000,000,000
SBS54 On 12/06/2020 Spot Bond					0.00000	100.75001				0.00	0	20,000,000
Total SBS54 SPOT										0.00	0	20,000,000
Total For SBS54										0.00	0	20,000,000
SBS55 On 12/06/2022 Spot Bond					0.00000	101.12460				0.00	0	60,000,000
Total SBS55 SPOT										0.00	0	60,000,000
Total For SBS55										0.00	0	60,000,000
SBS56 On 12/06/2022 Spot Bond			9.45000	9.45000	9.45000	100.90471				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	101.22558				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	101.66866				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	101.65515				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	101.52483				0.00	0	0
Total SBS60 SPOT										0.00	0	0
Total For SBS60										0.00	0	0
SBS11 On 07/12/2023 Spot Bond			3.85000	285.57518	3.85000	285.31461				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBSI11 SPOT									0.00	0	0
Total For SBSI11									0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			4.40000	4.40000	4.40000	200.11134			0.00	0	0
Total SBSI14 SPOT									0.00	0	0
Total For SBSI14									0.00	0	0
SBT101 On 31/03/2022 Spot Bond					0.00000	102.01853			0.00	420,000,000	557,239,800
Total SBT101 SPOT									0.00	420,000,000	557,239,800
Total For SBT101									0.00	420,000,000	557,239,800
SBT102 On 30/09/2022 Spot Bond					0.00000	101.16208			0.00	120,000,000	225,591,700
Total SBT102 SPOT									0.00	120,000,000	225,591,700
Total For SBT102									0.00	120,000,000	225,591,700
SBT201 On 13/02/2023 Spot Bond					0.00000	102.44773			0.00	6,460,000,000	230,000,000
Total SBT201 SPOT									0.00	6,460,000,000	230,000,000
Total For SBT201									0.00	6,460,000,000	230,000,000
SGI004 On 20/01/2021 Spot Bond					0.00000	102.49739			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	102.49754			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	102.26773			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	110.95400	10.00000	110.83800			0.00	0	0
Total SHS11U/JIBAR SPOT									0.00	0	0
Total For SHS11U/JIBAR									0.00	0	0
SLI4 On 15/08/2021 Spot Bond					0.00000	102.40499			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	100.89633			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	100.92110			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SLRA2 SPOT										0.00	0	0
Total For SLRA2										0.00	0	0
SLRA3 On 15/11/2020 Spot Bond					0.00000	100.87308				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	100.89814				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	100.93634				0.00	0	0
Total SLRB1 SPOT										0.00	0	0
Total For SLRB1										0.00	0	0
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.94606				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	100.94797				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	100.95308				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	101.01728				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	101.03785				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	100.99087				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	101.01295				0.00	0	0
Total SLRC4 SPOT										0.00	0	0
Total For SLRC4										0.00	0	0
SNT02 On 12/04/2021 Spot Bond					0.00000	101.83972				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			11.00000	11.00000	11.00000	107.89664				0.00	0	1,550,000,000

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 SNT03 SPOT										0.00	0	1,550,000,000
Total For SNT03										0.00	0	1,550,000,000
SNT04 On 27/06/2022 Spot Bond					0.00000	101.43104				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	101.36677				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA11 On 21/08/2020 Spot Bond					0.00000	100.90831				0.00	0	30,000,000
Total SPDA11 SPOT										0.00	0	30,000,000
Total For SPDA11										0.00	0	30,000,000
SPDA12 On 21/08/2022 Spot Bond					0.00000	100.74782				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	101.16643				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	101.15949				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	100.73930				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	101.20732				0.00	0	0
Total SPDA9 SPOT										0.00	0	0
Total For SPDA9										0.00	0	0
SPG002 On 09/09/2019 Spot Bond					0.00000	100.28364				0.00	0	0
Total SPG002 SPOT										0.00	0	0
Total For SPG002										0.00	0	0
SPG003 On 31/10/2019 Spot Bond					0.00000	101.32062				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SS040U SPOT										0.00	0	0
Total For SS040U										0.00	0	0
SS041L On 29/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS041U SPOT										0.00	0	0
Total For SS041U										0.00	0	0
SS042L On 02/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS042U SPOT										0.00	0	0
Total For SS042U										0.00	0	0
SS043L On 04/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS043U SPOT										0.00	0	0
Total For SS043U										0.00	0	0
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS044U SPOT										0.00	0	0
Total For SS044U										0.00	0	0
