



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 05/04/2018

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 03/05/2018 Bond Future			10.14403	80.72158	10.18020	80.48595			0.00	0	9,466
ES33 On 02/08/2018 Bond Future			10.22250	82.21376	10.25992	81.97347			0.00	0	0
Total ES33 Future									0.00	0	9,466
ES33 On 03/05/2018 Bond Future	11.20	Call			6,242.86000	6.24286	6,478,490		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.20	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.21	Call			6,300.43000	6.30043	6,536,060		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.21	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.22	Call			6,357.93000	6.35793	6,593,560		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.22	Put			0.00000	0.00000	0,000		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			5,356.95000	5.35695	5,597,240		0.00	0	0
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			5,414.70000	5.41470	5,654,990		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			5,472.39000	5.47239	5,712,680		0.00	0	0
Total ES33 Option									0.00	0	0
Total For ES33									0.00	0	9,466

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	03/05/2018	Bond Future			10.32426	84.20844	10.37563	83.81846			0.00	0	7,957
ES42	On	02/08/2018	Bond Future			10.40060	85.76507	10.45366	85.36752			0.00	0	0
Total ES42 Future												0.00	0	7,957
Total For ES42												0.00	0	7,957
I2025	On	03/05/2018	Bond Future			135.73659	135.73659	135.73498	135.73498			0.00	0	1,033
I2025	On	02/08/2018	Bond Future			136.87204	136.87204	136.86998	136.86998			0.00	0	0
Total I2025 Future												0.00	0	1,033
I2025	On	03/05/2018	Bond Future	133.21	Call			2,524.98000	2,524.98	2,526,590		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.21	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.22	Call			2,514.98000	2,514.98	2,516,590		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.22	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.20	Call			2,534.98000	2,534.98	2,536,590		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.20	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.66	Call			209.98000	0.20998	212,040		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.66	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.67	Call			199.98000	0.19998	202,040		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.67	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.65	Call			219.98000	0.21998	222,040		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.65	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	1,033
I2029	On	03/05/2018	Bond Future			104.53342	104.53342	104.53169	104.53169			0.00	0	1,370
I2029	On	02/08/2018	Bond Future			106.47090	106.47090	106.46878	106.46878			0.00	0	0
Total I2029 Future												0.00	0	1,370
Total For I2029												0.00	0	1,370
I2033	On	03/05/2018	Bond Future			109.08222	109.08222	109.15015	109.15015			0.00	0	6,055
I2033	On	02/08/2018	Bond Future			111.10396	111.10396	111.17277	111.17277			0.00	0	1,515
Total I2033 Future												0.00	0	7,570
I2033	On	03/05/2018	Bond Future	107.69	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.70	Call			1,450.15000	1,450.15	1,382,220		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.70	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.71	Call			1,440.15000	1,440.15	1,372,220		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.71	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.69	Call			1,460.15000	1,460.15	1,392,220		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.92	Call			1,252.77000	1.25277	1,183,960		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.92	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.93	Call			1,242.77000	1.24277	1,173,960		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.93	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.94	Call			1,232.77000	1.23277	1,163,960		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2033	On	02/08/2018	Bond Future	109.94	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	7,570
I2038	On	03/05/2018	Bond Future			134.47291	134.47291	134.47037	134.47037			0.00	0	8,991
I2038	On	02/08/2018	Bond Future			135.41238	135.41238	135.40920	135.40920			0.00	0	0
Total I2038 Future												0.00	0	8,991
I2038	On	03/05/2018	Bond Future	132.29	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Call			2,200.37000	2.20037	2,202,910		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Call			2,190.37000	2.19037	2,192,910		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.29	Call			2,180.37000	2.18037	2,182,910		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.54	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.55	Call			859.20000	0.85920	862,380		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.55	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.53	Call			879.20000	0.87920	882,380		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.53	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.54	Call			869.20000	0.86920	872,380		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	8,991
I2046	On	03/05/2018	Bond Future			129.39098	129.39098	129.38814	129.38814			0.00	0	10,874
I2046	On	02/08/2018	Bond Future			131.78920	131.78920	131.78582	131.78582			0.00	0	0
Total I2046 Future												0.00	0	10,874
I2046	On	03/05/2018	Bond Future	127.94	Call			1,448.14000	1.44814	1,450,980		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.94	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.95	Call			1,438.14000	1.43814	1,440,980		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.95	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.93	Call			1,458.14000	1.45814	1,460,980		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.93	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.78	Call			3,005.82000	3.00582	3,009,200		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.78	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.79	Call			2,995.82000	2.99582	2,999,200		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.79	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.77	Call			3,015.82000	3.01582	3,019,200		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.77	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	10,874
I2050	On	03/05/2018	Bond Future			137.54111	137.54111	137.53807	137.53807			0.00	0	9,788
I2050	On	02/08/2018	Bond Future			138.35763	138.35763	138.35396	138.35396			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2050 Future												0.00	0	9,788
I2050	On	03/05/2018	Bond Future	135.62	Call			1,918.07000	1.91807	1,921,110		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.62	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.63	Call			1,908.07000	1.90807	1,911,110		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.63	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Call			1,928.07000	1.92807	1,931,110		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.53	Call			823.96000	0.82396	827,630		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.53	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.54	Call			813.96000	0.81396	817,630		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.54	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.52	Call			833.96000	0.83396	837,630		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.52	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	9,788
R186	On	03/05/2018	Bond Future			8.03359	119.09393	8.06931	118.85383		6.18	67,526,258.31	567	191,673
R186	On	02/08/2018	Bond Future			8.05744	115.99535	8.09480	115.75031		6.86	0.00	0	291
R186	On	01/11/2018	Bond Future			8.07827	118.16255	8.11705	117.91448		6.91	0.00	0	0
Total R186 Future												67,526,258.31	567	191,964
R186	On	03/05/2018	Bond Future	8.25	Put			391.16000	0.39116	314,990	6.49	0.00	0	3,500
R186	On	03/05/2018	Bond Future	7.85	Put			1,759.75000	1.75975	1,568,920	6.02	0.00	0	0
R186	On	03/05/2018	Bond Future	7.85	Call			275.19000	0.27519	324,460	6.02	0.00	0	500
R186	On	03/05/2018	Bond Future	8.35	Call			2,106.70000	2.10670	2,293,710	6.61	0.00	0	0
R186	On	03/05/2018	Bond Future	8.35	Put			242.66000	0.24266	189,570	6.61	0.00	0	500
R186	On	03/05/2018	Bond Future	8.45	Call			2,663.57000	2.66357	2,868,410	6.74	0.00	0	0
R186	On	03/05/2018	Bond Future	8.70	Call			4,167.77000	4.16777	4,397,350	7.05	0.00	0	0
R186	On	03/05/2018	Bond Future	8.70	Put			34.68000	0.03468	24,160	7.05	0.00	0	0
R186	On	03/05/2018	Bond Future	8.50	Call			2,954.58000	2.95458	3,166,430	6.80	0.00	0	0
R186	On	03/05/2018	Bond Future	8.50	Put			110.67000	0.11067	82,420	6.80	0.00	0	3,500
R186	On	03/05/2018	Bond Future	8.25	Call			1,595.69000	1.59569	1,759,620	6.49	0.00	0	0
R186	On	03/05/2018	Bond Future	8.85	Put			13.52000	0.01352	8,950	7.23	0.00	0	4,745
R186	On	03/05/2018	Bond Future	8.40	Put			188.44000	0.18844	144,930	6.68	0.00	0	3,500
R186	On	03/05/2018	Bond Future	8.40	Call			2,380.35000	2.38035	2,576,940	6.68	0.00	0	0
R186	On	03/05/2018	Bond Future	8.00	Put			1,081.66000	1.08166	932,210	6.18	0.00	0	0
R186	On	03/05/2018	Bond Future	8.00	Call			615.17000	0.61517	705,820	6.18	0.00	0	0
R186	On	03/05/2018	Bond Future	8.45	Put			145.04000	0.14504	109,780	6.74	0.00	0	0
R186	On	03/05/2018	Bond Future	8.69	Call			4,105.94000	4.10594	4,334,950	7.04	0.00	0	0
R186	On	03/05/2018	Bond Future	9.72	Call			10,411.91000	10.41191	10,652,010	7.42	0.00	0	0
R186	On	03/05/2018	Bond Future	9.72	Put			0.00000	0.00000	0,000	7.42	0.00	0	10,640
R186	On	03/05/2018	Bond Future	9.19	Put			0.95000	0.00095	0,540	7.42	0.00	0	0

