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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 21/06/2018

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 02/08/2018 Bond Future			10.95226	77.71342	11.04498	77.16869			0.00	0	9,466
ES33 On 01/11/2018 Bond Future			11.07016	75.31298	11.16630	74.75815			0.00	0	0
ES33 On 07/02/2019 Bond Future			11.20422	76.77369	11.30423	76.20799			0.00	0	0
Total ES33 Future									0.00	0	9,466
ES33 On 02/08/2018 Bond Future	11.14	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.15	Call			609.92000	0.60992	1,154,650		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.15	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.16	Call			667.61000	0.66761	1,212,340		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.16	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.14	Call			552.17000	0.55217	1,096,900		0.00	0	0
Total ES33 Option									0.00	0	0
Total For ES33									0.00	0	9,466
ES42 On 02/08/2018 Bond Future			11.14071	80.49582	11.24355	79.80847			0.00	0	7,957
ES42 On 01/11/2018 Bond Future			11.25438	77.67344	11.36106	76.97334			0.00	0	0
ES42 On 07/02/2019 Bond Future			11.37923	79.17965	11.49010	78.46593			0.00	0	0
Total ES42 Future									0.00	0	7,957

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ES42									0.00	0	7,957
I2025 On 02/08/2018 Bond Future			131.70623	131.70623	131.70615	131.70615			0.00	0	864
I2025 On 01/11/2018 Bond Future			134.08627	134.08627	134.08549	134.08549			0.00	0	0
I2025 On 07/02/2019 Bond Future			135.30019	135.30019	135.29921	135.29921			0.00	0	0
Total I2025 Future									0.00	0	864
I2025 On 02/08/2018 Bond Future	136.66	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 02/08/2018 Bond Future	136.66	Put			4,953.85000	4.95385	4,953,770		0.00	0	0
I2025 On 02/08/2018 Bond Future	136.67	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 02/08/2018 Bond Future	136.67	Put			4,963.85000	4.96385	4,963,770		0.00	0	0
I2025 On 02/08/2018 Bond Future	136.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 02/08/2018 Bond Future	136.65	Put			4,943.85000	4.94385	4,943,770		0.00	0	0
Total I2025 Option									0.00	0	0
Total For I2025									0.00	0	864
I2029 On 02/08/2018 Bond Future			100.54699	100.54699	100.54652	100.54652			0.00	0	1,370
I2029 On 01/11/2018 Bond Future			101.31441	101.31441	101.31337	101.31337			0.00	0	0
I2029 On 07/02/2019 Bond Future			103.29965	103.29965	103.29844	103.29844			0.00	0	0
Total I2029 Future									0.00	0	1,370
Total For I2029									0.00	0	1,370
I2033 On 02/08/2018 Bond Future			103.51719	103.51719	103.77542	103.77542			0.00	0	9,461
I2033 On 01/11/2018 Bond Future			104.26684	104.26684	104.52908	104.52908			0.00	0	0
I2033 On 07/02/2019 Bond Future			106.30994	106.30994	106.57727	106.57727			0.00	0	0
Total I2033 Future									0.00	0	9,461
I2033 On 02/08/2018 Bond Future	109.93	Call			0.00000	0.00000	0,000		0.00	0	0
I2033 On 02/08/2018 Bond Future	109.93	Put			6,154.58000	6.15458	6,412,810		0.00	0	0
I2033 On 02/08/2018 Bond Future	109.94	Call			0.00000	0.00000	0,000		0.00	0	0
I2033 On 02/08/2018 Bond Future	109.94	Put			6,164.58000	6.16458	6,422,810		0.00	0	0
I2033 On 02/08/2018 Bond Future	109.92	Call			0.00000	0.00000	0,000		0.00	0	0
I2033 On 02/08/2018 Bond Future	109.92	Put			6,144.58000	6.14458	6,402,810		0.00	0	0
Total I2033 Option									0.00	0	0
Total For I2033									0.00	0	9,461
I2038 On 02/08/2018 Bond Future			123.74402	123.74402	124.03192	124.03192			9,899,521.60	80	9,115
I2038 On 01/11/2018 Bond Future			125.98014	125.98014	126.27255	126.27255			0.00	0	0
I2038 On 07/02/2019 Bond Future			126.85846	126.85846	127.15647	127.15647			0.00	0	0
Total I2038 Future									9,899,521.60	80	9,115
I2038 On 02/08/2018 Bond Future	134.54	Call			0.00000	0.00000	0,000		0.00	0	0
I2038 On 02/08/2018 Bond Future	134.54	Put			10,508.08000	10.50808	10,795,980		0.00	0	0
I2038 On 02/08/2018 Bond Future	134.55	Call			0.00000	0.00000	0,000		0.00	0	0
I2038 On 02/08/2018 Bond Future	134.55	Put			10,518.08000	10.51808	10,805,980		0.00	0	0
I2038 On 02/08/2018 Bond Future	134.53	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On	02/08/2018	Bond Future	134.53	Put			10,498.08000	10.49808	10,785,980		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												9,899,521.60	80	9,115
I2046	On	02/08/2018	Bond Future			116.47760	116.47760	116.92542	116.92542			0.00	0	11,876
I2046	On	01/11/2018	Bond Future			116.93320	116.93320	117.38868	117.38868			0.00	0	0
I2046	On	07/02/2019	Bond Future			119.22436	119.22436	119.68848	119.68848			0.00	0	0
Total I2046 Future												0.00	0	11,876
I2046	On	02/08/2018	Bond Future	128.78	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.78	Put			11,854.58000	11.85458	12,302,400		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.79	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.79	Put			11,864.58000	11.86458	12,312,400		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.77	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.77	Put			11,844.58000	11.84458	12,292,400		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	11,876
I2050	On	02/08/2018	Bond Future			121.87335	121.87335	121.87206	121.87206			9,749,868.00	80	9,701
I2050	On	01/11/2018	Bond Future			124.07579	124.07579	124.07370	124.07370			0.00	0	0
I2050	On	07/02/2019	Bond Future			124.73535	124.73535	124.73351	124.73351			0.00	0	0
Total I2050 Future												9,749,868.00	80	9,701
I2050	On	02/08/2018	Bond Future	137.53	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.53	Put			15,657.94000	15.65794	15,656,650		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.54	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.54	Put			15,667.94000	15.66794	15,666,650		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.52	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.52	Put			15,647.94000	15.64794	15,646,650		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												9,749,868.00	80	9,701
R186	On	02/08/2018	Bond Future			8.95370	110.30109	9.03611	109.79631		8.29	41,473,209.84	376	112,220
R186	On	01/11/2018	Bond Future			9.03019	112.27107	9.11651	111.75668		8.08	0.00	0	0
R186	On	07/02/2019	Bond Future			9.11693	109.14354	9.20768	108.61908		8.58	0.00	0	0
Total R186 Future												41,473,209.84	376	112,220
R186	On	02/08/2018	Bond Future	8.48	Put			3,635.28000	3.63528	3,192,520	7.63	0.00	0	0
R186	On	02/08/2018	Bond Future	8.46	Put			3,748.58000	3.74858	3,301,520	7.63	0.00	0	0
R186	On	02/08/2018	Bond Future	7.50	Put			9,938.28000	9.93828	9,433,740	7.64	0.00	0	0
R186	On	02/08/2018	Bond Future	7.50	Call			0.38000	0.00038	0,620	7.64	0.00	0	3,020
R186	On	02/08/2018	Bond Future	8.47	Call			161.10000	0.16110	220,940	7.63	0.00	0	0
R186	On	02/08/2018	Bond Future	8.47	Put			3,691.74000	3.69174	3,246,800	7.63	0.00	0	0
R186	On	02/08/2018	Bond Future	8.48	Call			168.30000	0.16830	230,320	7.63	0.00	0	0
R186	On	02/08/2018	Bond Future	8.75	Put			2,271.41000	2.27141	1,910,600	7.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2018	Bond Future	8.50	Call			183.39000	0.18339	249,950	7.63	0.00	0	0
R186	On	02/08/2018	Bond Future	8.50	Put			3,523.18000	3.52318	3,084,960	7.63	0.00	0	0
R186	On	02/08/2018	Bond Future	8.25	Put			4,999.93000	4.99993	4,519,760	7.64	0.00	0	0
R186	On	02/08/2018	Bond Future	8.25	Call			56.58000	0.05658	81,190	7.64	0.00	0	3,020
R186	On	02/08/2018	Bond Future	8.46	Call			154.23000	0.15423	211,950	7.63	0.00	0	0
R186	On	02/08/2018	Bond Future	8.75	Call			505.60000	0.50560	649,570	7.82	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.46	Put			4,634.44000	4.63444	4,237,660	7.44	0.00	0	0
R186	On	01/11/2018	Bond Future	8.46	Call			640.18000	0.64018	757,790	7.44	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.52	Call			732.65000	0.73265	862,350	7.49	0.00	0	0
R186	On	01/11/2018	Bond Future	8.53	Call			749.22000	0.74922	881,000	7.50	0.00	0	0
R186	On	01/11/2018	Bond Future	8.53	Put			4,308.47000	4.30847	3,925,860	7.50	0.00	0	0
R186	On	01/11/2018	Bond Future	8.54	Call			766.04000	0.76604	899,920	7.51	0.00	0	0
R186	On	01/11/2018	Bond Future	8.52	Put			4,353.91000	4.35391	3,969,220	7.49	0.00	0	0
R186	On	01/11/2018	Bond Future	9.14	Call			2,231.35000	2.23135	2,500,430	8.01	0.00	0	0
R186	On	01/11/2018	Bond Future	8.54	Put			4,263.33000	4.26333	3,882,820	7.51	0.00	0	0
R186	On	01/11/2018	Bond Future	9.14	Put			2,091.93000	2.09193	1,846,620	8.01	0.00	0	5,000
R186	On	01/11/2018	Bond Future	7.96	Put			7,352.60000	7.35260	6,882,250	7.31	0.00	0	0
R186	On	01/11/2018	Bond Future	7.96	Call			185.83000	0.18583	229,870	7.31	0.00	0	5,000
R186	On	07/02/2019	Bond Future	8.21	Call			667.04000	0.66704	769,850	7.45	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Put			6,621.52000	6.62152	6,199,870	7.45	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Call			678.03000	0.67803	782,160	7.45	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Put			6,570.72000	6.57072	6,150,390	7.45	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Call			656.19000	0.65619	757,680	7.45	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Put			6,672.50000	6.67250	6,249,530	7.45	0.00	0	0
Total R186 Option												0.00	0	26,040
Total For R186												41,473,209.84	376	138,260
R197	On	02/08/2018	Bond Future			298.49409	298.49409	299.13547	299.13547			8,954,822.70	30	2,388
R197	On	01/11/2018	Bond Future			303.88833	303.88833	304.53952	304.53952			0.00	0	0
R197	On	07/02/2019	Bond Future			302.48641	302.48641	303.15010	303.15010			0.00	0	0
Total R197 Future												8,954,822.70	30	2,388
Total For R197												8,954,822.70	30	2,388
R202	On	02/08/2018	Bond Future			236.02740	236.02740	236.02656	236.02656			23,602,740.00	100	22,040
R202	On	01/11/2018	Bond Future			240.29282	240.29282	240.29058	240.29058			0.00	0	0
R202	On	07/02/2019	Bond Future			241.09399	241.09399	241.09148	241.09148			0.00	0	0
Total R202 Future												23,602,740.00	100	22,040
Total For R202												23,602,740.00	100	22,040
R2023	On	02/08/2018	Bond Future			8.29537	101.32255	8.37333	101.03530		4.52	0.00	0	41,435
R2023	On	01/11/2018	Bond Future			8.37072	99.20605	8.45424	98.91311		4.58	0.00	0	0
R2023	On	07/02/2019	Bond Future			8.46181	101.13033	8.55206	100.83157		4.79	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2023 Future												0.00	0	41,435
R2023	On	02/08/2018	Bond Future	10.41	Call			7,151.47000	7.15147	7,438,690	5.84	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.41	Put			0.06000	0.00006	0,030	5.84	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.39	Call			7,084.44000	7.08444	7,371,650	5.84	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.39	Put			0.07000	0.00007	0,030	5.84	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.40	Call			7,117.96000	7.11796	7,405,180	5.84	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.40	Put			0.06000	0.00006	0,030	5.84	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.58	Call			7,123.41000	7.12341	7,412,360	5.63	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.58	Put			16.54000	0.01654	12,550	5.63	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.59	Call			7,154.84000	7.15484	7,443,890	5.63	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.59	Put			16.07000	0.01607	12,180	5.63	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.57	Call			7,091.99000	7.09199	7,380,830	5.63	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.57	Put			17.03000	0.01703	12,930	5.63	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Put			179.75000	0.17975	155,660	6.02	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.57	Call			6,581.68000	6.58168	6,855,740	6.02	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.57	Put			185.15000	0.18515	160,450	6.02	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Call			6,609.35000	6.60935	6,883,720	6.02	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Put			182.43000	0.18243	158,040	6.02	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Call			6,637.05000	6.63705	6,911,720	6.02	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	41,435
R2030	On	02/08/2018	Bond Future			9.36497	90.67005	9.44716	90.13864		11.21	38,988,121.50	430	49,926
R2030	On	01/11/2018	Bond Future			9.43627	92.28925	9.52152	91.74779		11.00	0.00	0	0
R2030	On	07/02/2019	Bond Future			9.51693	90.06991	9.60564	89.51785		11.72	0.00	0	0
Total R2030 Future												38,988,121.50	430	49,926
R2030	On	02/08/2018	Bond Future	8.51	Put			6,352.41000	6.35241	5,835,650	10.20	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.51	Call			32.89000	0.03289	47,540	10.20	0.00	0	7,850
R2030	On	02/08/2018	Bond Future	8.91	Put			3,784.09000	3.78409	3,329,400	10.40	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.47	Call			1,452.67000	1.45267	1,731,740	11.17	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.47	Put			1,305.75000	1.30575	1,053,410	11.17	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.45	Call			1,385.15000	1.38515	1,656,340	11.15	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.91	Call			232.82000	0.23282	309,540	10.40	0.00	0	7,850
R2030	On	02/08/2018	Bond Future	9.50	Call			1,557.26000	1.55726	1,848,050	11.21	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.45	Put			1,366.86000	1.36686	1,106,640	11.15	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.50	Put			1,217.85000	1.21785	977,230	11.21	0.00	0	7,850
R2030	On	02/08/2018	Bond Future	9.46	Call			1,418.69000	1.41869	1,693,820	11.16	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.46	Put			1,336.06000	1.33606	1,079,780	11.16	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.59	Call			379.93000	0.37993	457,690	9.72	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.59	Put			6,543.27000	6.54327	6,079,570	9.72	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.60	Call			388.90000	0.38890	468,140	9.72	0.00	0	0

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	01/11/2018	Bond Future	8.60	Put			6,483.10000	6.48310	6,020,880	9.72	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.58	Call			371.12000	0.37112	447,410	9.72	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.58	Put			6,603.67000	6.60367	6,138,500	9.72	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Call			896.49000	0.89649	1,018,100	10.46	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Put			7,228.65000	7.22865	6,798,200	10.46	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Call			909.78000	0.90978	1,032,780	10.46	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Put			7,174.03000	7.17403	6,744,970	10.46	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Call			883.35000	0.88335	1,003,570	10.46	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Put			7,283.47000	7.28347	6,851,630	10.46	0.00	0	0
Total R2030 Option												0.00	0	23,550
Total For R2030												38,988,121.50	430	73,476
R2032	On	02/08/2018	Bond Future			9.53841	93.16717	9.62554	92.55836		12.09	0.00	0	34,986
R2032	On	01/11/2018	Bond Future			9.61274	90.67602	9.70295	90.05596		12.40	0.00	0	0
R2032	On	07/02/2019	Bond Future			9.69530	92.43468	9.78895	91.80243		12.63	0.00	0	0
Total R2032 Future												0.00	0	34,986
R2032	On	02/08/2018	Bond Future	9.67	Call			1,674.65000	1.67465	2,005,600	11.98	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.67	Put			1,366.23000	1.36623	1,088,370	11.98	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Call			1,712.92000	1.71292	2,048,230	11.99	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Put			1,335.34000	1.33534	1,061,840	11.99	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Call			1,636.85000	1.63685	1,963,400	11.96	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Put			1,397.67000	1.39767	1,115,410	11.96	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.76	Call			398.88000	0.39888	486,710	10.71	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.76	Put			7,191.14000	7.19114	6,658,910	10.71	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.77	Call			410.60000	0.41060	500,370	10.73	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.77	Put			7,127.09000	7.12709	6,596,800	10.73	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.75	Call			387.52000	0.38752	473,440	10.69	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.75	Put			7,255.63000	7.25563	6,721,490	10.69	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Call			1,066.19000	1.06619	1,211,660	11.53	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Put			7,999.40000	7.99940	7,512,620	11.53	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Call			1,081.27000	1.08127	1,228,320	11.53	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Put			7,939.90000	7.93990	7,454,700	11.53	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Call			1,051.27000	1.05127	1,195,160	11.53	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Put			8,059.14000	8.05914	7,570,780	11.53	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	34,986
R2035	On	02/08/2018	Bond Future			9.62187	97.72105	9.71398	97.00440		12.74	0.00	0	69,074
R2035	On	01/11/2018	Bond Future			9.69433	94.97030	9.78955	94.24033		13.11	0.00	0	0
R2035	On	07/02/2019	Bond Future			9.77611	96.81236	9.87483	96.06816		13.39	0.00	0	0
Total R2035 Future												0.00	0	69,074
R2035	On	02/08/2018	Bond Future	9.43	Put			2,996.83000	2.99683	2,500,250	12.22	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	02/08/2018	Bond Future	9.44	Call			786.30000	0.78630	1,011,450	12.25	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.44	Put			2,942.38000	2.94238	2,450,880	12.25	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.42	Call			735.54000	0.73554	950,570	12.20	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.42	Put			3,051.92000	3.05192	2,550,300	12.20	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.43	Call			760.65000	0.76065	980,720	12.22	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.92	Call			508.50000	0.50850	625,860	11.29	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.92	Put			7,505.25000	7.50525	6,892,640	11.29	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.93	Call			520.48000	0.52048	640,030	11.29	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.93	Put			7,432.39000	7.43239	6,821,970	11.29	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.94	Call			532.68000	0.53268	654,460	11.29	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.94	Put			7,359.85000	7.35985	6,751,660	11.29	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Call			1,294.24000	1.29424	1,479,210	12.21	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Put			8,463.47000	8.46347	7,904,240	12.21	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Call			1,312.36000	1.31236	1,499,300	12.21	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Put			8,397.92000	8.39792	7,840,660	12.21	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Call			1,276.30000	1.27630	1,459,310	12.21	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Put			8,529.31000	8.52931	7,968,120	12.21	0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												0.00	0	69,074
R2037	On	02/08/2018	Bond Future			9.67787	90.10936	9.77000	89.38901		13.95	0.00	0	56,155
R2037	On	01/11/2018	Bond Future			9.74473	91.71850	9.83980	90.98481		13.71	0.00	0	0
R2037	On	07/02/2019	Bond Future			9.81965	89.23746	9.91805	88.48935		14.70	0.00	0	0
Total R2037 Future												0.00	0	56,155
R2037	On	02/08/2018	Bond Future	9.96	Call			2,513.82000	2.51382	2,982,440	13.89	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.96	Put			1,056.05000	1.05605	804,320	13.89	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Call			2,563.28000	2.56328	3,036,580	13.90	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Put			1,029.81000	1.02981	782,760	13.90	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Call			2,464.79000	2.46479	2,928,680	13.87	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Put			1,082.82000	1.08282	826,360	13.87	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.03	Call			599.56000	0.59956	732,410	11.87	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.03	Put			7,158.36000	7.15836	6,557,520	11.87	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.01	Call			567.64000	0.56764	695,230	11.83	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.01	Put			7,297.64000	7.29764	6,691,540	11.83	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.02	Call			583.38000	0.58338	713,580	11.85	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.02	Put			7,227.72000	7.22772	6,624,230	11.85	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Put			8,287.14000	8.28714	7,736,800	13.49	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Call			1,446.37000	1.44637	1,646,350	13.51	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Put			8,225.33000	8.22533	7,677,200	13.51	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Call			1,401.04000	1.40104	1,596,600	13.48	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Put			8,349.30000	8.34930	7,796,750	13.48	0.00	0	0

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	9.06	Call			1,423.59000	1.42359	1,621,360	13.49	0.00	0	0
Total R2037 Option									0.00	0	0
Total For R2037									0.00	0	56,155
R204 On 02/08/2018 Bond Future			6.57513	101.51302	6.57664	101.51247		0.20	9,846,762.94	97	10,270
Total R204 Future									9,846,762.94	97	10,270
R204 On 02/08/2018 Bond Future	8.98	Call			879.61000	0.87961	880,160	0.29	0.00	0	0
R204 On 02/08/2018 Bond Future	8.98	Put			0.00000	0.00000	0,000	0.29	0.00	0	0
R204 On 02/08/2018 Bond Future	8.99	Call			883.24000	0.88324	883,790	0.29	0.00	0	0
R204 On 02/08/2018 Bond Future	8.99	Put			0.00000	0.00000	0,000	0.29	0.00	0	0
R204 On 02/08/2018 Bond Future	8.97	Call			875.99000	0.87599	876,540	0.29	0.00	0	0
R204 On 02/08/2018 Bond Future	8.97	Put			0.00000	0.00000	0,000	0.29	0.00	0	0
Total R204 Option									0.00	0	0
Total For R204									9,846,762.94	97	10,270
R2040 On 02/08/2018 Bond Future			9.74259	93.53291	9.83978	92.71687		14.37	0.00	0	25,272
R2040 On 01/11/2018 Bond Future			9.80886	95.20312	9.90910	94.37206		14.13	0.00	0	0
R2040 On 07/02/2019 Bond Future			9.88302	92.53913	9.98672	91.69177		15.19	0.00	0	0
Total R2040 Future									0.00	0	25,272
R2040 On 02/08/2018 Bond Future	10.04	Put			1,111.08000	1.11108	833,370	14.44	0.00	0	0
R2040 On 02/08/2018 Bond Future	10.05	Call			2,809.70000	2.80970	3,353,220	14.45	0.00	0	0
R2040 On 02/08/2018 Bond Future	10.05	Put			1,083.55000	1.08355	811,030	14.45	0.00	0	0
R2040 On 02/08/2018 Bond Future	10.03	Call			2,703.36000	2.70336	3,236,430	14.42	0.00	0	0
R2040 On 02/08/2018 Bond Future	10.03	Put			1,139.18000	1.13918	856,210	14.42	0.00	0	0
R2040 On 02/08/2018 Bond Future	10.04	Call			2,756.30000	2.75630	3,294,630	14.44	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.08	Call			619.16000	0.61916	765,840	12.33	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.08	Put			7,871.60000	7.87160	7,187,220	12.33	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.09	Call			636.47000	0.63647	786,140	12.35	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.09	Put			7,796.09000	7.79609	7,114,700	12.35	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.07	Call			602.33000	0.60233	746,040	12.31	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.07	Put			7,947.74000	7.94774	7,260,390	12.31	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.10	Call			654.09000	0.65409	806,790	12.37	0.00	0	2,950
R2040 On 01/11/2018 Bond Future	8.50	Put			13,003.25000	13.00325	12,211,270	12.16	0.00	0	0
R2040 On 01/11/2018 Bond Future	8.50	Call			123.94000	0.12394	163,020	12.16	0.00	0	2,950
R2040 On 01/11/2018 Bond Future	9.20	Put			6,995.79000	6.99579	6,348,980	12.58	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.20	Call			848.28000	0.84828	1,032,530	12.58	0.00	0	3,540
R2040 On 01/11/2018 Bond Future	9.80	Put			3,644.87000	3.64487	3,210,990	13.84	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.80	Call			2,739.77000	2.73977	3,136,950	13.84	0.00	0	3,540
R2040 On 01/11/2018 Bond Future	9.10	Put			7,721.02000	7.72102	7,042,660	12.37	0.00	0	0
R2040 On 07/02/2019 Bond Future	9.12	Call			1,473.34000	1.47334	1,694,250	13.84	0.00	0	0
R2040 On 07/02/2019 Bond Future	9.12	Put			8,960.77000	8.96077	8,334,320	13.84	0.00	0	0
R2040 On 07/02/2019 Bond Future	9.13	Call			1,493.82000	1.49382	1,717,050	13.84	0.00	0	0

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	9.13	Put			8,889.38000	8.88938	8,265,250	13.84		0.00	0	0
R2040 On 07/02/2019 Bond Future	9.11	Call			1,453.06000	1.45306	1,671,660	13.84		0.00	0	0
R2040 On 07/02/2019 Bond Future	9.11	Put			9,032.50000	9.03250	8,403,740	13.84		0.00	0	0
Total R2040 Option										0.00	0	12,980
Total For R2040										0.00	0	38,252
R2044 On 02/08/2018 Bond Future			9.77148	90.62839	9.87368	89.75846		15.03		0.00	0	36,114
R2044 On 01/11/2018 Bond Future			9.83542	92.24682	9.94076	91.36085		14.80		0.00	0	0
R2044 On 07/02/2019 Bond Future			9.90686	89.65068	10.01574	88.74745		15.93		0.00	0	0
Total R2044 Future										0.00	0	36,114
R2044 On 02/08/2018 Bond Future	10.06	Call			2,721.91000	2.72191	3,290,150	15.14		0.00	0	0
R2044 On 02/08/2018 Bond Future	10.06	Put			1,171.96000	1.17196	870,270	15.14		0.00	0	0
R2044 On 02/08/2018 Bond Future	10.07	Call			2,775.14000	2.77514	3,348,960	15.16		0.00	0	0
R2044 On 02/08/2018 Bond Future	10.07	Put			1,143.29000	1.14329	847,180	15.16		0.00	0	0
R2044 On 02/08/2018 Bond Future	10.05	Call			2,669.13000	2.66913	3,231,750	15.12		0.00	0	0
R2044 On 02/08/2018 Bond Future	10.05	Put			1,201.20000	1.20120	893,890	15.12		0.00	0	0
R2044 On 01/11/2018 Bond Future	9.14	Put			7,810.89000	7.81089	7,092,300	13.04		0.00	0	0
R2044 On 01/11/2018 Bond Future	9.12	Call			649.30000	0.64930	810,170	13.00		0.00	0	0
R2044 On 01/11/2018 Bond Future	9.12	Put			7,964.75000	7.96475	7,239,650	13.00		0.00	0	0
R2044 On 01/11/2018 Bond Future	9.13	Call			667.30000	0.66730	831,420	13.02		0.00	0	0
R2044 On 01/11/2018 Bond Future	9.13	Put			7,887.65000	7.88765	7,165,800	13.02		0.00	0	0
R2044 On 01/11/2018 Bond Future	9.14	Call			685.48000	0.68548	852,860	13.04		0.00	0	0
R2044 On 07/02/2019 Bond Future	9.16	Call			1,514.09000	1.51409	1,753,290	14.51		0.00	0	0
R2044 On 07/02/2019 Bond Future	9.16	Put			9,053.04000	9.05304	8,389,010	14.51		0.00	0	0
R2044 On 07/02/2019 Bond Future	9.17	Call			1,535.20000	1.53520	1,776,920	14.51		0.00	0	0
R2044 On 07/02/2019 Bond Future	9.17	Put			8,979.94000	8.97994	8,318,430	14.51		0.00	0	0
R2044 On 07/02/2019 Bond Future	9.18	Call			1,556.52000	1.55652	1,800,760	14.51		0.00	0	0
R2044 On 07/02/2019 Bond Future	9.18	Put			8,907.20000	8.90720	8,248,210	14.51		0.00	0	0
Total R2044 Option										0.00	0	0
Total For R2044										0.00	0	36,114
R2048 On 02/08/2018 Bond Future			9.75885	94.07268	9.86094	93.18068		14.80		0.00	0	103,114
R2048 On 01/11/2018 Bond Future			9.82398	91.32009	9.92924	90.41171		15.29		0.00	0	0
R2048 On 07/02/2019 Bond Future			9.89698	93.09127	10.00581	92.16520		15.69		0.00	0	0
Total R2048 Future										0.00	0	103,114
R2048 On 02/08/2018 Bond Future	8.99	Put			8,197.85000	8.19785	7,339,210	13.24		0.00	0	0
R2048 On 02/08/2018 Bond Future	8.97	Call			50.52000	0.05052	80,790	13.24		0.00	0	0
R2048 On 02/08/2018 Bond Future	8.97	Put			8,393.84000	8.39384	7,532,110	13.24		0.00	0	0
R2048 On 02/08/2018 Bond Future	8.98	Call			53.43000	0.05343	85,220	13.24		0.00	0	0
R2048 On 02/08/2018 Bond Future	8.98	Put			8,295.69000	8.29569	7,435,480	13.24		0.00	0	0
R2048 On 02/08/2018 Bond Future	8.99	Call			56.48000	0.05648	89,840	13.24		0.00	0	0
R2048 On 01/11/2018 Bond Future	9.03	Put			8,838.59000	8.83859	8,068,400	13.23		0.00	0	0