SS045L On 09/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS045U SPOT										0.00	0	0
Total For SS045U										0.00	0	0
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS046U SPOT										0.00	0	0
Total For SS046U										0.00	0	0
SS047L On 15/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS047U SPOT										0.00	0	0
Total For SS047U										0.00	0	0
SS048L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS048U SPOT										0.00	0	0
Total For SS048U										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			9.28000	101.82619	9.28000	101.72529				0.00	0	0
Total SSA06 SPOT										0.00	0	0
Total For SSA06										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			9.67000	93.52929	9.67000	93.43281				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			9.67000	93.52929	9.67000	93.43281				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN01 On 31/01/2025 Spot Bond			4.35500	4.35500	4.35500	120.88713				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN01: On 21/12/2026 Spot Bond			10.70500	101.61607	10.70500	101.50033				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN02: On 28/02/2031 Spot Bond			11.56500	70.75636	11.56500	70.66852				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02: On 21/01/2019 Spot Bond					0.00000	101.43798				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02: On 16/01/2019 Spot Bond					0.00000	101.53442				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN02: On 25/09/2019 Spot Bond					0.00000	99.90821				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN02: On 07/12/2023 Spot Bond					0.00000	100.39326				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03: On 17/03/2020 Spot Bond					0.00000	100.09689				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03: On 02/06/2020 Spot Bond					0.00000	100.44753				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03: On 17/11/2020 Spot Bond					0.00000	100.87440				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03: On 01/06/2021 Spot Bond					0.00000	100.47331				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	101.45547				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN04: On 13/10/2023 Spot Bond					0.00000	101.68888				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN04 On 13/10/2023 Spot Bond			10.05000	103.41426	10.05000	103.30349				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN04 On 31/01/2038 Spot Bond			4.15000	104.20885	4.15000	104.11066				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN04 On 09/02/2027 Spot Bond					0.00000	99.38459				0.00	40,000,000	20,000,000
Total SSN044 SPOT										0.00	40,000,000	20,000,000
Total For SSN044										0.00	40,000,000	20,000,000
SSN04 On 30/04/2027 Spot Bond					0.00000	101.31913				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN04 On 05/04/2027 Spot Bond					0.00000	101.77587				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN04 On 30/09/2027 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN049 SPOT										0.00	0	0
Total For SSN049										0.00	0	0
SSN05 On 08/12/2023 Spot Bond			3.87000	3.87000	3.87000	285.05936				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN05 On 26/09/2018 Spot Bond					0.00000	107.78882				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0
SSN05 On 26/10/2020 Spot Bond					0.00000	101.28468				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			8.15200	103.90213	8.15200	103.81144				0.00	0	0
Total SSN053 SPOT										0.00	0	0
Total For SSN053										0.00	0	0
SSN05 On 26/10/2022 Spot Bond					0.00000	101.37756				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	101.17717				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0
SSN055 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
SSN057 On 19/01/2023 Spot Bond					0.00000	101.47543				0.00	0	0
Total SSN058 SPOT										0.00	0	0
Total For SSN058										0.00	0	0
SSN058 On 05/10/2022 Spot Bond			8.40000	99.84921	8.40000	103.87255				0.00	0	0
Total SSN059 SPOT										0.00	0	0
Total For SSN059										0.00	0	0
SSN059 On 05/10/2022 Spot Bond					0.00000	101.71149				0.00	0	0
Total SSN060 SPOT										0.00	0	0
Total For SSN060										0.00	0	0
SSN060 On 31/03/2028 Spot Bond			4.22000	4.22000	4.22000	166.10900				0.00	0	0
Total SSN061 SPOT										0.00	0	0
Total For SSN061										0.00	0	0
SSN061 On 31/01/2025 Spot Bond			4.01000	4.01000	4.01000	123.34420				0.00	0	0
Total SSN062 SPOT										0.00	0	0
Total For SSN062										0.00	0	0
SSN062 On 31/01/2038 Spot Bond			4.49000	4.49000	4.49000	99.04730				0.00	0	0
Total SSN063 SPOT										0.00	0	0
Total For SSN063										0.00	0	0
SSN063 On 31/03/2029 Spot Bond			4.30000	4.30000	4.30000	88.12990				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			4.18000	4.18000	4.18000	166.65760				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 28/05/2023 Spot Bond					0.00000	100.59304				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	100.58594				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN069 SPOT										0.00	0	0