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	03/05/2018	Bond Future	9.19	Call			7,210.91000	7.21091	7,450,600	7.42	0.00	0	0
R186	On	03/05/2018	Bond Future	8.85	Call			5,100.70000	5.10070	5,336,230	7.23	0.00	0	0
R186	On	03/05/2018	Bond Future	9.30	Call			7,885.43000	7.88543	8,125,380	7.42	0.00	0	1,093
R186	On	03/05/2018	Bond Future	10.14	Call			12,860.00000	12.86000	13,100,100	7.42	0.00	0	0
R186	On	03/05/2018	Bond Future	10.14	Put			0.00000	0.00000	0,000	7.42	0.00	0	0
R186	On	03/05/2018	Bond Future	9.75	Call			10,589.35000	10.58935	10,829,450	7.42	0.00	0	0
R186	On	03/05/2018	Bond Future	9.75	Put			0.00000	0.00000	0,000	7.42	0.00	0	3,200
R186	On	03/05/2018	Bond Future	8.69	Put			36.84000	0.03684	25,750	7.04	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Put			8.56000	0.00856	5,530	7.32	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Call			5,599.61000	5.59961	5,836,850	7.33	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Put			8.01000	0.00801	5,150	7.33	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Call			5,474.92000	5.47492	5,711,800	7.31	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Put			9.14000	0.00914	5,920	7.31	0.00	0	0
R186	On	03/05/2018	Bond Future	9.30	Put			0.33000	0.00033	0,180	7.42	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Call			5,537.27000	5.53727	5,774,340	7.32	0.00	0	0
R186	On	02/08/2018	Bond Future	7.50	Put			4,403.93000	4.40393	4,200,870	6.42	0.00	0	0
R186	On	02/08/2018	Bond Future	7.50	Call			420.03000	0.42003	462,010	6.42	0.00	0	1,470
R186	On	02/08/2018	Bond Future	8.47	Call			3,374.69000	3.37469	3,541,330	7.35	0.00	0	0
R186	On	02/08/2018	Bond Future	8.47	Put			951.33000	0.95133	872,930	7.35	0.00	0	0
R186	On	02/08/2018	Bond Future	8.48	Call			3,420.73000	3.42073	3,588,470	7.36	0.00	0	0
R186	On	02/08/2018	Bond Future	8.48	Put			933.71000	0.93371	856,410	7.36	0.00	0	0
R186	On	02/08/2018	Bond Future	8.46	Call			3,328.66000	3.32866	3,494,200	7.34	0.00	0	0
R186	On	02/08/2018	Bond Future	8.46	Put			969.01000	0.96901	889,510	7.34	0.00	0	0
R186	On	02/08/2018	Bond Future	8.25	Put			1,414.64000	1.41464	1,309,790	7.12	0.00	0	0
R186	On	02/08/2018	Bond Future	8.25	Call			2,425.29000	2.42529	2,565,480	7.12	0.00	0	1,470
R186	On	01/11/2018	Bond Future	7.96	Put			2,985.11000	2.98511	2,843,630	6.82	0.00	0	0
R186	On	01/11/2018	Bond Future	7.96	Call			1,976.14000	1.97614	2,082,730	6.82	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.46	Put			1,619.70000	1.61970	1,527,100	7.22	0.00	0	0
R186	On	01/11/2018	Bond Future	8.46	Call			3,783.24000	3.78324	3,938,710	7.22	0.00	0	5,000
R186	On	01/11/2018	Bond Future	9.14	Put			647.29000	0.64729	602,380	7.78	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.53	Call			4,079.21000	4.07921	4,240,710	7.28	0.00	0	0
R186	On	01/11/2018	Bond Future	8.54	Call			4,122.28000	4.12228	4,284,630	7.29	0.00	0	0
R186	On	01/11/2018	Bond Future	8.53	Put			1,480.66000	1.48066	1,394,090	7.28	0.00	0	0
R186	On	01/11/2018	Bond Future	8.54	Put			1,461.77000	1.46177	1,376,050	7.29	0.00	0	0
R186	On	01/11/2018	Bond Future	8.52	Call			4,036.63000	4.03663	4,197,290	7.27	0.00	0	0
R186	On	01/11/2018	Bond Future	8.52	Put			1,500.09000	1.50009	1,412,680	7.27	0.00	0	0
R186	On	01/11/2018	Bond Future	9.14	Call			6,944.51000	6.94451	7,147,670	7.78	0.00	0	0
Total R186 Option												0.00	0	49,118
Total For R186												67,526,258.31	567	241,082
R197	On	03/05/2018	Bond Future			310.27016	310.27016	310.26807	310.26807			0.00	0	2,388

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R197 Future												0.00	0	2,388
R197	On	03/05/2018	Bond Future	304.45	Call			5,818.07000	5.81807	5,820,160		0.00	0	0
R197	On	03/05/2018	Bond Future	304.45	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Call			5,808.07000	5.80807	5,810,160		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.44	Call			5,828.07000	5.82807	5,830,160		0.00	0	0
R197	On	03/05/2018	Bond Future	304.44	Put			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	2,388
R202	On	03/05/2018	Bond Future			250.33055	250.33055	249.25765	249.25765		3.91	0.00	0	23,110
Total R202 Future												0.00	0	23,110
R202	On	03/05/2018	Bond Future	247.48	Call			2,364.47000	2.36447	3,169,670	4.60	0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Put			586.82000	0.58682	319,120	4.60	0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Call			2,357.40000	2.35740	3,161,540	4.60	0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Put			589.75000	0.58975	320,990	4.60	0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Call			2,371.55000	2.37155	3,177,820	4.60	0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Put			583.90000	0.58390	317,270	4.60	0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	23,110
R2023	On	03/05/2018	Bond Future			7.43976	102.67255	7.44477	102.65243		4.01	616,035.30	6	72,806
Total R2023 Future												616,035.30	6	72,806
R2023	On	03/05/2018	Bond Future	8.28	Call			3,289.44000	3.28944	3,309,070	4.62	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Put			2.66000	0.00266	2,170	4.62	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Call			3,327.79000	3.32779	3,347,450	4.63	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Put			2.46000	0.00246	2,000	4.63	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Call			3,251.09000	3.25109	3,270,680	4.62	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Put			2.88000	0.00288	2,350	4.62	0.00	0	0
R2023	On	03/05/2018	Bond Future	9.19	Call			6,720.43000	6.72043	6,740,550	4.71	0.00	0	0
R2023	On	03/05/2018	Bond Future	9.19	Put			0.00000	0.00000	0,000	4.71	0.00	0	2,500
Total R2023 Option												0.00	0	2,500
Total For R2023												616,035.30	6	75,306
R2030	On	03/05/2018	Bond Future			8.43115	98.95007	8.46689	98.69306		8.60	0.00	0	95,577
R2030	On	02/08/2018	Bond Future			8.46541	96.77354	8.50246	96.51140		9.28	0.00	0	127
Total R2030 Future												0.00	0	95,704
R2030	On	03/05/2018	Bond Future	9.51	Call			7,116.52000	7.11652	7,371,920	10.31	0.00	0	0
R2030	On	03/05/2018	Bond Future	9.51	Put			4.40000	0.00440	2,790	10.31	0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Call			6,987.61000	6.98761	7,242,790	10.29	0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Put			5.06000	0.00506	3,230	10.29	0.00	0	0
R2030	On	03/05/2018	Bond Future	9.50	Call			7,052.12000	7.05212	7,307,400	10.31	0.00	0	0

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	03/05/2018	Bond Future	9.50	Put			4.75000	0.00475	3,020	10.31	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.46	Call			6,803.27000	6.80327	7,030,840	10.49	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.46	Put			347.88000	0.34788	313,310	10.49	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.47	Call			6,860.73000	6.86073	7,088,870	10.51	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.91	Put			994.96000	0.99496	914,280	9.71	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.91	Call			3,816.45000	3.81645	3,997,910	9.71	0.00	0	7,850
R2030	On	02/08/2018	Bond Future	9.50	Call			7,033.46000	7.03346	7,263,270	10.55	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.47	Put			341.05000	0.34105	307,050	10.51	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.45	Call			6,745.90000	6.74590	6,972,890	10.48	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.50	Put			321.29000	0.32129	288,960	10.55	0.00	0	7,850
R2030	On	02/08/2018	Bond Future	9.45	Put			354.85000	0.35485	319,700	10.48	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.51	Put			1,997.58000	1.99758	1,864,590	9.17	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.51	Call			2,050.82000	2.05082	2,179,970	9.17	0.00	0	7,850
Total R2030 Option												0.00	0	23,550
Total For R2030												0.00	0	119,254
R2032	On	03/05/2018	Bond Future			8.61091	97.94983	8.64660	97.67012		9.73	979,498.30	10	60,208
R2032	On	02/08/2018	Bond Future			8.64492	99.76055	8.68180	99.47526		10.07	0.00	0	2
Total R2032 Future												979,498.30	10	60,210
R2032	On	03/05/2018	Bond Future	9.71	Call			7,843.87000	7.84387	8,121,890	11.47	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Put			4.61000	0.00461	2,920	11.47	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Call			7,912.99000	7.91299	8,191,100	11.49	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Put			4.34000	0.00434	2,740	11.49	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Call			7,774.70000	7.77470	8,052,630	11.45	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Put			4.90000	0.00490	3,120	11.45	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.67	Call			7,610.43000	7.61043	7,858,310	11.39	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.67	Put			385.11000	0.38511	347,700	11.39	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Call			7,672.28000	7.67228	7,920,760	11.41	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Put			377.80000	0.37780	340,990	11.41	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Call			7,548.64000	7.54864	7,795,910	11.38	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Put			392.56000	0.39256	354,540	11.38	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												979,498.30	10	60,210
R2035	On	03/05/2018	Bond Future			8.76109	102.63444	8.79677	102.32187		13.54	0.00	0	78,610
R2035	On	02/08/2018	Bond Future			8.79582	104.53170	8.83262	104.21295		14.29	0.00	0	3
Total R2035 Future												0.00	0	78,613
R2035	On	03/05/2018	Bond Future	9.25	Call			4,173.46000	4.17346	4,425,520	13.66	0.00	0	0
R2035	On	03/05/2018	Bond Future	9.25	Put			324.57000	0.32457	264,060	13.66	0.00	0	1,000
R2035	On	03/05/2018	Bond Future	9.91	Call			9,084.65000	9.08465	9,393,440	13.98	0.00	0	0
R2035	On	03/05/2018	Bond Future	9.91	Put			11.92000	0.01192	8,140	13.98	0.00	0	0
R2035	On	03/05/2018	Bond Future	9.89	Call			8,934.12000	8.93412	9,242,500	13.97	0.00	0	0