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	9.01	Call			490.79000	0.49079	622,880	13.18	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.01	Put			9,008.33000	9.00833	8,232,040	13.18	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.02	Call			505.92000	0.50592	641,060	13.21	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.02	Put			8,923.27000	8.92327	8,150,030	13.21	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.03	Call			521.26000	0.52126	659,450	13.23	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.06	Call			1,347.49000	1.34749	1,568,020	14.29	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.06	Put			10,002.01000	10.00201	9,296,470	14.29	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Call			1,367.34000	1.36734	1,590,360	14.29	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Put			9,922.74000	9.92274	9,219,690	14.29	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Call			1,327.84000	1.32784	1,545,900	14.29	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Put			10,081.65000	10.08165	9,373,640	14.29	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	103,114
R207	On	02/08/2018	Bond Future			7.62281	99.94709	7.69412	99.85203		0.99	14,592,275.14	146	21,368
R207	On	01/11/2018	Bond Future			7.69562	101.73203	7.78296	101.63472		0.90	0.00	0	0
R207	On	07/02/2019	Bond Future			7.81243	100.06026	7.92645	99.96096		1.00	0.00	0	0
Total R207 Future												14,592,275.14	146	21,368
R207	On	02/08/2018	Bond Future	6.86	Call			4.61000	0.00461	6,760	1.62	0.00	0	0
R207	On	02/08/2018	Bond Future	6.86	Put			1,124.39000	1.12439	1,031,480	1.62	0.00	0	0
R207	On	02/08/2018	Bond Future	6.87	Call			4.64000	0.00464	6,820	1.60	0.00	0	0
R207	On	02/08/2018	Bond Future	6.87	Put			1,110.90000	1.11090	1,018,020	1.60	0.00	0	0
R207	On	02/08/2018	Bond Future	6.85	Call			4.59000	0.00459	6,700	1.63	0.00	0	0
R207	On	02/08/2018	Bond Future	6.85	Put			1,137.90000	1.13790	1,044,950	1.63	0.00	0	0
R207	On	01/11/2018	Bond Future	6.76	Put			1,161.33000	1.16133	1,068,950	1.10	0.00	0	0
R207	On	01/11/2018	Bond Future	6.74	Call			11.90000	0.01190	16,490	1.10	0.00	0	0
R207	On	01/11/2018	Bond Future	6.74	Put			1,182.98000	1.18298	1,090,260	1.10	0.00	0	0
R207	On	01/11/2018	Bond Future	6.75	Call			12.39000	0.01239	17,140	1.10	0.00	0	0
R207	On	01/11/2018	Bond Future	6.75	Put			1,172.15000	1.17215	1,079,590	1.10	0.00	0	0
R207	On	01/11/2018	Bond Future	6.76	Call			12.89000	0.01289	17,820	1.10	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Call			5.66000	0.00566	8,470	0.78	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Put			1,241.45000	1.24145	1,144,960	0.78	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Call			5.88000	0.00588	8,780	0.78	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Put			1,232.80000	1.23280	1,136,400	0.78	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Call			5.46000	0.00546	8,170	0.78	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Put			1,250.12000	1.25012	1,153,530	0.78	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												14,592,275.14	146	21,368
R208	On	02/08/2018	Bond Future			7.90637	99.65104	7.98040	99.48028		2.25	25,211,713.12	253	30,836
R208	On	01/11/2018	Bond Future			7.98324	98.03122	8.06598	97.85687		2.35	0.00	0	0
R208	On	07/02/2019	Bond Future			8.08181	99.93261	8.17598	99.75478		2.65	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R208 Future												25,211,713.12	253	30,836
R208	On	02/08/2018	Bond Future	7.13	Call			13.48000	0.01348	18,960	3.11	0.00	0	0
R208	On	02/08/2018	Bond Future	7.13	Put			1,997.69000	1.99769	1,832,410	3.11	0.00	0	0
R208	On	02/08/2018	Bond Future	7.14	Call			14.25000	0.01425	20,000	3.11	0.00	0	0
R208	On	02/08/2018	Bond Future	7.14	Put			1,974.84000	1.97484	1,809,830	3.11	0.00	0	0
R208	On	02/08/2018	Bond Future	7.12	Call			12.75000	0.01275	17,960	3.11	0.00	0	0
R208	On	02/08/2018	Bond Future	7.12	Put			2,020.59000	2.02059	1,855,040	3.11	0.00	0	0
R208	On	01/11/2018	Bond Future	7.11	Call			44.74000	0.04474	58,240	2.33	0.00	0	0
R208	On	01/11/2018	Bond Future	7.11	Put			2,083.34000	2.08334	1,922,490	2.33	0.00	0	0
R208	On	01/11/2018	Bond Future	7.12	Call			46.30000	0.04630	60,190	2.33	0.00	0	0
R208	On	01/11/2018	Bond Future	7.12	Put			2,063.30000	2.06330	1,902,840	2.33	0.00	0	0
R208	On	01/11/2018	Bond Future	7.10	Call			43.22000	0.04322	56,340	2.33	0.00	0	0
R208	On	01/11/2018	Bond Future	7.10	Put			2,103.43000	2.10343	1,942,200	2.33	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Call			81.00000	0.08100	100,640	2.06	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Put			2,176.63000	2.17663	2,018,440	2.06	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Call			77.15000	0.07715	96,020	2.06	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Put			2,211.55000	2.21155	2,052,590	2.06	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Call			79.06000	0.07906	98,310	2.06	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Put			2,194.07000	2.19407	2,035,490	2.06	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												25,211,713.12	253	30,836
R209	On	02/08/2018	Bond Future			9.59896	73.96854	9.69088	73.36463		14.28	594,263,250.36	8,034	118,213
R209	On	01/11/2018	Bond Future			9.66301	72.14181	9.75775	71.52674		14.72	0.00	0	0
R209	On	07/02/2019	Bond Future			9.73355	73.54100	9.83139	72.91394		15.09	0.00	0	0
Total R209 Future												594,263,250.36	8,034	118,213
R209	On	02/08/2018	Bond Future	10.21	Call			3,665.18000	3.66518	4,160,030	15.19	0.00	0	0
R209	On	02/08/2018	Bond Future	10.21	Put			392.36000	0.39236	283,300	15.19	0.00	0	435
R209	On	02/08/2018	Bond Future	9.66	Put			1,525.90000	1.52590	1,219,890	14.14	0.00	0	0
R209	On	02/08/2018	Bond Future	9.66	Call			1,323.86000	1.32386	1,621,760	14.14	0.00	0	435
R209	On	02/08/2018	Bond Future	8.96	Put			5,120.37000	5.12037	4,561,290	12.97	0.00	0	0
R209	On	02/08/2018	Bond Future	10.39	Put			241.29000	0.24129	169,060	15.63	0.00	0	0
R209	On	02/08/2018	Bond Future	10.40	Put			234.77000	0.23477	164,230	15.65	0.00	0	0
R209	On	02/08/2018	Bond Future	10.38	Call			4,543.75000	4.54375	5,073,710	15.60	0.00	0	0
R209	On	02/08/2018	Bond Future	10.38	Put			247.99000	0.24799	174,040	15.60	0.00	0	0
R209	On	02/08/2018	Bond Future	9.21	Call			314.80000	0.31480	425,000	13.31	0.00	0	0
R209	On	02/08/2018	Bond Future	9.21	Put			3,559.73000	3.55973	3,066,020	13.31	0.00	0	500
R209	On	02/08/2018	Bond Future	10.39	Call			4,596.50000	4.59650	5,128,180	15.63	0.00	0	0
R209	On	02/08/2018	Bond Future	8.83	Put			6,019.01000	6.01901	5,441,040	12.96	0.00	0	500
R209	On	02/08/2018	Bond Future	8.49	Put			8,530.73000	8.53073	7,931,300	12.96	0.00	0	0
R209	On	02/08/2018	Bond Future	8.49	Call			7.56000	0.00756	12,040	12.96	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/08/2018	Bond Future	8.46	Put			8,760.97000	8.76097	8,160,800	12.96	0.00	0	0
R209	On	02/08/2018	Bond Future	8.46	Call			6.22000	0.00622	9,960	12.96	0.00	0	5,000
R209	On	02/08/2018	Bond Future	10.40	Call			4,649.35000	4.64935	5,182,720	15.65	0.00	0	0
R209	On	02/08/2018	Bond Future	8.96	Call			101.98000	0.10198	146,810	12.97	0.00	0	5,000
R209	On	02/08/2018	Bond Future	9.43	Call			698.36000	0.69836	894,480	13.75	0.00	0	0
R209	On	02/08/2018	Bond Future	9.43	Put			2,432.25000	2.43225	2,024,460	13.75	0.00	0	5,000
R209	On	02/08/2018	Bond Future	10.84	Call			7,011.87000	7.01187	7,593,890	16.46	0.00	0	0
R209	On	02/08/2018	Bond Future	10.84	Put			61.96000	0.06196	40,070	16.46	0.00	0	435
R209	On	02/08/2018	Bond Future	8.83	Call			53.96000	0.05396	79,900	12.96	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Call			70,638.87000	70.63887	71,253,940	16.81	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Put			0.00000	0.00000	0,000	16.81	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Call			70,638.87000	70.63887	71,253,940	16.81	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Put			0.00000	0.00000	0,000	16.81	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Call			70,638.86000	70.63886	71,253,930	16.81	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Put			0.00000	0.00000	0,000	16.81	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Call			3,132.43000	3.13243	3,498,070	14.64	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Put			1,971.04000	1.97104	1,721,610	14.64	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Put			4,026.29000	4.02629	3,621,710	13.56	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Call			1,254.03000	1.25403	1,464,520	13.56	0.00	0	0
R209	On	01/11/2018	Bond Future	8.89	Put			6,407.66000	6.40766	5,896,050	12.92	0.00	0	0
R209	On	01/11/2018	Bond Future	8.89	Call			467.91000	0.46791	571,370	12.92	0.00	0	2,000
R209	On	01/11/2018	Bond Future	9.97	Call			3,245.32000	3.24532	3,617,990	14.68	0.00	0	0
R209	On	01/11/2018	Bond Future	9.97	Put			1,895.46000	1.89546	1,653,060	14.68	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Call			5,825.58000	5.82558	6,311,310	15.78	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Put			860.49000	0.86049	731,150	15.78	0.00	0	0
R209	On	01/11/2018	Bond Future	9.64	Put			2,863.66000	2.86366	2,539,260	14.17	0.00	0	0
R209	On	01/11/2018	Bond Future	9.64	Call			2,098.01000	2.09801	2,388,680	14.17	0.00	0	2,000
R209	On	01/11/2018	Bond Future	9.98	Call			3,283.33000	3.28333	3,658,320	14.69	0.00	0	0
R209	On	01/11/2018	Bond Future	9.98	Put			1,870.81000	1.87081	1,630,730	14.69	0.00	0	2,000
R209	On	01/11/2018	Bond Future	10.00	Put			1,822.33000	1.82233	1,586,860	14.72	0.00	0	5,850
R209	On	01/11/2018	Bond Future	10.00	Call			3,359.90000	3.35990	3,739,500	14.72	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Call			1,154.27000	1.15427	1,317,400	13.58	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Put			6,967.46000	6.96746	6,503,530	13.58	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Call			1,122.73000	1.12273	1,282,460	13.58	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Put			7,079.06000	7.07906	6,611,730	13.58	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Call			1,138.42000	1.13842	1,299,850	13.58	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Put			7,023.13000	7.02313	6,557,500	13.58	0.00	0	0
Total R209 Option												0.00	0	29,655
Total For R209												594,263,250.36	8,034	147,868
R210	On	02/08/2018	Bond Future			187.65352	187.65352	187.49374	187.49374			0.00	0	2,179

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	01/11/2018	Bond Future			188.54456	188.54456	188.38075	188.38075			0.00	0	0
R210	On	07/02/2019	Bond Future			192.23889	192.23889	192.07169	192.07169			0.00	0	0
Total R210 Future												0.00	0	2,179
Total For R210												0.00	0	2,179
R212	On	02/08/2018	Bond Future			153.47013	153.47013	153.49706	153.49706			0.00	0	4,777
R212	On	01/11/2018	Bond Future			156.24345	156.24345	156.26999	156.26999			0.00	0	0
R212	On	07/02/2019	Bond Future			157.15122	157.15122	157.17809	157.17809			0.00	0	0
Total R212 Future												0.00	0	4,777
Total For R212												0.00	0	4,777
R213	On	02/08/2018	Bond Future			9.43143	85.35219	9.51850	84.80008		11.71	0.00	0	33,527
R213	On	01/11/2018	Bond Future			9.50347	83.33037	9.59359	82.76802		12.02	0.00	0	0
R213	On	07/02/2019	Bond Future			9.58511	84.94672	9.67869	84.37334		12.29	0.00	0	0
Total R213 Future												0.00	0	33,527
R213	On	02/08/2018	Bond Future	9.06	Call			303.29000	0.30329	405,550	10.77	0.00	0	0
R213	On	02/08/2018	Bond Future	9.06	Put			3,268.56000	3.26856	2,818,710	10.77	0.00	0	0
R213	On	02/08/2018	Bond Future	9.07	Call			315.76000	0.31576	421,210	10.78	0.00	0	0
R213	On	02/08/2018	Bond Future	9.07	Put			3,214.81000	3.21481	2,768,150	10.78	0.00	0	0
R213	On	02/08/2018	Bond Future	9.05	Call			291.19000	0.29119	390,310	10.76	0.00	0	0
R213	On	02/08/2018	Bond Future	9.05	Put			3,322.75000	3.32275	2,869,760	10.76	0.00	0	0
R213	On	01/11/2018	Bond Future	8.65	Call			376.33000	0.37633	457,590	10.70	0.00	0	0
R213	On	01/11/2018	Bond Future	8.65	Put			6,534.53000	6.53453	6,053,440	10.70	0.00	0	0
R213	On	01/11/2018	Bond Future	8.66	Call			385.13000	0.38513	467,930	10.70	0.00	0	0
R213	On	01/11/2018	Bond Future	8.66	Put			6,474.83000	6.47483	5,995,280	10.70	0.00	0	0
R213	On	01/11/2018	Bond Future	8.64	Call			367.68000	0.36768	447,430	10.70	0.00	0	0
R213	On	01/11/2018	Bond Future	8.64	Put			6,594.45000	6.59445	6,111,850	10.70	0.00	0	0
R213	On	07/02/2019	Bond Future	8.69	Call			859.43000	0.85943	984,160	10.90	0.00	0	0
R213	On	07/02/2019	Bond Future	8.69	Put			7,203.97000	7.20397	6,755,320	10.90	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Call			872.33000	0.87233	998,510	10.90	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Put			7,149.42000	7.14942	6,702,220	10.90	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Call			846.68000	0.84668	969,970	10.90	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Put			7,258.74000	7.25874	6,808,650	10.90	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	33,527
R214	On	02/08/2018	Bond Future			9.72846	73.52227	9.83049	72.82379		15.24	0.00	0	32,501
R214	On	01/11/2018	Bond Future			9.79279	71.54248	9.89788	70.83115		15.73	0.00	0	0
R214	On	07/02/2019	Bond Future			9.86484	72.93013	9.97336	72.20499		16.08	0.00	0	0
Total R214 Future												0.00	0	32,501
R214	On	02/08/2018	Bond Future	8.95	Call			51.56000	0.05156	80,240	13.70	0.00	0	0
R214	On	02/08/2018	Bond Future	8.95	Put			6,467.27000	6.46727	5,797,470	13.70	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	02/08/2018	Bond Future	8.96	Call			54.31000	0.05431	84,310	13.70	0.00	0	0
R214	On	02/08/2018	Bond Future	8.96	Put			6,391.98000	6.39198	5,723,500	13.70	0.00	0	0
R214	On	02/08/2018	Bond Future	8.94	Call			48.92000	0.04892	76,330	13.70	0.00	0	0
R214	On	02/08/2018	Bond Future	8.94	Put			6,542.80000	6.54280	5,871,730	13.70	0.00	0	0
R214	On	01/11/2018	Bond Future	8.99	Call			439.92000	0.43992	551,950	13.59	0.00	0	0
R214	On	01/11/2018	Bond Future	8.99	Put			6,990.08000	6.99008	6,390,780	13.59	0.00	0	0
R214	On	01/11/2018	Bond Future	9.00	Call			450.26000	0.45026	564,390	13.59	0.00	0	0
R214	On	01/11/2018	Bond Future	9.00	Put			6,923.02000	6.92302	6,325,820	13.59	0.00	0	0
R214	On	01/11/2018	Bond Future	8.98	Call			429.76000	0.42976	539,710	13.59	0.00	0	0
R214	On	01/11/2018	Bond Future	8.98	Put			7,057.43000	7.05743	6,456,050	13.59	0.00	0	0
R214	On	07/02/2019	Bond Future	9.04	Call			1,150.49000	1.15049	1,330,920	14.68	0.00	0	0
R214	On	07/02/2019	Bond Future	9.04	Put			7,806.28000	7.80628	7,261,570	14.68	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Call			1,166.55000	1.16655	1,348,900	14.68	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Put			7,745.74000	7.74574	7,202,950	14.68	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Call			1,134.60000	1.13460	1,313,120	14.68	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Put			7,867.11000	7.86711	7,320,490	14.68	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	32,501
Total for Bond												776,582,285.20	9,626	958,430
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
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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023 On 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
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