Total For SSN069										0.00	0	0
SSN07(On 28/02/2022 Spot Bond					0.00000	100.56841				0.00	0	0
Total SSN070 SPOT										0.00	0	0
Total For SSN070										0.00	0	0
SSN07(On 28/05/2028 Spot Bond			9.65000	9.65000	9.65000	100.62381				0.00	0	0
Total SSN071 SPOT										0.00	0	0
Total For SSN071										0.00	0	0
SSN07(On 04/06/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN072 SPOT										0.00	0	0
Total For SSN072										0.00	0	0
SSN07(On 15/06/2023 Spot Bond					0.00000	100.09727				0.00	0	0
Total SSN073 SPOT										0.00	0	0
Total For SSN073										0.00	0	0
SSN07(On 15/06/2023 Spot Bond					0.00000	100.09576				0.00	0	0
Total SSN074 SPOT										0.00	0	0
Total For SSN074										0.00	0	0
SSN07(On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN075 SPOT										0.00	0	0
Total For SSN075										0.00	0	0
SSN07(On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN076 SPOT										0.00	0	0
Total For SSN076										0.00	0	0
SSN07(On 19/06/2023 Spot Bond					0.00000	100.04497				0.00	0	0
Total SSN077 SPOT										0.00	0	0
Total For SSN077										0.00	0	0
SSN07(On 13/07/2023 Spot Bond					0.00000	101.71373				0.00	0	0
Total SSN078 SPOT										0.00	0	0
Total For SSN078										0.00	0	0
SSN07(On 31/07/2021 Spot Bond					0.00000	101.21550				0.00	0	0
Total SSN079 SPOT										0.00	0	0
Total For SSN079										0.00	0	0
SSN08(On 16/08/2020 Spot Bond					0.00000	100.77645				0.00	0	0
Total SSN080 SPOT										0.00	0	0
Total For SSN080										0.00	0	0
SSN08(On 27/08/2024 Spot Bond					0.00000	100.62731				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN081 SPOT										0.00	0	0
Total For SSN081										0.00	0	0
SSN081 On 12/09/2025 Spot Bond					0.00000	100.23341				0.00	0	0
Total SSN082 SPOT										0.00	0	0
Total For SSN082										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			10.17500	94.08929	10.17500	93.98729				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A11 On 21/08/2019 Spot Bond					0.00000	101.01608				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			9.47000	100.46965	9.47000	100.36865				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T13A11 On 21/08/2020 Spot Bond					0.00000	100.74919				0.00	0	30,000,000
Total T13A11 SPOT										0.00	0	30,000,000
Total For T13A11										0.00	0	30,000,000
T13A12 On 21/08/2020 Spot Bond			9.37000	102.78448	9.37000	102.68222				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A15 On 21/08/2020 Spot Bond					0.00000	100.74754				0.00	0	0
Total T13A15 SPOT										0.00	0	0
Total For T13A15										0.00	0	0
T13A16 On 21/08/2020 Spot Bond			9.47000	102.39565	9.47000	102.29271				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A19 On 21/08/2020 Spot Bond					0.00000	100.56335				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			9.42000	101.45552	9.42000	101.35406				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
T13A21 On 21/08/2020 Spot Bond					0.00000	100.70776				0.00	0	0
Total T13A21 SPOT										0.00	0	0
Total For T13A21										0.00	0	0
T14A1C On 21/11/2019 Spot Bond					0.00000	100.73791				0.00	0	24,590,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total T14A10 SPOT										0.00	0	24,590,200
Total For T14A10										0.00	0	24,590,200
T14A11 On 21/11/2021 Spot Bond					0.00000	100.75444				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	104.76621	8.55000	104.67091				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	100.67511				0.00	0	0
Total T15OM1 SPOT										0.00	0	0
Total For T15OM1										0.00	0	0
T15OM On 21/05/2019 Spot Bond					0.00000	100.67014				0.00	0	0
Total T15OM2 SPOT										0.00	0	0
Total For T15OM2										0.00	0	0
TFS12 On 20/03/2019 Spot Bond					0.00000	100.02044				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS13 On 06/07/2020 Spot Bond					0.00000	101.79534				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	100.92985				0.00	200,000,000	200,000,000
Total TFS139 SPOT										0.00	200,000,000	200,000,000
Total For TFS139										0.00	200,000,000	200,000,000
TFS141 On 28/10/2019 Spot Bond					0.00000	101.68652				0.00	0	1,000,000,000
Total TFS141 SPOT										0.00	0	1,000,000,000
Total For TFS141										0.00	0	1,000,000,000
TFS14 On 28/10/2021 Spot Bond					0.00000	101.26003				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS14 On 20/03/2020 Spot Bond					0.00000	100.49445				0.00	0	10,000,000
Total TFS144 SPOT										0.00	0	10,000,000
Total For TFS144										0.00	0	10,000,000
TFS14 On 20/03/2022 Spot Bond					0.00000	100.02130				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	101.85941				0.00	0	20,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS147 SPOT										0.00	0	20,000,000
Total For TFS147										0.00	0	20,000,000
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.68828				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	101.17234				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	100.78639				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	100.49393				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TFS152 On 25/04/2019 Spot Bond					0.00000	101.30144				0.00	0	0