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	03/05/2018	Bond Future	9.89	Put			13.40000	0.01340	9,210	13.97	0.00	0	0
R2035	On	03/05/2018	Bond Future	8.75	Put			1,802.04000	1.80204	1,612,590	13.78	0.00	0	0
R2035	On	03/05/2018	Bond Future	8.75	Call			1,392.03000	1.39203	1,515,150	13.78	0.00	0	1,000
R2035	On	03/05/2018	Bond Future	9.90	Call			9,009.41000	9.00941	9,318,000	13.97	0.00	0	0
R2035	On	03/05/2018	Bond Future	9.90	Put			12.64000	0.01264	8,660	13.97	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.42	Put			1,474.05000	1.47405	1,379,060	14.49	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.43	Call			6,424.03000	6.42403	6,648,840	14.49	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.43	Put			1,451.66000	1.45166	1,357,720	14.49	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.44	Call			6,482.22000	6.48222	6,708,060	14.50	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.44	Put			1,429.75000	1.42975	1,336,840	14.50	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.42	Call			6,366.22000	6.36622	6,589,980	14.49	0.00	0	0
Total R2035 Option												0.00	0	2,000
Total For R2035												0.00	0	80,613
R2037	On	03/05/2018	Bond Future			8.86266	98.96892	8.89840	98.65388		11.23	593,813.52	6	46,822
R2037	On	02/08/2018	Bond Future			8.90236	96.54234	8.93920	96.22113		12.17	0.00	0	731
Total R2037 Future												593,813.52	6	47,553
R2037	On	03/05/2018	Bond Future	9.99	Put			7.00000	0.00700	4,560	13.41	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Call			8,771.11000	8.77111	9,083,460	13.37	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Put			7.81000	0.00781	5,120	13.37	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Call			8,846.61000	8.84661	9,159,100	13.39	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Put			7.39000	0.00739	4,840	13.39	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Call			8,922.03000	8.92203	9,234,630	13.41	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.96	Call			8,745.77000	8.74577	9,024,300	13.74	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.96	Put			455.88000	0.45588	413,200	13.74	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Call			8,813.41000	8.81341	9,092,570	13.76	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Put			447.82000	0.44782	405,770	13.76	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Call			8,678.29000	8.67829	8,956,160	13.72	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Put			464.20000	0.46420	420,860	13.72	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												593,813.52	6	47,553
R204	On	03/05/2018	Bond Future			6.67089	103.81635	6.66750	103.81840		12.75	0.00	0	21,667
Total R204 Future												0.00	0	21,667
R204	On	03/05/2018	Bond Future	7.09	Call			1,389.61000	1.38961	1,366,700	10.79	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Put			1,134.75000	1.13475	1,113,890	10.79	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Call			1,392.78000	1.39278	1,369,880	10.79	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Put			1,131.90000	1.13190	1,111,050	10.79	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Call			1,386.45000	1.38645	1,363,540	10.79	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Put			1,137.61000	1.13761	1,116,750	10.79	0.00	0	0
Total R204 Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R204									0.00	0	21,667
R2040 On 03/05/2018 Bond Future			8.92264	103.12411	8.96846	102.68646		11.85	515,620.55	5	45,123
R2040 On 02/08/2018 Bond Future			8.96233	100.52400	9.00952	100.07784		12.84	0.00	0	420
Total R2040 Future									515,620.55	5	45,543
R2040 On 03/05/2018 Bond Future	10.00	Call			9,114.21000	9.11421	9,547,440	13.92	0.00	0	1,500
R2040 On 03/05/2018 Bond Future	9.00	Put			1,201.08000	1.20108	988,870	11.67	0.00	0	0
R2040 On 03/05/2018 Bond Future	9.00	Call			1,500.58000	1.50058	1,726,020	11.67	0.00	0	1,239
R2040 On 03/05/2018 Bond Future	8.50	Put			4,725.15000	4.72515	4,316,040	10.77	0.00	0	0
R2040 On 03/05/2018 Bond Future	8.50	Call			104.55000	0.10455	133,090	10.77	0.00	0	1,011
R2040 On 03/05/2018 Bond Future	10.07	Put			7.96000	0.00796	4,830	14.08	0.00	0	0
R2040 On 03/05/2018 Bond Future	10.08	Call			9,760.06000	9.76006	10,194,730	14.10	0.00	0	0
R2040 On 03/05/2018 Bond Future	10.08	Put			7.54000	0.00754	4,560	14.10	0.00	0	0
R2040 On 03/05/2018 Bond Future	10.06	Call			9,599.15000	9.59915	10,033,520	14.06	0.00	0	0
R2040 On 03/05/2018 Bond Future	10.06	Put			8.40000	0.00840	5,120	14.06	0.00	0	0
R2040 On 03/05/2018 Bond Future	10.00	Put			11.61000	0.01161	7,190	13.92	0.00	0	0
R2040 On 03/05/2018 Bond Future	10.07	Call			9,679.65000	9.67965	10,114,170	14.08	0.00	0	0
R2040 On 02/08/2018 Bond Future	10.04	Call			9,509.30000	9.50930	9,898,170	14.45	0.00	0	0
R2040 On 02/08/2018 Bond Future	10.04	Put			503.11000	0.50311	445,820	14.45	0.00	0	0
R2040 On 02/08/2018 Bond Future	10.05	Call			9,581.42000	9.58142	9,971,160	14.47	0.00	0	0
R2040 On 02/08/2018 Bond Future	10.05	Put			494.30000	0.49430	437,880	14.47	0.00	0	0
R2040 On 02/08/2018 Bond Future	10.03	Call			9,437.21000	9.43721	9,825,220	14.43	0.00	0	0
R2040 On 02/08/2018 Bond Future	10.03	Put			512.06000	0.51206	453,910	14.43	0.00	0	0
Total R2040 Option									0.00	0	3,750
Total For R2040									515,620.55	5	49,293
R2044 On 03/05/2018 Bond Future			8.97238	100.10125	9.02322	99.60514		12.55	0.00	0	27,123
R2044 On 02/08/2018 Bond Future			9.01126	97.57050	9.06357	97.06474		13.61	0.00	0	0
Total R2044 Future									0.00	0	27,123
R2044 On 03/05/2018 Bond Future	10.10	Put			9.52000	0.00952	5,610	14.74	0.00	0	0
R2044 On 03/05/2018 Bond Future	10.11	Call			9,685.28000	9.68528	10,177,670	14.76	0.00	0	0
R2044 On 03/05/2018 Bond Future	10.11	Put			9.03000	0.00903	5,310	14.76	0.00	0	0
R2044 On 03/05/2018 Bond Future	10.09	Call			9,523.09000	9.52309	10,015,090	14.71	0.00	0	0
R2044 On 03/05/2018 Bond Future	10.09	Put			10.04000	0.01004	5,930	14.71	0.00	0	0
R2044 On 03/05/2018 Bond Future	10.10	Call			9,604.23000	9.60423	10,096,430	14.74	0.00	0	0
R2044 On 02/08/2018 Bond Future	10.06	Call			9,430.93000	9.43093	9,867,370	15.37	0.00	0	0
R2044 On 02/08/2018 Bond Future	10.06	Put			574.70000	0.57470	505,380	15.37	0.00	0	0
R2044 On 02/08/2018 Bond Future	10.07	Call			9,503.07000	9.50307	9,940,510	15.39	0.00	0	0
R2044 On 02/08/2018 Bond Future	10.07	Put			564.94000	0.56494	496,620	15.39	0.00	0	0
R2044 On 02/08/2018 Bond Future	10.05	Call			9,358.72000	9.35872	9,794,150	15.34	0.00	0	0
R2044 On 02/08/2018 Bond Future	10.05	Put			584.51000	0.58451	514,180	15.34	0.00	0	0
Total R2044 Option									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2044									0.00	0	27,123
R2048 On 03/05/2018 Bond Future			8.93048	99.74673	8.98123	99.23115		13.09	398,986.92	4	90,928
Total R2048 Future									398,986.92	4	90,928
R2048 On 03/05/2018 Bond Future	10.06	Call			9,950.26000	9.95026	10,461,470	15.52	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.06	Put			10.77000	0.01077	6,400	15.52	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.07	Call			10,033.48000	10.03348	10,544,890	15.54	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.07	Put			10.23000	0.01023	6,060	15.54	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.05	Call			9,866.94000	9.86694	10,377,940	15.49	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.05	Put			11.35000	0.01135	6,770	15.49	0.00	0	0
Total R2048 Option									0.00	0	0
Total For R2048									398,986.92	4	90,928
R207 On 03/05/2018 Bond Future			6.83716	102.89653	6.83613	102.89816		0.98	0.00	0	23,553
Total R207 Future									0.00	0	23,553
R207 On 03/05/2018 Bond Future	7.57	Call			1,149.17000	1.14917	1,147,520	1.25	0.00	0	0
R207 On 03/05/2018 Bond Future	7.57	Put			0.07000	0.00007	0,050	1.25	0.00	0	0
R207 On 03/05/2018 Bond Future	7.58	Call			1,164.70000	1.16470	1,163,060	1.25	0.00	0	0
R207 On 03/05/2018 Bond Future	7.58	Put			0.06000	0.00006	0,050	1.25	0.00	0	0
R207 On 03/05/2018 Bond Future	7.56	Call			1,133.64000	1.13364	1,131,990	1.24	0.00	0	0
R207 On 03/05/2018 Bond Future	7.56	Put			0.08000	0.00008	0,060	1.24	0.00	0	0
Total R207 Option									0.00	0	0
Total For R207									0.00	0	23,553
R208 On 03/05/2018 Bond Future			7.08077	99.83859	7.08546	99.82656		2.09	70,885,398.90	710	35,684
Total R208 Future									70,885,398.90	710	35,684
R208 On 03/05/2018 Bond Future	7.77	Call			1,738.38000	1.73838	1,750,120	2.52	0.00	0	0
R208 On 03/05/2018 Bond Future	7.77	Put			1.55000	0.00155	1,260	2.52	0.00	0	0
R208 On 03/05/2018 Bond Future	7.78	Call			1,763.33000	1.76333	1,775,100	2.53	0.00	0	0
R208 On 03/05/2018 Bond Future	7.78	Put			1.41000	0.00141	1,150	2.53	0.00	0	0
R208 On 03/05/2018 Bond Future	7.79	Call			1,788.29000	1.78829	1,800,070	2.53	0.00	0	0
R208 On 03/05/2018 Bond Future	7.79	Put			1.29000	0.00129	1,040	2.53	0.00	0	0
Total R208 Option									0.00	0	0
Total For R208									70,885,398.90	710	35,684
R209 On 03/05/2018 Bond Future			8.79057	77.93523	8.82621	77.67154		11.36	37,564,780.86	482	87,270
R209 On 02/08/2018 Bond Future			8.82371	79.37592	8.86037	79.10700		12.22	0.00	0	816
R209 On 01/11/2018 Bond Future			8.85649	77.71025	8.89401	77.43740		12.95	0.00	0	0
Total R209 Future									37,564,780.86	482	88,086
R209 On 03/05/2018 Bond Future	9.85	Call			7,049.70000	7.04970	7,311,190	13.65	0.00	0	0
R209 On 03/05/2018 Bond Future	9.85	Put			6.25000	0.00625	4,050	13.65	0.00	0	0
R209 On 03/05/2018 Bond Future	9.86	Call			7,113.27000	7.11327	7,374,900	13.65	0.00	0	0
R209 On 03/05/2018 Bond Future	9.86	Put			5.81000	0.00581	3,750	13.65	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
R209	On	03/05/2018	Bond Future	9.84	Call			6,986.07000	6.98607	7,247,410	13.65	0.00	0	0
R209	On	03/05/2018	Bond Future	8.95	Call			1,532.53000	1.53253	1,691,710	11.70	0.00	0	0
R209	On	03/05/2018	Bond Future	9.47	Put			55.41000	0.05541	40,210	12.90	0.00	0	250
R209	On	03/05/2018	Bond Future	9.77	Call			6,538.80000	6.53880	6,798,950	13.58	0.00	0	0
R209	On	03/05/2018	Bond Future	9.77	Put			10.63000	0.01063	7,090	13.58	0.00	0	250
R209	On	03/05/2018	Bond Future	9.30	Put			131.80000	0.13180	100,260	12.51	0.00	0	0
R209	On	03/05/2018	Bond Future	9.30	Call			3,515.58000	3.51558	3,747,730	12.51	0.00	0	0
R209	On	03/05/2018	Bond Future	8.95	Put			626.77000	0.62677	522,260	11.70	0.00	0	0
R209	On	03/05/2018	Bond Future	10.22	Put			0.31000	0.00031	0,170	13.65	0.00	0	435
R209	On	03/05/2018	Bond Future	9.75	Put			11.91000	0.01191	7,990	13.54	0.00	0	0
R209	On	03/05/2018	Bond Future	9.75	Call			6,410.38000	6.41038	6,670,150	13.54	0.00	0	435
R209	On	03/05/2018	Bond Future	9.19	Put			222.85000	0.22285	174,630	12.26	0.00	0	0
R209	On	03/05/2018	Bond Future	9.19	Call			2,840.76000	2.84076	3,056,230	12.26	0.00	0	250
R209	On	03/05/2018	Bond Future	9.47	Call			4,600.10000	4.60010	4,848,590	12.90	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Put			6.72000	0.00672	4,370	13.65	0.00	0	0
R209	On	03/05/2018	Bond Future	10.00	Call			7,996.53000	7.99653	8,259,440	13.65	0.00	0	0
R209	On	03/05/2018	Bond Future	10.00	Put			1.99000	0.00199	1,210	13.65	0.00	0	11,067
R209	On	03/05/2018	Bond Future	10.73	Call			12,356.46000	12.35646	12,620,150	13.65	0.00	0	0
R209	On	03/05/2018	Bond Future	10.73	Put			0.00000	0.00000	0,000	13.65	0.00	0	435
R209	On	03/05/2018	Bond Future	10.22	Call			9,355.07000	9.35507	9,618,620	13.65	0.00	0	0
R209	On	02/08/2018	Bond Future	9.66	Put			586.38000	0.58638	535,980	13.80	0.00	0	0
R209	On	02/08/2018	Bond Future	9.66	Call			6,126.71000	6.12671	6,345,230	13.80	0.00	0	435
R209	On	02/08/2018	Bond Future	9.43	Call			4,885.20000	4.88520	5,084,630	13.38	0.00	0	0
R209	On	02/08/2018	Bond Future	9.43	Put			876.72000	0.87672	807,230	13.38	0.00	0	5,000
R209	On	02/08/2018	Bond Future	10.84	Call			12,723.25000	12.72325	12,987,900	14.05	0.00	0	0
R209	On	02/08/2018	Bond Future	10.40	Put			107.22000	0.10722	94,690	14.05	0.00	0	0
R209	On	02/08/2018	Bond Future	9.21	Put			1,272.96000	1.27296	1,180,540	12.98	0.00	0	500
R209	On	02/08/2018	Bond Future	8.83	Call			2,114.32000	2.11432	2,241,570	12.28	0.00	0	0
R209	On	02/08/2018	Bond Future	8.83	Put			2,337.00000	2.33700	2,195,330	12.28	0.00	0	500
R209	On	02/08/2018	Bond Future	10.39	Call			10,207.67000	10.20767	10,463,790	14.05	0.00	0	0
R209	On	02/08/2018	Bond Future	10.39	Put			110.09000	0.11009	97,290	14.05	0.00	0	0
R209	On	02/08/2018	Bond Future	10.40	Call			10,264.17000	10.26417	10,520,560	14.05	0.00	0	0
R209	On	02/08/2018	Bond Future	8.46	Call			975.31000	0.97531	1,050,480	11.69	0.00	0	5,000
R209	On	02/08/2018	Bond Future	8.96	Put			1,910.09000	1.91009	1,786,370	12.51	0.00	0	0
R209	On	02/08/2018	Bond Future	8.96	Call			2,634.07000	2.63407	2,779,270	12.51	0.00	0	5,000
R209	On	02/08/2018	Bond Future	10.38	Call			10,151.17000	10.15117	10,406,990	14.05	0.00	0	0
R209	On	02/08/2018	Bond Future	10.38	Put			113.04000	0.11304	99,940	14.05	0.00	0	0
R209	On	02/08/2018	Bond Future	9.21	Call			3,770.40000	3.77040	3,946,900	12.98	0.00	0	0
R209	On	02/08/2018	Bond Future	10.84	Put			30.97000	0.03097	26,700	14.05	0.00	0	435
R209	On	02/08/2018	Bond Future	10.21	Call			9,190.12000	9.19012	9,440,150	14.05	0.00	0	0
R209	On	02/08/2018	Bond Future	10.21	Put			174.93000	0.17493	156,040	14.05	0.00	0	435