Contract Details	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/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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 02/08/2018 GOVI			606.92700	606.92700	602.76500	602.76500			0.00	0	475
GOVI On 01/11/2018 GOVI			617.76700	617.76700	613.52700	613.52700			0.00	0	0
GOVI On 07/02/2019 GOVI			629.75100	629.75100	625.42900	625.42900			0.00	0	0
Total GOVI Future									0.00	0	475
GOVI On 02/08/2018 GOVI	605.71	Call			0.00000	0.00000	12,170,000		0.00	0	0
GOVI On 02/08/2018 GOVI	605.71	Put			29,450.00000	2.94500	0,000		0.00	0	0
GOVI On 02/08/2018 GOVI	605.72	Call			0.00000	0.00000	12,070,000		0.00	0	0
GOVI On 02/08/2018 GOVI	605.72	Put			29,550.00000	2.95500	0,000		0.00	0	0
GOVI On 02/08/2018 GOVI	605.70	Call			0.00000	0.00000	12,270,000		0.00	0	0
GOVI On 02/08/2018 GOVI	605.70	Put			29,350.00000	2.93500	0,000		0.00	0	0
GOVI On 01/11/2018 GOVI	653.50	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 01/11/2018 GOVI	653.50	Put			399,730.00000	39.97300	357,330,000		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			399,830.00000	39.98300	357,430,000		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			399,630.00000	39.96300	357,230,000		0.00	0	0
GOVI On 07/02/2019 GOVI	666.53	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/02/2019 GOVI	666.53	Put			411,010.00000	41.10100	367,790,000		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			410,810.00000	41.08100	367,590,000		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			410,910.00000	41.09100	367,690,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	475
Total for GOVI									0.00	0	475
AL37 On 02/08/2018 Index Future			582.17800	582.17800	580.50500	580.50500			0.00	0	0
AL37 On 01/11/2018 Index Future			592.57500	592.57500	590.86900	590.86900			0.00	0	0
AL37 On 07/02/2019 Index Future			604.07100	604.07100	602.33100	602.33100			0.00	0	0
Total AL37 Future									0.00	0	0
Total For AL37									0.00	0	0
AL7T On 02/08/2018 Index Future			672.84200	672.84200	669.55800	669.55800			0.00	0	0
AL7T On 01/11/2018 Index Future			684.85900	684.85900	681.51200	681.51200			0.00	0	0
AL7T On 07/02/2019 Index Future			698.14500	698.14500	694.73300	694.73300			0.00	0	0
Total AL7T 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 AL7T									0.00	0	0
ALBI On 02/08/2018 Index Future			611.83000	611.83000	607.85700	607.85700			6,118,300.00	1	859
ALBI On 01/11/2018 Index Future			622.75700	622.75700	618.71000	618.71000			0.00	0	0
ALBI On 07/02/2019 Index Future			634.83800	634.83800	630.71200	630.71200			0.00	0	0
Total ALBI Future									6,118,300.00	1	859
Total For ALBI									6,118,300.00	1	859
IGOV On 02/08/2018 Index Future			252.33900	252.33900	252.57600	252.57600			0.00	0	852
IGOV On 01/11/2018 Index Future			256.90000	256.90000	257.13900	257.13900			17,983,000.00	7	234
IGOV On 07/02/2019 Index Future			261.93400	261.93400	262.17800	262.17800			0.00	0	0
Total IGOV Future									17,983,000.00	7	1,086
Total For IGOV									17,983,000.00	7	1,086
Total for Index									24,101,300.00	8	1,945
JIBAR f On 19/09/2018 Jibar Future			6.77000	93.23000	6.77000	93.23000			0.00	0	0
JIBAR f On 19/12/2018 Jibar Future			6.80000	93.20000	6.80000	93.20000			0.00	0	35,000
JIBAR f On 20/03/2019 Jibar Future			6.86000	93.14000	6.86000	93.14000			0.00	0	0
JIBAR f On 19/06/2019 Jibar Future			6.91000	93.09000	6.91000	93.09000			0.00	0	0
Total Jibar Future									0.00	0	35,000
Total For JIBAR FUTURE									0.00	0	35,000
Total for Jibar									0.00	0	35,000
10Y ST On 17/12/2025 Interest Rate Swap			96.28000	96.28000	96.38000	96.38000			0.00	0	0
10Y ST On 16/03/2026 Interest Rate Swap			93.31000	93.31000	96.46000	96.46000			0.00	0	0
10Y ST On 15/06/2026 Interest Rate Swap			92.08000	92.08000	88.40000	88.40000			0.00	0	0
10Y ST On 21/09/2026 Interest Rate Swap			94.25000	94.25000	90.08000	90.08000			0.00	0	0
10Y ST On 21/12/2026 Interest Rate Swap			98.02000	98.02000	96.99000	96.99000			0.00	0	0
10Y ST On 15/03/2027 Interest Rate Swap			96.61000	96.61000	93.31000	93.31000			0.00	0	0
10Y ST On 21/06/2027 Interest Rate Swap			98.68000	98.68000	96.66000	96.66000			0.00	0	0
10Y ST On 20/09/2027 Interest Rate Swap			104.09000	104.09000	107.90000	107.90000			0.00	0	0
10Y ST On 20/12/2027 Interest Rate Swap			104.45000	104.45000	108.28000	108.28000			0.00	0	0
10Y ST On 22/03/2028 Interest Rate Swap			98.04000	98.04000	98.65000	98.65000			0.00	0	0
10Y ST On 20/06/2028 Interest Rate Swap			105.16000	105.16000	109.02000	109.02000			0.00	0	0
Total 10Y STND Future									0.00	0	0
Total For 10Y STND									0.00	0	0
1Y STN On 21/06/2018 Interest Rate Swap			99.91000	99.91000	99.91000	99.91000			0.00	0	0
1Y STN On 20/09/2018 Interest Rate Swap			101.76000	101.76000	101.76000	101.76000			0.00	0	0
1Y STN On 20/12/2018 Interest Rate Swap			102.24000	102.24000	102.24000	102.24000			0.00	0	0
1Y STN On 22/03/2019 Interest Rate Swap			99.59000	99.59000	101.26000	101.26000			0.00	0	0
1Y STN On 20/06/2019 Interest Rate Swap			102.03000	102.03000	102.04000	102.04000			0.00	0	0
Total 1Y STND Future									0.00	0	0
Total For 1Y STND									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
2Y STN On 21/09/2018			Interest Rate Swap	98.52000	98.52000	98.52000	98.52000			0.00	0	0
2Y STN On 21/12/2018			Interest Rate Swap	98.91000	98.91000	98.90000	98.90000			0.00	0	0
2Y STN On 15/03/2019			Interest Rate Swap	99.32000	99.32000	99.33000	99.33000			0.00	0	0
2Y STN On 21/06/2019			Interest Rate Swap	99.77000	99.77000	99.78000	99.78000			0.00	0	0
2Y STN On 20/09/2019			Interest Rate Swap	101.94000	101.94000	103.68000	103.68000			0.00	0	0
2Y STN On 20/12/2019			Interest Rate Swap	102.95000	102.95000	104.71000	104.71000			0.00	0	0
2Y STN On 23/03/2020			Interest Rate Swap	99.06000	99.06000	100.78000	100.78000			0.00	0	0
2Y STN On 22/06/2020			Interest Rate Swap	102.72000	102.72000	106.16000	106.16000			0.00	0	0
Total 2Y STND Future										0.00	0	0
Total For 2Y STND										0.00	0	0
5Y STN On 17/12/2020			Interest Rate Swap	96.71000	96.71000	96.66000	96.66000			0.00	0	0
5Y STN On 16/03/2021			Interest Rate Swap	95.98000	95.98000	97.72000	97.72000			0.00	0	0
5Y STN On 15/06/2021			Interest Rate Swap	95.22000	95.22000	96.94000	96.94000			0.00	0	0
5Y STN On 21/09/2021			Interest Rate Swap	95.43000	95.43000	95.38000	95.38000			0.00	0	0
5Y STN On 21/12/2021			Interest Rate Swap	97.65000	97.65000	97.74000	97.74000			0.00	0	51
5Y STN On 15/03/2022			Interest Rate Swap	97.81000	97.81000	99.62000	99.62000			0.00	0	0
5Y STN On 21/06/2022			Interest Rate Swap	99.04000	99.04000	99.24000	99.24000			0.00	0	0
5Y STN On 20/09/2022			Interest Rate Swap	102.98000	102.98000	108.45000	108.45000			0.00	0	0
5Y STN On 20/12/2022			Interest Rate Swap	104.26000	104.26000	109.81000	109.81000			0.00	0	0
5Y STN On 22/03/2023			Interest Rate Swap	97.72000	97.72000	99.63000	99.63000			0.00	0	0
5Y STN On 20/06/2023			Interest Rate Swap	103.76000	103.76000	109.31000	109.31000			0.00	0	0
Total 5Y STND Future										0.00	0	51
Total For 5Y STND										0.00	0	51
Total for Interest Rate Swap										0.00	0	51
Total for Derivatives :									800,683,585.20	9,634	995,901	
AA05 On 22/03/2019			Spot Bond	8.10500	103.21508	8.10500	103.19279			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	100.61009			0.00	0	200,000,000
Total AA06 SPOT										0.00	0	200,000,000
Total For AA06										0.00	0	200,000,000
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	9.71000	101.31126	9.71000	101.28502			0.00	0	0
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AB01R On 24/11/2020 Spot Bond			10.00000	107.71900	10.00000	107.69100				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB011 On 21/11/2018 Spot Bond					0.00000	101.20302				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			7.84500	100.93672	7.84500	100.91569				0.00	0	1,500,000,000
Total AB013 SPOT										0.00	0	1,500,000,000
Total For AB013										0.00	0	1,500,000,000
AB014L On 19/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 19/11/2019 Spot Bond			10.84000	101.08920	10.84000	101.06020				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0
AB016L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB016U SPOT										0.00	0	0
Total For AB016U										0.00	0	0
AB017L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB017U SPOT										0.00	0	0
Total For AB017U										0.00	0	0
AB018L On 04/09/2020 Spot Bond			11.37000	103.47411	11.37000	103.44302				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	103.65083	11.81000	103.61851				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB024L On 05/05/2021 Spot Bond			100.00000	22.56044	100.00000	22.51078			0.00	0	0
Total AB024U SPOT									0.00	0	0
Total For AB024U									0.00	0	0
AB025L On 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB025U SPOT									0.00	0	0
Total For AB025U									0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	22.41892	100.00000	22.36876			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
ABC12L On 25/11/2020 Spot Bond			10.00000	108.34900	10.00000	108.32000			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			4.62000	4.62000	4.62000	269.25501			0.00	0	0
Total ABCPI3 SPOT									0.00	0	0
Total For ABCPI3									0.00	0	0
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABF19U SPOT									0.00	0	0
Total For ABF19U									0.00	0	0
ABFN08 On 17/03/2020 Spot Bond					0.00000	101.36543			0.00	0	0
Total ABFN08 SPOT									0.00	0	0
Total For ABFN08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN0: On 17/03/2026 Spot Bond					0.00000	100.27863				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN1: On 28/10/2019 Spot Bond					0.00000	101.13132				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN1: On 09/04/2019 Spot Bond					0.00000	101.80094				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN1: On 14/05/2020 Spot Bond					0.00000	101.63100				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1: On 14/05/2022 Spot Bond					0.00000	100.99545				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1: On 11/11/2020 Spot Bond					0.00000	101.30486				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
ABFN1: On 11/11/2022 Spot Bond					0.00000	101.69097				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN1: On 17/05/2019 Spot Bond					0.00000	101.02303				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABFN1: On 26/09/2023 Spot Bond					0.00000	100.72047				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN2: On 30/05/2020 Spot Bond					0.00000	100.76692				0.00	225,000,000	225,000,000
Total ABFN20 SPOT										0.00	225,000,000	225,000,000
Total For ABFN20										0.00	225,000,000	225,000,000
ABFN2: On 30/05/2022 Spot Bond					0.00000	100.80839				0.00	0	50,000,000
Total ABFN21 SPOT										0.00	0	50,000,000
Total For ABFN21										0.00	0	50,000,000
ABFN2: On 30/05/2024 Spot Bond					0.00000	101.98883				0.00	0	0
Total ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN2: On 25/05/2027 Spot Bond					0.00000	101.84137			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	101.36566			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	101.62577			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	101.70087			0.00	0	0
Total ABFN26 SPOT									0.00	0	0
Total For ABFN26									0.00	0	0
ABK1 On 07/11/2018 Spot Bond			8.89500	102.40587	8.89500	102.38172			52,711,770,000.00	5,926,000	1,481,500
Total ABK1 SPOT									52,711,770,000.00	5,926,000	1,481,500
Total For ABK1									52,711,770,000.00	5,926,000	1,481,500
ABK10 On 14/02/2020 Spot Bond					0.00000	100.17817			0.00	0	0
Total ABK10 SPOT									0.00	0	0
Total For ABK10									0.00	0	0
ABK11 On 20/05/2019 Spot Bond					0.00000	101.24005			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	95.04611			0.00	0	0
Total ABK12 SPOT									0.00	0	0
Total For ABK12									0.00	0	0
ABK3 On 07/11/2018 Spot Bond					0.00000	101.71669			0.00	0	0
Total ABK3 SPOT									0.00	0	0
Total For ABK3									0.00	0	0
ABK3/J On 07/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABK3/JIBAR SPOT									0.00	0	0
Total For ABK3/JIBAR									0.00	0	0
ABK5 On 31/10/2018 Spot Bond				100.00000	0.00000	101.52078			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABK6 On 05/06/2020 Spot Bond					0.00000	100.51756			0.00	0	0
Total ABK6 SPOT									0.00	0	0
Total For ABK6									0.00	0	0
ABK7 On 03/06/2019 Spot Bond					0.00000	99.58562			0.00	0	100,000,000
Total ABK7 SPOT									0.00	0	100,000,000
Total For ABK7									0.00	0	100,000,000
ABK8 On 03/06/2021 Spot Bond					0.00000	95.50775			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	99.38466			0.00	0	0
Total ABK9 SPOT									0.00	0	0
Total For ABK9									0.00	0	0
ABKI01 On 07/11/2018 Spot Bond			4.68000	155.04732	4.68000	155.00831			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			6.05000	6.05000	6.05000	137.79811		511,054,801,400.00	84,471,868	42,235,934	
Total ABKI02 SPOT								511,054,801,400.00	84,471,868	42,235,934	
Total For ABKI02								511,054,801,400.00	84,471,868	42,235,934	
ABKI02 On 05/06/2020 Spot Bond			100.00000	27.23805	100.00000	27.17436		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			7.28000	118.00284	7.28000	117.96497		3,785,600,000,000.00	520,000,000	200,000,000	
Total ABKI03 SPOT								3,785,600,000,000.00	520,000,000	200,000,000	
Total For ABKI03								3,785,600,000,000.00	520,000,000	200,000,000	
ABKI03 On 13/10/2021 Spot Bond			100.00000	11.82631	100.00000	11.79865		0.00	0	0	
Total ABKI03/R212 SPOT								0.00	0	0	
Total For ABKI03/R212								0.00	0	0	
ABKI04 On 13/03/2024 Spot Bond			8.81000	113.51521	8.81000	113.47438		0.00	0	0	
Total ABKI04 SPOT								0.00	0	0	
Total For ABKI04								0.00	0	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	9.24193	100.00000	9.22043		0.00	0	0	
Total ABKI04/I2025 SPOT								0.00	0	0	
Total For ABKI04/I2025								0.00	0	0	
ABKS1 On 05/04/2021 Spot Bond					0.00000	88.14953		0.00	148,615,198	74,307,599	
Total ABKS1 SPOT								0.00	148,615,198	74,307,599	
Total For ABKS1								0.00	148,615,198	74,307,599	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN05 On 18/04/2021 Spot Bond			3.83000	191.52737	3.83000	191.48347			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			3.66000	3.66000	3.66000	124.59821			0.00	0	78,000,000
Total ABN61 SPOT									0.00	0	78,000,000
Total For ABN61									0.00	0	78,000,000
ABN62 On 31/03/2028 Spot Bond			3.53000	3.53000	3.53000	174.62745			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			3.48000	3.48000	3.48000	217.83862			0.00	0	20,000,000
Total ABN63 SPOT									0.00	0	20,000,000
Total For ABN63									0.00	0	20,000,000
ABN67 On 28/02/2023 Spot Bond			9.95000	9.95000	9.95000	94.36456			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			10.40500	10.40500	10.40500	100.63901			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			9.12000	9.12000	9.12000	95.88819			0.00	0	0
Total ABN80 SPOT									0.00	0	0
Total For ABN80									0.00	0	0
ABN85 On 05/07/2018 Spot Bond					0.00000	101.76684			0.00	0	0
Total ABN85 SPOT									0.00	0	0
Total For ABN85									0.00	0	0
ABN86 On 01/08/2018 Spot Bond					0.00000	116.43968			0.00	0	0
Total ABN86 SPOT									0.00	0	0
Total For ABN86									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.95000	10.95000	10.95000	97.66470			0.00	0	0
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABN91 On 11/12/2018 Spot Bond					0.00000	100.33805			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	101.37437			0.00	0	0
Total ABN92 SPOT									0.00	0	0
Total For ABN92									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS11 On 09/04/2021 Spot Bond			9.14500	102.67135	9.14500	102.64627			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			9.10500	101.32642	9.10500	101.30190		5,463,000,000,000.00	600,000,000	300,000,000	
Total ABS12 SPOT								5,463,000,000,000.00	600,000,000	300,000,000	
Total For ABS12								5,463,000,000,000.00	600,000,000	300,000,000	
ABS12/R On 14/05/2020 Spot Bond			9.20000	101.16506	9.20000	101.14033		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			9.82500	100.63508	9.82500	100.60886		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			8.75000	102.30074	8.75000	102.27695		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			9.23000	103.09062	9.23000	103.06533		0.00	0	0	
Total ABS15 SPOT								0.00	0	0	
Total For ABS15								0.00	0	0	
ABS16 On 11/11/2025 Spot Bond			9.96000	103.51066	9.96000	103.48334		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			10.20000	103.89121	10.20000	103.86312		0.00	0	1,500,000,000	
Total ABS17 SPOT								0.00	0	1,500,000,000	
Total For ABS17								0.00	0	1,500,000,000	
ABS18 On 26/09/2023 Spot Bond			9.80000	102.59175	9.80000	102.56508		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			8.38500	100.22651	8.38500	100.20402		335,400,000,000.00	40,000,000	1,020,000,000	
Total ABS6 SPOT								335,400,000,000.00	40,000,000	1,020,000,000	
Total For ABS6								335,400,000,000.00	40,000,000	1,020,000,000	
ABS7 On 11/09/2026 Spot Bond			10.00000	95.91878	10.00000	95.89335		14,800,000,000,000.00	1,480,000,000	4,900,000,000	
Total ABS7 SPOT								14,800,000,000,000.00	1,480,000,000	4,900,000,000	
Total For ABS7								14,800,000,000,000.00	1,480,000,000	4,900,000,000	
ABS7/R On 11/09/2026 Spot Bond			100.00000	11.25714	100.00000	11.23236		0.00	0	0	
Total ABS7/R186 SPOT								0.00	0	0	
Total For ABS7/R186								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABSI2 On 07/12/2023 Spot Bond			3.67000	3.67000	3.67000	281.54725			0.00	0	0
Total ABSI2 SPOT									0.00	0	0
Total For ABSI2									0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			3.03000	151.74719	3.03000	151.71552			0.00	0	57,000,000
Total ABSI4 SPOT									0.00	0	57,000,000
Total For ABSI4									0.00	0	57,000,000
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT01U SPOT									0.00	0	0
Total For ABT01U									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ACIF1U SPOT									0.00	0	0
Total For ACIF1U									0.00	0	0
ACL047 On 22/10/2018 Spot Bond					0.00000	97.47678			0.00	0	0
Total ACL047 SPOT									0.00	0	0
Total For ACL047									0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	108.34900	10.00000	108.32000			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	88.81082			0.00	0	0
Total ACL097 SPOT									0.00	0	0
Total For ACL097									0.00	0	0
ACL098 On 20/12/2025 Spot Bond					0.00000	87.85283			0.00	0	0
Total ACL098 SPOT									0.00	0	0
Total For ACL098									0.00	0	0
ACL104 On 20/12/2019 Spot Bond			9.25500	9.25500	9.25500	101.15799			0.00	0	0
Total ACL104 SPOT									0.00	0	0
Total For ACL104									0.00	0	0
ACL127 On 20/09/2021 Spot Bond					0.00000	221.54588			0.00	0	0
Total ACL127 SPOT									0.00	0	0
Total For ACL127									0.00	0	0
ACL128 On 20/09/2021 Spot Bond					0.00000	221.58975			0.00	0	0
Total ACL128 SPOT									0.00	0	0
Total For ACL128									0.00	0	0
ACL129 On 20/09/2021 Spot Bond					0.00000	100.02985			0.00	0	0
Total ACL129 SPOT									0.00	0	0
Total For ACL129									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL142 On 25/11/2020 Spot Bond			10.00000	108.34900	10.00000	108.32000				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL144 On 20/12/2021 Spot Bond					0.00000	100.03028				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			8.87500	8.87500	8.87500	100.98661				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL174 On 20/06/2019 Spot Bond					0.00000	100.03005				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond					0.00000	100.02324				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL183 On 20/06/2019 Spot Bond					0.00000	100.62958				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL185 On 20/09/2022 Spot Bond					0.00000	100.02918				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond					0.00000	100.87479				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond					0.00000	100.03244				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193 On 20/09/2022 Spot Bond					0.00000	100.03297				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond					0.00000	100.03297				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	100.03529				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL202 On 20/12/2022 Spot Bond					0.00000	100.03529				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	152.44465				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	153.42521				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL212 On 20/09/2018 Spot Bond					0.00000	100.02209				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	94.49329				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond					0.00000	100.02059				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	100.02047				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	100.02867				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond					0.00000	101.12324				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	101.48803				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond					0.00000	100.02809				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	100.02607				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AHF2A: On 18/10/2018 Spot Bond					0.00000	101.61148				0.00	0	0
Total AHF2A2 SPOT										0.00	0	0
Total For AHF2A2										0.00	0	0
AHF2B: On 18/10/2018 Spot Bond					0.00000	101.66705				0.00	0	0
Total AHF2B2 SPOT										0.00	0	0
Total For AHF2B2										0.00	0	0
AHF2C: On 18/10/2018 Spot Bond					0.00000	101.85221				0.00	0	0
Total AHF2C2 SPOT										0.00	0	0
Total For AHF2C2										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond					0.00000	101.89170				0.00	0	160,000,000
Total AHF3A3 SPOT										0.00	0	160,000,000
Total For AHF3A3										0.00	0	160,000,000
AHF3A: On 18/04/2019 Spot Bond					0.00000	101.57446				0.00	0	0
Total AHF3A4 SPOT										0.00	0	0
Total For AHF3A4										0.00	0	0
AHF3B: On 18/04/2019 Spot Bond					0.00000	102.03736				0.00	0	10,000,000
Total AHF3B2 SPOT										0.00	0	10,000,000
Total For AHF3B2										0.00	0	10,000,000
AHF3B: On 18/04/2019 Spot Bond					0.00000	101.94484				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	102.70268				0.00	0	0
Total AHF3C2 SPOT										0.00	0	0
Total For AHF3C2										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond					0.00000	102.42564				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
AHL1A1 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			7.84500	102.88616	7.84500	102.86465			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			9.70000	109.30105	9.70000	109.27276			0.00	0	0
Total AIR02 SPOT									0.00	0	0
Total For AIR02									0.00	0	0
AIR04 On 29/05/2024 Spot Bond			9.76000	98.43563	9.76000	98.41015			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			11.04500	93.90790	11.04500	93.88048			0.00	0	0
Total AIR05 SPOT									0.00	0	0
Total For AIR05									0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			3.79000	176.57385	3.79000	176.53356		1,212,800,000,000.00		320,000,000	160,000,000
Total AIRL01 SPOT								1,212,800,000,000.00		320,000,000	160,000,000
Total For AIRL01								1,212,800,000,000.00		320,000,000	160,000,000
APF02 On 26/09/2019 Spot Bond					0.00000	100.32833			0.00	0	0
Total APF02 SPOT									0.00	0	0
Total For APF02									0.00	0	0
APF03 On 07/08/2018 Spot Bond					0.00000	101.29316			0.00	200,000,000	100,000,000
Total APF03 SPOT									0.00	200,000,000	100,000,000
Total For APF03									0.00	200,000,000	100,000,000
APF04 On 21/10/2021 Spot Bond					0.00000	101.59632			0.00	0	0
Total APF04 SPOT									0.00	0	0
Total For APF04									0.00	0	0
APF05 On 24/08/2020 Spot Bond					0.00000	101.34289			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	100.79777			0.00	0	0
Total APF06 SPOT									0.00	0	0
Total For APF06									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
APF07 On 25/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		750,000,000,000,000.00	17,500,000,000	15,000,000,000	
Total APF07 SPOT								50,000,000,000,000.00	17,500,000,000	15,000,000,000	
Total For APF07								50,000,000,000,000.00	17,500,000,000	15,000,000,000	
AS126L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total AS126U SPOT								0.00	0	0	
Total For AS126U								0.00	0	0	
AS127L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total AS127U SPOT								0.00	0	0	
Total For AS127U								0.00	0	0	
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total AS133U SPOT								0.00	0	0	
Total For AS133U								0.00	0	0	
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total AS139U SPOT								0.00	0	0	
Total For AS139U								0.00	0	0	
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total AS167U SPOT								0.00	0	0	
Total For AS167U								0.00	0	0	
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total AS168U SPOT								0.00	0	0	
Total For AS168U								0.00	0	0	
AS180L On 09/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total AS180U SPOT								0.00	0	0	
Total For AS180U								0.00	0	0	
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	1,900,000,000	
Total AS221U SPOT								0.00	0	1,900,000,000	
Total For AS221U								0.00	0	1,900,000,000	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN01: On 20/03/2019 Spot Bond					0.00000	100.02330				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN014: 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
ASN022: On 07/12/2033 Spot Bond			3.73000	236.08099	3.73000	236.02750				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN028: On 20/06/2019 Spot Bond					0.00000	99.42463				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN034: On 20/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN036: On 10/11/2019 Spot Bond					0.00000	101.10605				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN037: On 07/12/2033 Spot Bond			3.74500	211.16247	3.74500	211.11453				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN041: 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
ASN058: On 22/04/2020 Spot Bond					0.00000	101.57911				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN059: On 28/04/2020 Spot Bond					0.00000	101.39761				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN061: On 30/04/2020 Spot Bond					0.00000	101.37458				0.00	1,348,000,000	337,000,000
Total ASN061 SPOT										0.00	1,348,000,000	337,000,000
Total For ASN061										0.00	1,348,000,000	337,000,000
ASN064: 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN06: On 07/02/2020 Spot Bond					0.00000	101.17689				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07: On 02/07/2018 Spot Bond					0.00000	94.28482				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN07: On 23/07/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0
Total For ASN077										0.00	0	0
ASN07: On 20/06/2020 Spot Bond					0.00000	100.04464				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08: On 20/09/2020 Spot Bond					0.00000	100.02436				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08: On 20/06/2020 Spot Bond					0.00000	100.75444				0.00	172,400,000	51,500,000
Total ASN083 SPOT										0.00	172,400,000	51,500,000
Total For ASN083										0.00	172,400,000	51,500,000
ASN08: On 03/09/2020 Spot Bond					0.00000	100.57272				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08: On 25/09/2018 Spot Bond					0.00000	99.99994				0.00	0	0
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN08: On 01/10/2020 Spot Bond					0.00000	120.38762				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN09: On 08/10/2018 Spot Bond					0.00000	101.80293				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN09: On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN09: On 21/10/2020 Spot Bond					0.00000	101.54489				0.00	572,000,000	143,000,000
Total ASN092 SPOT										0.00	572,000,000	143,000,000
Total For ASN092										0.00	572,000,000	143,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN09(On 10/11/2020 Spot Bond					0.00000	101.12994			0.00	660,000,000	165,000,000
Total ASN096 SPOT									0.00	660,000,000	165,000,000
Total For ASN096									0.00	660,000,000	165,000,000
ASN09(On 20/12/2020 Spot Bond					0.00000	79.76532			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	100.52204			0.00	0	0
Total ASN111 SPOT									0.00	0	0
Total For ASN111									0.00	0	0
ASN11(On 07/03/2021 Spot Bond					0.00000	100.44093			0.00	376,000,000	94,000,000
Total ASN113 SPOT									0.00	376,000,000	94,000,000
Total For ASN113									0.00	376,000,000	94,000,000
ASN11(On 10/12/2020 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN115 SPOT									0.00	0	0
Total For ASN115									0.00	0	0
ASN12(On 20/12/2020 Spot Bond					0.00000	100.06203			0.00	0	0
Total ASN121 SPOT									0.00	0	0
Total For ASN121									0.00	0	0
ASN12(On 20/03/2019 Spot Bond					0.00000	100.02570			0.00	0	0
Total ASN125 SPOT									0.00	0	0
Total For ASN125									0.00	0	0
ASN12(On 24/02/2019 Spot Bond					0.00000	100.78557			0.00	0	0
Total ASN128 SPOT									0.00	0	0
Total For ASN128									0.00	0	0
ASN12(On 24/02/2019 Spot Bond					0.00000	100.78233			0.00	0	0
Total ASN129 SPOT									0.00	0	0
Total For ASN129									0.00	0	0
ASN13(On 24/02/2019 Spot Bond					0.00000	100.77264			0.00	0	0
Total ASN130 SPOT									0.00	0	0
Total For ASN130									0.00	0	0
ASN13(On 03/03/2019 Spot Bond					0.00000	100.51640			0.00	0	0
Total ASN131 SPOT									0.00	0	0
Total For ASN131									0.00	0	0
ASN13(On 03/03/2019 Spot Bond					0.00000	100.51216			0.00	0	0
Total ASN132 SPOT									0.00	0	0
Total For ASN132									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN13: On 20/12/2020 Spot Bond					0.00000	100.06069				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN13: On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN13: On 31/12/2018 Spot Bond					0.00000	94.34000				0.00	0	0
Total ASN136 SPOT										0.00	0	0
Total For ASN136										0.00	0	0
ASN13: On 31/01/2022 Spot Bond			3.76000	148.07884	3.76000	148.04501				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN14: On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14: On 31/12/2018 Spot Bond					0.00000	94.34000				0.00	0	0
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0
ASN14: On 20/06/2020 Spot Bond					0.00000	102.03052				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14: On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14: On 20/06/2021 Spot Bond					0.00000	58.51370				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	101.28012				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	101.28012				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN14: On 31/01/2022 Spot Bond			3.80500	147.85617	3.80500	147.82220				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN15(On 31/05/2021 Spot Bond					0.00000	114.54247				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15(On 02/06/2021 Spot Bond					0.00000	100.53341				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN15(On 31/03/2028 Spot Bond			4.43000	161.98052	4.43000	161.94077				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN15(On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15(On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN15(On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN16(On 08/08/2021 Spot Bond					0.00000	101.20607				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN16(On 19/08/2021 Spot Bond					0.00000	100.86041				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16(On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN16(On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN16(On 20/06/2021 Spot Bond					0.00000	100.03523				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN17: On 02/12/2019 Spot Bond					0.00000	100.49948				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 30/07/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN178 SPOT										0.00	0	0
Total For ASN178										0.00	0	0
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	100.04238				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	100.30651				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN19: On 27/06/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN192 SPOT										0.00	0	0
Total For ASN192										0.00	0	0
ASN19: On 12/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN193 SPOT										0.00	0	0
Total For ASN193										0.00	0	0
ASN19: On 30/06/2022 Spot Bond					0.00000	99.83460				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			4.06000	104.73439	4.06000	104.70960				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN19(On 20/06/2022 Spot Bond					0.00000	100.02178			0.00	0	0
Total ASN196 SPOT									0.00	0	0
Total For ASN196									0.00	0	0
ASN19(On 01/07/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN199 SPOT									0.00	0	0
Total For ASN199									0.00	0	0
ASN20(On 25/07/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN200 SPOT									0.00	0	0
Total For ASN200									0.00	0	0
ASN20(On 21/07/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN201 SPOT									0.00	0	0
Total For ASN201									0.00	0	0
ASN20(On 18/07/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN202 SPOT									0.00	0	0
Total For ASN202									0.00	0	0
ASN20(On 20/06/2022 Spot Bond					0.00000	100.02290			0.00	0	0
Total ASN203 SPOT									0.00	0	0
Total For ASN203									0.00	0	0
ASN20(On 20/06/2022 Spot Bond					0.00000	100.03060			0.00	0	0
Total ASN204 SPOT									0.00	0	0
Total For ASN204									0.00	0	0
ASN20(On 25/08/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN207 SPOT									0.00	0	0
Total For ASN207									0.00	0	0
ASN20(On 24/08/2021 Spot Bond					0.00000	100.91065			0.00	0	0
Total ASN208 SPOT									0.00	0	0
Total For ASN208									0.00	0	0
ASN20(On 24/08/2025 Spot Bond					0.00000	100.99194			0.00	0	0
Total ASN209 SPOT									0.00	0	0
Total For ASN209									0.00	0	0
ASN21(On 28/08/2020 Spot Bond					0.00000	100.65294			0.00	0	0
Total ASN210 SPOT									0.00	0	0
Total For ASN210									0.00	0	0
ASN21(On 02/09/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN212 SPOT									0.00	0	0
Total For ASN212									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN21: On 01/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN213 SPOT										0.00	0	0
Total For ASN213										0.00	0	0
ASN21: On 29/08/2022 Spot Bond					0.00000	100.66410				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN21: On 14/09/2018 Spot Bond					0.00000	100.24376				0.00	0	0
Total ASN215 SPOT										0.00	0	0
Total For ASN215										0.00	0	0
ASN21: On 12/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN216 SPOT										0.00	0	0
Total For ASN216										0.00	0	0
ASN21: On 12/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN217 SPOT										0.00	0	0
Total For ASN217										0.00	0	0
ASN21: On 19/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN218 SPOT										0.00	0	0
Total For ASN218										0.00	0	0
ASN21: On 20/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN219 SPOT										0.00	0	0
Total For ASN219										0.00	0	0
ASN22: On 22/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN220 SPOT										0.00	0	0
Total For ASN220										0.00	0	0
ASN22: On 13/07/2018 Spot Bond					0.00000	101.57857				0.00	0	0
Total ASN222 SPOT										0.00	0	0
Total For ASN222										0.00	0	0
ASN22: On 25/10/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN223 SPOT										0.00	0	0
Total For ASN223										0.00	0	0
ASN22: On 25/10/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN225 SPOT										0.00	0	0
Total For ASN225										0.00	0	0
ASN22: On 01/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN228 SPOT										0.00	0	0
Total For ASN228										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN22: On 10/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN229 SPOT										0.00	0	0
Total For ASN229										0.00	0	0
ASN23: On 10/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN230 SPOT										0.00	0	0
Total For ASN230										0.00	0	0
ASN23: On 17/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN231 SPOT										0.00	0	0
Total For ASN231										0.00	0	0
ASN23: On 28/05/2019 Spot Bond			8.56000	8.56000	8.56000	100.63023				0.00	0	0
Total ASN232 SPOT										0.00	0	0
Total For ASN232										0.00	0	0
ASN23: On 29/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN234 SPOT										0.00	0	0
Total For ASN234										0.00	0	0
ASN23: On 12/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN235 SPOT										0.00	0	0
Total For ASN235										0.00	0	0
ASN23: On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN236 SPOT										0.00	0	0
Total For ASN236										0.00	0	0
ASN23: On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN237 SPOT										0.00	0	0
Total For ASN237										0.00	0	0
ASN23: On 18/12/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN239 SPOT										0.00	0	0
Total For ASN239										0.00	0	0
ASN24: On 02/02/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN240 SPOT										0.00	0	0
Total For ASN240										0.00	0	0
ASN24: On 02/02/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN241 SPOT										0.00	0	0
Total For ASN241										0.00	0	0
ASN24: On 10/02/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN242 SPOT										0.00	0	0
Total For ASN242										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN24: On 07/03/2019 Spot Bond					0.00000	100.41205				0.00	0	0
Total ASN243 SPOT										0.00	0	0
Total For ASN243										0.00	0	0
ASN24: On 10/03/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN244 SPOT										0.00	0	0
Total For ASN244										0.00	0	0
ASN24: On 30/03/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN245 SPOT										0.00	0	0
Total For ASN245										0.00	0	0
ASN24: On 12/04/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN246 SPOT										0.00	0	0
Total For ASN246										0.00	0	0
ASN24: On 13/04/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN247 SPOT										0.00	0	0
Total For ASN247										0.00	0	0
ASN25: On 09/05/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN250 SPOT										0.00	0	0
Total For ASN250										0.00	0	0
ASN25: On 16/05/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN251 SPOT										0.00	0	0
Total For ASN251										0.00	0	0
ASN25: On 16/05/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN252 SPOT										0.00	0	0
Total For ASN252										0.00	0	0
ASN25: On 27/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN253 SPOT										0.00	0	0
Total For ASN253										0.00	0	0
ASN25: On 25/05/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN254 SPOT										0.00	0	0
Total For ASN254										0.00	0	0
ASN25: On 29/05/2021 Spot Bond					0.00000	100.62768				0.00	600,000,000	300,000,000
Total ASN255 SPOT										0.00	600,000,000	300,000,000
Total For ASN255										0.00	600,000,000	300,000,000
ASN25: On 05/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN256 SPOT										0.00	0	0
Total For ASN256										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN25 On 02/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN257 SPOT										0.00	0	0
Total For ASN257										0.00	0	0
ASN26 On 22/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN261 SPOT										0.00	0	0
Total For ASN261										0.00	0	0
ASN75 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
ASN89 On 02/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN89U SPOT										0.00	0	0
Total For ASN89U										0.00	0	0
BAW11 On 01/10/2018 Spot Bond			8.02000	102.71088	8.02000	102.68879				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	100.80237				0.00	60,000,000	30,000,000
Total BAW17 SPOT										0.00	60,000,000	30,000,000
Total For BAW17										0.00	60,000,000	30,000,000
BAW17 On 05/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW17/JIBAR SPOT										0.00	0	0
Total For BAW17/JIBAR										0.00	0	0
BAW18 On 05/12/2020 Spot Bond					0.00000	100.58353				0.00	80,000,000	40,000,000
Total BAW18 SPOT										0.00	80,000,000	40,000,000
Total For BAW18										0.00	80,000,000	40,000,000
BAW19 On 05/12/2020 Spot Bond			9.54500	100.56928	9.54500	100.54367				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			9.49500	101.72921	9.49500	101.70358				0.00	0	0
Total BAW21 SPOT										0.00	0	0
Total For BAW21										0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.30000	102.33236	9.30000	102.30709				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	101.71002				0.00	0	0
Total BAW22 SPOT										0.00	0	0
Total For BAW22										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAW24 On 30/09/2019 Spot Bond					0.00000	100.48036				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	101.83816				0.00	160,000,000	80,000,000
Total BAW25 SPOT										0.00	160,000,000	80,000,000
Total For BAW25										0.00	160,000,000	80,000,000
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW26U SPOT										0.00	0	0
Total For BAW26U										0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond					0.00000	100.79536				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	100.81657				0.00	0	500,000,000
Total BAW29 SPOT										0.00	0	500,000,000
Total For BAW29										0.00	0	500,000,000
BAYA3 On 31/12/2018 Spot Bond					0.00000	99.79631				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond					0.00000	100.20278				0.00	40,000,000	20,000,000
Total BAYA39 SPOT										0.00	40,000,000	20,000,000
Total For BAYA39										0.00	40,000,000	20,000,000
BAYA41 On 30/09/2018 Spot Bond					0.00000	100.10015				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond					0.00000	99.79717				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond					0.00000	99.79730				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA51 On 31/03/2019 Spot Bond					0.00000	99.76991				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA52 On 31/03/2019 Spot Bond					0.00000	100.54343				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	100.65372				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	103.54112				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	101.74253				0.00	0	70,000,000
Total BAYA58 SPOT										0.00	0	70,000,000
Total For BAYA58										0.00	0	70,000,000
BAYA59 On 30/06/2022 Spot Bond			12.28000	102.55122	12.28000	102.51746				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			12.74500	12.74500	12.74500	99.23784				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	99.78155				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	99.79440				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	99.79719				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	99.79253				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	99.80184				0.00	0	0
Total BAYA65 SPOT										0.00	0	0
Total For BAYA65										0.00	0	0
BAYA66 On 31/03/2021 Spot Bond					0.00000	99.79450				0.00	0	0
Total BAYA66 SPOT										0.00	0	0
Total For BAYA66										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA67 On 31/03/2023 Spot Bond			12.28000	12.28000	12.28000	95.88479			0.00	0	0
Total BAYA67 SPOT									0.00	0	0
Total For BAYA67									0.00	0	0
BAYB05 On 30/06/2019 Spot Bond					0.00000	99.73729			0.00	0	0
Total BAYB05 SPOT									0.00	0	0
Total For BAYB05									0.00	0	0
BAYB06 On 31/12/2019 Spot Bond					0.00000	99.73706			0.00	0	0
Total BAYB06 SPOT									0.00	0	0
Total For BAYB06									0.00	0	0
BAYB07 On 31/03/2020 Spot Bond					0.00000	99.73717			0.00	0	0
Total BAYB07 SPOT									0.00	0	0
Total For BAYB07									0.00	0	0
BAYB08 On 30/09/2020 Spot Bond					0.00000	105.59279			0.00	0	0
Total BAYB08 SPOT									0.00	0	0
Total For BAYB08									0.00	0	0
BAYB11 On 30/06/2020 Spot Bond					0.00000	99.72809			0.00	0	0
Total BAYB11 SPOT									0.00	0	0
Total For BAYB11									0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAYD1U SPOT									0.00	0	0
Total For BAYD1U									0.00	0	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAYD2U SPOT									0.00	0	0
Total For BAYD2U									0.00	0	0
BAYD3U 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
BAYD4U 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
BAYD5U 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
BAYD6U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BC123 On 30/11/2018 Spot Bond					0.00000	100.48716				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	101.71330				0.00	0	0
Total BCJ10 SPOT										0.00	0	0
Total For BCJ10										0.00	0	0
BCJ14 On 09/05/2019 Spot Bond					0.00000	101.03974				0.00	0	0
Total BCJ14 SPOT										0.00	0	0
Total For BCJ14										0.00	0	0
BCJ15 On 09/11/2020 Spot Bond					0.00000	101.06506				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	100.38468				0.00	0	0
Total BCJ16 SPOT										0.00	0	0
Total For BCJ16										0.00	0	0
BCJ17 On 23/09/2019 Spot Bond					0.00000	100.00007				0.00	0	0
Total BCJ17 SPOT										0.00	0	0
Total For BCJ17										0.00	0	0
BD0205 On 28/04/2028 Spot Bond			9.02000	9.02000	9.02000	188.47325				0.00	0	0
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD0206 On 02/03/2028 Spot Bond			9.02000	9.02000	9.02000	189.09558				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			9.40500	9.40500	9.40500	93.36790				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD302U On 18/04/2028 Spot Bond			100.00000	9.49350	100.00000	9.47249				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BG1A8U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A8U SPOT										0.00	0	0
Total For BG1A8U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG1B2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BG1B2U SPOT									0.00	0	0
Total For BG1B2U									0.00	0	0
BG1C2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BG1C2U SPOT									0.00	0	0
Total For BG1C2U									0.00	0	0
BG1D2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BG1D2U SPOT									0.00	0	0
Total For BG1D2U									0.00	0	0
BG1E2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BG1E2U SPOT									0.00	0	0
Total For BG1E2U									0.00	0	0
BG1F2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BG1F2U SPOT									0.00	0	0
Total For BG1F2U									0.00	0	0
BGL01 On 19/11/2019 Spot Bond					0.00000	102.67822			0.00	400,000,000	200,000,000
Total BGL01 SPOT									0.00	400,000,000	200,000,000
Total For BGL01									0.00	400,000,000	200,000,000
BGL02 On 19/11/2019 Spot Bond			9.95500	102.21907	9.95500	102.19208			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	103.86125			0.00	0	170,000,000
Total BGL03 SPOT									0.00	0	170,000,000
Total For BGL03									0.00	0	170,000,000
BGL04 On 05/02/2020 Spot Bond			9.65500	104.47042	9.65500	104.44320			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			11.24500	103.71135	11.24500	103.68052			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	103.45392			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			11.21000	105.61526	11.21000	105.58396			0.00	0	0
Total BGL07 SPOT									0.00	0	0
Total For BGL07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGL08 On 03/09/2022 Spot Bond					0.00000	100.60623			0.00	0	0
Total BGL08 SPOT									0.00	0	0
Total For BGL08									0.00	0	0
BGL09 On 29/09/2020 Spot Bond			10.94500	103.60824	10.94500	103.57823			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	101.44228			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			11.72500	103.39220	11.72500	103.36019			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	104.80357			0.00	0	80,000,000
Total BGL12 SPOT									0.00	0	80,000,000
Total For BGL12									0.00	0	80,000,000
BGL13 On 20/08/2021 Spot Bond			10.34500	107.72726	10.34500	107.69725			0.00	0	0
Total BGL13 SPOT									0.00	0	0
Total For BGL13									0.00	0	0
BGL14 On 03/11/2021 Spot Bond					0.00000	105.25860			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	102.59090			0.00	200,000,000	100,000,000
Total BGL15 SPOT									0.00	200,000,000	100,000,000
Total For BGL15									0.00	200,000,000	100,000,000
BGL16 On 25/05/2022 Spot Bond					0.00000	100.91434			0.00	0	0
Total BGL16 SPOT									0.00	0	0
Total For BGL16									0.00	0	0
BGL17 On 14/08/2024 Spot Bond					0.00000	101.24153			0.00	0	0
Total BGL17 SPOT									0.00	0	0
Total For BGL17									0.00	0	0
BGL18 On 30/09/2022 Spot Bond					0.00000	100.40670			0.00	0	100,000,000
Total BGL18 SPOT									0.00	0	100,000,000
Total For BGL18									0.00	0	100,000,000
BGL19 On 29/09/2024 Spot Bond					0.00000	101.01785			0.00	0	0
Total BGL19 SPOT									0.00	0	0
Total For BGL19									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGT01 On 12/09/2022 Spot Bond					0.00000	102.55360			0.00	0	0
Total BGT01 SPOT									0.00	0	0
Total For BGT01									0.00	0	0
BID05 On 30/06/2019 Spot Bond					0.00000	99.90158			0.00	0	70,000,000
Total BID05 SPOT									0.00	0	70,000,000
Total For BID05									0.00	0	70,000,000
BID06 On 30/06/2019 Spot Bond			8.04500	100.67632	8.04500	100.65451			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	99.84676			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	99.84301			0.00	0	0
Total BID08 SPOT									0.00	0	0
Total For BID08									0.00	0	0
BPPF02 On 22/03/2020 Spot Bond					0.00000	100.06503			0.00	0	0
Total BPPF02 SPOT									0.00	0	0
Total For BPPF02									0.00	0	0
BPPF03 On 17/09/2018 Spot Bond					0.00000	100.21162			0.00	0	0
Total BPPF03 SPOT									0.00	0	0
Total For BPPF03									0.00	0	0
BPPF04 On 15/09/2020 Spot Bond					0.00000	100.22584			0.00	0	30,000,000
Total BPPF04 SPOT									0.00	0	30,000,000
Total For BPPF04									0.00	0	30,000,000
BPPF05 On 24/10/2018 Spot Bond					0.00000	101.32988			0.00	0	0
Total BPPF05 SPOT									0.00	0	0
Total For BPPF05									0.00	0	0
BPPF06 On 22/09/2018 Spot Bond					0.00000	100.06117			0.00	0	0
Total BPPF06 SPOT									0.00	0	0
Total For BPPF06									0.00	0	0
BPPF07 On 22/03/2019 Spot Bond					0.00000	100.05914			0.00	0	0
Total BPPF07 SPOT									0.00	0	0
Total For BPPF07									0.00	0	0
BPPF08 On 22/03/2021 Spot Bond					0.00000	100.06224			0.00	0	0
Total BPPF08 SPOT									0.00	0	0
Total For BPPF08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BS2A1L 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
BS2A2L 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
BS2B1L On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2B1U SPOT										0.00	0	0
Total For BS2B1U										0.00	0	0
BS2C1L On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2C1U SPOT										0.00	0	0
Total For BS2C1U										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond					0.00000	99.95352				0.00	0	200,000,000
Total BWZ20A SPOT										0.00	0	200,000,000
Total For BWZ20A										0.00	0	200,000,000
BWZ21 On 27/03/2021 Spot Bond					0.00000	99.95385				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	100.95537				0.00	0	100,000,000
Total BWZJ18 SPOT										0.00	0	100,000,000
Total For BWZJ18										0.00	0	100,000,000
BWZJ1 On 10/11/2019 Spot Bond					0.00000	101.45785				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	101.16728				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BYA49L On 30/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BYA49U SPOT									0.00	0	0
Total For BYA49U									0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BYB10U SPOT									0.00	0	0
Total For BYB10U									0.00	0	0
CBL12 On 06/09/2018 Spot Bond			10.06500	103.60304	10.06500	103.57503			0.00	0	0
Total CBL12 SPOT									0.00	0	0
Total For CBL12									0.00	0	0
CBL13 On 01/02/2019 Spot Bond					0.00000	102.65174			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			12.24500	104.20859	12.24500	104.17438			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	103.52859			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			11.74500	103.00014	11.74500	102.96767			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	102.77952			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			10.04500	98.59228	10.04500	98.56603			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	101.41337			0.00	0	0
Total CBL24 SPOT									0.00	0	0
Total For CBL24									0.00	0	0
CBL25 On 06/05/2019 Spot Bond					0.00000	101.89041			0.00	0	0
Total CBL25 SPOT									0.00	0	0
Total For CBL25									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL26 On 06/05/2021 Spot Bond			10.34500	103.36562	10.34500	103.33729			4,365,590,000,000.00	422,000,000	118,000,000
Total CBL26 SPOT									4,365,590,000,000.00	422,000,000	118,000,000
Total For CBL26									4,365,590,000,000.00	422,000,000	118,000,000
CBL27 On 12/05/2020 Spot Bond					0.00000	102.17839			0.00	0	3,000,000,000
Total CBL27 SPOT									0.00	0	3,000,000,000
Total For CBL27									0.00	0	3,000,000,000
CBL28 On 21/05/2021 Spot Bond					0.00000	100.81534			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			10.72500	107.09122	10.72500	107.06066			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			10.45000	105.50825	10.45000	105.47888			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			10.60500	105.70804	10.60500	105.67835			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			10.55000	102.29898	10.55000	103.14192			0.00	0	0
Total CCT04 SPOT									0.00	0	0
Total For CCT04									0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	108.34860	10.00000	108.32030			0.00	0	0
Total CGR14/JIBAR SPOT									0.00	0	0
Total For CGR14/JIBAR									0.00	0	0
CGR20 On 03/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CGR20U SPOT									0.00	0	0
Total For CGR20U									0.00	0	0
CGR21 On 12/10/2020 Spot Bond					0.00000	102.31821			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	101.43863			0.00	0	210,000,000
Total CGR23 SPOT									0.00	0	210,000,000
Total For CGR23									0.00	0	210,000,000
CGR24 On 08/02/2021 Spot Bond					0.00000	103.81603			0.00	0	0
Total CGR24 SPOT									0.00	0	0
Total For CGR24									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CGR25 On 27/06/2019 Spot Bond					0.00000	100.88875				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	101.57802				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	102.83708				0.00	0	0
Total CGR29 SPOT										0.00	0	0
Total For CGR29										0.00	0	0
CGR31 On 27/06/2018 Spot Bond					0.00000	99.95597				0.00	0	0
Total CGR31 SPOT										0.00	0	0
Total For CGR31										0.00	0	0
CGR32 On 21/07/2020 Spot Bond					0.00000	101.87057				0.00	0	0
Total CGR32 SPOT										0.00	0	0
Total For CGR32										0.00	0	0
CGR33 On 22/09/2020 Spot Bond					0.00000	100.08279				0.00	0	10,500,000
Total CGR33 SPOT										0.00	0	10,500,000
Total For CGR33										0.00	0	10,500,000
CGR34 On 21/09/2018 Spot Bond			8.38800	8.38800	8.38800	102.12864				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	99.84473				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	101.13997				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	101.25864				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CIG04 On 30/06/2018 Spot Bond					0.00000	99.65045				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond					0.00000	100.48039				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CIG06 On 28/08/2018 Spot Bond					0.00000	100.76243				0.00	0	0
Total CIG06 SPOT										0.00	0	0
Total For CIG06										0.00	0	0
CIG07 On 28/08/2020 Spot Bond					0.00000	101.97574				0.00	0	0
Total CIG07 SPOT										0.00	0	0
Total For CIG07										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
CIG10 On 29/07/2019 Spot Bond					0.00000	101.52693				0.00	0	0
Total CIG10 SPOT										0.00	0	0
Total For CIG10										0.00	0	0
CIG11 On 29/07/2020 Spot Bond					0.00000	97.51834				0.00	0	0
Total CIG11 SPOT										0.00	0	0
Total For CIG11										0.00	0	0
CIG12 On 29/07/2021 Spot Bond					0.00000	101.63311				0.00	0	0
Total CIG12 SPOT										0.00	0	0
Total For CIG12										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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLC1U SPOT									0.00	0	0
Total For CLC1U									0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	99.86387	10.11000	99.83666			0.00	0	0
Total CLN184 SPOT									0.00	0	0
Total For CLN184									0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	145.41709	3.14000	145.31395			0.00	0	0
Total CLN193 SPOT									0.00	0	0
Total For CLN193									0.00	0	0
CLN198 On 13/09/2021 Spot Bond			3.73000	3.73000	3.73000	142.08259			0.00	0	0
Total CLN198 SPOT									0.00	0	0
Total For CLN198									0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	108.34900	10.00000	108.32000			0.00	0	0
Total CLN230/JIBAR SPOT									0.00	0	0
Total For CLN230/JIBAR									0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	108.34900	10.00000	108.32000			0.00	0	0
Total CLN231/JIBAR SPOT									0.00	0	0
Total For CLN231/JIBAR									0.00	0	0
CLN242 On 24/02/2019 Spot Bond			8.59000	103.60930	8.59000	103.56910			0.00	0	0
Total CLN242 SPOT									0.00	0	0
Total For CLN242									0.00	0	0
CLN243 On 24/02/2019 Spot Bond			9.35000	103.12758	9.35000	103.10155			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			8.67500	103.08041	8.67500	103.05662			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	108.34900	10.00000	108.32000			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	101.11352			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			11.23000	95.36479	11.23000	95.33648			0.00	0	0
Total CLN314 SPOT									0.00	0	0
Total For CLN314									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN315 On 20/03/2023 Spot Bond			11.75000	96.65696	11.75000	96.62698				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	100.04248				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	101.09084				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	100.04211				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	118.73534				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	101.34666				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN343 On 20/12/2023 Spot Bond					0.00000	100.05149				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN344 On 20/12/2018 Spot Bond					0.00000	100.02047				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN345 On 20/12/2023 Spot Bond					0.00000	99.23490				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN350 On 28/10/2018 Spot Bond					0.00000	101.31387				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN360 On 20/03/2019 Spot Bond					0.00000	100.01755				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN362 On 20/03/2024 Spot Bond			10.41000	103.36945	10.41000	103.34096				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN363 On 20/03/2024 Spot Bond					0.00000	100.02659				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN364 On 06/08/2023 Spot Bond					0.00000	101.41585				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN365 On 20/03/2024 Spot Bond			12.55000	105.12872	12.55000	105.09395				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN366 On 06/08/2023 Spot Bond					0.00000	101.46883				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN370 On 26/07/2022 Spot Bond					0.00000	101.54523				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN371 On 20/03/2024 Spot Bond					0.00000	109.32393				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN372 On 20/09/2023 Spot Bond					0.00000	100.02485				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN374 On 20/06/2019 Spot Bond					0.00000	100.02733				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN376 On 20/03/2021 Spot Bond			9.74500	102.91911	9.74500	102.89250				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN378 On 20/06/2019 Spot Bond					0.00000	97.61599				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.98000	100.97993	10.98000	100.95061				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	102.89267	11.00000	102.86274				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN387 On 20/03/2021 Spot Bond					0.00000	100.04045				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN384 On 20/09/2024 Spot Bond			12.34000	101.86015	12.34000	101.82701				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN385 On 20/09/2024 Spot Bond					0.00000	100.05240				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN386 On 20/03/2021 Spot Bond					0.00000	100.02701				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN387 On 26/01/2021 Spot Bond					0.00000	101.63465				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN388 On 20/09/2019 Spot Bond					0.00000	100.03472				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN393 On 20/12/2019 Spot Bond					0.00000	107.14677				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN394 On 20/09/2022 Spot Bond					0.00000	100.02783				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	100.03751				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	100.41937				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	101.05453				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN399 On 14/11/2022 Spot Bond					0.00000	101.04885				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN40(On 20/06/2020 Spot Bond					0.00000	100.02770				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN40(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
CLN40(On 20/06/2020 Spot Bond					0.00000	100.02838				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN40(On 18/07/2020 Spot Bond					0.00000	101.94431				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN41(On 20/09/2020 Spot Bond					0.00000	100.04052				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	100.04119				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN41(On 18/07/2020 Spot Bond					0.00000	101.95355				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN41(On 20/09/2020 Spot Bond					0.00000	101.47452				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN41(On 20/09/2020 Spot Bond					0.00000	100.04589				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN41(On 18/07/2020 Spot Bond					0.00000	102.07371				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN41(On 23/09/2020 Spot Bond					0.00000	100.00006				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN41(On 20/12/2020 Spot Bond					0.00000	100.05265				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN42 On 18/04/2028 Spot Bond			7.01000	7.01000	7.01000	51.43256				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN420 On 20/12/2020 Spot Bond					0.00000	100.05399				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN421 On 26/01/2021 Spot Bond					0.00000	102.03154				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN422 On 20/12/2020 Spot Bond					0.00000	115.86915				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN423 On 20/12/2020 Spot Bond					0.00000	112.85313				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN424 On 20/12/2020 Spot Bond					0.00000	115.83546				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN425 On 20/12/2020 Spot Bond					0.00000	102.23701				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN426 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
CLN427 On 20/12/2018 Spot Bond					0.00000	100.96745				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN429 On 20/12/2020 Spot Bond					0.00000	100.08073				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN430 On 20/12/2020 Spot Bond					0.00000	128.55750				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN431 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN432 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
CLN433 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
CLN434 On 20/12/2020 Spot Bond					0.00000	129.45366			0.00	0	0
Total CLN434 SPOT									0.00	0	0
Total For CLN434									0.00	0	0
CLN436 On 20/12/2020 Spot Bond					0.00000	100.03988			0.00	0	0
Total CLN436 SPOT									0.00	0	0
Total For CLN436									0.00	0	0
CLN437 On 20/12/2020 Spot Bond					0.00000	100.03382			0.00	0	0
Total CLN437 SPOT									0.00	0	0
Total For CLN437									0.00	0	0
CLN439 On 03/02/2021 Spot Bond					0.00000	101.37288			0.00	0	0
Total CLN439 SPOT									0.00	0	0
Total For CLN439									0.00	0	0
CLN440 On 20/03/2021 Spot Bond					0.00000	130.86780			0.00	0	0
Total CLN440 SPOT									0.00	0	0
Total For CLN440									0.00	0	0
CLN441 On 20/03/2021 Spot Bond					0.00000	100.14646			0.00	0	0
Total CLN441 SPOT									0.00	0	0
Total For CLN441									0.00	0	0
CLN444 On 23/05/2021 Spot Bond					0.00000	100.88149			0.00	0	0
Total CLN444 SPOT									0.00	0	0
Total For CLN444									0.00	0	0
CLN445 On 24/05/2021 Spot Bond			9.84500	104.71477	9.84500	104.68743			0.00	0	0
Total CLN445 SPOT									0.00	0	0
Total For CLN445									0.00	0	0
CLN452 On 31/01/2022 Spot Bond			4.28000	145.52977	4.28000	145.49446			0.00	0	0
Total CLN452 SPOT									0.00	0	0
Total For CLN452									0.00	0	0
CLN453 On 31/01/2025 Spot Bond			6.51000	105.17438	6.51000	105.14255			0.00	0	0
Total CLN453 SPOT									0.00	0	0
Total For CLN453									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN454 On 31/01/2025 Spot Bond			6.15000	107.42991	6.15000	107.39844			0.00	0	0
Total CLN454 SPOT									0.00	0	0
Total For CLN454									0.00	0	0
CLN455 On 04/05/2021 Spot Bond					0.00000	100.84615			0.00	0	0
Total CLN455 SPOT									0.00	0	0
Total For CLN455									0.00	0	0
CLN456 On 20/12/2021 Spot Bond					0.00000	100.05714			0.00	0	0
Total CLN456 SPOT									0.00	0	0
Total For CLN456									0.00	0	0
CLN457 On 17/11/2021 Spot Bond					0.00000	100.98443			0.00	0	0
Total CLN457 SPOT									0.00	0	0
Total For CLN457									0.00	0	0
CLN458 On 29/11/2021 Spot Bond					0.00000	101.26947			0.00	0	0
Total CLN458 SPOT									0.00	0	0
Total For CLN458									0.00	0	0
CLN460 On 29/11/2021 Spot Bond					0.00000	100.68223			0.00	0	0
Total CLN460 SPOT									0.00	0	0
Total For CLN460									0.00	0	0
CLN461 On 15/02/2022 Spot Bond					0.00000	104.80996			0.00	0	0
Total CLN461 SPOT									0.00	0	0
Total For CLN461									0.00	0	0
CLN462 On 16/02/2022 Spot Bond			10.91500	104.33527	10.91500	104.30464			0.00	0	0
Total CLN462 SPOT									0.00	0	0
Total For CLN462									0.00	0	0
CLN464 On 13/03/2022 Spot Bond			10.16000	102.49030	10.16000	102.46270			0.00	0	0
Total CLN464 SPOT									0.00	0	0
Total For CLN464									0.00	0	0
CLN465 On 14/03/2020 Spot Bond					0.00000	100.25987			0.00	0	0
Total CLN465 SPOT									0.00	0	0
Total For CLN465									0.00	0	0
CLN467 On 27/03/2020 Spot Bond					0.00000	99.95675			0.00	0	0
Total CLN467 SPOT									0.00	0	0
Total For CLN467									0.00	0	0
CLN468 On 28/03/2020 Spot Bond					0.00000	99.93243			0.00	0	0
Total CLN468 SPOT									0.00	0	0
Total For CLN468									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN466 On 28/03/2022 Spot Bond					0.00000	101.34546				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN471 On 17/05/2019 Spot Bond					0.00000	100.90561				0.00	0	0
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0
CLN472 On 19/11/2022 Spot Bond					0.00000	100.96207				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN475 On 23/06/2021 Spot Bond					0.00000	100.60242				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN476 On 20/09/2020 Spot Bond					0.00000	100.04119				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN477 On 29/11/2021 Spot Bond			100.00000	15.61832	100.00000	15.58394				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN480 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
CLN481 On 07/06/2022 Spot Bond					0.00000	100.60001				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN482 On 20/05/2021 Spot Bond					0.00000	100.89820				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN483 On 20/05/2021 Spot Bond					0.00000	102.16767				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN484 On 02/12/2021 Spot Bond					0.00000	101.25657				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN485 On 02/12/2021 Spot Bond			9.84500	100.09204	9.84500	100.06576				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN486 On 20/06/2022 Spot Bond					0.00000	100.68850				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN487 On 07/12/2021 Spot Bond			12.84000	100.09456	12.84000	99.99937				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN488 On 28/07/2022 Spot Bond			9.64000	102.12643	9.64000	102.09987				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN489 On 28/03/2020 Spot Bond					0.00000	99.93325				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN490 On 28/03/2022 Spot Bond					0.00000	99.92977				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN491 On 07/06/2022 Spot Bond					0.00000	100.60001				0.00	0	0
Total CLN491 SPOT										0.00	0	0
Total For CLN491										0.00	0	0
CLN492 On 30/09/2019 Spot Bond					0.00000	99.82624				0.00	0	800,000,000
Total CLN492 SPOT										0.00	0	800,000,000
Total For CLN492										0.00	0	800,000,000
CLN493 On 20/06/2022 Spot Bond					0.00000	100.04130				0.00	0	1,600,000,000
Total CLN493 SPOT										0.00	0	1,600,000,000
Total For CLN493										0.00	0	1,600,000,000
CLN494 On 07/06/2022 Spot Bond			12.34500	101.93501	12.34500	99.21047				0.00	0	0
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0
CLN495 On 29/08/2020 Spot Bond					0.00000	100.64216				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN496 On 04/09/2024 Spot Bond			10.44000	101.43282	10.44000	101.40477				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN497 On 04/09/2024 Spot Bond					0.00000	102.23559				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN496 On 08/06/2022 Spot Bond					0.00000	103.41777				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	100.86980				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	101.81063				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	101.90998				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	101.98147				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	100.04569				0.00	0	800,000,000
Total CLN503 SPOT										0.00	0	800,000,000
Total For CLN503										0.00	0	800,000,000
CLN503 On 11/10/2024 Spot Bond					0.00000	101.98147				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	101.46966				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	101.29861				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	100.04272				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	100.87184				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	101.87920				0.00	0	0
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN511 On 14/11/2022 Spot Bond					0.00000	97.45040				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN512 On 07/06/2022 Spot Bond					0.00000	100.56155				0.00	0	0
Total CLN512 SPOT										0.00	0	0
Total For CLN512										0.00	0	0
CLN514 On 23/02/2019 Spot Bond					0.00000	100.89895				0.00	0	0
Total CLN514 SPOT										0.00	0	0
Total For CLN514										0.00	0	0
CLN515 On 23/02/2019 Spot Bond					0.00000	101.07606				0.00	0	0
Total CLN515 SPOT										0.00	0	0
Total For CLN515										0.00	0	0
CLN516 On 15/09/2022 Spot Bond			9.96000	101.84511	9.96000	102.73073				0.00	0	0
Total CLN516 SPOT										0.00	0	0
Total For CLN516										0.00	0	0
CLN517 On 30/10/2022 Spot Bond			10.01000	101.02758	10.01000	101.50571				0.00	0	0
Total CLN517 SPOT										0.00	0	0
Total For CLN517										0.00	0	0
CLN518 On 25/11/2022 Spot Bond					0.00000	100.80572				0.00	0	0
Total CLN518 SPOT										0.00	0	0
Total For CLN518										0.00	0	0
CLN519 On 30/06/2022 Spot Bond			9.60000	99.89506	9.60000	99.80484				0.00	0	0
Total CLN519 SPOT										0.00	0	0
Total For CLN519										0.00	0	0
CLN520 On 12/03/2023 Spot Bond					0.00000	100.31866				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0
CLN521 On 17/09/2020 Spot Bond					0.00000	100.16362				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN522 On 27/02/2023 Spot Bond					0.00000	100.67762				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN523 On 13/05/2021 Spot Bond					0.00000	101.03242				0.00	0	0
Total CLN523 SPOT										0.00	0	0
Total For CLN523										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN524 On 09/09/2022 Spot Bond			9.20000	102.16162	9.20000	102.12950				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN525 On 24/04/2021 Spot Bond					0.00000	101.43105				0.00	0	0
Total CLN525 SPOT										0.00	0	0
Total For CLN525										0.00	0	0
CLN526 On 26/04/2023 Spot Bond					0.00000	101.34129				0.00	0	0
Total CLN526 SPOT										0.00	0	0
Total For CLN526										0.00	0	0
CLN527 On 21/02/2024 Spot Bond					0.00000	102.51910				0.00	0	0
Total CLN527 SPOT										0.00	0	0
Total For CLN527										0.00	0	0
CLN528 On 25/11/2022 Spot Bond					0.00000	102.14511				0.00	0	0
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN529 On 29/11/2021 Spot Bond					0.00000	101.78568				0.00	0	0
Total CLN529 SPOT										0.00	0	0
Total For CLN529										0.00	0	0
CLN530 On 12/03/2021 Spot Bond					0.00000	100.30585				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN531 On 12/03/2023 Spot Bond					0.00000	100.31866				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN55 On 18/04/2028 Spot Bond					0.00000	218.06655				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			9.40500	93.39134	9.40500	93.36790				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			9.02000	9.02000	9.02000	188.47325				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN89 On 02/03/2028 Spot Bond			9.02000	9.02000	9.02000	189.09558			0.00	0	0
Total CLN89 SPOT									0.00	0	0
Total For CLN89									0.00	0	0
CLNF12 On 20/06/2019 Spot Bond					0.00000	100.02460			0.00	0	0
Total CLNF12 SPOT									0.00	0	0
Total For CLNF12									0.00	0	0
CLNF13 On 20/06/2019 Spot Bond					0.00000	100.25799			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF14 On 20/09/2019 Spot Bond					0.00000	100.02453			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF15 On 20/06/2020 Spot Bond					0.00000	100.02905			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.97661			0.00	0	4,800,000,000
Total CLNF16 SPOT									0.00	0	4,800,000,000
Total For CLNF16									0.00	0	4,800,000,000
COJ05 On 05/06/2023 Spot Bond			9.54500	110.97646	9.54500	110.94819		2,099,900,000,000.00		220,000,000	960,000,000
Total COJ05 SPOT								2,099,900,000,000.00		220,000,000	960,000,000
Total For COJ05								2,099,900,000,000.00		220,000,000	960,000,000
COJ07 On 23/03/2021 Spot Bond			9.95500	104.68815	9.95500	104.66052		199,100,000,000.00		20,000,000	110,000,000
Total COJ07 SPOT								199,100,000,000.00		20,000,000	110,000,000
Total For COJ07								199,100,000,000.00		20,000,000	110,000,000
COJ08 On 22/06/2026 Spot Bond			10.66000	104.32693	10.66000	104.29733		0.00		0	0
Total COJ08 SPOT								0.00		0	0
Total For COJ08								0.00		0	0
COJG01 On 09/06/2024 Spot Bond			10.24000	100.19960	10.24000	100.17226		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			10.47500	97.03758	10.47500	97.01051		0.00		0	0
Total COT01 SPOT								0.00		0	0
Total For COT01								0.00		0	0
COT02 On 03/04/2028 Spot Bond			11.74500	93.46343	11.74500	93.43429		5,637,600,000,000.00		480,000,000	340,000,000
Total COT02 SPOT								5,637,600,000,000.00		480,000,000	340,000,000
Total For COT02								5,637,600,000,000.00		480,000,000	340,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COT03 On 05/06/2028 Spot Bond			11.75000	87.30269	11.75000	87.27547			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			12.45500	91.28846	12.45500	93.61567			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	100.16439			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	100.06362			0.00	0	0
Total CS003 SPOT									0.00	0	0
Total For CS003									0.00	0	0
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSA04U SPOT									0.00	0	0
Total For CSA04U									0.00	0	0
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSD04U SPOT									0.00	0	0
Total For CSD04U									0.00	0	0
DEN79I On 10/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DEN79U SPOT									0.00	0	0
Total For DEN79U									0.00	0	0
DEN80 On 11/12/2018 Spot Bond					0.00000	100.35231			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	100.08510			0.00	0	0
Total DENG73 SPOT									0.00	0	0
Total For DENG73									0.00	0	0
DENG7 On 28/09/2018 Spot Bond					0.00000	99.93541			0.00	0	0
Total DENG74 SPOT									0.00	0	0
Total For DENG74									0.00	0	0
DENG7 On 04/09/2018 Spot Bond					0.00000	100.46999			0.00	0	0
Total DENG75 SPOT									0.00	0	0
Total For DENG75									0.00	0	0
DENG7 On 04/09/2018 Spot Bond					0.00000	100.46999			0.00	0	0
Total DENG76 SPOT									0.00	0	0
Total For DENG76									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG7 On 27/09/2018 Spot Bond					0.00000	99.95550			0.00	0	0
Total DENG77 SPOT									0.00	0	0
Total For DENG77									0.00	0	0
DENG7 On 27/09/2018 Spot Bond					0.00000	102.25521			0.00	0	0
Total DENG78 SPOT									0.00	0	0
Total For DENG78									0.00	0	0
DOL00: On 20/09/2018 Spot Bond					0.00000	100.06179			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	102.31965			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	79.85566			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	100.13491			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	100.82279			0.00	0	0
Total DSY01 SPOT									0.00	0	0
Total For DSY01									0.00	0	0
DSY02 On 21/11/2024 Spot Bond					0.00000	101.04113			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			10.07000	10.07000	10.07000	102.78384			0.00	0	500,000,000
Total DSY03 SPOT									0.00	0	500,000,000
Total For DSY03									0.00	0	500,000,000
DV2021 On 18/06/2021 Spot Bond			9.44500	99.13716	9.44500	99.11217			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			8.76500	104.62213	8.76500	104.59734		1,033,787,925,000.00	117,945,000	164,949,100	
Total DV22 SPOT								1,033,787,925,000.00	117,945,000	164,949,100	
Total For DV22								1,033,787,925,000.00	117,945,000	164,949,100	
DV22/R On 07/02/2020 Spot Bond			100.00000	37.32261	100.00000	37.23909		0.00	0	0	
Total DV22/R207 SPOT								0.00	0	0	
Total For DV22/R207								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV23 On 27/02/2023 Spot Bond			9.66000	104.51509	9.66000	104.48787			9,740,973,984,000.00	1,008,382,400	4,035,313,700
Total DV23 SPOT									9,740,973,984,000.00	1,008,382,400	4,035,313,700
Total For DV23									9,740,973,984,000.00	1,008,382,400	4,035,313,700
DV23/R On 27/02/2023 Spot Bond			100.00000	15.09239	100.00000	15.05863			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	15.09239	100.00000	15.05863			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			9.94000	102.34115	9.94000	102.31372			0.00	0	0
Total DV24 SPOT									0.00	0	0
Total For DV24									0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	103.40249	9.69000	103.37546			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	103.40249	9.69000	103.37546			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			11.28500	96.30486	11.28500	96.27566			0.00	0	0
Total DV29 SPOT									0.00	0	0
Total For DV29									0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	103.54543	10.10000	103.51725			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	103.54543	10.10000	103.51725			0.00	0	0
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVC02 On 29/08/2018 Spot Bond					0.00000	100.60170			0.00	0	0
Total DVC029 SPOT									0.00	0	0
Total For DVC029									0.00	0	0
DVC03 On 23/10/2018 Spot Bond					0.00000	101.33901			0.00	0	0
Total DVC030 SPOT									0.00	0	0
Total For DVC030									0.00	0	0
DVF19 On 31/05/2019 Spot Bond					0.00000	101.13745			0.00	0	0
Total DVF19 SPOT									0.00	0	0
Total For DVF19									0.00	0	0
DVF20 On 29/11/2019 Spot Bond					0.00000	100.62415			0.00	0	200,000,000
Total DVF20 SPOT									0.00	0	200,000,000
Total For DVF20									0.00	0	200,000,000
DVF20B On 28/03/2020 Spot Bond					0.00000	100.06688			0.00	0	500,000,000
Total DVF20B SPOT									0.00	0	500,000,000
Total For DVF20B									0.00	0	500,000,000
DVF20C On 31/08/2020 Spot Bond					0.00000	100.86445			0.00	0	1,150,000,000