Total TFS152 SPOT										0.00	0	0
Total For TFS152										0.00	0	0
TFS153 On 06/07/2021 Spot Bond					0.00000	101.64532				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	101.73227				0.00	0	0
Total TFS154 SPOT										0.00	0	0
Total For TFS154										0.00	0	0
TFS15€ On 03/09/2021 Spot Bond					0.00000	100.39892				0.00	0	80,000,000
Total TFS155 SPOT										0.00	0	80,000,000
Total For TFS155										0.00	0	80,000,000
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.40710				0.00	0	0
Total TFS156 SPOT										0.00	0	0
Total For TFS156										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond					0.00000	100.73797				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			9.42000	9.42000	9.42000	100.54322				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond					0.00000	100.75471				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond			9.33000	100.12666	9.33000	100.02747				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	100.75471				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			9.44000	99.81710	9.44000	99.71707				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	100.79236				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	100.79236				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	100.79236				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	100.79236				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	101.55333				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	101.55333				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	100.85922				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	100.85839				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D On 21/08/2019 Spot Bond					0.00000	101.12997				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D On 21/08/2019 Spot Bond					0.00000	101.12148				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D On 21/08/2019 Spot Bond					0.00000	101.18089				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D On 21/08/2019 Spot Bond					0.00000	101.12498				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A On 21/08/2020 Spot Bond					0.00000	101.01599				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			9.57000	100.44361	9.57000	100.34159				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A On 21/08/2020 Spot Bond					0.00000	101.82622				0.00	0	50,000,000
Total TH13A7 SPOT										0.00	0	50,000,000
Total For TH13A7										0.00	0	50,000,000
TH13A On 21/08/2020 Spot Bond			9.46000	101.18895	9.46000	101.08734				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13B On 21/08/2020 Spot Bond					0.00000	100.79224				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B On 21/08/2020 Spot Bond					0.00000	100.79307				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B On 21/08/2020 Spot Bond					0.00000	100.79285				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B On 21/08/2020 Spot Bond					0.00000	100.77639				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B4 On 21/08/2020 Spot Bond					0.00000	100.78973				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	100.85071				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	100.85738				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	100.83396				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	100.85039				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	100.89660				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13C5 On 21/08/2020 Spot Bond					0.00000	101.12542				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D1 On 21/08/2020 Spot Bond					0.00000	101.12542				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D2 On 21/08/2020 Spot Bond					0.00000	101.11988				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D3 On 21/08/2020 Spot Bond					0.00000	101.10769				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D4 On 21/08/2020 Spot Bond					0.00000	101.14202				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	101.23752				0.00	0	32,787,000

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 TH14A2 SPOT										0.00	0	32,787,000
Total For TH14A2										0.00	0	32,787,000