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	8.49	Put			3,829.53000	3.82953	3,639,830	11.74	0.00	0	0
R209	On	02/08/2018	Bond Future	8.49	Call			1,048.73000	1.04873	1,127,950	11.74	0.00	0	500
R209	On	02/08/2018	Bond Future	8.46	Put			3,987.69000	3.98769	3,793,940	11.69	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Call			76,549.52000	76.54952	76,822,370	14.61	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Put			0.00000	0.00000	0,000	14.61	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Put			1,860.34000	1.86034	1,765,570	13.86	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Call			4,998.74000	4.99874	5,176,820	13.86	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Call			76,549.53000	76.54953	76,822,380	14.61	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Put			0.00000	0.00000	0,000	14.61	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Call			76,549.53000	76.54953	76,822,380	14.61	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Put			0.00000	0.00000	0,000	14.61	0.00	0	0
R209	On	01/11/2018	Bond Future	9.97	Call			8,103.00000	8.10300	8,324,620	14.61	0.00	0	0
R209	On	01/11/2018	Bond Future	9.97	Put			842.48000	0.84248	791,250	14.61	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Call			11,192.89000	11.19289	11,442,210	14.61	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Put			317.14000	0.31714	293,610	14.61	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Call			7,953.45000	7.95345	8,173,270	14.61	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Put			881.40000	0.88140	828,370	14.61	0.00	0	0
Total R209 Option												0.00	0	30,927
Total For R209												37,564,780.86	482	119,013
R210	On	03/05/2018	Bond Future			192.53202	192.53202	192.52884	192.52884			0.00	0	2,159
Total R210 Future												0.00	0	2,159
R210	On	03/05/2018	Bond Future	191.45	Call			1,078.84000	1.07884	1,082,020		0.00	0	0
R210	On	03/05/2018	Bond Future	191.45	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.46	Call			1,068.84000	1.06884	1,072,020		0.00	0	0
R210	On	03/05/2018	Bond Future	191.46	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.44	Call			1,088.84000	1.08884	1,092,020		0.00	0	0
R210	On	03/05/2018	Bond Future	191.44	Put			0.00000	0.00000	0,000		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	2,159
R212	On	03/05/2018	Bond Future			156.31174	156.31174	156.31091	156.31091			0.00	0	4,755
Total R212 Future												0.00	0	4,755
R212	On	03/05/2018	Bond Future	154.29	Call			2,020.91000	2.02091	2,021,740		0.00	0	0
R212	On	03/05/2018	Bond Future	154.29	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.30	Call			2,010.91000	2.01091	2,011,740		0.00	0	0
R212	On	03/05/2018	Bond Future	154.30	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.28	Call			2,030.91000	2.03091	2,031,740		0.00	0	0
R212	On	03/05/2018	Bond Future	154.28	Put			0.00000	0.00000	0,000		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	4,755