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 DVF20C SPOT										0.00	0	1,150,000,000
Total For DVF20C										0.00	0	1,150,000,000
DVF20I On 23/10/2020 Spot Bond					0.00000	101.41442				0.00	0	0
Total DVF20D SPOT										0.00	0	0
Total For DVF20D										0.00	0	0
DVF21 On 29/11/2021 Spot Bond					0.00000	100.64735				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	100.12435				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	100.63501				0.00	320,000,000	160,000,000
Total DVF22B SPOT										0.00	320,000,000	160,000,000
Total For DVF22B										0.00	320,000,000	160,000,000
DVF22C On 24/10/2022 Spot Bond					0.00000	101.43441				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	101.50688				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			8.60500	114.60693	8.60500	114.58026				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	34.44363	100.00000	34.36657				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			9.26500	103.29888	9.26500	103.27346				0.00	0	0
Total ECN20 SPOT										0.00	0	0
Total For ECN20										0.00	0	0
ECN22 On 14/03/2022 Spot Bond			9.55500	103.32577	9.55500	103.29957				0.00	0	0
Total ECN22 SPOT										0.00	0	0
Total For ECN22										0.00	0	0
ECN24 On 14/03/2024 Spot Bond			9.95000	102.78225	9.95000	102.75513				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			3.99000	103.83671	3.99000	103.81253				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ECN32 SPOT									0.00	0	0
Total For ECN32									0.00	0	0
EL037 On 31/01/2037 Spot Bond			3.71000	97.07654	3.71000	97.05449			0.00	0	0
Total EL037 SPOT									0.00	0	0
Total For EL037									0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	120.31349	2.25000	120.29094			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			3.56000	127.96283	3.57000	127.82542			0.00	0	0
Total EL28 SPOT									0.00	0	0
Total For EL28									0.00	0	0
EL29 On 19/11/2029 Spot Bond			3.58000	114.31176	3.58000	114.28637			0.00	0	0
Total EL29 SPOT									0.00	0	0
Total For EL29									0.00	0	0
EL30 On 29/07/2030 Spot Bond			3.58000	113.82567	3.58000	113.80022		2,291,200,000,000.00	640,000,000	310,000,000	
Total EL30 SPOT								2,291,200,000,000.00	640,000,000	310,000,000	
Total For EL30								2,291,200,000,000.00	640,000,000	310,000,000	
EL31 On 02/06/2031 Spot Bond			3.65000	103.89591	3.65000	103.87259		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			3.68000	98.37031	3.68000	98.34805		0.00	0	0	
Total EL36 SPOT								0.00	0	0	
Total For EL36								0.00	0	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	120.31349	2.25000	120.29094		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			9.52000	106.25704	9.52000	106.22975		2,856,000,000,000.00	300,000,000	150,000,000	
Total EMM01 SPOT								2,856,000,000,000.00	300,000,000	150,000,000	
Total For EMM01								2,856,000,000,000.00	300,000,000	150,000,000	
EMM02 On 11/03/2021 Spot Bond			9.24500	106.55247	9.24500	106.52630		3,698,000,000,000.00	400,000,000	200,000,000	
Total EMM02 SPOT								3,698,000,000,000.00	400,000,000	200,000,000	
Total For EMM02								3,698,000,000,000.00	400,000,000	200,000,000	
EMM03 On 04/05/2024 Spot Bond			10.92000	97.72769	10.92000	97.69945		4,368,000,000,000.00	400,000,000	200,000,000	
Total EMM03 SPOT								4,368,000,000,000.00	400,000,000	200,000,000	
Total For EMM03								4,368,000,000,000.00	400,000,000	200,000,000	
EMM04 On 16/05/2028 Spot Bond			11.08500	11.08500	11.08500	94.08214		110,850,000,000.00	10,000,000	500,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total EMM04 SPOT									110,850,000,000.00	10,000,000	500,000,000
Total For EMM04									110,850,000,000.00	10,000,000	500,000,000
EMM05 On 17/04/2029 Spot Bond			11.33500	11.33500	11.33500	99.41732			0.00	0	1,666,666,500
Total EMM05 SPOT									0.00	0	1,666,666,500
Total For EMM05									0.00	0	1,666,666,500
EMM06 On 23/06/2025 Spot Bond			10.90000	96.95785	10.90000	98.18927			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			10.75000	103.53411	10.75000	104.00722		2,042,500,000,000.00		190,000,000	135,000,000
Total EMM07 SPOT								2,042,500,000,000.00		190,000,000	135,000,000
Total For EMM07								2,042,500,000,000.00		190,000,000	135,000,000
EMM07 On 17/07/2032 Spot Bond			11.34000	104.84824	11.34000	92.12933			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	101.74166			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	101.62180			0.00	0	0
Total ENX01S SPOT									0.00	0	0
Total For ENX01S									0.00	0	0
EPF006 On 19/08/2018 Spot Bond					0.00000	100.93226			0.00	0	0
Total EPF006 SPOT									0.00	0	0
Total For EPF006									0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	100.49655			0.00	0	0
Total EPF007 SPOT									0.00	0	0
Total For EPF007									0.00	0	0
EPF008 On 12/09/2019 Spot Bond					0.00000	100.88454			0.00	0	0
Total EPF008 SPOT									0.00	0	0
Total For EPF008									0.00	0	0
EPF010 On 07/11/2019 Spot Bond					0.00000	101.53273			0.00	0	0
Total EPF010 SPOT									0.00	0	0
Total For EPF010									0.00	0	0
EPF011 On 12/06/2020 Spot Bond					0.00000	101.12287			0.00	0	0
Total EPF011 SPOT									0.00	0	0
Total For EPF011									0.00	0	0
EPF012 On 06/11/2020 Spot Bond					0.00000	101.19046			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF012 SPOT										0.00	0	0
Total For EPF012										0.00	0	0
EPF012 On 28/05/2021 Spot Bond					0.00000	100.67185				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	100.51538				0.00	0	0
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF015 On 01/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF01U On 01/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPF02U On 28/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF03U SPOT										0.00	0	0
Total For EPF03U										0.00	0	0
EPF03U On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF04U SPOT										0.00	0	0
Total For EPF04U										0.00	0	0
EPF04U On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00		20,000,000,000	20,000,000,000	
Total EPF05U SPOT										10,000,000,000,000.00	20,000,000,000	20,000,000,000
Total For EPF05U										10,000,000,000,000.00	20,000,000,000	20,000,000,000
EPF05U On 06/09/2018 Spot Bond					0.00000	100.42238				0.00	0	0
Total EPFC34 SPOT										0.00	0	0
Total For EPFC34										0.00	0	0
EPFC34 On 06/11/2018 Spot Bond					0.00000	101.09087				0.00	0	0
Total EPFC36 SPOT										0.00	0	0
Total For EPFC36										0.00	0	0
EPFC36 On 04/03/2019 Spot Bond					0.00000	100.46826				0.00	0	0
Total EPFC37 SPOT										0.00	0	0
Total For EPFC37										0.00	0	0
EPFC37 On 03/10/2018 Spot Bond					0.00000	99.83206				0.00	0	0
Total EPFC38 SPOT										0.00	0	0
Total For EPFC38										0.00	0	0
EQS05 On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2020 Spot Bond					0.00000	99.62961				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS08, On 04/10/2018 Spot Bond					0.00000	99.49631				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	101.52691				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11, On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
ERS3B, On 17/08/2019 Spot Bond					0.00000	100.94228				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	100.95083				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	100.99493				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERS3C, On 17/05/2019 Spot Bond					0.00000	101.05478				0.00	0	0
Total ERS3C5 SPOT										0.00	0	0
Total For ERS3C5										0.00	0	0
ERSA1, On 25/11/2020 Spot Bond			10.00000	108.34900	10.00000	108.32000				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA1, On 17/08/2018 Spot Bond					0.00000	100.87818				0.00	0	0
Total ERSA17 SPOT										0.00	0	0
Total For ERSA17										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA2 On 17/08/2018 Spot Bond					0.00000	100.97742			0.00	0	0
Total ERSA20 SPOT									0.00	0	0
Total For ERSA20									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	100.63258			0.00	0	40,000,000
Total ERSA21 SPOT									0.00	0	40,000,000
Total For ERSA21									0.00	0	40,000,000
ERSA2 On 17/05/2019 Spot Bond					0.00000	101.23037			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	101.42092			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	100.90547			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	100.93709			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			9.48000	106.07958	9.48000	106.05245		1,053,034,608,000.00		111,079,600	2,606,538,100
Total ES23 SPOT								1,053,034,608,000.00		111,079,600	2,606,538,100
Total For ES23								1,053,034,608,000.00		111,079,600	2,606,538,100
ES23/R On 25/01/2023 Spot Bond			10.00000	104.18239	10.00000	104.15432		0.00		0	0
Total ES23/R2023 SPOT								0.00		0	0
Total For ES23/R2023								0.00		0	0
ES26 On 02/04/2026 Spot Bond			10.28000	89.01067	10.28000	88.98630		7,739,485,096,000.00		752,868,200	8,131,142,400
Total ES26 SPOT								7,739,485,096,000.00		752,868,200	8,131,142,400
Total For ES26								7,739,485,096,000.00		752,868,200	8,131,142,400
ES26/R On 02/04/2026 Spot Bond			7.85000	101.80430	7.85000	101.78289		0.00		0	0
Total ES26/R186 SPOT								0.00		0	0
Total For ES26/R186								0.00		0	0
ES33 On 15/09/2033 Spot Bond			10.90000	77.08366	10.99000	76.52829		704,351,460,000.00		64,619,400	11,206,332,200
Total ES33 SPOT								704,351,460,000.00		64,619,400	11,206,332,200
Total For ES33								704,351,460,000.00		64,619,400	11,206,332,200
ES33/R On 15/09/2033 Spot Bond			7.50000	102.08216	7.50000	102.06174		0.00		0	0
Total ES33/R209 SPOT								0.00		0	0
Total For ES33/R209								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES42 On 25/04/2042 Spot Bond			11.19000	79.16968	11.19000	79.14613			318,984,378,000.00	28,506,200	8,315,747,300
Total ES42 SPOT									318,984,378,000.00	28,506,200	8,315,747,300
Total For ES42									318,984,378,000.00	28,506,200	8,315,747,300
ES42/R On 25/04/2042 Spot Bond			8.50000	101.42013	8.50000	101.39706			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	101.65147			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	100.04557			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	100.02526			0.00	0	0
Total FBJ20Z SPOT									0.00	0	0
Total For FBJ20Z									0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.02913			0.00	0	0
Total FBJ22Z SPOT									0.00	0	0
Total For FBJ22Z									0.00	0	0
FIF01U On 01/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF01U SPOT									0.00	0	0
Total For FIF01U									0.00	0	0
FIF02U On 01/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF02U SPOT									0.00	0	0
Total For FIF02U									0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF03U SPOT									0.00	0	0
Total For FIF03U									0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF04U SPOT									0.00	0	0
Total For FIF04U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.90560			0.00	0	150,000,000
Total FIFB08 SPOT									0.00	0	150,000,000
Total For FIFB08									0.00	0	150,000,000
FIFB09 On 27/06/2019 Spot Bond					0.00000	99.95521			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	100.71388			0.00	812,000,000	203,000,000
Total FIFB10 SPOT									0.00	812,000,000	203,000,000
Total For FIFB10									0.00	812,000,000	203,000,000
FIFB11 On 07/02/2020 Spot Bond					0.00000	101.53002			0.00	0	0
Total FIFB11 SPOT									0.00	0	0
Total For FIFB11									0.00	0	0
FIFB12 On 13/08/2020 Spot Bond					0.00000	101.00964			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	101.15161			0.00	0	500,000,000
Total FIFB14 SPOT									0.00	0	500,000,000
Total For FIFB14									0.00	0	500,000,000
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.83177			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			8.20500	100.23909	8.20500	100.21743		631,785,000,000.00		77,000,000	548,500,000
Total FRB05 SPOT								631,785,000,000.00		77,000,000	548,500,000
Total For FRB05								631,785,000,000.00		77,000,000	548,500,000
FRB12 On 02/06/2019 Spot Bond					0.00000	100.94133			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	99.25699			0.00	0	0
Total FRB13 SPOT									0.00	0	0
Total For FRB13									0.00	0	0
FRB14 On 02/06/2021 Spot Bond			10.94500	10.94500	10.94500	98.29357			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	102.87852			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	104.96234			0.00	0	0
Total FRB16 SPOT									0.00	0	0
Total For FRB16									0.00	0	0
FRB17 On 08/01/2022 Spot Bond					0.00000	104.58885			0.00	0	0
Total FRB17 SPOT									0.00	0	0
Total For FRB17									0.00	0	0
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRB17/JIBAR SPOT									0.00	0	0
Total For FRB17/JIBAR									0.00	0	0
FRB18 On 13/04/2021 Spot Bond					0.00000	105.82662			0.00	0	1,400,000,000
Total FRB18 SPOT									0.00	0	1,400,000,000
Total For FRB18									0.00	0	1,400,000,000
FRB19 On 14/04/2021 Spot Bond			11.64500	104.05343	11.64500	104.02126		1,630,300,000,000.00		140,000,000	70,000,000
Total FRB19 SPOT								1,630,300,000,000.00		140,000,000	70,000,000
Total For FRB19								1,630,300,000,000.00		140,000,000	70,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB20 On 15/04/2021 Spot Bond					0.00000	104.87846			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	100.94493			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	103.56776			0.00	0	20,000,000
Total FRB22 SPOT									0.00	0	20,000,000
Total For FRB22									0.00	0	20,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	100.55115			0.00	620,000,000	260,000,000
Total FRB23 SPOT									0.00	620,000,000	260,000,000
Total For FRB23									0.00	620,000,000	260,000,000
FRBC2 On 21/12/2018 Spot Bond			8.32500	101.86444	8.32500	101.84212		333,000,000,000.00		40,000,000	20,000,000
Total FRBC21 SPOT								333,000,000,000.00		40,000,000	20,000,000
Total For FRBC21								333,000,000,000.00		40,000,000	20,000,000
FRBC2 On 21/12/2018 Spot Bond					0.00000	100.88634			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			3.28000	150.47891	3.28000	150.44649		328,000,000,000.00		100,000,000	50,000,000
Total FRBI22 SPOT								328,000,000,000.00		100,000,000	50,000,000
Total For FRBI22								328,000,000,000.00		100,000,000	50,000,000
FRBI23 On 07/12/2023 Spot Bond			3.26000	3.26000	3.26000	287.05725			0.00	0	17,500,000
Total FRBI23 SPOT									0.00	0	17,500,000
Total For FRBI23									0.00	0	17,500,000
FRBI25 On 31/01/2025 Spot Bond			3.51000	3.51000	3.51000	125.73019		561,600,000,000.00		160,000,000	80,000,000
Total FRBI25 SPOT								561,600,000,000.00		160,000,000	80,000,000
Total For FRBI25								561,600,000,000.00		160,000,000	80,000,000
FRBI28 On 31/03/2028 Spot Bond			3.82000	170.45776	3.82000	170.41871			0.00	0	0
Total FRBI28 SPOT									0.00	0	0
Total For FRBI28									0.00	0	0
FRBI29 On 31/03/2029 Spot Bond			3.95500	3.95500	3.95500	85.35144			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			4.38000	4.38000	4.38000	196.00088			0.00	0	10,000,000
Total FRBI33 SPOT									0.00	0	10,000,000
Total For FRBI33									0.00	0	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRBI46 On 31/03/2046 Spot Bond			4.44500	89.87452	4.44500	89.85244				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			4.46000	90.21328	4.46000	90.81401				0.00	0	0
Total FRBI50 SPOT										0.00	0	0
Total For FRBI50										0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			8.61000	8.61000	8.61000	81.59853				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			10.08000	10.08000	10.08000	54.08929				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			10.12000	10.12000	10.12000	53.36586				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC10 On 03/06/2021 Spot Bond					0.00000	100.64274				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC16 On 31/01/2025 Spot Bond			4.60500	4.60500	4.60500	117.72659				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17 On 20/09/2018 Spot Bond					0.00000	100.02725				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17 On 20/09/2018 Spot Bond					0.00000	100.02467				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	100.93949				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	100.04280				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	93.42331				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC18: On 20/12/2018 Spot Bond					0.00000	101.14648				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	100.06172				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	100.02235				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	100.03287				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	102.45090				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	108.34900	10.00000	108.32000				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	100.03903				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	100.30140				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20: On 07/10/2020 Spot Bond					0.00000	104.81495				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21: On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
FRC21: On 20/12/2019 Spot Bond					0.00000	100.03679				0.00	0	0
Total FRC210 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 FRC210										0.00	0	0
FRC21: On 07/05/2020 Spot Bond					0.00000	101.19692				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC21: On 07/11/2019 Spot Bond					0.00000	101.51641				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC21: On 04/11/2019 Spot Bond					0.00000	101.27647				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC22: On 31/01/2022 Spot Bond			3.84000	147.68326	3.84000	147.64919				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22: On 20/05/2020 Spot Bond					0.00000	100.86038				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC23: On 25/06/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC23: On 31/01/2022 Spot Bond			4.70000	143.50881	4.70000	143.47237				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23: On 20/12/2020 Spot Bond					0.00000	100.09365				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC23: On 08/02/2020 Spot Bond					0.00000	107.77974				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC23: On 19/10/2020 Spot Bond					0.00000	116.20743				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC23: On 08/02/2020 Spot Bond					0.00000	108.19348				0.00	0	0
Total FRC238 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 FRC238										0.00	0	0
FRC23: On 19/10/2020 Spot Bond					0.00000	116.75933				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	115.74956				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	107.77845				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	107.50475				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	103.56823				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	107.73441				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	103.53202				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	102.82493				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	107.52076				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	100.33284				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	114.53697				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC25: On 19/10/2020 Spot Bond					0.00000	97.25747				0.00	0	0
Total FRC250 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 FRC250										0.00	0	0
FRC25 On 13/02/2022 Spot Bond					0.00000	101.19087				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC25 On 14/03/2022 Spot Bond					0.00000	100.26888				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC25 On 27/03/2020 Spot Bond					0.00000	100.28024				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC25 On 17/07/2027 Spot Bond					0.00000	103.51574				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC25 On 27/03/2020 Spot Bond					0.00000	99.95756				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC25 On 08/05/2020 Spot Bond					0.00000	101.60575				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC25 On 06/11/2023 Spot Bond			3.33700	3.33700	3.33700	103.47724				0.00	0	0
Total FRC259 SPOT										0.00	0	0
Total For FRC259										0.00	0	0
FRC26 On 27/02/2023 Spot Bond			3.45500	104.12415	3.45500	104.10123				0.00	0	0
Total FRC260 SPOT										0.00	0	0
Total For FRC260										0.00	0	0
FRC26 On 10/10/2020 Spot Bond					0.00000	101.77954				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	101.74998				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	100.21728				0.00	0	0
Total FRC263 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 FRC263										0.00	0	0
FRC26 On 13/07/2020 Spot Bond					0.00000	101.74600				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	100.05408				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	100.73473				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	104.75970				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC26 On 10/10/2020 Spot Bond					0.00000	101.80027				0.00	0	0
Total FRC268 SPOT										0.00	0	0
Total For FRC268										0.00	0	0
FRC26 On 21/10/2019 Spot Bond					0.00000	101.43797				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	100.87991				0.00	0	0
Total FRC270 SPOT										0.00	0	0
Total For FRC270										0.00	0	0
FRC27 On 30/01/2023 Spot Bond					0.00000	100.80281				0.00	0	0
Total FRC271 SPOT										0.00	0	0
Total For FRC271										0.00	0	0
FRC27 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	100.59853				0.00	0	0
Total FRC272 SPOT										0.00	0	0
Total For FRC272										0.00	0	0
FRC27 On 07/12/2023 Spot Bond			8.82000	100.30129	8.82000	100.42538				0.00	0	0
Total FRC273 SPOT										0.00	0	0
Total For FRC273										0.00	0	0
FRC27 On 02/05/2028 Spot Bond			9.80000	100.67197	9.80000	101.41382				0.00	0	0
Total FRC274 SPOT										0.00	0	0
Total For FRC274										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.48000	4.48000	4.48000	144.52738				0.00	0	0
Total FRC66 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 FRC66									0.00	0	0
FRC69 On 31/01/2022 Spot Bond			4.42000	4.42000	4.42000	144.81670			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			4.40000	4.40000	4.40000	144.91330			0.00	0	0
Total FRC71 SPOT									0.00	0	0
Total For FRC71									0.00	0	0
FRD01U 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
FRD17U 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
FRD18U 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
FRD19U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD19U SPOT									0.00	0	0
Total For FRD19U									0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.41000	84.98398	4.41000	85.54838			0.00	0	10,000,000
Total FRI33 SPOT									0.00	0	10,000,000
Total For FRI33									0.00	0	10,000,000
FRI38 On 31/01/2038 Spot Bond			4.28500	101.31700	4.28500	101.29240		257,100,000,000.00		60,000,000	30,000,000
Total FRI38 SPOT								257,100,000,000.00		60,000,000	30,000,000
Total For FRI38								257,100,000,000.00		60,000,000	30,000,000
FRJ19 On 04/04/2019 Spot Bond					0.00000	102.14260			0.00	0	0
Total FRJ19 SPOT									0.00	0	0
Total For FRJ19									0.00	0	0
FRJ20 On 20/09/2020 Spot Bond					0.00000	100.07447			0.00	0	0
Total FRJ20 SPOT									0.00	0	0
Total For FRJ20									0.00	0	0
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.52849			0.00	0	200,000,000
Total FRJ21 SPOT									0.00	0	200,000,000
Total For FRJ21									0.00	0	200,000,000
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.64536			0.00	0	810,000,000
Total FRJ22 SPOT									0.00	0	810,000,000