TH14A2 On 21/11/2021 Spot Bond					0.00000	100.76614				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A3 On 21/11/2021 Spot Bond			9.64000	104.68033	9.64000	104.57327				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A4 On 21/11/2019 Spot Bond					0.00000	101.17829				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A6 On 21/11/2021 Spot Bond					0.00000	102.15351				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A7 On 21/11/2021 Spot Bond			9.45000	101.87544	9.45000	102.83294				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14A8 On 21/11/2021 Spot Bond					0.00000	100.81705				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B1 On 21/11/2021 Spot Bond					0.00000	101.33265				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B2 On 21/11/2021 Spot Bond					0.00000	100.78200				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14B3 On 21/11/2021 Spot Bond					0.00000	100.85874				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C1 On 21/11/2021 Spot Bond					0.00000	100.84207				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C2 On 21/11/2021 Spot Bond					0.00000	100.83207				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14C3 On 21/11/2021 Spot Bond					0.00000	101.10814				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D:On 21/11/2021 Spot Bond					0.00000	101.09073				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	102.35609				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	100.72931				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	100.74617				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	103.25609				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	100.72430				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	101.04904				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	100.76455				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	100.75787				0.00	0	0
Total TH15B2 SPOT										0.00	0	0
Total For TH15B2										0.00	0	0
TH15C:On 21/11/2022 Spot Bond					0.00000	100.80381				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	100.79212				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	101.04616				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH15D:On 21/11/2022 Spot Bond					0.00000	101.00461				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	102.05288				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	101.64713				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	103.55862				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	103.02570				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			9.04500	9.04500	9.04500	99.46309				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	44.37528	100.00000	44.03947				0.00	0	0
TL20/R:On 25/11/2020 Spot Bond			10.00000	110.95400	10.00000	110.83800				0.00	0	0
Total TL20/R207 SPOT										0.00	0	0
Total For TL20/R207										0.00	0	0
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TL21U SPOT										0.00	0	0
Total For TL21U										0.00	0	0
TL22 On 04/03/2021 Spot Bond					0.00000	100.39616				0.00	0	20,000,000
Total TL22 SPOT										0.00	0	20,000,000
Total For TL22										0.00	0	20,000,000
TL23 On 05/09/2022 Spot Bond					0.00000	100.38351				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			9.84000	97.92464	9.84000	97.82075				0.00	0	0
Total TL24 SPOT										0.00	0	0
Total For TL24										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL25 On 04/09/2024 Spot Bond			10.35000	97.14421	10.35000	97.03596			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	100.62352			0.00	0	0
Total TL26 SPOT									0.00	0	0
Total For TL26									0.00	0	0
TL27 On 24/04/2023 Spot Bond					0.00000	101.38338			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			10.47500	98.30822	10.47500	98.19859			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	101.42980			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	103.93174			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	99.91971			0.00	0	0
Total TLC05 SPOT									0.00	0	0
Total For TLC05									0.00	0	0
TLC06 On 22/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		270,000,000,000,000.00	62,700,000,000	34,600,000,000	
Total TLC06 SPOT								'0,000,000,000,000.00	62,700,000,000	34,600,000,000	
Total For TLC06								'0,000,000,000,000.00	62,700,000,000	34,600,000,000	
TN20 On 17/09/2020 Spot Bond			9.30000	102.35039	9.30000	102.24763		7,293,060,000.00	784,200	31,678,350,000	
Total TN20 SPOT								7,293,060,000.00	784,200	31,678,350,000	
Total For TN20								7,293,060,000.00	784,200	31,678,350,000	
TN20/R On 17/09/2020 Spot Bond			100.00000	28.68857	100.00000	28.43265		0.00	0	0	
Total TN20/R208 SPOT								0.00	0	0	
Total For TN20/R208								0.00	0	0	
TN20U On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total TN20U SPOT								0.00	0	0	
Total For TN20U								0.00	0	0	
TN21U On 13/05/2021 Spot Bond			100.00000	23.48938	100.00000	23.28325		0.00	0	0	
Total TN21U SPOT								0.00	0	0	
Total For TN21U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN23 On 06/11/2023 Spot Bond			10.17500	106.58862	10.17500	106.47371			83,435,000,000.00	8,200,000	16,054,800,000
Total TN23 SPOT									83,435,000,000.00	8,200,000	16,054,800,000
Total For TN23									83,435,000,000.00	8,200,000	16,054,800,000
TN23/R On 06/11/2023 Spot Bond			100.00000	16.17807	100.00000	16.03610			0.00	0	0
Total TN23/R2023 SPOT									0.00	0	0
Total For TN23/R2023									0.00	0	0
TN25 On 19/08/2025 Spot Bond			11.01500	93.74446	11.01500	93.63527			0.00	0	27,180,000,000
Total TN25 SPOT									0.00	0	27,180,000,000
Total For TN25									0.00	0	27,180,000,000
TN25/R On 19/08/2025 Spot Bond			100.00000	10.64336	100.00000	10.54996			0.00	0	0
Total TN25/R186 SPOT									0.00	0	0