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/05/2018	Bond Future			8.49959	89.72529	8.54028	89.43692		9.12	0.00	0	44,803
R213	On	02/08/2018	Bond Future			8.52912	91.38394	8.57116	91.08986		9.79	0.00	0	1
Total R213 Future												0.00	0	44,804
R213	On	03/05/2018	Bond Future	9.57	Call			6,895.32000	6.89532	7,182,120	10.96	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Put			3.94000	0.00394	2,370	10.96	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Call			6,958.27000	6.95827	7,245,180	10.96	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Put			3.64000	0.00364	2,180	10.96	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Call			6,832.31000	6.83231	7,118,990	10.96	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Put			4.26000	0.00426	2,570	10.96	0.00	0	0
R213	On	02/08/2018	Bond Future	9.06	Call			4,226.78000	4.22678	4,439,410	10.62	0.00	0	0
R213	On	02/08/2018	Bond Future	9.06	Put			902.27000	0.90227	820,820	10.62	0.00	0	0
R213	On	02/08/2018	Bond Future	9.07	Call			4,277.07000	4.27707	4,490,820	10.63	0.00	0	0
R213	On	02/08/2018	Bond Future	9.07	Put			886.34000	0.88634	806,010	10.63	0.00	0	0
R213	On	02/08/2018	Bond Future	9.05	Call			4,176.69000	4.17669	4,388,180	10.60	0.00	0	0
R213	On	02/08/2018	Bond Future	9.05	Put			918.47000	0.91847	835,880	10.60	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	44,804
R214	On	03/05/2018	Bond Future			8.90542	77.89250	8.95616	77.49415		12.30	74,153,660.00	952	44,708
Total R214 Future												74,153,660.00	952	44,708
R214	On	03/05/2018	Bond Future	9.98	Call			7,391.16000	7.39116	7,786,100	14.77	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Put			8.23000	0.00823	4,820	14.77	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Call			7,456.96000	7.45696	7,852,120	14.77	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Put			7.67000	0.00767	4,480	14.77	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Call			7,325.27000	7.32527	7,720,000	14.77	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Put			8.81000	0.00881	5,190	14.77	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												74,153,660.00	952	44,708
Total for Bond												253,234,052.66	2,742	1,170,252
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
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future												0.00	0	0
Total For ES18												0.00	0	0
ES18A	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18A Future												0.00	0	0
Total For ES18A												0.00	0	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0

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

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 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
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

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 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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
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 03/05/2018 GOVI			633.82700	633.82700	632.03700	632.03700				0.00	0	474
Total GOVI Future										0.00	0	474
GOVI On 03/05/2018 GOVI	590.28	Call			417,570.00000	41.75700	435,470,000			0.00	0	0
GOVI On 03/05/2018 GOVI	590.28	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 03/05/2018 GOVI	590.29	Call			417,470.00000	41.74700	435,370,000			0.00	0	0
GOVI On 03/05/2018 GOVI	590.29	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 03/05/2018 GOVI	590.27	Call			417,670.00000	41.76700	435,570,000			0.00	0	0
GOVI On 03/05/2018 GOVI	590.27	Put			0.00000	0.00000	0,000			0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	474
Total for GOVI										0.00	0	474
AL37 On 03/05/2018 Index Future			589.26100	589.26100	589.14200	589.14200				0.00	0	0
Total AL37 Future										0.00	0	0
Total For AL37										0.00	0	0
AL7T On 03/05/2018 Index Future			695.79600	695.79600	694.27300	694.27300				0.00	0	0
Total AL7T Future										0.00	0	0
Total For AL7T										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	03/05/2018	Index Future			637.27600	637.27600	635.38600	635.38600			0.00	0	805
Total ALBI Future												0.00	0	805
Total For ALBI												0.00	0	805
IGOV	On	03/05/2018	Index Future			263.95200	263.95200	263.77500	263.77500			0.00	0	1,119
Total IGOV Future												0.00	0	1,119
Total For IGOV												0.00	0	1,119
Total for Index												0.00	0	1,924
JIBAR F	On	18/04/2018	Jibar Future			6.94000	93.06000	6.94000	93.06000			0.00	0	0
JIBAR F	On	20/06/2018	Jibar Future			6.89000	93.11000	6.89000	93.11000			0.00	0	0
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			92.92000	92.92000	93.11000	93.11000			0.00	0	0
10Y ST	On	16/03/2026	Interest Rate Swap			89.82000	89.82000	90.02000	90.02000			0.00	0	0
10Y ST	On	15/06/2026	Interest Rate Swap			88.48000	88.48000	88.70000	88.70000			0.00	0	0
10Y ST	On	21/09/2026	Interest Rate Swap			90.57000	90.57000	90.83000	90.83000			0.00	0	0
10Y ST	On	21/12/2026	Interest Rate Swap			94.32000	94.32000	94.61000	94.61000			0.00	0	0
10Y ST	On	15/03/2027	Interest Rate Swap			92.81000	92.81000	93.11000	93.11000			0.00	0	0
10Y ST	On	21/06/2027	Interest Rate Swap			94.83000	94.83000	95.13000	95.13000			0.00	0	0
10Y ST	On	20/09/2027	Interest Rate Swap			98.53000	98.53000	98.82000	98.82000			0.00	0	0
10Y ST	On	20/12/2027	Interest Rate Swap			98.82000	98.82000	99.10000	99.10000			0.00	0	0
10Y ST	On	22/03/2028	Interest Rate Swap			93.94000	93.94000	94.22000	94.22000			0.00	0	0
10Y ST	On	20/06/2028	Interest Rate Swap			99.41000	99.41000	99.68000	99.68000			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			100.02000	100.02000	100.02000	100.02000			0.00	0	0
1Y STN	On	20/12/2018	Interest Rate Swap			100.44000	100.44000	100.44000	100.44000			0.00	0	0
1Y STN	On	22/03/2019	Interest Rate Swap			99.40000	99.40000	99.41000	99.41000			0.00	0	0
1Y STN	On	20/06/2019	Interest Rate Swap			100.02000	100.02000	100.03000	100.03000			0.00	0	0
Total 1Y STND Future												0.00	0	0
Total For 1Y STND												0.00	0	0
2Y STN	On	15/06/2018	Interest Rate Swap			98.59000	98.59000	98.59000	98.59000			0.00	0	0
2Y STN	On	21/09/2018	Interest Rate Swap			98.49000	98.49000	98.49000	98.49000			0.00	0	0
2Y STN	On	21/12/2018	Interest Rate Swap			98.82000	98.82000	98.83000	98.83000			0.00	0	0