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 FRJ22										0.00	0	810,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.65637				0.00	0	800,000,000
Total FRJ23 SPOT										0.00	0	800,000,000
Total For FRJ23										0.00	0	800,000,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.67421				0.00	800,000,000	2,910,000,000
Total FRJ25 SPOT										0.00	800,000,000	2,910,000,000
Total For FRJ25										0.00	800,000,000	2,910,000,000
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.67289				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			3.24800	3.24800	3.24800	99.06847				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			3.53000	3.53000	3.53000	113.33044				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	101.40751				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	101.40751				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			3.67000	110.99722	3.67000	110.97213				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			3.68000	212.78821	3.68000	212.74029				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS110 On 31/01/2038 Spot Bond			4.46000	98.75313	4.46000	98.72870				0.00	0	0
Total FRS110 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 FRS110										0.00	0	0
FRS110 On 07/12/2033 Spot Bond			3.71000	3.71000	3.71000	211.98807				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS112 On 29/04/2019 Spot Bond					0.00000	101.61808				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS113 On 31/01/2025 Spot Bond			3.86000	123.13526	3.86000	123.10679				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS114 On 31/01/2038 Spot Bond			3.70500	110.41693	3.70500	110.39186				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			4.20000	102.59173	4.20000	102.56708				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS119 On 07/12/2033 Spot Bond			3.83000	209.05917	3.83000	209.01123				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			3.88000	207.83378	3.88000	207.78585				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS121 On 31/01/2025 Spot Bond			3.39000	157.95979	3.39000	110.87390				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS122 On 07/12/2033 Spot Bond			3.91000	207.10275	3.91000	207.05482				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS123 On 31/01/2038 Spot Bond			5.03000	90.93887	5.03000	90.91498				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS124 On 31/03/2028 Spot Bond			4.61000	159.57256	4.61000	159.53264				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS126 On 31/01/2038 Spot Bond			4.56000	97.32387	4.56000	97.29953				0.00	0	0
Total FRS127 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 FRS127										0.00	0	0
FRS127 On 31/03/2028 Spot Bond			4.13000	166.08748	4.13000	166.04804				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			4.19000	165.25657	4.19000	165.21707				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			4.42000	195.14160	4.42000	195.09380				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS132 On 24/03/2020 Spot Bond					0.00000	98.79039				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			4.49000	98.32166	4.49000	98.29725				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			4.74500	4.74500	4.74500	94.72220				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			4.27000	100.00870	4.27000	101.51594				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			4.00000	167.90430	4.00000	167.86503				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			4.19000	200.42851	4.19000	200.38063				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			4.13000	166.08748	4.13000	166.04804				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			4.13000	166.08748	4.13000	166.04804				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS143 On 31/03/2028 Spot Bond			4.42000	162.11551	4.42000	162.07576				0.00	0	0
Total FRS145 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 FRS145										0.00	0	0
FRS145 On 31/01/2025 Spot Bond			4.16000	120.93637	4.16000	120.90743				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			3.54000	149.17320	3.54000	149.14001				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			4.48000	161.30745	4.48000	161.26765				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			4.52000	160.77134	4.52000	160.73150				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			4.13000	121.15425	4.13000	121.12535				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			4.49000	161.17322	4.49000	161.13343				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			4.53000	4.53000	4.53000	160.59778				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	125.61345				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	83.11364				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	89.00353				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	90.89918				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS160 On 06/06/2025 Spot Bond					0.00000	90.58847				0.00	0	0
Total FRS161 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 FRS161										0.00	0	0
FRS16: On 20/06/2022 Spot Bond					0.00000	67.26363				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	72.73974				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	76.79911				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	77.64495				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	40.60576				0.00	0	0
Total FRS166 SPOT										0.00	0	0
Total For FRS166										0.00	0	0
FRS16: On 01/08/2022 Spot Bond					0.00000	55.82581				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS16: On 01/08/2022 Spot Bond					0.00000	53.96160				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	42.18864				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	171.04263				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	101.64558				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	101.75046				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS17: On 13/11/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS173 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	69.45246				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	69.45235				0.00	0	0
Total FRS176 SPOT										0.00	0	0
Total For FRS176										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.18000	3.18000	3.18000	288.14720				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			3.07000	3.07000	3.07000	289.65390				0.00	0	0
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0
FRS43 On 07/12/2023 Spot Bond			3.79000	3.79000	3.79000	279.95836				0.00	0	0
Total FRS43 SPOT										0.00	0	0
Total For FRS43										0.00	0	0
FRS46 On 31/01/2022 Spot Bond			3.33000	150.22676	3.33000	150.19419				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	101.32925				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			3.03000	151.74719	3.03000	151.71552				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	101.24808				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			3.51000	107.89184	3.51000	107.86792				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			3.20000	84.36758	3.20000	114.18194				0.00	0	0
Total FRS81 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 FRS81									0.00	0	0
FRS85 On 31/01/2025 Spot Bond			3.32000	3.32000	3.32000	127.18080			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			3.35000	3.35000	3.35000	126.95050			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			3.98000	3.98000	3.98000	277.46429			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond					0.00000	101.12709			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 27/08/2018 Spot Bond					0.00000	100.67261			0.00	0	0
Total FRS96 SPOT									0.00	0	0
Total For FRS96									0.00	0	0
FRX19 On 15/11/2019 Spot Bond			8.09500	102.17581	8.09500	102.15377		46,724,340,000,000.00	5,772,000,000	5,772,000,000	
Total FRX19 SPOT								16,724,340,000,000.00	5,772,000,000	5,772,000,000	
Total For FRX19								16,724,340,000,000.00	5,772,000,000	5,772,000,000	
FRX20 On 01/10/2020 Spot Bond			8.37500	102.79301	8.37500	102.76997		3,685,000,000,000.00	440,000,000	440,000,000	
Total FRX20 SPOT								3,685,000,000,000.00	440,000,000	440,000,000	
Total For FRX20								3,685,000,000,000.00	440,000,000	440,000,000	
FRX23 On 28/02/2023 Spot Bond			9.18000	9.18000	9.18000	97.09906		6,426,000,000,000.00	700,000,000	700,000,000	
Total FRX23 SPOT								6,426,000,000,000.00	700,000,000	700,000,000	
Total For FRX23								6,426,000,000,000.00	700,000,000	700,000,000	
FRX24 On 10/12/2024 Spot Bond			9.69000	105.46073	9.69000	105.43347		10,174,500,000,000.00	1,050,000,000	1,550,000,000	
Total FRX24 SPOT								10,174,500,000,000.00	1,050,000,000	1,550,000,000	
Total For FRX24								10,174,500,000,000.00	1,050,000,000	1,550,000,000	
FRX26 On 01/10/2026 Spot Bond			9.99000	99.48987	9.99000	99.46337		3,996,000,000,000.00	400,000,000	1,500,000,000	
Total FRX26 SPOT								3,996,000,000,000.00	400,000,000	1,500,000,000	
Total For FRX26								3,996,000,000,000.00	400,000,000	1,500,000,000	
FRX27 On 07/03/2027 Spot Bond			10.14000	103.32793	10.14000	103.30016		0.00	0	0	
Total FRX27 SPOT								0.00	0	0	
Total For FRX27								0.00	0	0	
FRX30 On 31/01/2030 Spot Bond			10.60000	98.31432	10.60000	98.28627		0.00	0	0	
Total FRX30 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 FRX30										0.00	0	0
FRX31 On 21/02/2031 Spot Bond			10.71500	94.94103	10.71500	94.91367				0.00	0	0
Total FRX31 SPOT										0.00	0	0
Total For FRX31										0.00	0	0
FRX32 On 31/03/2032 Spot Bond			10.75000	101.78415	10.75000	100.80433				0.00	0	0
Total FRX32 SPOT										0.00	0	0
Total For FRX32										0.00	0	0
FRX45 On 14/04/2045 Spot Bond			11.60000	72.04558	11.60000	72.02339				0.00	0	0
Total FRX45 SPOT										0.00	0	0
Total For FRX45										0.00	0	0
FS1A5 On 20/09/2018 Spot Bond					0.00000	100.04110				0.00	0	0
Total FS1A5 SPOT										0.00	0	0
Total For FS1A5										0.00	0	0
FS1B1 On 20/09/2018 Spot Bond					0.00000	100.08155				0.00	0	0
Total FS1B1 SPOT										0.00	0	0
Total For FS1B1										0.00	0	0
FS1C1 On 20/09/2018 Spot Bond					0.00000	100.02725				0.00	0	0
Total FS1C1 SPOT										0.00	0	0
Total For FS1C1										0.00	0	0
FS1D1 On 20/09/2018 Spot Bond					0.00000	100.04489				0.00	0	0
Total FS1D1 SPOT										0.00	0	0
Total For FS1D1										0.00	0	0
FS2A4 On 20/11/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total FS2A4 SPOT										0.00	0	0
Total For FS2A4										0.00	0	0
FS2A5 On 20/02/2019 Spot Bond					0.00000	100.85281				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	100.81772				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	100.84136				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	100.94526				0.00	0	0
Total FS2D1 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 FS2D1										0.00	0	0
FS3A5 On 20/02/2020 Spot Bond					0.00000	100.88923				0.00	0	0
Total FS3A5 SPOT										0.00	0	0
Total For FS3A5										0.00	0	0
FS3A5L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1 On 20/02/2020 Spot Bond					0.00000	101.19172				0.00	0	70,000,000
Total FS3B1 SPOT										0.00	0	70,000,000
Total For FS3B1										0.00	0	70,000,000
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
GBL02 On 15/10/2018 Spot Bond					0.00000	101.75462				0.00	0	0
Total GBL02 SPOT										0.00	0	0
Total For GBL02										0.00	0	0
GBL03 On 16/11/2020 Spot Bond					0.00000	101.09066				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	100.54407				0.00	0	0
Total GBL04 SPOT										0.00	0	0
Total For GBL04										0.00	0	0
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH2A1U SPOT										0.00	0	0
Total For GH2A1U										0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	100.71385				0.00	0	70,000,000
Total GH31A2 SPOT										0.00	0	70,000,000
Total For GH31A2										0.00	0	70,000,000
GH31A On 25/02/2020 Spot Bond					0.00000	100.72221				0.00	0	0
Total GH31A3 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 GH31A3										0.00	0	0
GH31B On 25/02/2020 Spot Bond					0.00000	100.77653				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	100.84330				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	100.88499				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
GRB12 On 31/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB12U SPOT										0.00	0	0
Total For GRB12U										0.00	0	0
GRB13 On 31/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB13U SPOT										0.00	0	0

Contract Details	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	101.72237				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	100.45100				0.00	0	50,000,000
Total GRT08 SPOT										0.00	0	50,000,000
Total For GRT08										0.00	0	50,000,000
GRT09 On 15/10/2018 Spot Bond					0.00000	101.81958				0.00	0	0
Total GRT09 SPOT										0.00	0	0
Total For GRT09										0.00	0	0
GRT10 On 13/05/2019 Spot Bond					0.00000	101.49652				0.00	0	0
Total GRT10 SPOT										0.00	0	0
Total For GRT10										0.00	0	0
GRT11 On 13/05/2021 Spot Bond					0.00000	102.01886				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	100.63726				0.00	200,000,000	100,000,000
Total GRT12 SPOT										0.00	200,000,000	100,000,000
Total For GRT12										0.00	200,000,000	100,000,000
GRT13 On 15/04/2020 Spot Bond					0.00000	101.61718				0.00	0	0
Total GRT13 SPOT										0.00	0	0
Total For GRT13										0.00	0	0
GRT14 On 15/09/2021 Spot Bond					0.00000	101.12603				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	101.70392				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	102.52667				0.00	0	100,000,000
Total GRT16 SPOT										0.00	0	100,000,000
Total For GRT16										0.00	0	100,000,000
GRT17 On 17/10/2023 Spot Bond			9.88000	103.00739	9.88000	102.98025				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	100.44066				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	101.20310				0.00	0	200,000,000
Total GRT19 SPOT										0.00	0	200,000,000
Total For GRT19										0.00	0	200,000,000
GRT20 On 03/04/2024 Spot Bond					0.00000	99.81895				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			10.55000	99.87553	10.55000	98.91962				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	101.60935				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	101.89542				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	100.32171				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	100.33289				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	100.34457				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
HC2T2 On 05/10/2018 Spot Bond					0.00000	101.80173				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	100.63599				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	101.42310				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	102.00265				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	101.79532				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	101.81791				0.00	0	300,000,000
Total HILB07 SPOT										0.00	0	300,000,000
Total For HILB07										0.00	0	300,000,000
HILB08 On 29/03/2023 Spot Bond					0.00000	99.91270				0.00	0	0
Total HILB08 SPOT										0.00	0	0
Total For HILB08										0.00	0	0
HILB09 On 29/03/2025 Spot Bond					0.00000	99.90924				0.00	0	40,000,000
Total HILB09 SPOT										0.00	0	40,000,000
Total For HILB09										0.00	0	40,000,000
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1D4U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HM1D4U									0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1D5U SPOT									0.00	0	0
Total For HM1D5U									0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1E4U SPOT									0.00	0	0
Total For HM1E4U									0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	108.34900	10.00000	108.32000			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	100.93582			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	101.90730			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	101.93349			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	99.84015			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			8.70500	105.88008	8.70500	105.85516			0.00	0	0
Total HWAY20 SPOT									0.00	0	0
Total For HWAY20									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			100.00000	30.00494	100.00000	29.93781			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			3.54500	283.27654	3.54500	283.21376		187,885,000,000.00	53,000,000	26,500,000	
Total HWAY23 SPOT								187,885,000,000.00	53,000,000	26,500,000	
Total For HWAY23								187,885,000,000.00	53,000,000	26,500,000	
HWAY2 On 07/12/2024 Spot Bond			3.71000	3.71000	3.71000	284.68984		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			3.54000	86.04959	3.54000	98.72896		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			10.80000	91.99967	10.80000	91.97294			0.00	0	1,620,000,000
Total HWAY34 SPOT									0.00	0	1,620,000,000
Total For HWAY34									0.00	0	1,620,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.82888	100.00000	12.80018			0.00	0	0
Total HWAY34/R208 SPOT									0.00	0	0
Total For HWAY34/R208									0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			10.80000	91.73609	10.80000	91.70944			0.00	0	1,000,000,000
Total HWAY35 SPOT									0.00	0	1,000,000,000
Total For HWAY35									0.00	0	1,000,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.82877	100.00000	12.80007			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	101.60963			0.00	0	160,000,000
Total HWF08 SPOT									0.00	0	160,000,000
Total For HWF08									0.00	0	160,000,000
HWF09 On 19/09/2019 Spot Bond					0.00000	100.39267			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	108.34900	10.00000	108.32000			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			2.71000	131.99393	2.71000	131.96753		22,252,900,504,000.00	8,211,402,400	131,864,098,800	
Total I2025 SPOT								22,252,900,504,000.00	8,211,402,400	131,864,098,800	
Total For I2025								22,252,900,504,000.00	8,211,402,400	131,864,098,800	
I2029 On 31/03/2029 Spot Bond			2.88000	99.72178	2.88000	99.70145		1,070,280,000,000.00	371,625,000	56,993,996,300	
Total I2029 SPOT								1,070,280,000,000.00	371,625,000	56,993,996,300	
Total For I2029								1,070,280,000,000.00	371,625,000	56,993,996,300	
I2033 On 28/02/2033 Spot Bond			2.91000	102.92415	2.91000	102.90314		39,808,117,314,000.00	13,679,765,400	74,877,960,600	
Total I2033 SPOT								39,808,117,314,000.00	13,679,765,400	74,877,960,600	
Total For I2033								39,808,117,314,000.00	13,679,765,400	74,877,960,600	
I2038 On 31/01/2038 Spot Bond			2.92500	124.26814	2.91000	124.52873		93,747,654,000,000.00	32,050,480,000	168,254,249,600	
Total I2038 SPOT								93,747,654,000,000.00	32,050,480,000	168,254,249,600	