Total For TN25/R186									0.00	0	0
TN27 On 14/11/2027 Spot Bond			11.07000	90.93958	11.07000	90.83313			0.00	0	970,000,000
Total TN27 SPOT									0.00	0	970,000,000
Total For TN27									0.00	0	970,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	12.01244	100.00000	11.90701			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			11.50000	98.40542	11.50000	98.28524			0.00	0	13,280,000,000
Total TN30 SPOT									0.00	0	13,280,000,000
Total For TN30									0.00	0	13,280,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	123.93627	8.00000	123.83008			0.00	0	0
Total TN30/R2030 SPOT									0.00	0	0
Total For TN30/R2030									0.00	0	0
TN40 On 09/10/2040 Spot Bond			12.12000	94.49417	12.12000	94.37273			0.00	0	9,400,000,000
Total TN40 SPOT									0.00	0	9,400,000,000
Total For TN40									0.00	0	9,400,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	104.95379	10.75000	104.83375			0.00	0	0
Total TN40/R214 SPOT									0.00	0	0
Total For TN40/R214									0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	110.95400	10.00000	110.83800			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	101.79969			0.00	0	0
Total TPDA05 SPOT									0.00	0	0
Total For TPDA05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TPDA0: On 30/11/2018 Spot Bond					0.00000	100.60878				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			9.71000	102.62769	9.71000	102.52197				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	100.17225				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			9.72000	102.59541	9.72000	102.48904				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	100.17225				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			9.52000	9.52000	9.52000	102.92748				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	100.18441				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	100.18908				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C: On 14/12/2020 Spot Bond					0.00000	100.20868				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C: On 14/12/2020 Spot Bond					0.00000	100.21613				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	100.26438				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	100.26438				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA3A On 14/11/2018 Spot Bond					0.00000	100.82607				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	100.90294				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	100.92567				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			9.75000	100.67715	9.75000	100.55816				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	100.82716				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	100.89781				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	100.91745				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	101.07332				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	101.05181				0.00	0	0
Total TRA3B2 SPOT										0.00	0	0
Total For TRA3B2										0.00	0	0
TRAA2 On 14/06/2019 Spot Bond					0.00000	100.17657				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA4 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2019 Spot Bond					0.00000	100.41884				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRAB2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2019 Spot Bond					0.00000	100.17523				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2019 Spot Bond					0.00000	101.17792				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	101.74254				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TRQ11 On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ11U SPOT										0.00	0	0
Total For TRQ11U										0.00	0	0
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ12U SPOT										0.00	0	0
Total For TRQ12U										0.00	0	0
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ13U SPOT										0.00	0	0
Total For TRQ13U										0.00	0	0
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ14U SPOT										0.00	0	0
Total For TRQ14U										0.00	0	0
TSE01 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSE03L On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TSE03U SPOT									0.00	0	0
Total For TSE03U									0.00	0	0
TTO01L On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TTO01U SPOT									0.00	0	0
Total For TTO01U									0.00	0	0
TUHF0 On 26/01/2020 Spot Bond					0.00000	101.60168			0.00	0	0
Total TUHF01 SPOT									0.00	0	0
Total For TUHF01									0.00	0	0
TWC27 On 10/10/2018 Spot Bond					0.00000	101.48160			0.00	1,567,999,600	391,999,900
Total TWC273 SPOT									0.00	1,567,999,600	391,999,900
Total For TWC273									0.00	1,567,999,600	391,999,900
TWC27 On 12/10/2018 Spot Bond					0.00000	101.42263			0.00	0	0
Total TWC274 SPOT									0.00	0	0
Total For TWC274									0.00	0	0
TWC27 On 18/10/2018 Spot Bond					0.00000	101.21775			0.00	0	0
Total TWC275 SPOT									0.00	0	0
Total For TWC275									0.00	0	0
TWC27 On 24/10/2018 Spot Bond					0.00000	101.17716			0.00	1,200,000,000	100,000,000
Total TWC276 SPOT									0.00	1,200,000,000	100,000,000