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 15/03/2019			99.15000	99.15000	99.16000	99.16000			0.00	0	0
2Y STN On 21/06/2019			99.47000	99.47000	99.48000	99.48000			0.00	0	0
2Y STN On 20/09/2019			99.79000	99.79000	99.81000	99.81000			0.00	0	0
2Y STN On 20/12/2019			100.66000	100.66000	100.69000	100.69000			0.00	0	0
2Y STN On 23/03/2020			98.33000	98.33000	98.36000	98.36000			0.00	0	0
2Y STN On 22/06/2020			100.12000	100.12000	100.16000	100.16000			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			95.55000	95.55000	95.60000	95.60000			0.00	0	0
5Y STN On 16/03/2021			94.69000	94.69000	94.75000	94.75000			0.00	0	0
5Y STN On 15/06/2021			93.79000	93.79000	93.86000	93.86000			0.00	0	0
5Y STN On 21/09/2021			93.87000	93.87000	93.94000	93.94000			0.00	0	0
5Y STN On 21/12/2021			95.99000	95.99000	96.06000	96.06000			0.00	0	51
5Y STN On 15/03/2022			96.05000	96.05000	96.13000	96.13000			0.00	0	0
5Y STN On 21/06/2022			97.16000	97.16000	97.24000	97.24000			0.00	0	0
5Y STN On 20/09/2022			99.29000	99.29000	99.38000	99.38000			0.00	0	0
5Y STN On 20/12/2022			100.47000	100.47000	100.57000	100.57000			0.00	0	0
5Y STN On 22/03/2023			95.47000	95.47000	95.59000	95.59000			0.00	0	0
5Y STN On 20/06/2023			99.74000	99.74000	99.87000	99.87000			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 :									253,234,052.66	2,742	1,207,701
AA05 On 22/03/2019			8.06000	101.55407	8.06000	101.53226			559,712,192,000.00	69,443,200	517,360,800
Total AA05 SPOT									559,712,192,000.00	69,443,200	517,360,800
Total For AA05									559,712,192,000.00	69,443,200	517,360,800
AA06 On 15/04/2021				98.48129		98.45870			0.00	0	0
Total AA06 SPOT									0.00	0	0
Total For AA06									0.00	0	0
AA06/JI On 15/04/2021			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			9.14000	100.77680	9.14500	100.73906			0.00	0	0
Total AA07 SPOT									0.00	0	0
Total For AA07									0.00	0	0
AB01/R On 24/11/2020			10.00000	105.57500	10.00000	105.54800			0.00	0	0
Total AB01/R186 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 AB01/R186										0.00	0	0
AB011 On 21/11/2018 Spot Bond				101.63209		101.60866				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			7.85000	103.45543	7.85000	103.43343				0.00	0	1,500,000,000
Total AB013 SPOT										0.00	0	1,500,000,000
Total For AB013										0.00	0	1,500,000,000
AB014L On 19/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 19/11/2019 Spot Bond			10.84000	104.21870	10.84000	104.18832				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0
AB016L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB016U SPOT										0.00	0	0
Total For AB016U										0.00	0	0
AB017L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB017U SPOT										0.00	0	0
Total For AB017U										0.00	0	0
AB018L On 04/09/2020 Spot Bond			11.37000	101.10733	11.37000	101.07695				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	101.19191	11.81000	101.16036				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	24.89870	100.00000	24.84299				0.00	0	0
Total AB024U 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 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	18.86700	100.00000	18.82479				0.00	0	0
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB030U SPOT										0.00	0	0
Total For AB030U										0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB031U SPOT										0.00	0	0
Total For AB031U										0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB032U SPOT										0.00	0	0
Total For AB032U										0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	106.19200	10.00000	106.16400				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			3.94000	279.23467	3.94000	279.17807				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				101.92192		101.89907				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN09 On 17/03/2026 Spot Bond				100.70942		100.68433				0.00	0	0
Total ABFN09 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 ABFN09										0.00	0	0
ABFN1: On 28/10/2019 Spot Bond				101.50244		101.47975				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				100.16280		100.14298				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				102.15641		102.13390				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				101.36248		101.33851				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				101.66244		101.63940				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1: On 11/11/2022 Spot Bond				102.06489		102.04107				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				101.36134		101.33846				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				100.41933		100.39471				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				101.18516		101.16220				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN2: On 30/05/2022 Spot Bond				101.23150		101.20754				0.00	0	0
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN2: On 30/05/2024 Spot Bond				102.47127		102.44592				0.00	0	0
Total ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0
ABFN2: On 25/05/2027 Spot Bond				102.24361		102.21713				0.00	0	580,000,000
Total ABFN23 SPOT										0.00	0	580,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABFN23									0.00	0	580,000,000
ABFN2: On 17/10/2020 Spot Bond				99.68600		99.66494			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				99.84581		99.82343			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				99.83819		99.81474			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			8.90000	106.30197	8.90000	106.27641			0.00	0	0
Total ABK1 SPOT									0.00	0	0
Total For ABK1									0.00	0	0
ABK10 On 14/02/2020 Spot Bond				100.47222		100.44400			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				101.74139		101.71493			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				95.22139		95.19016			0.00	0	0
Total ABK12 SPOT									0.00	0	0
Total For ABK12									0.00	0	0
ABK2 On 24/05/2018 Spot Bond			8.60000	103.67518	8.60000	103.65102		297,071,520,000.00		34,543,200	8,635,800
Total ABK2 SPOT								297,071,520,000.00		34,543,200	8,635,800
Total For ABK2								297,071,520,000.00		34,543,200	8,635,800
ABK3 On 07/11/2018 Spot Bond				102.33158		102.30629			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
ABK4 On 24/05/2018 Spot Bond				101.25176		101.22714			0.00	45,898,400	11,474,600
Total ABK4 SPOT									0.00	45,898,400	11,474,600
Total For ABK4									0.00	45,898,400	11,474,600
ABK4/J On 24/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABK4/JIBAR SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABK4/JIBAR										0.00	0	0
ABK5 On 31/10/2018 Spot Bond				101.96127		101.93546				0.00	0	0
Total ABK5 SPOT										0.00	0	0
Total For ABK5										0.00	0	0
ABK5/J On 31/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABK5/JIBAR SPOT										0.00	0	0
Total For ABK5/JIBAR										0.00	0	0
ABK6 On 05/06/2020 Spot Bond				100.99406		100.96757				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				99.81862		99.79102				0.00	0	0
Total ABK7 SPOT										0.00	0	0
Total For ABK7										0.00	0	0
ABK8 On 03/06/2021 Spot Bond				95.37735		95.34779				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				99.52231		99.49480				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			3.99000	156.08075	3.99000	156.04882				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			5.36000	139.08961	5.36000	139.05612				0.00	0	0
Total ABKI02 SPOT										0.00	0	0
Total For ABKI02										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			100.00000	24.63333	100.00000	24.57616				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			6.84000	116.40728	6.84000	116.37466				0.00	0	2,142,000,000
Total ABKI03 SPOT										0.00	0	2,142,000,000
Total For ABKI03										0.00	0	2,142,000,000
ABKI03 On 13/10/2021 Spot Bond			100.00000	9.84483	100.00000	9.82198				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			8.17000	113.51376	8.17000	113.47821				0.00	0	0
Total ABKI04 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 ABKI04										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	7.70088	100.00000	7.68319				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				87.90029		87.76471				0.00	0	864,763,800
Total ABKS1 SPOT										0.00	0	864,763,800
Total For ABKS1										0.00	0	864,763,800
ABN05 On 18/04/2021 Spot Bond			3.15000	191.28761	3.15000	191.25295				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			3.02000	127.08455	3.02000	127.06189				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			2.99000	179.38626	2.99000	179.35460				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			2.95500	231.33645	2.99000	230.32367				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			9.05000	95.80316	9.05500	95.76131				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN74 On 09/05/2018 Spot Bond				140.19500		140.14000				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			9.43000	109.39985	9.46500	109.15926				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			8.26500	96.25892	8.27000	96.22498				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				101.76684		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				116.43968		116.43968				0.00	0	0
Total ABN86 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 ABN86									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			9.97500	106.14856	10.01000	105.91590			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				100.76147		100.73674			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				101.75107		101.72573			0.00	0	0
Total ABN92 SPOT									0.00	0	0
Total For ABN92									0.00	0	0
ABS11 On 09/04/2021 Spot Bond			8.29000	102.99682	8.29500	102.96068			0.00	0	620,000,000
Total ABS11 SPOT									0.00	0	620,000,000
Total For ABS11									0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			8.33500	105.49003	8.33500	105.46624		248,563,036,000.00		29,821,600	14,910,800
Total ABS12 SPOT								248,563,036,000.00		29,821,600	14,910,800
Total For ABS12								248,563,036,000.00		29,821,600	14,910,800
ABS12/ On 14/05/2020 Spot Bond			9.20000	103.85628	9.20000	103.83047			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			8.97000	106.28443	8.97500	106.24158			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			8.23000	106.28742	8.23500	106.25211			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ABS15 On 11/11/2022 Spot Bond			8.73000	107.87482	8.73500	107.83034			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			9.02500	111.70020	9.06000	111.47480			0.00	0	3,000,000,000
Total ABS16 SPOT									0.00	0	3,000,000,000
Total For ABS16									0.00	0	3,000,000,000
ABS17 On 11/11/2027 Spot Bond			9.31000	112.67255	9.34500	112.41358			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			8.90000	104.38913	8.90500	104.34264			0.00	0	0
Total ABS18 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 ABS18									0.00	0	0
ABS6 On 01/06/2020 Spot Bond			7.92500	103.44462	7.92500	103.42253			0.00	0	0
Total ABS6 SPOT									0.00	0	0
Total For ABS6									0.00	0	0
ABS7 On 11/09/2026 Spot Bond			9.48500	96.79175	9.51000	96.62834			0.00	0	3,970,000,000
Total ABS7 SPOT									0.00	0	3,970,000,000
Total For ABS7									0.00	0	3,970,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	9.50031	100.00000	9.47939			0.00	0	0
Total ABS7/R186 SPOT									0.00	0	0
Total For ABS7/R186									0.00	0	0
ABS12 On 07/12/2023 Spot Bond			2.99000	292.30632	2.99000	292.25458			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS14 On 31/01/2022 Spot Bond			2.34000	152.59105	2.34000	152.56669			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT01U SPOT									0.00	0	0
Total For ABT01U									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ACIF1U SPOT									0.00	0	0
Total For ACIF1U									0.00	0	0
ACL047 On 22/10/2018 Spot Bond				95.89885		95.88971			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	106.19200	10.00000	106.16400			0.00	0	0
Total ACL089/JIBAR SPOT									0.00	0	0
Total For ACL089/JIBAR									0.00	0	0
ACL095 On 20/12/2018 Spot Bond				100.59219		100.56625			0.00	0	0
Total ACL095 SPOT									0.00	0	0
Total For ACL095									0.00	0	0
ACL096 On 20/06/2020 Spot Bond				97.79662		100.57935			0.00	0	100,000,000
Total ACL096 SPOT									0.00	0	100,000,000
Total For ACL096									0.00	0	100,000,000
ACL097 On 20/12/2025 Spot Bond				88.96064		100.58462			0.00	0	5,180,000,000
Total ACL097 SPOT									0.00	0	5,180,000,000