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 For I2038									13,747,654,000,000.00	32,050,480,000	168,254,249,600
I2046 On 31/03/2046 Spot Bond			3.07000	115.96692	3.07000	115.94270			4,784,006,788,000.00	1,558,308,400	132,801,376,600
Total I2046 SPOT									4,784,006,788,000.00	1,558,308,400	132,801,376,600
Total For I2046									4,784,006,788,000.00	1,558,308,400	132,801,376,600
I2050 On 31/12/2050 Spot Bond			3.06000	120.87305	3.06000	120.84773			44,075,391,768,000.00	14,403,722,800	128,881,507,537
Total I2050 SPOT									14,075,391,768,000.00	14,403,722,800	128,881,507,537
Total For I2050									14,075,391,768,000.00	14,403,722,800	128,881,507,537
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	100.73389			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			9.35500	9.35500	9.35500	99.87412			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	101.24281			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	101.64294			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	101.10669			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	100.76624			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			3.64000	282.00938	3.64000	281.94617			0.00	0	0
Total IBL109 SPOT									0.00	0	0
Total For IBL109									0.00	0	0
IBL110 On 07/03/2019 Spot Bond			8.12000	8.12000	8.12000	100.37262			0.00	0	0
Total IBL110 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 IBL110										0.00	0	0
IBL112 On 21/05/2020 Spot Bond					0.00000	100.78414				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	100.78413				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	100.81707				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	100.80581				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	100.10940				0.00	0	0
Total IBL116 SPOT										0.00	0	0
Total For IBL116										0.00	0	0
IBL36 On 31/01/2022 Spot Bond			3.10000	3.10000	3.10000	151.35892				0.00	0	750,000,000
Total IBL36 SPOT										0.00	0	750,000,000
Total For IBL36										0.00	0	750,000,000
IBL43/J On 25/11/2020 Spot Bond			10.00000	108.34900	10.00000	108.32000				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			8.17500	8.17500	8.17500	99.99124				0.00	0	0
Total IBL45 SPOT										0.00	0	0
Total For IBL45										0.00	0	0
IBL46 On 15/01/2020 Spot Bond			9.28500	9.28500	9.28500	100.33108				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			9.27500	103.27563	9.27500	103.24977				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0
IBL53 On 31/07/2018 Spot Bond					0.00000	101.24522				0.00	0	0
Total IBL53 SPOT										0.00	0	0
Total For IBL53										0.00	0	0
IBL55 On 31/07/2018 Spot Bond			7.95500	103.26727	7.95500	103.24494				0.00	0	0
Total IBL55 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 IBL55										0.00	0	0
IBL56 On 31/01/2019 Spot Bond					0.00000	101.35917				0.00	0	0
Total IBL56 SPOT										0.00	0	0
Total For IBL56										0.00	0	0
IBL59 On 17/02/2019 Spot Bond			7.91500	104.06103	7.91500	104.03873				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			10.04000	104.53807	10.04000	104.50978				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	99.89294				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	101.40853				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	101.27580				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IBL67 On 31/01/2022 Spot Bond			3.83000	147.73263	3.83000	147.69861				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL68 On 29/06/2018 Spot Bond					0.00000	99.91652				0.00	0	0
Total IBL68 SPOT										0.00	0	0
Total For IBL68										0.00	0	0
IBL69U On 22/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL69U SPOT										0.00	0	0
Total For IBL69U										0.00	0	0
IBL73 On 19/08/2018 Spot Bond					0.00000	100.86430				0.00	0	0
Total IBL73 SPOT										0.00	0	0
Total For IBL73										0.00	0	0
IBL75 On 19/08/2020 Spot Bond					0.00000	101.80372				0.00	0	0
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IBL76 On 25/11/2018 Spot Bond					0.00000	101.01871				0.00	0	0
Total IBL76 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 IBL76										0.00	0	0
IBL77 On 25/11/2020 Spot Bond					0.00000	101.38045				0.00	0	600,000,000
Total IBL77 SPOT										0.00	0	600,000,000
Total For IBL77										0.00	0	600,000,000
IBL78 On 25/11/2022 Spot Bond			10.09000	100.66290	10.09000	100.63598				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			7.74500	105.39738	7.74500	105.37526				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	101.50088				0.00	0	0
Total IBL82 SPOT										0.00	0	0
Total For IBL82										0.00	0	0
IBL83 On 22/03/2019 Spot Bond					0.00000	100.06440				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	101.29193				0.00	0	0
Total IBL85 SPOT										0.00	0	0
Total For IBL85										0.00	0	0
IBL86 On 20/05/2021 Spot Bond					0.00000	101.98392				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			8.04500	102.41636	8.04500	102.39440				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			9.44500	103.19356	9.44500	103.16768				0.00	0	0
Total IBL88 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										0.00	0	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	19.73865	100.00000	19.69519				0.00	0	0
Total IBL88/R208 SPOT										0.00	0	0
Total For IBL88/R208										0.00	0	0
IBL89 On 26/05/2021 Spot Bond					0.00000	100.69787				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	101.74338				0.00	0	0
Total IBL92 SPOT										0.00	0	0
Total For IBL92										0.00	0	0
IBL93 On 31/08/2018 Spot Bond					0.00000	100.65577				0.00	0	0
Total IBL93 SPOT										0.00	0	0
Total For IBL93										0.00	0	0
IBL94 On 06/09/2019 Spot Bond					0.00000	100.56841				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	101.84488				0.00	400,000,000	550,000,000
Total IBL95 SPOT										0.00	400,000,000	550,000,000
Total For IBL95										0.00	400,000,000	550,000,000
IBL96 On 21/09/2019 Spot Bond					0.00000	100.08484				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	99.82682				0.00	0	0
Total IBL97 SPOT										0.00	0	0
Total For IBL97										0.00	0	0
IBL98 On 03/10/2023 Spot Bond					0.00000	100.43723				0.00	0	0
Total IBL98 SPOT										0.00	0	0
Total For IBL98										0.00	0	0
IBL99 On 21/10/2019 Spot Bond			7.91500	102.93756	7.91500	102.91573				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDC01U										0.00	0	0
IDC02L On 28/02/2028 Spot Bond			100.00000	12.08429	100.00000	12.05725				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	100.41216				0.00	0	0
Total IDCC01 SPOT										0.00	0	0
Total For IDCC01										0.00	0	0
IDCC02 On 26/04/2019 Spot Bond					0.00000	101.29898				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	101.63151				0.00	0	160,000,000
Total IDCG02 SPOT										0.00	0	160,000,000
Total For IDCG02										0.00	0	160,000,000
IDCG03 On 22/10/2020 Spot Bond			8.94500	100.21644	8.94500	100.19248				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	101.32014				0.00	400,000,000	280,000,000
Total IDCG05 SPOT										0.00	400,000,000	280,000,000
Total For IDCG05										0.00	400,000,000	280,000,000
IDCG06 On 24/11/2024 Spot Bond			10.55000	96.26344	10.55000	96.23655				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	100.98117				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			11.73500	98.41043	11.73500	98.32391				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	100.47026				0.00	0	0
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.47707				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			10.95000	99.79221	10.95000	99.76314				0.00	0	0
Total IDCG11 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 IDCG11										0.00	0	0
IDCG12 On 26/04/2021 Spot Bond					0.00000	101.38051				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	101.42292				0.00	0	0
Total IDCG13 SPOT										0.00	0	0
Total For IDCG13										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	100.74945				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	100.23296				0.00	0	0
Total IDCP07 SPOT										0.00	0	0
Total For IDCP07										0.00	0	0
IDCP1U On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP1U SPOT										0.00	0	0
Total For IDCP1U										0.00	0	0
IDCP2L On 05/04/2025 Spot Bond			100.00000	5.78887	100.00000	5.77606				0.00	0	0
Total IDCP2U SPOT										0.00	0	0
Total For IDCP2U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			9.25000	97.83954	9.25000	97.81537				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			8.09500	103.37673	8.09500	103.35432				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN286U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN302U On 28/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN302U SPOT										0.00	0	0
Total For IN302U										0.00	0	0
IN303U On 01/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN303U SPOT										0.00	0	0
Total For IN303U										0.00	0	0
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN304U SPOT										0.00	0	0
Total For IN304U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN313U SPOT										0.00	0	0
Total For IN313U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN327U SPOT										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN345U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN347U SPOT										0.00	0	0
Total For IN347U										0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN355U SPOT										0.00	0	0
Total For IN355U										0.00	0	0
IN359U On 01/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN359U SPOT										0.00	0	0
Total For IN359U										0.00	0	0
IN366U On 16/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN366U SPOT										0.00	0	0
Total For IN366U										0.00	0	0
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN367U SPOT										0.00	0	0
Total For IN367U										0.00	0	0
IN374U On 13/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN374U SPOT										0.00	0	0
Total For IN374U										0.00	0	0
ING196 On 30/06/2027 Spot Bond					0.00000	75.78758				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	108.34900	10.00000	108.32000				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond					0.00000	100.07071				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond					0.00000	100.48808				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING335 On 15/08/2019 Spot Bond					0.00000	101.20180				0.00	0	0
Total ING335 SPOT										0.00	0	0
Total For ING335										0.00	0	0
ING360 On 22/09/2022 Spot Bond					0.00000	100.07253				0.00	0	0
Total ING360 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 ING360										0.00	0	0
ING362 On 24/02/2021 Spot Bond					0.00000	100.57911				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	101.24380				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	101.28239				0.00	0	0
Total ING371 SPOT										0.00	0	0
Total For ING371										0.00	0	0
ING375 On 24/02/2023 Spot Bond					0.00000	101.37428				0.00	0	0
Total ING375 SPOT										0.00	0	0
Total For ING375										0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	101.33075				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2020 Spot Bond					0.00000	102.84025				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	101.50257				0.00	0	140,000,000
Total INLV03 SPOT										0.00	0	140,000,000
Total For INLV03										0.00	0	140,000,000
INLV04 On 11/02/2021 Spot Bond			11.74500	106.98841	11.74500	106.95468				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	100.62336				0.00	0	0
Total INLV05 SPOT										0.00	0	0
Total For INLV05										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	108.34900	10.00000	108.32000				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF08 On 01/07/2018 Spot Bond					0.00000	101.93063				0.00	0	0
Total IPF08 SPOT										0.00	0	0
Total For IPF08										0.00	0	0
IPF09 On 01/07/2019 Spot Bond					0.00000	102.29563				0.00	0	0
Total IPF09 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 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	100.49851				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF14 On 17/12/2018 Spot Bond					0.00000	100.49084				0.00	68,000,000	17,000,000
Total IPF14 SPOT										0.00	68,000,000	17,000,000
Total For IPF14										0.00	68,000,000	17,000,000
IPF15 On 17/12/2020 Spot Bond					0.00000	100.49824				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	100.17002				0.00	0	0
Total IPF16 SPOT										0.00	0	0
Total For IPF16										0.00	0	0
IPF17 On 22/12/2020 Spot Bond					0.00000	100.06462				0.00	0	0
Total IPF17 SPOT										0.00	0	0
Total For IPF17										0.00	0	0
IPF18 On 22/12/2021 Spot Bond					0.00000	100.06541				0.00	0	0
Total IPF18 SPOT										0.00	0	0
Total For IPF18										0.00	0	0
IPF19 On 22/12/2022 Spot Bond					0.00000	100.06621				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	100.16222				0.00	0	30,000,000
Total IPF20 SPOT										0.00	0	30,000,000
Total For IPF20										0.00	0	30,000,000
IPF21 On 17/03/2022 Spot Bond					0.00000	100.16824				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	100.26292				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IPF23U									0.00	0	0
IPF24 On 05/02/2023 Spot Bond					0.00000	101.16383			0.00	0	0
Total IPF24 SPOT									0.00	0	0
Total For IPF24									0.00	0	0
IPFC18 On 26/07/2018 Spot Bond					0.00000	101.20904			0.00	0	0
Total IPFC18 SPOT									0.00	0	0
Total For IPFC18									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.29500	101.11194	9.29500	101.08698		4,089,800,000,000.00	440,000,000	1,710,000,000	
Total IPL10 SPOT								4,089,800,000,000.00	440,000,000	1,710,000,000	
Total For IPL10								4,089,800,000,000.00	440,000,000	1,710,000,000	
IPL11 On 24/05/2022 Spot Bond					0.00000	100.79007			0.00	516,000,000	124,000,000
Total IPL11 SPOT									0.00	516,000,000	124,000,000
Total For IPL11									0.00	516,000,000	124,000,000
IPL8 On 10/10/2020 Spot Bond					0.00000	102.36837			0.00	0	50,000,000
Total IPL8 SPOT									0.00	0	50,000,000
Total For IPL8									0.00	0	50,000,000
IPL8/JIF On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPL8/JIBAR SPOT									0.00	0	0
Total For IPL8/JIBAR									0.00	0	0
IPL9 On 20/05/2021 Spot Bond					0.00000	101.02831			0.00	0	0
Total IPL9 SPOT									0.00	0	0
Total For IPL9									0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	101.10765	2.75000	101.10003			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			6.09000	141.26961	6.09000	141.14695			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	100.96336			0.00	0	4,000,000
Total IV025 SPOT									0.00	0	4,000,000
Total For IV025									0.00	0	4,000,000
IV026 On 27/09/2019 Spot Bond					0.00000	99.24010			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			4.71000	4.71000	4.71000	116.98997			0.00	0	0
Total IV030 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 IV030										0.00	0	0
IV030A On 31/01/2025 Spot Bond			4.71000	4.71000	4.71000	116.98997				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	100.37942				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV032 On 14/08/2018 Spot Bond					0.00000	101.33659				0.00	0	0
Total IV032 SPOT										0.00	0	0
Total For IV032										0.00	0	0
IV033 On 11/02/2021 Spot Bond					0.00000	101.94172				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			11.64500	106.43907	11.64500	106.40580				0.00	0	0
Total IV034 SPOT										0.00	0	0
Total For IV034										0.00	0	0
IV035 On 07/04/2022 Spot Bond					0.00000	107.52181				0.00	0	0
Total IV035 SPOT										0.00	0	0
Total For IV035										0.00	0	0
IV036 On 22/07/2021 Spot Bond					0.00000	101.93024				0.00	0	0
Total IV036 SPOT										0.00	0	0
Total For IV036										0.00	0	0
IV038 On 23/09/2021 Spot Bond					0.00000	100.00009				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			5.28000	5.28000	5.28000	140.73447				0.00	0	0
Total IV039 SPOT										0.00	0	0
Total For IV039										0.00	0	0
IV040 On 29/09/2021 Spot Bond					0.00000	103.59076				0.00	0	0
Total IV040 SPOT										0.00	0	0
Total For IV040										0.00	0	0
IV041 On 29/09/2021 Spot Bond			11.99500	102.78558	11.99500	102.75305				0.00	0	0
Total IV041 SPOT										0.00	0	0
Total For IV041										0.00	0	0
IV042 On 18/11/2021 Spot Bond					0.00000	101.16309				0.00	0	0
Total IV042 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 IV042									0.00	0	0
IV043 On 21/11/2021 Spot Bond			11.88500	11.88500	11.88500	102.84319			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	101.70049			0.00	0	0
Total IV044 SPOT									0.00	0	0
Total For IV044									0.00	0	0
IV045 On 31/01/2022 Spot Bond			4.83000	142.89003	4.83000	142.85325			0.00	0	0
Total IV045 SPOT									0.00	0	0
Total For IV045									0.00	0	0
IV046 On 21/06/2022 Spot Bond					0.00000	100.11063			0.00	0	200,000,000
Total IV046 SPOT									0.00	0	200,000,000
Total For IV046									0.00	0	200,000,000
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV100U SPOT									0.00	0	0
Total For IV100U									0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV115U SPOT									0.00	0	0
Total For IV115U									0.00	0	0
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV118U SPOT									0.00	0	0
Total For IV118U									0.00	0	0
IV123U On 18/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV123U SPOT									0.00	0	0
Total For IV123U									0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV125U SPOT									0.00	0	0
Total For IV125U									0.00	0	0
IV19A On 31/03/2028 Spot Bond			4.79000	157.20582	4.79000	157.16573			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
IVA732 On 21/06/2018 Spot Bond			7.25000	7.25000	7.25000	7.25000			0.00	0	0
Total IVA732 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 IVA732									0.00	0	0
IVA733 On 27/06/2018 Spot Bond			7.25000	7.25000	7.25000	99.86115			0.00	0	0
Total IVA733 SPOT									0.00	0	0
Total For IVA733									0.00	0	0
IVA734 On 12/07/2018 Spot Bond			7.25000	7.25000	7.25000	99.56491			0.00	0	0
Total IVA734 SPOT									0.00	0	0
Total For IVA734									0.00	0	0
IVA736 On 25/07/2018 Spot Bond			7.30000	7.30000	7.30000	99.30487			0.00	0	0
Total IVA736 SPOT									0.00	0	0
Total For IVA736									0.00	0	0
IVA831 On 03/08/2018 Spot Bond			7.30000	7.30000	7.30000	99.12768			0.00	0	0
Total IVA831 SPOT									0.00	0	0
Total For IVA831									0.00	0	0
IVA833 On 16/08/2018 Spot Bond			7.30000	7.30000	7.30000	98.87285			0.00	0	0
Total IVA833 SPOT									0.00	0	0
Total For IVA833									0.00	0	0
IVA852 On 23/08/2018 Spot Bond			7.40000	7.40000	7.40000	98.71909			0.00	0	0
Total IVA852 SPOT									0.00	0	0
Total For IVA852									0.00	0	0
IVA853 On 06/09/2018 Spot Bond			7.40000	7.40000	7.40000	98.44325			0.00	0	0
Total IVA853 SPOT									0.00	0	0
Total For IVA853									0.00	0	0
IVA854 On 13/09/2018 Spot Bond			7.40000	7.40000	7.40000	98.30591			0.00	0	0
Total IVA854 SPOT									0.00	0	0
Total For IVA854									0.00	0	0
IVA855 On 20/09/2018 Spot Bond			7.40000	7.40000	7.40000	98.16895			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			100.00000	100.00000	100.00000	100.00000		450,000,000,000,000.00	24,500,000,000	24,500,000,000	
Total IVA856 SPOT								50,000,000,000,000.00	24,500,000,000	24,500,000,000	
Total For IVA856								50,000,000,000,000.00	24,500,000,000	24,500,000,000	
IVC005 On 25/11/2020 Spot Bond			10.00000	108.34900	10.00000	108.32000		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	99.82107		0.00	0	0	
Total IVC027 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 IVC027										0.00	0	0
IVC033 On 30/06/2019 Spot Bond					0.00000	99.84676				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	99.84302				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	97.52167				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			8.51500	104.88883	8.51500	104.86468				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	51.87362	100.00000	51.75755				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			9.51500	103.50611	9.51500	103.47953				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	100.85031				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC055 On 26/03/2020 Spot Bond					0.00000	99.97717				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC060 On 31/07/2018 Spot Bond					0.00000	101.35172				0.00	0	0
Total IVC060 SPOT										0.00	0	0
Total For IVC060										0.00	0	0
IVC061 On 01/07/2018 Spot Bond					0.00000	99.84105				0.00	0	0
Total IVC061 SPOT										0.00	0	0
Total For IVC061										0.00	0	0
IVC063 On 07/08/2020 Spot Bond					0.00000	101.24995				0.00	0	0
Total IVC063 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 IVC063										0.00	0	0
IVC065 On 10/09/2018 Spot Bond					0.00000	100.34460				0.00	0	0
Total IVC065 SPOT										0.00	0	0
Total For IVC065										0.00	0	0
IVC070 On 20/01/2019 Spot Bond					0.00000	101.99705				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	101.57923				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	101.73085				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	100.80288				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	100.76831				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			10.36500	101.81091	10.36500	101.78280				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	99.90509				0.00	0	50,000,000
Total IVC097 SPOT										0.00	0	50,000,000
Total For IVC097										0.00	0	50,000,000
IVC102 On 31/01/2020 Spot Bond					0.00000	101.50349				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	99.90347				0.00	0	1,400,000,000
Total IVC103 SPOT										0.00	0	1,400,000,000
Total For IVC103										0.00	0	1,400,000,000
IVC105 On 08/03/2020 Spot Bond					0.00000	100.41987				0.00	0	0
Total IVC105 SPOT										0.00	0	0
Total For IVC105										0.00	0	0
IVC106 On 13/03/2020 Spot Bond					0.00000	100.29386				0.00	0	0
Total IVC106 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 IVC106										0.00	0	0
IVC107 On 29/06/2021 Spot Bond					0.00000	99.90455				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	101.45849				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	100.90777				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			10.01500	100.38628	10.01500	100.35962				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	100.81316				0.00	0	0
Total IVC111 SPOT										0.00	0	0
Total For IVC111										0.00	0	0
IVC113 On 26/08/2018 Spot Bond					0.00000	100.67638				0.00	0	0
Total IVC113 SPOT										0.00	0	0
Total For IVC113										0.00	0	0
IVC114 On 14/09/2021 Spot Bond					0.00000	100.27611				0.00	0	0
Total IVC114 SPOT										0.00	0	0
Total For IVC114										0.00	0	0
IVC116 On 16/08/2020 Spot Bond					0.00000	101.03126				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	100.83607				0.00	0	0
Total IVC119 SPOT										0.00	0	0
Total For IVC119										0.00	0	0
IVC120 On 01/07/2018 Spot Bond					0.00000	99.83730				0.00	0	0
Total IVC120 SPOT										0.00	0	0
Total For IVC120										0.00	0	0
IVC121 On 22/09/2018 Spot Bond					0.00000	100.06523				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	101.95910				0.00	0	0
Total IVC122 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC122										0.00	0	0
IVC124 On 17/09/2018 Spot Bond					0.00000	100.17197				0.00	0	0
Total IVC124 SPOT										0.00	0	0
Total For IVC124										0.00	0	0
IVC126 On 30/04/2019 Spot Bond					0.00000	101.37468				0.00	0	0
Total IVC126 SPOT										0.00	0	0
Total For IVC126										0.00	0	0
IVC127 On 27/12/2018 Spot Bond					0.00000	99.95835				0.00	0	0
Total IVC127 SPOT										0.00	0	0
Total For IVC127										0.00	0	0
IVC128 On 23/03/2019 Spot Bond					0.00000	100.00004				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	99.97980				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	101.49854				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	101.69632				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	100.57435				0.00	0	0
Total IVC132 SPOT										0.00	0	0
Total For IVC132										0.00	0	0
IVC133 On 06/12/2019 Spot Bond			8.02000	8.02000	8.02000	100.40904				0.00	0	0
Total IVC133 SPOT										0.00	0	0
Total For IVC133										0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC84U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC84U										0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC91U SPOT										0.00	0	0
Total For IVC91U										0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC95U SPOT										0.00	0	0
Total For IVC95U										0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC96U SPOT										0.00	0	0
Total For IVC96U										0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
IVF41U On 16/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF41U SPOT										0.00	0	0
Total For IVF41U										0.00	0	0
IVF47U On 16/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF47U SPOT										0.00	0	0
Total For IVF47U										0.00	0	0
IVS01U On 23/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVS01U SPOT										0.00	0	0
Total For IVS01U										0.00	0	0
JAS01 On 31/01/2019 Spot Bond					0.00000	101.56422				0.00	0	0
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
KAP002 On 13/06/2019 Spot Bond					0.00000	100.29518				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP003 On 06/06/2019 Spot Bond					0.00000	100.46798				0.00	0	0
Total KAP003 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For KAP003										0.00	0	0
KAP003 On 29/06/2018 Spot Bond					0.00000	99.92028				0.00	684,000,000	171,000,000
Total KAP005 SPOT										0.00	684,000,000	171,000,000
Total For KAP005										0.00	684,000,000	171,000,000
KAP005 On 29/06/2021 Spot Bond					0.00000	99.90563				0.00	0	0
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP006 On 26/10/2021 Spot Bond			9.56500	103.53315	9.56500	103.50672				0.00	0	0
Total KAP007 SPOT										0.00	0	0
Total For KAP007										0.00	0	0
KAP007 On 28/11/2019 Spot Bond					0.00000	101.28538				0.00	0	0
Total KAP008 SPOT										0.00	0	0
Total For KAP008										0.00	0	0
KAP008 On 24/05/2020 Spot Bond					0.00000	100.78137				0.00	0	0
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP009 On 15/09/2020 Spot Bond					0.00000	100.83807				0.00	0	0
Total KAP010 SPOT										0.00	0	0
Total For KAP010										0.00	0	0
KAP010 On 01/12/2022 Spot Bond					0.00000	100.58846				0.00	712,000,000	178,000,000
Total KAP012 SPOT										0.00	712,000,000	178,000,000
Total For KAP012										0.00	712,000,000	178,000,000
KAP012 On 01/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total KAP04U SPOT										0.00	0	0
Total For KAP04U										0.00	0	0
KAP04U On 24/10/2022 Spot Bond					0.00000	101.87326				0.00	0	0
Total KAP11 SPOT										0.00	0	0
Total For KAP11										0.00	0	0
KAP11 On 05/08/2020 Spot Bond					0.00000	103.04908				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KSB009 On 12/07/2020 Spot Bond					0.00000	101.85036				0.00	0	0
Total KST01 SPOT										0.00	0	0
Total For KST01										0.00	0	0
KST01 On 31/10/2027 Spot Bond			10.34000	120.70321	10.34000	120.67014				0.00	0	0
Total KW01 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 KW01										0.00	0	0
LBK05 On 28/02/2019 Spot Bond					0.00000	100.40979				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	101.42229				0.00	0	0
Total LBK08 SPOT										0.00	0	0
Total For LBK08										0.00	0	0
LBK08/ On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LBK08/JIBAR SPOT										0.00	0	0
Total For LBK08/JIBAR										0.00	0	0
LBK11 On 28/11/2019 Spot Bond			9.85500	100.43812	9.85500	100.41186				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	100.74318	9.62000	100.71746				0.00	0	0
Total LBK11/R207 SPOT										0.00	0	0
Total For LBK11/R207										0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	103.22004	9.71000	103.19301				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	102.01580				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	100.63921				0.00	0	0
Total LBK16 SPOT										0.00	0	0
Total For LBK16										0.00	0	0
LBK17 On 22/03/2020 Spot Bond					0.00000	101.19295				0.00	0	0
Total LBK17 SPOT										0.00	0	0
Total For LBK17										0.00	0	0
LBK18 On 22/03/2022 Spot Bond					0.00000	102.88897				0.00	0	0
Total LBK18 SPOT										0.00	0	0
Total For LBK18										0.00	0	0
LBK20 On 08/06/2022 Spot Bond			10.14000	100.68193	10.14000	100.65473				0.00	0	2,500,000,000
Total LBK20 SPOT										0.00	0	2,500,000,000
Total For LBK20										0.00	0	2,500,000,000
LBK21 On 04/09/2018 Spot Bond					0.00000	100.45788				0.00	0	0
Total LBK21 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 LBK21										0.00	0	0
LBK22 On 04/09/2020 Spot Bond					0.00000	100.68820				0.00	0	0
Total LBK22 SPOT										0.00	0	0
Total For LBK22										0.00	0	0
LBK23 On 05/09/2022 Spot Bond					0.00000	100.50400				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			10.34000	101.90621	10.34000	101.87814				0.00	0	4,000,000,000
Total LBK24 SPOT										0.00	0	4,000,000,000
Total For LBK24										0.00	0	4,000,000,000
LBK25 On 25/03/2019 Spot Bond					0.00000	100.00003				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	100.00012				0.00	0	0
Total LBK26 SPOT										0.00	0	0
Total For LBK26										0.00	0	0
LBK27 On 23/03/2023 Spot Bond					0.00000	100.00017				0.00	300,000,000	150,000,000
Total LBK27 SPOT										0.00	300,000,000	150,000,000
Total For LBK27										0.00	300,000,000	150,000,000
LBK28 On 15/05/2028 Spot Bond			11.20000	97.44146	11.20000	97.41261				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			10.09000	99.06025	10.09000	99.03362				0.00	0	0
Total LBK29 SPOT										0.00	0	0
Total For LBK29										0.00	0	0
LGL04 On 14/08/2020 Spot Bond			9.00500	103.62659	9.00500	103.60138				0.00	0	580,000,000
Total LGL04 SPOT										0.00	0	580,000,000
Total For LGL04										0.00	0	580,000,000
LGL05 On 12/12/2021 Spot Bond					0.00000	101.50767				0.00	0	0
Total LGL05 SPOT										0.00	0	0
Total For LGL05										0.00	0	0
LGL06 On 04/10/2022 Spot Bond			10.19000	102.31569	10.19000	102.28792				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	100.62131				0.00	0	100,000,000
Total LGL07 SPOT										0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LGL07										0.00	0	100,000,000
LGL08 On 28/02/2023 Spot Bond					0.00000	102.39385				0.00	620,000,000	1,310,000,000
Total LGL08 SPOT										0.00	620,000,000	1,310,000,000
Total For LGL08										0.00	620,000,000	1,310,000,000
LGL09 On 28/08/2024 Spot Bond					0.00000	102.79567				0.00	0	0
Total LGL09 SPOT										0.00	0	0
Total For LGL09										0.00	0	0
LHC04I On 21/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC04U SPOT										0.00	0	0
Total For LHC04U										0.00	0	0
LHL17 On 14/11/2018 Spot Bond					0.00000	102.37380				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			9.74500	102.79045	9.74500	102.76400				0.00	0	0
Total LHL18 SPOT										0.00	0	0
Total For LHL18										0.00	0	0
LHL19 On 14/11/2019 Spot Bond			13.85500	102.17154	13.85500	102.13435				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	101.48549				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	101.31519				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	101.47359				0.00	0	0
Total LHL28 SPOT										0.00	0	0
Total For LHL28										0.00	0	0
LOM01 On 25/11/2019 Spot Bond					0.00000	103.27771				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	100.81945				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	101.67865				0.00	0	0
Total LRFB2 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 LRFB2										0.00	0	0
LRFC2 On 20/11/2019 Spot Bond					0.00000	100.92665				0.00	0	0
Total LRFC2 SPOT										0.00	0	0
Total For LRFC2										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond					0.00000	102.44287				0.00	0	0
Total MAQ0A3 SPOT										0.00	0	0
Total For MAQ0A3										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond					0.00000	102.54116				0.00	0	0
Total MAQ0A4 SPOT										0.00	0	0
Total For MAQ0A4										0.00	0	0
MAQ0J On 28/02/2020 Spot Bond					0.00000	102.43194				0.00	0	0
Total MAQ0J1 SPOT										0.00	0	0
Total For MAQ0J1										0.00	0	0
MAQ0J On 28/12/2020 Spot Bond					0.00000	102.35606				0.00	0	0
Total MAQ0J2 SPOT										0.00	0	0
Total For MAQ0J2										0.00	0	0
MAQ11 On 09/11/2018 Spot Bond					0.00000	101.02056				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	100.30315				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	101.20710				0.00	0	0
Total MAQ117 SPOT										0.00	0	0
Total For MAQ117										0.00	0	0
MAQ12 On 16/07/2018 Spot Bond					0.00000	99.58751				0.00	0	0
Total MAQ120 SPOT										0.00	0	0
Total For MAQ120										0.00	0	0
MAQ12 On 25/07/2018 Spot Bond					0.00000	99.41153				0.00	0	0
Total MAQ121 SPOT										0.00	0	0
Total For MAQ121										0.00	0	0
MAQ12 On 08/08/2018 Spot Bond					0.00000	99.13425				0.00	0	0
Total MAQ122 SPOT										0.00	0	0
Total For MAQ122										0.00	0	0
MBF04 On 17/08/2018 Spot Bond					0.00000	101.01669				0.00	140,000,000	70,000,000
Total MBF046 SPOT										0.00	140,000,000	70,000,000

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 MBF046										0.00	140,000,000	70,000,000
MBF04 On 07/06/2019 Spot Bond					0.00000	100.81888				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBF04 On 14/03/2019 Spot Bond					0.00000	100.74545				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	101.46366				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	100.44267				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	100.42054				0.00	260,000,000	260,000,000
Total MBF055 SPOT										0.00	260,000,000	260,000,000
Total For MBF055										0.00	260,000,000	260,000,000
MBF05 On 28/08/2018 Spot Bond					0.00000	100.59557				0.00	0	0
Total MBF056 SPOT										0.00	0	0
Total For MBF056										0.00	0	0
MBF05 On 28/08/2020 Spot Bond					0.00000	101.12945				0.00	0	2,171,000,000
Total MBF057 SPOT										0.00	0	2,171,000,000
Total For MBF057										0.00	0	2,171,000,000
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	100.77277				0.00	0	0
Total MBF059 SPOT										0.00	0	0
Total For MBF059										0.00	0	0
MBP03 On 12/09/2019 Spot Bond					0.00000	100.29954				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	101.67461				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	100.62728			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	101.22592			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	100.73459			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	100.74795			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	101.61655			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	101.32830			0.00	0	0
Total MBP042 SPOT									0.00	0	0
Total For MBP042									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.14500	102.41229	8.14500	102.38996		814,500,000,000.00	100,000,000	50,000,000	
Total MBSA01 SPOT								814,500,000,000.00	100,000,000	50,000,000	
Total For MBSA01								814,500,000,000.00	100,000,000	50,000,000	
MBSA0 On 16/04/2019 Spot Bond			8.00000	102.52433	8.00000	102.50236		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			8.19500	102.27180	8.19500	102.24937		3,278,000,000,000.00	400,000,000	200,000,000	
Total MBSA02 SPOT								3,278,000,000,000.00	400,000,000	200,000,000	
Total For MBSA02								3,278,000,000,000.00	400,000,000	200,000,000	
MBSA0 On 15/04/2019 Spot Bond			8.91000	101.72489	8.91000	101.70067		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	104.14666		0.00	0	0	
Total MEFSA4 SPOT								0.00	0	0	
Total For MEFSA4								0.00	0	0	
MEFSA On 05/07/2026 Spot Bond					0.00000	104.30984		0.00	0	0	
Total MEFSA6 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 MEFSA6									0.00	0	0
MEFSB On 05/01/2019 Spot Bond			8.16500	100.36457	8.16500	105.00208			0.00	0	0
Total MEFSB4 SPOT									0.00	0	0
Total For MEFSB4									0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.77000	100.45875	9.77000	105.42411			0.00	0	0
Total MEFSB5 SPOT									0.00	0	0
Total For MEFSB5									0.00	0	0
MFS1A On 20/12/2018 Spot Bond					0.00000	100.01707			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			9.65500	9.65500	9.65500	100.82339			0.00	0	0
Total MFS1B SPOT									0.00	0	0
Total For MFS1B									0.00	0	0
MMF10 On 15/12/2024 Spot Bond					0.00000	100.24257			0.00	0	0
Total MMF101 SPOT									0.00	0	0
Total For MMF101									0.00	0	0
MMF20 On 15/12/2024 Spot Bond					0.00000	100.98692			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	100.33729			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	100.33450			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	100.13386			0.00	0	0
Total MMIG01 SPOT									0.00	0	0
Total For MMIG01									0.00	0	0
MMIG0 On 17/03/2021 Spot Bond			9.59500	9.59500	9.59500	103.81094			0.00	0	400,000,000
Total MMIG02 SPOT									0.00	0	400,000,000
Total For MMIG02									0.00	0	400,000,000
MMIG0 On 01/06/2020 Spot Bond					0.00000	100.69549			0.00	0	0
Total MMIG03 SPOT									0.00	0	0
Total For MMIG03									0.00	0	0
MMIG0 On 12/08/2025 Spot Bond			11.80000	11.80000	11.80000	101.75310			0.00	0	0
Total MMIG04 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 MMIG04									0.00	0	0
MMIG0 On 12/08/2022 Spot Bond			10.39000	10.39000	10.39000	105.51030			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	102.09060			0.00	1,080,000,000	270,000,000
Total MMIG06 SPOT									0.00	1,080,000,000	270,000,000
Total For MMIG06									0.00	1,080,000,000	270,000,000
MTN06 On 13/07/2020 Spot Bond					0.00000	102.64524			0.00	0	520,000,000
Total MTN06 SPOT									0.00	0	520,000,000
Total For MTN06									0.00	0	520,000,000
MTN07 On 13/07/2022 Spot Bond					0.00000	102.29151			0.00	0	130,000,000
Total MTN07 SPOT									0.00	0	130,000,000
Total For MTN07									0.00	0	130,000,000
MTN08 On 11/10/2020 Spot Bond					0.00000	102.30346			0.00	0	0
Total MTN08 SPOT									0.00	0	0
Total For MTN08									0.00	0	0
MTN08 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		74,000,000,000,000.00		740,000,000	185,000,000
Total MTN08U SPOT								74,000,000,000,000.00		740,000,000	185,000,000
Total For MTN08U								74,000,000,000,000.00		740,000,000	185,000,000
MTN09 On 11/10/2022 Spot Bond					0.00000	102.35502			0.00	0	0
Total MTN09 SPOT									0.00	0	0
Total For MTN09									0.00	0	0
MTN09 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MTN09U SPOT									0.00	0	0
Total For MTN09U									0.00	0	0
MTN10 On 11/10/2024 Spot Bond					0.00000	101.87922			0.00	0	0
Total MTN10 SPOT									0.00	0	0
Total For MTN10									0.00	0	0
MTN11 On 04/06/2021 Spot Bond					0.00000	100.48469			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	100.49872			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	100.51453			0.00	0	0
Total MTN13 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 MTN13										0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	110,000,000
Total MWA1U SPOT										0.00	0	110,000,000
Total For MWA1U										0.00	0	110,000,000
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA2U SPOT										0.00	0	0
Total For MWA2U										0.00	0	0
MWAR0 On 22/11/2019 Spot Bond					0.00000	101.20521				0.00	0	0
Total MWAR01 SPOT										0.00	0	0
Total For MWAR01										0.00	0	0
MWAR0 On 22/02/2021 Spot Bond					0.00000	100.83490				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	100.03526				0.00	0	0
Total N5D23 SPOT										0.00	0	0
Total For N5D23										0.00	0	0
N5E23 On 20/06/2023 Spot Bond					0.00000	108.00441				0.00	0	0
Total N5E23 SPOT										0.00	0	0
Total For N5E23										0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total N5G23U SPOT										0.00	0	0
Total For N5G23U										0.00	0	0
N6A19 On 20/12/2018 Spot Bond					0.00000	100.01188				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	100.24305				0.00	0	0
Total N6B26 SPOT										0.00	0	0
Total For N6B26										0.00	0	0
N6C26 On 21/09/2020 Spot Bond					0.00000	100.02017				0.00	0	0
Total N6C26 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 N6C26										0.00	0	0
N6D26 On 21/12/2020 Spot Bond					0.00000	100.02154				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	100.02835				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	100.05116				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	100.08050				0.00	0	0
Total N6G26 SPOT										0.00	0	0
Total For N6G26										0.00	0	0
NAM01 On 19/11/2022 Spot Bond			9.99000	94.79988	9.99000	94.77477				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NAM02 On 29/06/2020 Spot Bond			9.34500	100.37106	9.34500	100.34587				0.00	0	0
Total NAM02 SPOT										0.00	0	0
Total For NAM02										0.00	0	0
NAM03 On 01/08/2023 Spot Bond			9.94000	104.48114	9.94000	104.45315				0.00	0	0
Total NAM03 SPOT										0.00	0	0
Total For NAM03										0.00	0	0
NAM04 On 01/08/2026 Spot Bond			10.80000	102.64796	10.80000	102.61813				0.00	0	0
Total NAM04 SPOT										0.00	0	0
Total For NAM04										0.00	0	0
NBK11/ On 28/11/2020 Spot Bond			8.83000	100.88261	8.83000	100.85893				0.00	0	24,750,000,000
Total NBK11A SPOT										0.00	0	24,750,000,000
Total For NBK11A										0.00	0	24,750,000,000
NBK12/ On 19/03/2021 Spot Bond			9.67000	101.81414	9.67000	101.78802				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			9.38000	102.49669	9.38000	102.47117				0.00	0	0
Total NBK12A/R208 SPOT										0.00	0	0
Total For NBK12A/R208										0.00	0	0
NBK13/ On 19/03/2024 Spot Bond			9.74000	102.54568	9.74000	102.51918				0.00	0	0
Total NBK13A 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 NBK13A									0.00	0	0
NBK14, On 25/06/2021 Spot Bond			9.06500	100.60402	9.06500	100.57965			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			9.69500	100.54524	9.69500	100.51894			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			10.00000	100.80455	10.00000	100.77739			0.00	0	210,000,000
Total NBK16A SPOT									0.00	0	210,000,000
Total For NBK16A									0.00	0	210,000,000
NBK17, On 22/04/2026 Spot Bond			10.11000	100.88812	10.11000	100.86094		5,257,200,000,000.00		520,000,000	1,480,000,000
Total NBK17A SPOT								5,257,200,000,000.00		520,000,000	1,480,000,000
Total For NBK17A								5,257,200,000,000.00		520,000,000	1,480,000,000
NBK18, On 01/06/2020 Spot Bond			8.70000	101.59732	8.70000	101.57369			0.00	0	0
Total NBK18A SPOT									0.00	0	0
Total For NBK18A									0.00	0	0
NBK19, On 01/06/2022 Spot Bond			9.84500	99.98966	9.84500	99.96341			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			10.14000	101.87220	10.14000	101.84468			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	100.26240			0.00	0	210,000,000
Total NBK20B SPOT									0.00	0	210,000,000
Total For NBK20B									0.00	0	210,000,000
NBK21, On 21/07/2027 Spot Bond			10.56000	104.96669	10.56000	104.93686			0.00	0	110,000,000
Total NBK21A SPOT									0.00	0	110,000,000
Total For NBK21A									0.00	0	110,000,000
NBK22, On 19/11/2022 Spot Bond			10.08000	100.98482	10.08000	100.95784			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			10.07000	104.23634	10.07000	104.20852			0.00	0	0
Total NBK23A SPOT									0.00	0	0
Total For NBK23A									0.00	0	0
NBK23I On 12/02/2020 Spot Bond					0.00000	101.04550			0.00	0	0
Total NBK23B 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 NBK23B									0.00	0	0
NBK24, On 19/11/2027 Spot Bond			10.25000	105.17743	10.25000	105.14887			0.00	0	1,000,000,000
Total NBK24A SPOT									0.00	0	1,000,000,000
Total For NBK24A									0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond					0.00000	101.04996			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			9.64000	9.64000	9.64000	107.49227			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	102.42661			0.00	0	53,600,000
Total NBK25B SPOT									0.00	0	53,600,000
Total For NBK25B									0.00	0	53,600,000
NBK26, On 10/05/2023 Spot Bond			100.00000	13.56341	100.00000	13.53355			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	103.75088			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			10.35000	105.63429	10.35000	105.60534			0.00	0	0
Total NBK27A SPOT									0.00	0	0
Total For NBK27A									0.00	0	0
NBK28, On 02/08/2023 Spot Bond			9.99000	104.04040	9.99000	104.01239			0.00	0	0
Total NBK28A SPOT									0.00	0	0
Total For NBK28A									0.00	0	0
NBK28I On 19/11/2020 Spot Bond					0.00000	100.81778			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK29, On 31/07/2026 Spot Bond			10.30000	105.29484	10.30000	105.26563			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	101.28605			0.00	0	0
Total NBK29B SPOT									0.00	0	0
Total For NBK29B									0.00	0	0
NBK30, On 20/02/2024 Spot Bond			9.79000	102.50708	9.79000	102.48002			0.00	0	0
Total NBK30A 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 NBK30A									0.00	0	0
NBK30I On 18/02/2021 Spot Bond					0.00000	102.32564			0.00	2,992,000,000	748,000,000
Total NBK30B SPOT									0.00	2,992,000,000	748,000,000
Total For NBK30B									0.00	2,992,000,000	748,000,000
NBK31I On 17/02/2023 Spot Bond					0.00000	100.93521			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	100.64611			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	101.56407			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	102.62260			0.00	1,600,000,000	760,000,000
Total NBK34B SPOT									0.00	1,600,000,000	760,000,000
Total For NBK34B									0.00	1,600,000,000	760,000,000
NBK35I On 10/05/2023 Spot Bond					0.00000	103.24290			0.00	0	0
Total NBK35B SPOT									0.00	0	0
Total For NBK35B									0.00	0	0
NBK36I On 10/05/2026 Spot Bond					0.00000	104.12802			0.00	0	340,000,000
Total NBK36B SPOT									0.00	0	340,000,000
Total For NBK36B									0.00	0	340,000,000
NBK37I On 02/08/2019 Spot Bond					0.00000	101.44692			0.00	0	0
Total NBK37B SPOT									0.00	0	0
Total For NBK37B									0.00	0	0
NBK38I On 02/08/2021 Spot Bond					0.00000	102.36837			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			7.84500	107.34508	7.84500	107.32263			0.00	0	16,039,282,400
Total NBK3A SPOT									0.00	0	16,039,282,400
Total For NBK3A									0.00	0	16,039,282,400
NBK3A On 09/09/2019 Spot Bond			100.00000	47.86523	100.00000	47.75986			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			11.57500	11.57500	11.57500	49.92391			0.00	0	0
Total NBK4 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 NBK4									0.00	0	0
NBK40I On 31/07/2026 Spot Bond					0.00000	101.40470			0.00	0	0
Total NBK40B SPOT									0.00	0	0
Total For NBK40B									0.00	0	0
NBK41I On 20/02/2020 Spot Bond					0.00000	101.08482			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	101.43827			0.00	444,000,000	111,000,000
Total NBK42B SPOT									0.00	444,000,000	111,000,000
Total For NBK42B									0.00	444,000,000	111,000,000
NBK43I On 20/02/2024 Spot Bond					0.00000	101.25535			0.00	0	40,000,000
Total NBK43B SPOT									0.00	0	40,000,000
Total For NBK43B									0.00	0	40,000,000
NBK44I On 15/02/2021 Spot Bond					0.00000	100.91853			0.00	0	70,000,000
Total NBK44B SPOT									0.00	0	70,000,000
Total For NBK44B									0.00	0	70,000,000
NBK45I On 15/02/2023 Spot Bond					0.00000	101.13481			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	100.96844			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	100.99604			0.00	0	0
Total NBK47B SPOT									0.00	0	0
Total For NBK47B									0.00	0	0
NBK7B On 19/04/2020 Spot Bond					0.00000	101.66947			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	100.02720			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			10.74500	102.44711	10.74500	102.41797			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.02652				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			10.78000	101.54250	10.78000	101.51354				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	100.02720				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	100.02817				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	100.02952				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	99.96646				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	101.80293				0.00	0	0
Total NCLN95 SPOT										0.00	0	0
Total For NCLN95										0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NED05U SPOT										0.00	0	0
Total For NED05U										0.00	0	0
NED13 On 25/07/2018 Spot Bond					0.00000	101.73929				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2018 Spot Bond					0.00000	101.06304				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			8.44500	8.44500	8.44500	103.73501				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	102.83153				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	101.85969				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	101.85928				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	105.19533				0.00	134,000,000	82,000,000
Total NED19 SPOT										0.00	134,000,000	82,000,000
Total For NED19										0.00	134,000,000	82,000,000
NED20 On 01/07/2020 Spot Bond			10.65500	100.97244	10.65500	106.57879				0.00	0	3,030,000,000
Total NED20 SPOT										0.00	0	3,030,000,000
Total For NED20										0.00	0	3,030,000,000
NEDT1 On 21/05/2021 Spot Bond					0.00000	106.28322				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	104.87923				0.00	0	50,000,000
Total NEDT1B SPOT										0.00	0	50,000,000
Total For NEDT1B										0.00	0	50,000,000
NET51 On 16/11/2018 Spot Bond					0.00000	100.88003				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	103.78746				0.00	600,000,000	320,000,000