Total For TWC276									0.00	1,200,000,000	100,000,000
TWC27 On 29/10/2018 Spot Bond					0.00000	101.05809			0.00	0	0
Total TWC277 SPOT									0.00	0	0
Total For TWC277									0.00	0	0
TWC27 On 14/11/2018 Spot Bond					0.00000	100.75693			0.00	0	0
Total TWC278 SPOT									0.00	0	0
Total For TWC278									0.00	0	0
TWC27 On 16/11/2018 Spot Bond					0.00000	100.71515			0.00	0	0
Total TWC279 SPOT									0.00	0	0
Total For TWC279									0.00	0	0
TWC28 On 27/11/2018 Spot Bond					0.00000	100.51151			0.00	0	0
Total TWC280 SPOT									0.00	0	0
Total For TWC280									0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.87800	102.40786	9.87800	102.29881			0.00	0	0
Total UG21 SPOT									0.00	0	0
Total For UG21									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UG26 On 09/03/2026 Spot Bond			11.10500	101.50901	11.10500	101.38786			0.00	0	0
Total UG26 SPOT									0.00	0	0
Total For UG26									0.00	0	0
VCJA1U On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA1U SPOT									0.00	0	0
Total For VCJA1U									0.00	0	0
VCJA2U On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA2U SPOT									0.00	0	0
Total For VCJA2U									0.00	0	0
VCJA3U On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA3U SPOT									0.00	0	0
Total For VCJA3U									0.00	0	0
VCJA4U On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA4U SPOT									0.00	0	0
Total For VCJA4U									0.00	0	0
VCJA5U On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA5U SPOT									0.00	0	0
Total For VCJA5U									0.00	0	0
VCJA6U On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA6U SPOT									0.00	0	0
Total For VCJA6U									0.00	0	0
VCJB1U On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB1U SPOT									0.00	0	0
Total For VCJB1U									0.00	0	0
VCJB2U On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB2U SPOT									0.00	0	0
Total For VCJB2U									0.00	0	0
VCJB3U On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB3U SPOT									0.00	0	0
Total For VCJB3U									0.00	0	0
VCJB4U On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB4U SPOT									0.00	0	0
Total For VCJB4U									0.00	0	0
VCJB5U On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB5U SPOT									0.00	0	0
Total For VCJB5U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VCJB6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB6U SPOT									0.00	0	0
Total For VCJB6U									0.00	0	0
VCPA1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPA1U SPOT									0.00	0	0
Total For VCPA1U									0.00	0	0
VCPA2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPA2U SPOT									0.00	0	0
Total For VCPA2U									0.00	0	0
VCPA3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPA3U SPOT									0.00	0	0
Total For VCPA3U									0.00	0	0
VCPA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPA4U SPOT									0.00	0	0
Total For VCPA4U									0.00	0	0
VCPA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPA5U SPOT									0.00	0	0
Total For VCPA5U									0.00	0	0
VCPA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPA6U SPOT									0.00	0	0
Total For VCPA6U									0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB1U SPOT									0.00	0	0
Total For VCPB1U									0.00	0	0
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB2U SPOT									0.00	0	0
Total For VCPB2U									0.00	0	0
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB3U SPOT									0.00	0	0
Total For VCPB3U									0.00	0	0
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB4U SPOT									0.00	0	0
Total For VCPB4U									0.00	0	0
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB5U SPOT									0.00	0	0
Total For VCPB5U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB6U SPOT									0.00	0	0
Total For VCPB6U									0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA03U SPOT									0.00	0	0
Total For VJA03U									0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA04U SPOT									0.00	0	0
Total For VJA04U									0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA05U SPOT									0.00	0	0
Total For VJA05U									0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA06U SPOT									0.00	0	0
Total For VJA06U									0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA07U SPOT									0.00	0	0
Total For VJA07U									0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA08U SPOT									0.00	0	0
Total For VJA08U									0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA09U SPOT									0.00	0	0
Total For VJA09U									0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB03U SPOT									0.00	0	0
Total For VJB03U									0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB04U SPOT									0.00	0	0
Total For VJB04U									0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB05U SPOT									0.00	0	0
Total For VJB05U									0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB06U SPOT									0.00	0	0
Total For VJB06U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB07U SPOT									0.00	0	0