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 ACL097									0.00	0	5,180,000,000
ACL097 On 20/12/2025 Spot Bond				87.95788		100.57393			0.00	0	100,000,000
Total ACL098 SPOT									0.00	0	100,000,000
Total For ACL098									0.00	0	100,000,000
ACL104 On 20/12/2019 Spot Bond			8.46000	102.97150	8.46000	102.94808			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				191.60740		191.19067			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				191.60112		191.18382			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				100.58641		100.56075			0.00	0	0
Total ACL129 SPOT									0.00	0	0
Total For ACL129									0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	106.19200	10.00000	106.16400			0.00	0	0
Total ACL142/JIBAR SPOT									0.00	0	0
Total For ACL142/JIBAR									0.00	0	0
ACL145 On 20/12/2021 Spot Bond				100.58812		100.56238			0.00	0	0
Total ACL145 SPOT									0.00	0	0
Total For ACL145									0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	100.57097	10.23000	100.54370		102,300,000,000,000.00	10,000,000,000	10,000,000,000	
Total ACL161 SPOT								12,300,000,000,000.00	10,000,000,000	10,000,000,000	
Total For ACL161								12,300,000,000,000.00	10,000,000,000	10,000,000,000	
ACL167 On 20/06/2019 Spot Bond			8.88000	103.98487	8.88000	103.96005			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				100.58661		100.56094			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				100.55841		100.53410			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				101.30975		101.28547			0.00	0	0
Total ACL183 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 ACL183										0.00	0	0
ACL183 On 20/09/2022 Spot Bond				100.58360		100.55807				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL185 On 20/09/2020 Spot Bond				100.59026		100.56440				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.59756		100.57136				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL188 On 20/09/2022 Spot Bond				100.59935		100.57306				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.59935		100.57306				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL194 On 20/12/2022 Spot Bond				100.60894		100.58219				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.60894		100.58219				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL202 On 30/01/2023 Spot Bond				134.03978		133.74388				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL203 On 14/02/2023 Spot Bond				134.88787		134.59382				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL204 On 20/05/2018 Spot Bond				101.13031		101.10808				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL210 On 20/09/2018 Spot Bond				100.55383		100.52974				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL212 On 20/06/2018 Spot Bond				100.49817		100.47320				0.00	2,000,000,000	3,375,000,000
Total ACL213 SPOT										0.00	2,000,000,000	3,375,000,000