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 NGL01 SPOT										0.00	600,000,000	320,000,000
Total For NGL01										0.00	600,000,000	320,000,000
NGL02 On 15/03/2022 Spot Bond					0.00000	103.32487				0.00	0	560,000,000
Total NGL02 SPOT										0.00	0	560,000,000
Total For NGL02										0.00	0	560,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	100.81979				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	101.53027				0.00	0	1,000,000,000
Total NGL04 SPOT										0.00	0	1,000,000,000
Total For NGL04										0.00	0	1,000,000,000
NGLT1/On 01/07/2022 Spot Bond					0.00000	102.85403				0.00	0	0
Total NGLT1A SPOT										0.00	0	0
Total For NGLT1A										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	108.34900	10.00000	108.32000				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	101.61031	13.50000	101.57425				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	100.40391				0.00	0	0
Total NHM003 SPOT										0.00	0	0
Total For NHM003										0.00	0	0
NHM00 On 20/04/2019 Spot Bond					0.00000	101.98904				0.00	0	0
Total NHM004 SPOT										0.00	0	0
Total For NHM004										0.00	0	0
NHM00 On 18/05/2019 Spot Bond					0.00000	101.14521				0.00	0	0
Total NHM005 SPOT										0.00	0	0
Total For NHM005										0.00	0	0
NILB11 On 31/01/2025 Spot Bond			3.57000	3.57000	3.57000	125.27601				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			3.96000	3.96000	3.96000	122.36866				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NILB13 SPOT										0.00	0	0
Total For NILB13										0.00	0	0
NILB14 On 31/03/2028 Spot Bond			4.04000	4.04000	4.04000	167.30352				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			4.35000	163.06415	4.35000	163.02449				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			4.38000	78.00007	4.38000	99.89067				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			8.70500	105.14074	8.70500	105.11599				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			9.33500	9.33500	9.33500	102.85905				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	100.77456				0.00	0	0
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond					0.00000	100.79840				0.00	0	80,000,000
Total NQ1A24 SPOT										0.00	0	80,000,000
Total For NQ1A24										0.00	0	80,000,000
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.82034				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	100.82132				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			9.53500	9.53500	9.53500	102.87334				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	100.81860				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	100.85802				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1B20 SPOT										0.00	0	0
Total For NQ1B20										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			9.73500	9.73500	9.73500	102.88764				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	100.85806				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D On 22/05/2020 Spot Bond					0.00000	100.94973				0.00	0	50,000,000
Total NQF1D5 SPOT										0.00	0	50,000,000
Total For NQF1D5										0.00	0	50,000,000
NQF1D On 22/05/2019 Spot Bond					0.00000	100.89042				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			7.92500	102.62662	7.92500	102.60508				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			9.64500	110.93842	9.64500	110.91003				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			3.77000	177.69702	3.77000	177.65659				0.00	0	0
Total NRA023 SPOT										0.00	0	0
Total For NRA023										0.00	0	0
NRA02i On 30/11/2028 Spot Bond			11.47000	105.52479	11.47000	105.49264				0.00	0	6,240,000,000
Total NRA028 SPOT										0.00	0	6,240,000,000
Total For NRA028										0.00	0	6,240,000,000
NRA02i On 30/11/2028 Spot Bond			100.00000	12.99504	100.00000	12.96628				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.87823				0.00	0	0
Total NTC18 SPOT										0.00	0	0
Total For NTC18										0.00	0	0
NTC19 On 27/07/2020 Spot Bond					0.00000	101.35215				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	101.88332				0.00	0	0
Total NTC20 SPOT										0.00	0	0
Total For NTC20										0.00	0	0
NTC21 On 24/03/2022 Spot Bond					0.00000	100.31453				0.00	620,000,000	310,000,000
Total NTC21 SPOT										0.00	620,000,000	310,000,000
Total For NTC21										0.00	620,000,000	310,000,000
NTC22 On 15/02/2021 Spot Bond					0.00000	100.95733				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	100.97951				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	99.91324				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	100.84322				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	101.65907				0.00	0	0
Total OML02 SPOT										0.00	0	0
Total For OML02										0.00	0	0
OML03 On 27/11/2019 Spot Bond			9.85500	99.96278	9.85500	99.93666				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	100.62691				0.00	2,800,000,000	1,400,000,000

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 OML04 SPOT										0.00	2,800,000,000	1,400,000,000
Total For OML04										0.00	2,800,000,000	1,400,000,000
OML05 On 19/03/2020 Spot Bond			10.17500	10.17500	10.17500	101.92425				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			10.92000	100.94298	10.92000	100.91382				0.00	0	1,500,000,000
Total OML06 SPOT										0.00	0	1,500,000,000
Total For OML06										0.00	0	1,500,000,000
OML07 On 19/03/2025 Spot Bond			11.86500	98.76872	11.86500	98.73779				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	101.31479				0.00	0	0
Total OML08 SPOT										0.00	0	0
Total For OML08										0.00	0	0
OML09 On 14/09/2022 Spot Bond			10.91000	103.01173	10.91000	102.98200				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			11.85000	100.78626	11.85000	100.75474				0.00	0	930,000,000
Total OML10 SPOT										0.00	0	930,000,000
Total For OML10										0.00	0	930,000,000
PBKJ1U 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
PBKS1U 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
PBKX1U On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKX1U SPOT										0.00	0	0
Total For PBKX1U										0.00	0	0
PBLS1U On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLS1U SPOT										0.00	0	0
Total For PBLS1U										0.00	0	0
PBLT1U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PBUC1U SPOT										0.00	0	0
Total For PBUC1U										0.00	0	0
PBUJ11 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUJ1U SPOT										0.00	0	0
Total For PBUJ1U										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	108.34900	10.00000	108.32000				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	100.31349				0.00	0	0
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0
PMM39 On 04/09/2018 Spot Bond					0.00000	100.47595				0.00	0	500,000,000
Total PMM39 SPOT										0.00	0	500,000,000
Total For PMM39										0.00	0	500,000,000
PMM40 On 04/09/2018 Spot Bond					0.00000	100.47595				0.00	0	0
Total PMM40 SPOT										0.00	0	0
Total For PMM40										0.00	0	0
PMM43 On 28/02/2019 Spot Bond					0.00000	100.63781				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	101.14375				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	100.60086				0.00	0	0
Total PMM45 SPOT										0.00	0	0
Total For PMM45										0.00	0	0
PPC00: On 31/12/2018 Spot Bond					0.00000	98.67174				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC00: On 31/10/2019 Spot Bond					0.00000	99.39735				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	100.77030				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	100.80811				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PRE2A2 SPOT									0.00	0	0
Total For PRE2A2									0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	100.84116			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	100.90722			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	100.91666			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	100.92608			0.00	0	0
Total PRE2D1 SPOT									0.00	0	0
Total For PRE2D1									0.00	0	0
R186 On 21/12/2026 Spot Bond			8.92000	109.40726	9.00000	108.88510		590,833,832,104,000.00	3,765,788,546,200	2,561,678,406,700	
Total R186 SPOT								10,833,832,104,000.00	765,788,546,200	561,678,406,700	
Total For R186								10,833,832,104,000.00	765,788,546,200	561,678,406,700	
R197 On 07/12/2023 Spot Bond			2.61500	296.04425	2.57000	296.62114		20,736,345,412,000.00	7,929,768,800	77,879,189,100	
Total R197 SPOT								10,736,345,412,000.00	7,929,768,800	77,879,189,100	
Total For R197								10,736,345,412,000.00	7,929,768,800	77,879,189,100	
R202 On 07/12/2033 Spot Bond			2.88000	234.09035	2.88000	234.04268		69,021,399,168,000.00	23,965,763,600	189,578,221,800	
Total R202 SPOT								19,021,399,168,000.00	23,965,763,600	189,578,221,800	
Total For R202								19,021,399,168,000.00	23,965,763,600	189,578,221,800	
R203 On 28/02/2023 Spot Bond			8.26500	100.50147	8.34000	100.19679		365,967,849,081,500.00	165,271,367,100	867,116,442,200	
Total R203 SPOT								15,967,849,081,500.00	165,271,367,100	867,116,442,200	
Total For R203								15,967,849,081,500.00	165,271,367,100	867,116,442,200	
R2030 On 31/01/2030 Spot Bond			9.41000	93.38648	9.41000	93.36276		130,913,609,724,000.00	332,721,956,400	916,388,291,200	
Total R2030 SPOT								10,913,609,724,000.00	332,721,956,400	916,388,291,200	
Total For R2030								10,913,609,724,000.00	332,721,956,400	916,388,291,200	
R2032 On 31/03/2032 Spot Bond			9.59000	91.81374	9.59000	91.79025		170,722,217,510,000.00	956,279,689,000	892,647,604,900	
Total R2032 SPOT								10,722,217,510,000.00	956,279,689,000	892,647,604,900	
Total For R2032								10,722,217,510,000.00	956,279,689,000	892,647,604,900	
R2035 On 28/02/2035 Spot Bond			9.68000	96.22406	9.68000	96.19934		034,790,301,936,000.00	623,428,750,200	561,112,897,400	
Total R2035 SPOT								14,790,301,936,000.00	623,428,750,200	561,112,897,400	
Total For R2035								14,790,301,936,000.00	623,428,750,200	561,112,897,400	
R2037 On 31/01/2037 Spot Bond			9.73500	92.89200	9.73500	92.86761		692,600,517,277,000.00	276,589,678,200	670,954,358,600	

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 R2037 SPOT									12,600,517,277,000.00	276,589,678,200	570,954,358,600
Total For R2037									12,600,517,277,000.00	276,589,678,200	570,954,358,600
R204 On 21/12/2018 Spot Bond			6.74000	100.69040	6.74500	100.67001			714,558,629,392,000.00	106,017,600,800	79,269,005,100
Total R204 SPOT									14,558,629,392,000.00	106,017,600,800	79,269,005,100
Total For R204									14,558,629,392,000.00	106,017,600,800	79,269,005,100
R2040 On 31/01/2040 Spot Bond			9.80500	96.44167	9.80500	96.41617			433,838,300,297,500.00	44,246,639,500	806,242,647,400
Total R2040 SPOT									13,838,300,297,500.00	44,246,639,500	306,242,647,400
Total For R2040									13,838,300,297,500.00	44,246,639,500	306,242,647,400
R2044 On 31/01/2044 Spot Bond			9.84000	93.38290	9.84000	93.35813			590,361,604,704,000.00	669,752,195,600	1,135,379,563,900
Total R2044 SPOT									10,361,604,704,000.00	669,752,195,600	135,379,563,900
Total For R2044									10,361,604,704,000.00	669,752,195,600	135,379,563,900
R2048 On 28/02/2048 Spot Bond			9.83000	92.43150	9.83000	92.40739			593,233,947,424,000.00	365,537,532,800	1,770,294,871,100
Total R2048 SPOT									13,233,947,424,000.00	365,537,532,800	770,294,871,100
Total For R2048									13,233,947,424,000.00	365,537,532,800	770,294,871,100
R207 On 15/01/2020 Spot Bond			7.59000	102.74886	7.65500	102.63435			823,543,838,235,000.00	503,760,716,500	313,674,442,200
Total R207 SPOT									13,543,838,235,000.00	503,760,716,500	313,674,442,200
Total For R207									13,543,838,235,000.00	503,760,716,500	313,674,442,200
R208 On 31/03/2021 Spot Bond			7.87500	98.84351	7.94500	98.65469			202,702,406,537,500.00	279,708,242,100	481,494,293,500
Total R208 SPOT									12,702,406,537,500.00	279,708,242,100	481,494,293,500
Total For R208									12,702,406,537,500.00	279,708,242,100	481,494,293,500
R209 On 31/03/2036 Spot Bond			9.57000	73.36909	9.66000	72.75579			311,276,464,283,000.00	763,978,731,900	1,618,297,048,700
Total R209 SPOT									11,276,464,283,000.00	763,978,731,900	518,297,048,700
Total For R209									11,276,464,283,000.00	763,978,731,900	518,297,048,700
R210 On 31/03/2028 Spot Bond			2.78000	186.11341	2.79000	185.91779			223,233,023,108,000.00	80,299,648,600	75,598,742,100
Total R210 SPOT									13,233,023,108,000.00	80,299,648,600	75,598,742,100
Total For R210									13,233,023,108,000.00	80,299,648,600	75,598,742,100
R212 On 31/01/2022 Spot Bond			2.53500	154.29590	2.53000	154.29180			185,289,427,674,000.00	73,092,476,400	114,868,132,900
Total R212 SPOT									15,289,427,674,000.00	73,092,476,400	114,868,132,900
Total For R212									15,289,427,674,000.00	73,092,476,400	114,868,132,900
R213 On 28/02/2031 Spot Bond			9.40000	84.66051	9.48500	84.09635			896,621,389,980,000.00	308,151,211,700	781,487,927,500
Total R213 SPOT									16,621,389,980,000.00	308,151,211,700	781,487,927,500
Total For R213									16,621,389,980,000.00	308,151,211,700	781,487,927,500
R214 On 28/02/2041 Spot Bond			9.80000	72.23822	9.80000	72.21944			725,056,357,940,000.00	278,066,975,300	1,085,767,264,200
Total R214 SPOT									15,056,357,940,000.00	278,066,975,300	1,085,767,264,200
Total For R214									15,056,357,940,000.00	278,066,975,300	1,085,767,264,200
RCG01 On 24/10/2019 Spot Bond					0.00000	102.21177			0.00	63,000,000	547,000,000

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 RCG01B SPOT										0.00	63,000,000	547,000,000
Total For RCG01B										0.00	63,000,000	547,000,000
RDF02I 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
RDF04I On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDF06I On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF06U SPOT										0.00	0	0
Total For RDF06U										0.00	0	0
RDF07I On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF07U SPOT										0.00	0	0
Total For RDF07U										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond					0.00000	101.48509				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond					0.00000	100.74351				0.00	0	0
Total RDFB06 SPOT										0.00	0	0
Total For RDFB06										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDFB06/JIBAR SPOT										0.00	0	0
Total For RDFB06/JIBAR										0.00	0	0
RDFB0 On 30/09/2019 Spot Bond					0.00000	100.08439				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	99.84202				0.00	0	0
Total RDFB08 SPOT										0.00	0	0
Total For RDFB08										0.00	0	0
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.50789				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	100.34467				0.00	0	350,000,000

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 RDFB10 SPOT										0.00	0	350,000,000
Total For RDFB10										0.00	0	350,000,000
RDFB1 On 27/03/2022 Spot Bond					0.00000	99.95558				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	100.66101				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	100.34575				0.00	300,000,000	2,300,000,000
Total RDFB13 SPOT										0.00	300,000,000	2,300,000,000
Total For RDFB13										0.00	300,000,000	2,300,000,000
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.30471				0.00	0	0
Total RDFB14 SPOT										0.00	0	0
Total For RDFB14										0.00	0	0
RDFC3 On 27/07/2018 Spot Bond					0.00000	101.22275				0.00	0	0
Total RDFC39 SPOT										0.00	0	0
Total For RDFC39										0.00	0	0
RDFC4 On 05/10/2018 Spot Bond					0.00000	99.79689				0.00	0	0
Total RDFC41 SPOT										0.00	0	0
Total For RDFC41										0.00	0	0
RDFC4 On 23/09/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total RDFC42 SPOT										0.00	0	0
Total For RDFC42										0.00	0	0
RDFC4 On 04/06/2019 Spot Bond					0.00000	100.45617				0.00	0	0
Total RDFC43 SPOT										0.00	0	0
Total For RDFC43										0.00	0	0
REB10 On 07/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB10U SPOT										0.00	0	0
Total For REB10U										0.00	0	0
REB11 On 07/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB11U SPOT										0.00	0	0
Total For REB11U										0.00	0	0
REBC0 On 21/05/2019 Spot Bond					0.00000	100.81260				0.00	0	0
Total REBC09 SPOT										0.00	0	0
Total For REBC09										0.00	0	0
REBC8 On 07/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total REBC8U SPOT										0.00	0	0
Total For REBC8U										0.00	0	0
RED20:On 05/04/2019 Spot Bond					0.00000	102.67801				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	103.24175				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	102.64416				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	102.97577				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	100.21881				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	100.95145				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	100.65131				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	100.33062				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	100.41361				0.00	0	0
Total RED602 SPOT										0.00	0	0
Total For RED602										0.00	0	0
RED70 On 17/08/2021 Spot Bond					0.00000	100.23169				0.00	0	0
Total RED701 SPOT										0.00	0	0
Total For RED701										0.00	0	0
RES02:On 02/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03:On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES30 On 07/03/2021 Spot Bond					0.00000	99.95492				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	100.71948				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	100.53406				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	101.45782				0.00	1,092,000,000	363,000,000
Total RES36 SPOT										0.00	1,092,000,000	363,000,000
Total For RES36										0.00	1,092,000,000	363,000,000
RES38 On 01/08/2020 Spot Bond					0.00000	101.10631				0.00	244,000,000	141,000,000
Total RES38 SPOT										0.00	244,000,000	141,000,000
Total For RES38										0.00	244,000,000	141,000,000
RES40 On 13/10/2022 Spot Bond					0.00000	101.73001				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	100.61481				0.00	0	0
Total RES41 SPOT										0.00	0	0
Total For RES41										0.00	0	0
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES42U SPOT										0.00	0	0
Total For RES42U										0.00	0	0
RES43I On 03/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES43U SPOT										0.00	0	0
Total For RES43U										0.00	0	0
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES44U SPOT										0.00	0	0
Total For RES44U										0.00	0	0
RMBI0€ On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total RMBI06 SPOT									0.00	0	0
Total For RMBI06									0.00	0	0
RW21 On 21/04/2021 Spot Bond			9.35500	103.26558	9.35500	103.23979			136,278,027,000,000.00	14,567,400,000	14,567,400,000
Total RW21 SPOT									16,278,027,000,000.00	14,567,400,000	14,567,400,000
Total For RW21									16,278,027,000,000.00	14,567,400,000	14,567,400,000
RW23 On 10/12/2023 Spot Bond			10.02000	98.30224	10.02000	98.27598			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			11.19500	94.66759	11.19500	94.63942			0.00	0	0
Total RW28 SPOT									0.00	0	0
Total For RW28									0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	108.34900	10.00000	108.32000			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK17 On 30/07/2019 Spot Bond					0.00000	102.02648			0.00	0	4,000,000
Total SBK17 SPOT									0.00	0	4,000,000
Total For SBK17									0.00	0	4,000,000
SBK18 On 24/10/2020 Spot Bond					0.00000	103.04393			0.00	0	10,000,000
Total SBK18 SPOT									0.00	0	10,000,000
Total For SBK18									0.00	0	10,000,000
SBK19 On 24/10/2019 Spot Bond					0.00000	101.55423			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	102.87362			0.00	0	0
Total SBK20 SPOT									0.00	0	0
Total For SBK20									0.00	0	0
SBK21 On 28/01/2020 Spot Bond					0.00000	103.70544			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK22 On 28/05/2020 Spot Bond					0.00000	103.24448			0.00	0	0
Total SBK22 SPOT									0.00	0	0
Total For SBK22									0.00	0	0
SBK23 On 28/05/2022 Spot Bond			10.99000	102.66767	10.99000	102.63782			1,099,000,000,000.00	100,000,000	2,080,000,000
Total SBK23 SPOT									1,099,000,000,000.00	100,000,000	2,080,000,000
Total For SBK23									1,099,000,000,000.00	100,000,000	2,080,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	104.59781			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBK24 SPOT									0.00	0	0
Total For SBK24									0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	105.20640			0.00	0	0
Total SBK25 SPOT									0.00	0	0
Total For SBK25									0.00	0	0
SBK26 On 25/04/2021 Spot Bond			10.54500	106.12095	10.54500	106.09116			0.00	0	0
Total SBK26 SPOT									0.00	0	0
Total For SBK26									0.00	0	0
SBS16 On 22/09/2018 Spot Bond					0.00000	100.29143			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	101.44153			0.00	0	378,000,000
Total SBS18 SPOT									0.00	0	378,000,000
Total For SBS18									0.00	0	378,000,000
SBS19 On 23/06/2021 Spot Bond			8.82500	103.57764	8.82500	103.55320		10,060,500,000,000.00	1,140,000,000	570,000,000	
Total SBS19 SPOT								10,060,500,000,000.00	1,140,000,000	570,000,000	
Total For SBS19								10,060,500,000,000.00	1,140,000,000	570,000,000	
SBS20 On 15/05/2026 Spot Bond			9.90500	101.90662	9.90500	101.87985		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	103.92014		0.00	0	0	
Total SBS21 SPOT								0.00	0	0	
Total For SBS21								0.00	0	0	
SBS24 On 24/05/2019 Spot Bond					0.00000	101.42779		0.00	0	4,500,000,000	
Total SBS24 SPOT								0.00	0	4,500,000,000	
Total For SBS24								0.00	0	4,500,000,000	
SBS25 On 24/05/2019 Spot Bond			7.93000	101.59294	7.93000	101.57146		0.00	0	10,700,000	
Total SBS25 SPOT								0.00	0	10,700,000	
Total For SBS25								0.00	0	10,700,000	
SBS27 On 20/02/2024 Spot Bond			9.55000	105.98960	9.55000	105.96229		0.00	0	0	
Total SBS27 SPOT								0.00	0	0	
Total For SBS27								0.00	0	0	
SBS29 On 12/06/2019 Spot Bond			7.98500	100.96687	7.98500	100.94527		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS29 SPOT									0.00	0	0
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			10.03500	90.83886	10.03500	90.81470			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond					0.00000	100.32237			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			10.11500	98.45076	10.11500	98.42422			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	100.13467			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			10.29500	101.80480	10.29500	101.77704			0.00	0	1,500,000,000
Total SBS34 SPOT									0.00	0	1,500,000,000
Total For SBS34									0.00	0	1,500,000,000
SBS36 On 29/01/2020 Spot Bond					0.00000	101.57973			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			8.39000	102.64189	8.39000	102.61858		83,900,000,000.00		10,000,000	15,610,000,000
Total SBS37 SPOT								83,900,000,000.00		10,000,000	15,610,000,000
Total For SBS37								83,900,000,000.00		10,000,000	15,610,000,000
SBS38 On 29/01/2025 Spot Bond			9.76500	100.47506	9.76500	100.44859		0.00		0	0
Total SBS38 SPOT								0.00		0	0
Total For SBS38								0.00		0	0
SBS39 On 29/01/2030 Spot Bond			10.48500	98.82069	10.48500	98.79278		2,935,800,000,000.00		280,000,000	140,000,000
Total SBS39 SPOT								2,935,800,000,000.00		280,000,000	140,000,000
Total For SBS39								2,935,800,000,000.00		280,000,000	140,000,000
SBS4 On 16/11/2021 Spot Bond			9.16000	99.34123	9.16000	99.31705		0.00		0	880,000,000
Total SBS4 SPOT								0.00		0	880,000,000
Total For SBS4								0.00		0	880,000,000
SBS40 On 12/11/2020 Spot Bond					0.00000	101.88157		0.00		200,000,000	1,600,000,000
Total SBS40 SPOT								0.00		200,000,000	1,600,000,000
Total For SBS40								0.00		200,000,000	1,600,000,000
SBS41 On 12/11/2022 Spot Bond			9.39000	103.27798	9.39000	103.25223		0.00		0	4,500,000,000

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 SBS41 SPOT									0.00	0	4,500,000,000
Total For SBS41									0.00	0	4,500,000,000
SBS42 On 12/11/2025 Spot Bond			9.80500	105.59096	9.80500	105.56350			196,100,000,000.00	20,000,000	10,000,000
Total SBS42 SPOT									196,100,000,000.00	20,000,000	10,000,000
Total For SBS42									196,100,000,000.00	20,000,000	10,000,000
SBS43 On 12/11/2027 Spot Bond			10.10500	105.56701	10.10500	105.53873			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	101.15855			0.00	0	0
Total SBS44 SPOT									0.00	0	0
Total For SBS44									0.00	0	0
SBS45 On 15/02/2021 Spot Bond					0.00000	102.13215			0.00	0	2,200,000,000
Total SBS45 SPOT									0.00	0	2,200,000,000
Total For SBS45									0.00	0	2,200,000,000
SBS46 On 15/02/2023 Spot Bond			9.26000	108.97630	9.26000	108.94905			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	102.57262			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	101.75205			0.00	0	0
Total SBS48 SPOT									0.00	0	0
Total For SBS48									0.00	0	0
SBS49 On 31/01/2022 Spot Bond					0.00000	101.21584			0.00	0	0
Total SBS49 SPOT									0.00	0	0
Total For SBS49									0.00	0	0
SBS50 On 31/01/2022 Spot Bond			9.50000	103.66171	9.50000	103.63514			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			10.04000	10.04000	10.04000	102.78186			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	102.16496			0.00	1,200,000,000	2,340,000,000
Total SBS52 SPOT									0.00	1,200,000,000	2,340,000,000
Total For SBS52									0.00	1,200,000,000	2,340,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	102.44788			0.00	3,850,000,000	2,140,000,000

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 SBS53 SPOT										0.00	3,850,000,000	2,140,000,000
Total For SBS53										0.00	3,850,000,000	2,140,000,000
SBS54 On 12/06/2020 Spot Bond					0.00000	100.29429				0.00	0	0
Total SBS54 SPOT										0.00	0	0
Total For SBS54										0.00	0	0
SBS55 On 12/06/2022 Spot Bond					0.00000	101.13537				0.00	0	2,940,000,000
Total SBS55 SPOT										0.00	0	2,940,000,000
Total For SBS55										0.00	0	2,940,000,000
SBS56 On 12/06/2022 Spot Bond			9.12500	9.12500	9.12500	99.73994				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	101.35779				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	101.35734				0.00	5,577,000,000	1,969,000,000
Total SBS58 SPOT										0.00	5,577,000,000	1,969,000,000
Total For SBS58										0.00	5,577,000,000	1,969,000,000
SBS59 On 09/10/2020 Spot Bond					0.00000	101.70817				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	101.58540				0.00	0	0
Total SBS60 SPOT										0.00	0	0
Total For SBS60										0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.58000	282.80890	3.58000	282.74595				0.00	0	244,000,000
Total SBSI11 SPOT										0.00	0	244,000,000
Total For SBSI11										0.00	0	244,000,000
SBSI14 On 07/12/2033 Spot Bond			4.18000	4.18000	4.18000	200.61444				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	102.25365				0.00	0	0
Total SBT101 SPOT										0.00	0	0
Total For SBT101										0.00	0	0
SBT102 On 30/09/2022 Spot Bond					0.00000	99.87068				0.00	19,870,400	4,967,600
Total SBT102 SPOT										0.00	19,870,400	4,967,600
Total For SBT102										0.00	19,870,400	4,967,600
SBT201 On 13/02/2023 Spot Bond					0.00000	102.03620				0.00	0	1,150,000,000

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 SBT201 SPOT										0.00	0	1,150,000,000
Total For SBT201										0.00	0	1,150,000,000
SGI004 On 20/01/2021 Spot Bond					0.00000	102.58733				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	102.58747				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	102.34966				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
SHS11L On 25/11/2020 Spot Bond			10.00000	108.34900	10.00000	108.32000				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SLI3 On 15/08/2018 Spot Bond			7.90000	103.23283	7.90000	103.21072				0.00	0	0
Total SLI3 SPOT										0.00	0	0
Total For SLI3										0.00	0	0
SLI4 On 15/08/2021 Spot Bond					0.00000	102.24892				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	100.97752				0.00	0	0
Total SLRA1 SPOT										0.00	0	0
Total For SLRA1										0.00	0	0
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.00502				0.00	0	0
Total SLRA2 SPOT										0.00	0	0
Total For SLRA2										0.00	0	0
SLRA3 On 15/11/2020 Spot Bond					0.00000	100.95178				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	100.97956				0.00	0	0
Total SLRA4 SPOT										0.00	0	0
Total For SLRA4										0.00	0	0
SLRB1 On 15/08/2019 Spot Bond					0.00000	101.02189				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SLRB1 SPOT										0.00	0	0
Total For SLRB1										0.00	0	0
SLRB2 On 15/08/2021 Spot Bond					0.00000	101.03271				0.00	0	0
Total SLRB2 SPOT										0.00	0	0
Total For SLRB2										0.00	0	0
SLRB3 On 15/11/2020 Spot Bond					0.00000	101.03485				0.00	0	0
Total SLRB3 SPOT										0.00	0	0
Total For SLRB3										0.00	0	0
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.04049				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	101.11165				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	101.13453				0.00	0	0
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0
SLRC3 On 15/11/2020 Spot Bond					0.00000	101.08243				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	101.10691				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	101.90492				0.00	0	0
Total SNT02 SPOT										0.00	0	0
Total For SNT02										0.00	0	0
SNT03 On 12/04/2023 Spot Bond			10.89000	10.89000	10.89000	105.56449				0.00	0	1,550,000,000
Total SNT03 SPOT										0.00	0	1,550,000,000
Total For SNT03										0.00	0	1,550,000,000
SNT04 On 27/06/2022 Spot Bond					0.00000	100.44994				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	101.49559				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA1 On 21/08/2020 Spot Bond					0.00000	101.00765				0.00	0	60,000,000