Total For VJB07U									0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB08U SPOT									0.00	0	0
Total For VJB08U									0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB09U SPOT									0.00	0	0
Total For VJB09U									0.00	0	0
VKC24 On 20/02/2019 Spot Bond					0.00000	100.72278			0.00	0	0
Total VKC24 SPOT									0.00	0	0
Total For VKC24									0.00	0	0
VKC27 On 05/12/2018 Spot Bond					0.00000	100.32473			0.00	0	0
Total VKC27 SPOT									0.00	0	0
Total For VKC27									0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	100.26445			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	99.96768			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	102.31403			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	101.78647			0.00	0	0
Total VKE10 SPOT									0.00	0	0
Total For VKE10									0.00	0	0
VKE11 On 20/04/2023 Spot Bond					0.00000	101.51078			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	101.38786			0.00	0	0
Total VKE12 SPOT									0.00	0	0
Total For VKE12									0.00	0	0
VKE13 On 27/08/2021 Spot Bond					0.00000	100.59470			0.00	0	0
Total VKE13 SPOT									0.00	0	0
Total For VKE13									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE14 On 27/08/2023 Spot Bond					0.00000	100.60133			0.00	0	0
Total VKE14 SPOT									0.00	0	0
Total For VKE14									0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA03U SPOT									0.00	0	0
Total For VPA03U									0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA04U SPOT									0.00	0	0
Total For VPA04U									0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA05U SPOT									0.00	0	0
Total For VPA05U									0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA06U SPOT									0.00	0	0
Total For VPA06U									0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA07U SPOT									0.00	0	0
Total For VPA07U									0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA08U SPOT									0.00	0	0
Total For VPA08U									0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA09U SPOT									0.00	0	0
Total For VPA09U									0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB03U SPOT									0.00	0	0
Total For VPB03U									0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB04U SPOT									0.00	0	0
Total For VPB04U									0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB05U SPOT									0.00	0	0
Total For VPB05U									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB07U SPOT									0.00	0	0
Total For VPB07U									0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB08U SPOT									0.00	0	0
Total For VPB08U									0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB09U SPOT									0.00	0	0
Total For VPB09U									0.00	0	0
VR714L On 25/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR714U SPOT									0.00	0	0
Total For VR714U									0.00	0	0
VR833L On 18/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR833U SPOT									0.00	0	0
Total For VR833U									0.00	0	0
VR834L On 25/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR834U SPOT									0.00	0	0
Total For VR834U									0.00	0	0
VR835L On 26/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR835U SPOT									0.00	0	0
Total For VR835U									0.00	0	0
VR836L On 28/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR836U SPOT									0.00	0	0
Total For VR836U									0.00	0	0
VRI712 On 11/12/2018 Spot Bond					0.00000	100.21572			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	101.98318			0.00	0	200,000,000
Total WHL01 SPOT									0.00	0	200,000,000
Total For WHL01									0.00	0	200,000,000
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL01U SPOT									0.00	0	0
Total For WHL01U									0.00	0	0
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL02U SPOT									0.00	0	0
Total For WHL02U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL03U SPOT										0.00	0	0
Total For WHL03U										0.00	0	0
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL04U SPOT										0.00	0	0
Total For WHL04U										0.00	0	0
WRS2L On 25/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WRS2U SPOT										0.00	0	0
Total For WRS2U										0.00	0	0
WSP3 On 28/05/2019 Spot Bond			7.41000	103.94295	7.41000	103.86077				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			8.46000	103.74025	8.46000	103.64686				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			8.92500	103.08742	8.92500	102.98963				0.00	0	0
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
WSP5/I On 28/05/2021 Spot Bond			100.00000	22.13148	100.00000	21.93726				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			6.79500	93.45136	6.79500	93.38351				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										1.13e+017	500,951,126,704	611,944,714,866
Total for SPOT :										1.13e+017	500,951,126,704	611,944,714,866
Total Futures										1.13e+017	500,951,129,394	611,945,560,296
Total Options										0.00	0	69,740
Grand Total:										1.13e+017	500,951,129,394	611,945,630,036