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 SPDA11 SPOT										0.00	0	60,000,000
Total For SPDA11										0.00	0	60,000,000
SPDA1:On 21/08/2022 Spot Bond					0.00000	100.82844				0.00	0	20,000,000
Total SPDA12 SPOT										0.00	0	20,000,000
Total For SPDA12										0.00	0	20,000,000
SPDA6 On 21/08/2019 Spot Bond					0.00000	100.80782				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	101.18056				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	100.82385				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	101.02118				0.00	0	0
Total SPDA9 SPOT										0.00	0	0
Total For SPDA9										0.00	0	0
SPG00:On 09/09/2019 Spot Bond					0.00000	100.35601				0.00	0	0
Total SPG002 SPOT										0.00	0	0
Total For SPG002										0.00	0	0
SPG00:On 31/10/2019 Spot Bond					0.00000	101.41244				0.00	0	0
Total SPG003 SPOT										0.00	0	0
Total For SPG003										0.00	0	0
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS039U SPOT										0.00	0	0
Total For SS039U										0.00	0	0
SS040L On 18/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS040U SPOT										0.00	0	0
Total For SS040U										0.00	0	0
SS041L On 29/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS041U SPOT										0.00	0	0
Total For SS041U										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			9.34500	99.45079	9.34500	99.42597				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			9.51500	95.00430	9.51500	94.98018				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN004: On 31/03/2021 Spot Bond			9.51500	95.00430	9.51500	94.98018				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN005: On 31/01/2025 Spot Bond			4.12500	4.12500	4.12500	121.16171				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN011: On 21/12/2026 Spot Bond			10.50000	100.13991	10.50000	100.11191				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN017: On 28/02/2031 Spot Bond			11.35500	73.32356	11.35500	73.30156				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN021: On 21/01/2019 Spot Bond					0.00000	101.50033				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN024: On 16/01/2019 Spot Bond					0.00000	101.59228				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN026: On 25/09/2019 Spot Bond					0.00000	99.99990				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN027: On 07/12/2023 Spot Bond					0.00000	100.50127				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN029: On 17/03/2020 Spot Bond					0.00000	100.16772				0.00	1,420,000,000	355,000,000
Total SSN033 SPOT										0.00	1,420,000,000	355,000,000
Total For SSN033										0.00	1,420,000,000	355,000,000
SSN033: On 02/06/2020 Spot Bond					0.00000	100.51643				0.00	4,028,000,000	1,007,000,000
Total SSN034 SPOT										0.00	4,028,000,000	1,007,000,000
Total For SSN034										0.00	4,028,000,000	1,007,000,000
SSN034: On 17/11/2020 Spot Bond					0.00000	100.95811				0.00	960,000,000	240,000,000
Total SSN035 SPOT										0.00	960,000,000	240,000,000
Total For SSN035										0.00	960,000,000	240,000,000
SSN035: On 01/06/2021 Spot Bond					0.00000	100.62272				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SSN037 SPOT									0.00	0	0
Total For SSN037									0.00	0	0
SSN037 On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	103.94130			0.00	0	0
Total SSN038 SPOT									0.00	0	0
Total For SSN038									0.00	0	0
SSN040 On 13/10/2023 Spot Bond					0.00000	101.74991			0.00	0	0
Total SSN040 SPOT									0.00	0	0
Total For SSN040									0.00	0	0
SSN040 On 13/10/2023 Spot Bond			9.74000	102.17591	9.74000	102.14936			0.00	0	0
Total SSN041 SPOT									0.00	0	0
Total For SSN041									0.00	0	0
SSN041 On 31/01/2038 Spot Bond			4.51000	98.03530	4.51000	98.01091		18,040,000,000,000.00	4,000,000,000	2,000,000,000	
Total SSN043 SPOT								18,040,000,000,000.00	4,000,000,000	2,000,000,000	
Total For SSN043								18,040,000,000,000.00	4,000,000,000	2,000,000,000	
SSN043 On 09/02/2027 Spot Bond					0.00000	99.44554		0.00	0	30,000,000	
Total SSN044 SPOT								0.00	0	30,000,000	
Total For SSN044								0.00	0	30,000,000	
SSN044 On 30/04/2027 Spot Bond					0.00000	101.43475		0.00	0	0	
Total SSN046 SPOT								0.00	0	0	
Total For SSN046								0.00	0	0	
SSN046 On 05/04/2027 Spot Bond					0.00000	99.64044		0.00	0	0	
Total SSN047 SPOT								0.00	0	0	
Total For SSN047								0.00	0	0	
SSN047 On 21/06/2018 Spot Bond					0.00000	0.00000		0.00	0	0	
Total SSN048 SPOT								0.00	0	0	
Total For SSN048								0.00	0	0	
SSN048 On 30/09/2027 Spot Bond					0.00000	99.69837		0.00	0	0	
Total SSN049 SPOT								0.00	0	0	
Total For SSN049								0.00	0	0	
SSN050 On 08/12/2023 Spot Bond			3.60000	3.60000	3.60000	282.47905		0.00	0	0	
Total SSN050 SPOT								0.00	0	0	
Total For SSN050								0.00	0	0	
SSN050 On 26/09/2018 Spot Bond					0.00000	105.88489		0.00	0	0	
Total SSN051 SPOT								0.00	0	0	
Total For SSN051								0.00	0	0	
SSN051 On 26/10/2020 Spot Bond					0.00000	101.34133		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SSN052 SPOT									0.00	0	0
Total For SSN052									0.00	0	0
SSN05: On 26/10/2020 Spot Bond			7.99700	102.18374	7.99700	102.16185			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	101.43919			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	101.26521			0.00	108,000,000	27,000,000
Total SSN055 SPOT									0.00	108,000,000	27,000,000
Total For SSN055									0.00	108,000,000	27,000,000
SSN05: On 19/12/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN057 SPOT									0.00	0	0
Total For SSN057									0.00	0	0
SSN05: On 19/01/2023 Spot Bond					0.00000	101.53450			0.00	0	0
Total SSN058 SPOT									0.00	0	0
Total For SSN058									0.00	0	0
SSN05: On 05/10/2022 Spot Bond			8.40000	101.24509	8.40000	101.83772			0.00	0	0
Total SSN059 SPOT									0.00	0	0
Total For SSN059									0.00	0	0
SSN06: On 05/10/2022 Spot Bond					0.00000	99.79602			0.00	0	0
Total SSN060 SPOT									0.00	0	0
Total For SSN060									0.00	0	0
SSN06: On 31/03/2028 Spot Bond			4.01000	4.01000	4.01000	167.72445		2,823,040,000,000.00		704,000,000	176,000,000
Total SSN061 SPOT								2,823,040,000,000.00		704,000,000	176,000,000
Total For SSN061								2,823,040,000,000.00		704,000,000	176,000,000
SSN06: On 31/01/2025 Spot Bond			3.78000	3.78000	3.78000	123.70092		0.00		0	0
Total SSN062 SPOT								0.00		0	0
Total For SSN062								0.00		0	0
SSN06: On 31/01/2038 Spot Bond			4.29000	4.29000	4.29000	101.21803		0.00		0	0
Total SSN063 SPOT								0.00		0	0
Total For SSN063								0.00		0	0
SSN06: On 31/03/2029 Spot Bond			4.18000	4.18000	4.18000	88.14176		0.00		0	0
Total SSN064 SPOT								0.00		0	0
Total For SSN064								0.00		0	0
SSN06: On 31/03/2028 Spot Bond			3.97000	3.97000	3.97000	168.28757		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SSN065 SPOT									0.00	0	0
Total For SSN065									0.00	0	0
SSN065 On 14/05/2028 Spot Bond					0.00000	100.00000			0.00	0	5,000,000,000
Total SSN066 SPOT									0.00	0	5,000,000,000
Total For SSN066									0.00	0	5,000,000,000
SSN066 On 22/05/2019 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN067 SPOT									0.00	0	0
Total For SSN067									0.00	0	0
SSN067 On 28/05/2023 Spot Bond					0.00000	100.68155			0.00	64,000,000	16,000,000
Total SSN068 SPOT									0.00	64,000,000	16,000,000
Total For SSN068									0.00	64,000,000	16,000,000
SSN068 On 28/05/2023 Spot Bond					0.00000	100.67326			0.00	64,000,000	16,000,000
Total SSN069 SPOT									0.00	64,000,000	16,000,000
Total For SSN069									0.00	64,000,000	16,000,000
SSN069 On 28/02/2022 Spot Bond					0.00000	100.65281			0.00	0	0
Total SSN070 SPOT									0.00	0	0
Total For SSN070									0.00	0	0
SSN070 On 28/05/2028 Spot Bond			9.65000	9.65000	9.65000	100.72816			0.00	0	0
Total SSN071 SPOT									0.00	0	0
Total For SSN071									0.00	0	0
SSN071 On 04/06/2019 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN072 SPOT									0.00	0	0
Total For SSN072									0.00	0	0
SSN072 On 15/06/2023 Spot Bond					0.00000	100.24036			0.00	44,000,000	11,000,000
Total SSN073 SPOT									0.00	44,000,000	11,000,000
Total For SSN073									0.00	44,000,000	11,000,000
SSN073 On 15/06/2023 Spot Bond					0.00000	100.23661			0.00	0	0
Total SSN074 SPOT									0.00	0	0
Total For SSN074									0.00	0	0
SSN074 On 15/06/2028 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN075 SPOT									0.00	0	0
Total For SSN075									0.00	0	0
SSN075 On 15/06/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN076 SPOT									0.00	0	0
Total For SSN076									0.00	0	0
SSN076 On 19/06/2023 Spot Bond					0.00000	100.14457			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN077 SPOT										0.00	0	0
Total For SSN077										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			10.02000	96.93685	10.02000	96.91095				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A10 On 21/08/2019 Spot Bond					0.00000	100.80309				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/08/2019 Spot Bond					0.00000	101.16343				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			9.30500	102.80147	9.30500	102.77564				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T13A10 On 21/08/2018 Spot Bond					0.00000	100.91465				0.00	0	0
Total T13A10 SPOT										0.00	0	0
Total For T13A10										0.00	0	0
T13A11 On 21/08/2020 Spot Bond					0.00000	100.83505				0.00	0	0
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0
T13A12 On 21/08/2020 Spot Bond			9.20500	105.92216	9.20500	105.89583				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A13 On 21/08/2018 Spot Bond					0.00000	100.76780				0.00	0	0
Total T13A13 SPOT										0.00	0	0
Total For T13A13										0.00	0	0
T13A14 On 21/08/2018 Spot Bond					0.00000	100.84713				0.00	0	0
Total T13A14 SPOT										0.00	0	0
Total For T13A14										0.00	0	0
T13A15 On 21/08/2020 Spot Bond					0.00000	100.83318				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			9.30500	105.45708	9.30500	105.43060				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A18 On 21/08/2018 Spot Bond					0.00000	100.82201				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total T13A18 SPOT										0.00	0	0
Total For T13A18										0.00	0	0
T13A19 On 21/08/2020 Spot Bond					0.00000	100.62254				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			9.25500	104.26782	9.25500	104.24176				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
T14A10 On 21/11/2019 Spot Bond					0.00000	100.81722				0.00	0	0
Total T14A10 SPOT										0.00	0	0
Total For T14A10										0.00	0	0
T14A11 On 21/11/2021 Spot Bond					0.00000	100.83594				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	102.61951	8.55000	102.59617				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	100.74626				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	100.65788				0.00	0	0
Total T15OM2 SPOT										0.00	0	0
Total For T15OM2										0.00	0	0
TFS117 On 02/09/2018 Spot Bond					0.00000	100.59118				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS123 On 20/03/2019 Spot Bond					0.00000	100.08570				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS135 On 06/07/2018 Spot Bond					0.00000	101.82519				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS136 On 06/07/2020 Spot Bond					0.00000	101.84978				0.00	0	2,500,000,000
Total TFS136 SPOT										0.00	0	2,500,000,000
Total For TFS136										0.00	0	2,500,000,000
TFS136 On 27/05/2019 Spot Bond					0.00000	101.10811				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS139 SPOT										0.00	0	0
Total For TFS139										0.00	0	0
TFS141On 28/10/2019 Spot Bond					0.00000	101.64131				0.00	0	10,000,000
Total TFS141 SPOT										0.00	0	10,000,000
Total For TFS141										0.00	0	10,000,000
TFS142On 28/10/2021 Spot Bond					0.00000	101.32148				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS144On 20/03/2020 Spot Bond					0.00000	100.49850				0.00	0	180,000,000
Total TFS144 SPOT										0.00	0	180,000,000
Total For TFS144										0.00	0	180,000,000
TFS145On 20/03/2022 Spot Bond					0.00000	100.02034				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS147On 12/10/2020 Spot Bond					0.00000	101.63242				0.00	0	0
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS148On 12/10/2022 Spot Bond					0.00000	101.74785				0.00	0	0
Total TFS148 SPOT										0.00	0	0
Total For TFS148										0.00	0	0
TFS149On 31/10/2021 Spot Bond					0.00000	101.25265				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS150On 16/11/2018 Spot Bond					0.00000	100.85837				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	100.57629				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TFS152On 25/04/2019 Spot Bond					0.00000	101.29711				0.00	0	0
Total TFS152 SPOT										0.00	0	0
Total For TFS152										0.00	0	0
TH10A7On 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
TH11A2On 18/07/2018 Spot Bond					0.00000	101.58375				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A2 On 18/07/2018 Spot Bond			8.73000	103.81871	8.73000	103.79402				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond					0.00000	101.59899				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A5 On 18/07/2018 Spot Bond			7.24500	7.24500	7.24500	103.62691				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A6 On 18/07/2018 Spot Bond					0.00000	101.58455				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2018 Spot Bond					0.00000	101.68281				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2018 Spot Bond					0.00000	101.64675				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2018 Spot Bond					0.00000	101.63934				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1 On 18/07/2018 Spot Bond					0.00000	101.83012				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2018 Spot Bond					0.00000	101.82271				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2018 Spot Bond					0.00000	101.75790				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2018 Spot Bond					0.00000	102.40729				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2018 Spot Bond					0.00000	102.41468				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D2 On 18/07/2018 Spot Bond					0.00000	102.37772				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1 On 21/08/2019 Spot Bond					0.00000	100.79362				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond					0.00000	100.81728				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			9.25500	9.25500	9.25500	103.02736				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A4 On 21/08/2019 Spot Bond					0.00000	100.80309				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond					0.00000	100.83619				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond			9.16500	102.25804	9.16500	102.23273				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond					0.00000	100.79836				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond					0.00000	100.83619				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond			9.27500	101.81515	9.27500	101.78965				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond					0.00000	100.87873				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond					0.00000	100.87873				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B: On 21/08/2019 Spot Bond					0.00000	100.87873				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B: On 21/08/2019 Spot Bond					0.00000	100.87873				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	101.82255				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	101.82255				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	100.95429				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	100.95334				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	101.26025				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	101.24969				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	101.32366				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	101.25461				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A: On 21/08/2018 Spot Bond					0.00000	100.78133				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A: On 21/08/2018 Spot Bond					0.00000	100.80215				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A2 On 21/08/2020 Spot Bond					0.00000	101.12821				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A3 On 21/08/2020 Spot Bond			9.40500	103.03292	9.40500	103.00677				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A4 On 21/08/2018 Spot Bond					0.00000	100.78227				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A5 On 21/08/2018 Spot Bond					0.00000	100.86175				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A6 On 21/08/2020 Spot Bond					0.00000	101.64117				0.00	0	170,000,000
Total TH13A7 SPOT										0.00	0	170,000,000
Total For TH13A7										0.00	0	170,000,000
TH13A7 On 21/08/2020 Spot Bond			9.29500	103.94263	9.29500	103.91654				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A8 On 21/08/2018 Spot Bond					0.00000	100.82749				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13A9 On 21/08/2020 Spot Bond					0.00000	100.87862				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond					0.00000	100.87956				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond					0.00000	100.88445				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B3 On 21/08/2020 Spot Bond					0.00000	100.86581				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B4 On 21/08/2020 Spot Bond					0.00000	100.87578				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C:On 21/08/2020 Spot Bond					0.00000	100.94469				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C:On 21/08/2020 Spot Bond					0.00000	100.95224				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C:On 21/08/2020 Spot Bond					0.00000	100.93099				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C:On 21/08/2020 Spot Bond					0.00000	100.94957				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C:On 21/08/2020 Spot Bond					0.00000	100.99655				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D:On 21/08/2020 Spot Bond					0.00000	101.25518				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D:On 21/08/2020 Spot Bond					0.00000	101.25518				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D:On 21/08/2020 Spot Bond					0.00000	101.25472				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D:On 21/08/2020 Spot Bond					0.00000	101.24092				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D:On 21/08/2020 Spot Bond					0.00000	101.27394				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A:On 21/11/2019 Spot Bond					0.00000	101.41477				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A:On 21/11/2021 Spot Bond					0.00000	100.84915				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A3 On 21/11/2021 Spot Bond			9.48500	102.71717	9.48500	102.69130				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	101.34417				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	101.89316				0.00	0	70,000,000
Total TH14A7 SPOT										0.00	0	70,000,000
Total For TH14A7										0.00	0	70,000,000
TH14A7 On 21/11/2021 Spot Bond			9.29500	100.75531	9.29500	101.03043				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	100.90670				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	101.45716				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	100.86709				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	100.95383				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	100.93498				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	100.92367				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	101.23577				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D1 On 21/11/2021 Spot Bond					0.00000	101.21608				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	102.56477				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	100.80755				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	100.82657				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	100.91593				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	100.71218				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	100.72906				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	100.84735				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	100.74582				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	100.89172				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	100.78016				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	101.16565				0.00	0	0
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	100.99326				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TH15D2 SPOT									0.00	0	0
Total For TH15D2									0.00	0	0
TH9A1: On 18/07/2019 Spot Bond					0.00000	102.25854			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	101.71344			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	104.11102			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	103.30634			0.00	0	0
Total THE9D4 SPOT									0.00	0	0
Total For THE9D4									0.00	0	0
TL20 On 22/02/2020 Spot Bond			8.88000	8.88000	8.88000	97.64590		4,440,000,000,000.00	500,000,000	500,000,000	
Total TL20 SPOT								4,440,000,000,000.00	500,000,000	500,000,000	
Total For TL20								4,440,000,000,000.00	500,000,000	500,000,000	
TL20/R: On 22/02/2020 Spot Bond			100.00000	37.33273	100.00000	37.26190		0.00	0	0	
TL20/R: On 25/11/2020 Spot Bond			10.00000	108.34900	10.00000	108.32000		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	100.48333		0.00	0	0	
Total TL22 SPOT								0.00	0	0	
Total For TL22								0.00	0	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.47390		0.00	0	300,000,000	
Total TL23 SPOT								0.00	0	300,000,000	
Total For TL23								0.00	0	300,000,000	
TL24 On 05/09/2022 Spot Bond			9.53000	101.08918	9.53000	101.06362		0.00	0	0	
Total TL24 SPOT								0.00	0	0	
Total For TL24								0.00	0	0	
TL25 On 04/09/2024 Spot Bond			10.07000	100.67444	10.07000	100.64756		0.00	0	0	
Total TL25 SPOT								0.00	0	0	
Total For TL25								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL26 On 25/11/2024 Spot Bond					0.00000	101.71317			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	101.44456			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			10.27000	96.79656	10.27000	96.77008		16,226,600,000,000.00	1,580,000,000	790,000,000	
Total TL28 SPOT								16,226,600,000,000.00	1,580,000,000	790,000,000	
Total For TL28								16,226,600,000,000.00	1,580,000,000	790,000,000	
TL29 On 24/04/2025 Spot Bond					0.00000	101.49339			0.00	0	0
Total TL29 SPOT									0.00	0	0
Total For TL29									0.00	0	0
TLC04 On 21/09/2018 Spot Bond					0.00000	102.04107			0.00	0	0
Total TLC04 SPOT									0.00	0	0
Total For TLC04									0.00	0	0
TLC05 On 22/09/2019 Spot Bond					0.00000	100.05954			0.00	0	20,000,000
Total TLC05 SPOT									0.00	0	20,000,000
Total For TLC05									0.00	0	20,000,000
TN20 On 17/09/2020 Spot Bond			9.29500	105.22555	9.29500	105.19957		16,740,295,000,000.00	1,801,000,000	37,310,500,000	
Total TN20 SPOT								16,740,295,000,000.00	1,801,000,000	37,310,500,000	
Total For TN20								16,740,295,000,000.00	1,801,000,000	37,310,500,000	
TN20/R On 17/09/2020 Spot Bond			100.00000	27.84140	100.00000	27.78011		0.00	0	0	
Total TN20/R208 SPOT								0.00	0	0	
Total For TN20/R208								0.00	0	0	
TN20U On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total TN20U SPOT								0.00	0	0	
Total For TN20U								0.00	0	0	
TN21U On 13/05/2021 Spot Bond			100.00000	19.22132	100.00000	19.17900		0.00	0	0	
Total TN21U SPOT								0.00	0	0	
Total For TN21U								0.00	0	0	
TN23 On 06/11/2023 Spot Bond			9.91500	105.08369	9.91500	105.05606		694,050,000,000.00	70,000,000	16,397,700,000	
Total TN23 SPOT								694,050,000,000.00	70,000,000	16,397,700,000	
Total For TN23								694,050,000,000.00	70,000,000	16,397,700,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	13.23848	100.00000	13.20934		0.00	0	0	
Total TN23/R2023 SPOT								0.00	0	0	
Total For TN23/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
TN25 On 19/08/2025 Spot Bond			10.85000	96.70998	10.85000	96.68175			14,349,342,000,000.00	1,322,520,000	26,147,982,000
Total TN25 SPOT									14,349,342,000,000.00	1,322,520,000	26,147,982,000
Total For TN25									14,349,342,000,000.00	1,322,520,000	26,147,982,000
TN25/R On 19/08/2025 Spot Bond			100.00000	12.90108	100.00000	12.87221			0.00	0	0
Total TN25/R186 SPOT									0.00	0	0
Total For TN25/R186									0.00	0	0
TN27 On 14/11/2027 Spot Bond			10.90000	89.44832	10.90000	89.42253			0.00	0	1,362,749,900
Total TN27 SPOT									0.00	0	1,362,749,900
Total For TN27									0.00	0	1,362,749,900
TN27/R On 14/11/2027 Spot Bond			100.00000	9.82975	100.00000	9.80811			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			11.46000	95.95535	11.46000	95.92613			0.00	0	14,180,000,000
Total TN30 SPOT									0.00	0	14,180,000,000
Total For TN30									0.00	0	14,180,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	121.54255	8.00000	121.51650			0.00	0	0
Total TN30/R2030 SPOT									0.00	0	0
Total For TN30/R2030									0.00	0	0
TN40 On 09/10/2040 Spot Bond			11.81000	93.97361	11.81000	93.94415			15,353,000,000,000.00	1,300,000,000	8,800,000,000
Total TN40 SPOT									15,353,000,000,000.00	1,300,000,000	8,800,000,000
Total For TN40									15,353,000,000,000.00	1,300,000,000	8,800,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	102.25662	10.75000	102.22737			0.00	0	0
Total TN40/R214 SPOT									0.00	0	0
Total For TN40/R214									0.00	0	0
TNF18 On 22/08/2018 Spot Bond					0.00000	100.81014			0.00	0	24,424,100
Total TNF18 SPOT									0.00	0	24,424,100
Total For TNF18									0.00	0	24,424,100
TPDA0 On 25/11/2020 Spot Bond			10.00000	108.34900	10.00000	108.32000			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	101.88964			0.00	0	0
Total TPDA05 SPOT									0.00	0	0
Total For TPDA05									0.00	0	0
TPDA0 On 30/11/2018 Spot Bond					0.00000	100.81338			0.00	0	0
Total TPDA06 SPOT									0.00	0	0
Total For TPDA06									0.00	0	0

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 30/11/2020 Spot Bond			9.55500	100.57751	9.55500	100.55201			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	100.26436			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			9.55500	100.55775	9.55500	100.53210			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	100.26436			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			9.35500	9.35500	9.35500	101.00888			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	100.28349			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	100.29085			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	100.32168			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	100.33340			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	100.40933			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	100.40933			0.00	0	0
Total TRA2D2 SPOT									0.00	0	0
Total For TRA2D2									0.00	0	0
TRA3A: On 14/11/2018 Spot Bond					0.00000	100.89439			0.00	0	0
Total TRA3A1 SPOT									0.00	0	0
Total For TRA3A1									0.00	0	0

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 14/11/2020 Spot Bond					0.00000	100.97946				0.00	0	0
Total TRA3A2 SPOT										0.00	0	0
Total For TRA3A2										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.00457				0.00	400,000,000	200,000,000
Total TRA3A3 SPOT										0.00	400,000,000	200,000,000
Total For TRA3A3										0.00	400,000,000	200,000,000
TRA3A: On 14/11/2022 Spot Bond			9.44000	99.09064	9.44000	99.56724				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	100.41685				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	100.45250				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	100.46250				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	101.16794				0.00	0	0
Total TRA3B1 SPOT										0.00	0	0
Total For TRA3B1										0.00	0	0
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.53062				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	100.26928				0.00	20,000,000	10,000,000
Total TRAA2 SPOT										0.00	20,000,000	10,000,000
Total For TRAA2										0.00	20,000,000	10,000,000
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	100.58988				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2: On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	100,000,000
Total TRAB2U SPOT										0.00	0	100,000,000
Total For TRAB2U										0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRAC1 On 14/06/2019 Spot Bond					0.00000	100.26894				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	101.59692				0.00	0	235,710,640
Total TRAD1 SPOT										0.00	0	235,710,640
Total For TRAD1										0.00	0	235,710,640
TRAD2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2019 Spot Bond					0.00000	102.35035				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TRQ11 On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ11U SPOT										0.00	0	0
Total For TRQ11U										0.00	0	0
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ12U SPOT										0.00	0	0
Total For TRQ12U										0.00	0	0
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ13U SPOT										0.00	0	0
Total For TRQ13U										0.00	0	0
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ14U SPOT										0.00	0	0
Total For TRQ14U										0.00	0	0
TSE01 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP227 On 21/06/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total TSP227 SPOT									0.00	0	0
Total For TSP227									0.00	0	0
TTO01U 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	101.67536			0.00	0	0
Total TUHF01 SPOT									0.00	0	0
Total For TUHF01									0.00	0	0
TWC26 On 10/07/2018 Spot Bond					0.00000	101.47200			0.00	0	0
Total TWC266 SPOT									0.00	0	0
Total For TWC266									0.00	0	0
TWC26 On 13/07/2018 Spot Bond					0.00000	101.37118			0.00	0	515,000,000
Total TWC267 SPOT									0.00	0	515,000,000
Total For TWC267									0.00	0	515,000,000
TWC26 On 23/07/2018 Spot Bond					0.00000	101.33085			0.00	0	0
Total TWC268 SPOT									0.00	0	0
Total For TWC268									0.00	0	0
TWC26 On 25/07/2018 Spot Bond					0.00000	101.23170			0.00	0	0
Total TWC269 SPOT									0.00	0	0
Total For TWC269									0.00	0	0
TWC27 On 31/07/2018 Spot Bond					0.00000	101.13074			0.00	0	0
Total TWC270 SPOT									0.00	0	0
Total For TWC270									0.00	0	0
TWC27 On 15/08/2018 Spot Bond					0.00000	100.84575			0.00	0	0
Total TWC271 SPOT									0.00	0	0
Total For TWC271									0.00	0	0
TWC27 On 17/08/2018 Spot Bond					0.00000	100.78534			0.00	0	0
Total TWC272 SPOT									0.00	0	0
Total For TWC272									0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.72300	105.60408	9.72300	105.57683		1,555,680,000,000.00		160,000,000	80,000,000
Total UG21 SPOT								1,555,680,000,000.00		160,000,000	80,000,000
Total For UG21								1,555,680,000,000.00		160,000,000	80,000,000
UG26 On 09/03/2026 Spot Bond			10.99000	104.94809	10.99000	104.91758		0.00	0	0	0
Total UG26 SPOT								0.00	0	0	0
Total For UG26								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
VCJA11 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
VCJA21 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
VCJA31 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
VCJA41 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
VCJA51 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
VCJB11 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
VCJB21 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
VCJB31 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
VCJB41 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
VCJB51 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
VCPA11 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
VCPA21 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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA07U SPOT									0.00	0	0
Total For VJA07U									0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA08U SPOT									0.00	0	0
Total For VJA08U									0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA09U SPOT									0.00	0	0
Total For VJA09U									0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB03U SPOT									0.00	0	0
Total For VJB03U									0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB04U SPOT									0.00	0	0
Total For VJB04U									0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB05U SPOT									0.00	0	0
Total For VJB05U									0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB06U SPOT									0.00	0	0
Total For VJB06U									0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB07U SPOT									0.00	0	0
Total For VJB07U									0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB08U SPOT									0.00	0	0
Total For VJB08U									0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB09U SPOT									0.00	0	0
Total For VJB09U									0.00	0	0
VKC23 On 20/08/2018 Spot Bond					0.00000	100.71655			0.00	0	0
Total VKC23 SPOT									0.00	0	0
Total For VKC23									0.00	0	0
VKC24 On 20/02/2019 Spot Bond					0.00000	100.77515			0.00	0	0
Total VKC24 SPOT									0.00	0	0
Total For VKC24									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VKC26 On 05/09/2018 Spot Bond					0.00000	100.40592				0.00	0	0
Total VKC26 SPOT										0.00	0	0
Total For VKC26										0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	100.40071				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE08 On 29/03/2019 Spot Bond					0.00000	100.09246				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	102.44169				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	101.84493				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	101.57251				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	101.24376				0.00	0	0
Total VKE12 SPOT										0.00	0	0
Total For VKE12										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA07U SPOT										0.00	0	0
Total For VPA07U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA08U SPOT									0.00	0	0
Total For VPA08U									0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA09U SPOT									0.00	0	0
Total For VPA09U									0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB03U SPOT									0.00	0	0
Total For VPB03U									0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB04U SPOT									0.00	0	0
Total For VPB04U									0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB05U SPOT									0.00	0	0
Total For VPB05U									0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB06U SPOT									0.00	0	0
Total For VPB06U									0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB07U SPOT									0.00	0	0
Total For VPB07U									0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB08U SPOT									0.00	0	0
Total For VPB08U									0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB09U SPOT									0.00	0	0
Total For VPB09U									0.00	0	0
VR714L On 25/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR714U SPOT									0.00	0	0
Total For VR714U									0.00	0	0
VR829L On 18/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR829U SPOT									0.00	0	0
Total For VR829U									0.00	0	0
VR830L On 25/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR830U SPOT									0.00	0	0
Total For VR830U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VR831L On 26/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR831U SPOT									0.00	0	0
Total For VR831U									0.00	0	0
VR832L On 28/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR832U SPOT									0.00	0	0
Total For VR832U									0.00	0	0
VRI712 On 11/12/2018 Spot Bond					0.00000	100.29662			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	101.91606			0.00	0	500,000,000
Total WHL01 SPOT									0.00	0	500,000,000
Total For WHL01									0.00	0	500,000,000
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL01U SPOT									0.00	0	0
Total For WHL01U									0.00	0	0
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL02U SPOT									0.00	0	0
Total For WHL02U									0.00	0	0
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL03U SPOT									0.00	0	0
Total For WHL03U									0.00	0	0
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL04U SPOT									0.00	0	0
Total For WHL04U									0.00	0	0
WRS2L On 25/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WRS2U SPOT									0.00	0	0
Total For WRS2U									0.00	0	0
WS05 On 01/08/2018 Spot Bond			1.23000	1.23000	1.23000	259.14711			0.00	0	0
Total WS05 SPOT									0.00	0	0
Total For WS05									0.00	0	0
WSP3 On 28/05/2019 Spot Bond			7.30500	102.18257	7.30500	102.16265			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			8.29500	101.92584	8.29500	101.90333			0.00	0	0
Total WSP4 SPOT									0.00	0	0
Total For WSP4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP5 On 28/05/2021 Spot Bond			8.72000	101.40515	8.72000	101.38164			3,488,000,000,000.00	400,000,000	200,000,000
Total WSP5 SPOT									3,488,000,000,000.00	400,000,000	200,000,000
Total For WSP5									3,488,000,000,000.00	400,000,000	200,000,000
WSP5/R203 On 28/05/2021 Spot Bond			100.00000	18.11015	100.00000	18.07028			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			6.69000	92.03768	6.69000	92.02123			0.00	0	0
Total Z083 SPOT									0.00	0	0
Total For Z083									0.00	0	0
Total for SPOT									93,662,198,080,183,900.00	846,243,398,966	125,258,104,942
Total for SPOT :									93,662,198,080,183,900.00	846,243,398,966	125,258,104,942
Total Futures									93,662,198,880,867,500.00	846,243,408,600	125,259,008,618
Total Options									0.00	0	92,225
Grand Total:									93,662,198,880,867,500.00	846,243,408,600	125,259,100,843