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 ACL213										0.00	2,000,000,000	3,375,000,000
ACL214 On 20/09/2020 Spot Bond				94.56486		94.53495				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				100.54763		100.52383				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				100.54708		100.52331				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				100.58137		100.55595				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				101.48153		101.45634				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				101.89294		101.86784				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				100.57910		100.55378				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				100.57065		100.54574				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
AHF2A On 18/10/2018 Spot Bond				102.00100		101.97790				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				102.06826		102.04432				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				102.29242		102.26569				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				102.35224		102.33105				0.00	0	0
Total AHF3A3 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 AHF3A3									0.00	0	0
AHF3A: On 18/04/2019 Spot Bond				101.95619		101.93365			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				102.51663		102.48710			0.00	0	0
Total AHF3B2 SPOT									0.00	0	0
Total For AHF3B2									0.00	0	0
AHF3B: On 18/04/2019 Spot Bond				102.40457		102.37644			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				103.32314		103.28350			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				102.98717		102.95175			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			170,453,440,000,000.00	1,704,534,400	1,704,534,400
Total AHL01U SPOT									1,704,534,400,000.00	1,704,534,400	1,704,534,400
Total For AHL01U									1,704,534,400,000.00	1,704,534,400	1,704,534,400
AHL1AI On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			238,615,370,000,000.00	32,386,153,700	32,386,153,700
Total AHL1AU SPOT									32,386,153,700,000.00	32,386,153,700	32,386,153,700
Total For AHL1AU									32,386,153,700,000.00	32,386,153,700	32,386,153,700
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	1,050,579,946
Total AHY2U SPOT									0.00	0	1,050,579,946
Total For AHY2U									0.00	0	1,050,579,946
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			105,000,000,000,000.00	1,050,000,000	1,050,000,000
Total AIG2U SPOT									1,050,000,000,000.00	1,050,000,000	1,050,000,000
Total For AIG2U									1,050,000,000,000.00	1,050,000,000	1,050,000,000
AIR01 On 15/03/2019 Spot Bond			7.85000	101.23842	7.90000	101.17286			2,074,755,000,000.00	264,300,000	264,300,000
Total AIR01 SPOT									2,074,755,000,000.00	264,300,000	264,300,000
Total For AIR01									2,074,755,000,000.00	264,300,000	264,300,000
AIR02 On 30/04/2023 Spot Bond			9.20500	115.01271	9.24000	114.83680			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			9.01500	104.44193	9.02000	104.39314			23,943,131,421,000.00	2,655,921,400	1,327,960,700
Total AIR04 SPOT									23,943,131,421,000.00	2,655,921,400	1,327,960,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AIR04										13,943,131,421,000.00	2,655,921,400	1,327,960,700
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			9.89000	104.39004	9.93000	104.08201				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			3.25000	184.16789	3.25000	184.13401				0.00	0	0
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0
APF02 On 26/09/2019 Spot Bond				100.84597		100.82076				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				101.87339		101.85218				0.00	0	0
Total APF03 SPOT										0.00	0	0
Total For APF03										0.00	0	0
APF04 On 21/10/2021 Spot Bond				102.03621		102.01090				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				101.10286		101.07817				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				101.13197		101.10659				0.00	0	0
Total APF06 SPOT										0.00	0	0
Total For APF06										0.00	0	0
AS126L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS126U SPOT										0.00	0	0
Total For AS126U										0.00	0	0
AS127L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS127U SPOT										0.00	0	0
Total For AS127U										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS133U SPOT										0.00	0	0
Total For AS133U										0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS139U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AS139U										0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
AS180L On 09/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS180U SPOT										0.00	0	0
Total For AS180U										0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS221U SPOT										0.00	0	0
Total For AS221U										0.00	0	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS224U SPOT										0.00	0	0
Total For AS224U										0.00	0	0
ASN01 On 20/03/2019 Spot Bond				100.55847		100.53416				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01 On 20/03/2019 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN02 On 07/12/2033 Spot Bond			3.20500	250.52144	3.24000	249.47362				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02 On 20/06/2019 Spot Bond				99.85518		99.82825				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03 On 20/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03 On 10/11/2019 Spot Bond				101.43567		101.41115				0.00	40,000,000	10,000,000
Total ASN036 SPOT										0.00	40,000,000	10,000,000
Total For ASN036										0.00	40,000,000	10,000,000
ASN03 On 07/12/2033 Spot Bond			3.22000	224.09867	3.25500	223.12237				0.00	0	0
Total ASN037 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 ASN037										0.00	0	0
ASN04: On 21/11/2019 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN05: On 16/04/2018 Spot Bond				99.86855		99.84632				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN05: On 22/04/2020 Spot Bond				102.01484		101.98982				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05: On 28/04/2020 Spot Bond				101.83025		101.80448				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06: On 30/04/2020 Spot Bond				101.77611		101.75076				0.00	80,000,000	20,000,000
Total ASN061 SPOT										0.00	80,000,000	20,000,000
Total For ASN061										0.00	80,000,000	20,000,000
ASN06: On 14/05/2018 Spot Bond				99.95024		99.94877				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN06: On 22/05/2020 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06: On 01/06/2018 Spot Bond				101.11801		101.09647				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN06: On 15/06/2018 Spot Bond				100.76622		100.74471				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN06: On 07/02/2020 Spot Bond				101.54605		101.52191				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				92.86480		92.84726				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN077										0.00	0	0
ASN077 On 20/06/2020 Spot Bond				100.64862		100.61995				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN078 On 20/09/2020 Spot Bond				100.56382		100.53924				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN080 On 20/06/2020 Spot Bond				101.01816		100.99210				0.00	0	0
Total ASN083 SPOT										0.00	0	0
Total For ASN083										0.00	0	0
ASN083 On 03/09/2020 Spot Bond				101.04259		101.01475				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN084 On 25/09/2018 Spot Bond				100.40930		100.38538				0.00	0	0
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN086 On 01/10/2020 Spot Bond				109.73790		109.22973				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN087 On 08/10/2018 Spot Bond				100.02170		100.00004				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN090 On 16/10/2020 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN091 On 21/10/2020 Spot Bond				101.97230		101.94783				0.00	80,000,000	20,000,000
Total ASN092 SPOT										0.00	80,000,000	20,000,000
Total For ASN092										0.00	80,000,000	20,000,000
ASN092 On 10/11/2020 Spot Bond				101.45750		101.43274				0.00	80,000,000	70,000,000
Total ASN096 SPOT										0.00	80,000,000	70,000,000
Total For ASN096										0.00	80,000,000	70,000,000
ASN096 On 20/12/2020 Spot Bond				79.50417		79.52708				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN099 On 02/12/2020 Spot Bond				101.03013		101.00472				0.00	0	0
Total ASN111 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 ASN111									0.00	0	0
ASN11: On 07/03/2021 Spot Bond				100.89629		100.87116			0.00	80,000,000	20,000,000
Total ASN113 SPOT									0.00	80,000,000	20,000,000
Total For ASN113									0.00	80,000,000	20,000,000
ASN11: On 10/12/2020 Spot Bond				100.00000		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				100.72098		100.68883			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				100.56835		100.54356			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				101.11555		101.09056			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				101.11101		101.08624			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				101.09809		101.07351			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				100.94560		100.92048			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				100.93830		100.91339			0.00	0	0
Total ASN132 SPOT									0.00	0	0
Total For ASN132									0.00	0	0
ASN13: On 20/12/2020 Spot Bond				100.71538		100.68350			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				100.00000		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				91.61000		91.57000			0.00	0	0
Total ASN136 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 ASN136										0.00	0	0
ASN13: On 31/01/2022 Spot Bond			3.07000	148.65881	3.07000	148.63212				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				100.00000		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				91.61000		91.57000				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				102.59768		102.57320				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				100.00000		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				58.51370		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				101.64260		101.61744				0.00	240,000,000	60,000,000
Total ASN146 SPOT										0.00	240,000,000	60,000,000
Total For ASN146										0.00	240,000,000	60,000,000
ASN14: On 04/05/2021 Spot Bond				101.64260		101.61744				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			3.11500	148.42031	3.11500	148.39349				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN15: On 31/05/2021 Spot Bond				111.11019		111.27316				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				101.05122		101.02527				0.00	160,000,000	40,000,000
Total ASN152 SPOT										0.00	160,000,000	40,000,000
Total For ASN152										0.00	160,000,000	40,000,000
ASN15: On 31/03/2028 Spot Bond			3.89000	165.96395	3.89000	165.93067				0.00	0	0
Total ASN154 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 ASN154										0.00	0	0
ASN154 On 29/06/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN156 On 06/07/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN157 On 27/07/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN159 On 08/08/2021 Spot Bond				101.59025		101.56495				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN160 On 19/08/2021 Spot Bond				101.28804		101.26306				0.00	80,000,000	20,000,000
Total ASN161 SPOT										0.00	80,000,000	20,000,000
Total For ASN161										0.00	80,000,000	20,000,000
ASN161 On 29/08/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN163 On 06/09/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN164 On 20/06/2021 Spot Bond				100.60888		100.58214				0.00	80,000,000	40,000,000
Total ASN165 SPOT										0.00	80,000,000	40,000,000
Total For ASN165										0.00	80,000,000	40,000,000
ASN165 On 22/11/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN172 On 02/12/2019 Spot Bond				100.98809		100.96377				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN174 On 21/12/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN176 On 23/12/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN177 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 ASN177										0.00	0	0
ASN17: On 30/07/2018 Spot Bond				100.00000		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				100.00000		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				100.63823		100.61007				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				100.00000		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				100.74578		100.72159				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN19: On 15/06/2018 Spot Bond				91.78731		91.41764				0.00	0	0
Total ASN191 SPOT										0.00	0	0
Total For ASN191										0.00	0	0
ASN19: On 27/06/2022 Spot Bond				100.00000		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				100.00000		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				100.17420		100.14854				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			3.49000	111.77153	3.49000	111.75019				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN19: On 20/06/2022 Spot Bond				100.55267		100.52863				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN19: On 09/04/2018 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN197 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 ASN197									0.00	0	0
ASN197 On 04/05/2018 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN198 SPOT									0.00	0	0
Total For ASN198									0.00	0	0
ASN198 On 01/07/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN199 SPOT									0.00	0	0
Total For ASN199									0.00	0	0
ASN200 On 25/07/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN200 SPOT									0.00	0	0
Total For ASN200									0.00	0	0
ASN200 On 21/07/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN201 SPOT									0.00	0	0
Total For ASN201									0.00	0	0
ASN201 On 18/07/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN202 SPOT									0.00	0	0
Total For ASN202									0.00	0	0
ASN202 On 20/06/2022 Spot Bond				100.55730		100.53303			0.00	0	0
Total ASN203 SPOT									0.00	0	0
Total For ASN203									0.00	0	0
ASN203 On 20/06/2022 Spot Bond				100.58929		100.56349			0.00	0	0
Total ASN204 SPOT									0.00	0	0
Total For ASN204									0.00	0	0
ASN204 On 25/08/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN207 SPOT									0.00	0	0
Total For ASN207									0.00	0	0
ASN207 On 24/08/2021 Spot Bond				101.28441		101.25545			0.00	0	0
Total ASN208 SPOT									0.00	0	0
Total For ASN208									0.00	0	0
ASN208 On 24/08/2025 Spot Bond				101.39443		101.36286			0.00	0	0
Total ASN209 SPOT									0.00	0	0
Total For ASN209									0.00	0	0
ASN209 On 28/08/2020 Spot Bond				101.01757		100.99375			0.00	0	0
Total ASN210 SPOT									0.00	0	0
Total For ASN210									0.00	0	0
ASN210 On 02/09/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN212 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 ASN212										0.00	0	0
ASN21: On 01/09/2021 Spot Bond				100.00000		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				101.04300		101.01794				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				100.66196		100.63913				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				100.00000		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				100.00000		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				100.00000		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				100.00000		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				100.00000		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				99.93494		99.91327				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				100.00000		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				100.00000		100.00000				0.00	0	0
Total ASN225 SPOT										0.00	0	0
Total For ASN225										0.00	0	0
ASN22: On 02/05/2018 Spot Bond				101.50040		101.47856				0.00	0	0
Total ASN227 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 ASN227										0.00	0	0
ASN22: On 01/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN228 SPOT										0.00	0	0
Total For ASN228										0.00	0	0
ASN22: On 10/11/2022 Spot Bond				100.00000		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				100.00000		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				100.00000		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	100.98207	8.56000	100.95856				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				100.00000		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				100.00000		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				100.00000		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				100.00000		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				100.00000		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				100.00000		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				100.00000		100.00000				0.00	0	0
Total ASN241 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 ASN241										0.00	0	0
ASN24: On 10/02/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN242 SPOT										0.00	0	0
Total For ASN242										0.00	0	0
ASN24: On 07/03/2019 Spot Bond				100.84142		100.81792				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				100.00000		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				100.00000		100.00000				0.00	0	0
Total ASN245 SPOT										0.00	0	0
Total For ASN245										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
BAR00: On 12/06/2018 Spot Bond				100.70521		100.68243				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAW11 On 01/10/2018 Spot Bond			8.25000	100.93052	8.25000	100.90858				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				101.10376		101.08090				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
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				101.03430		101.01008				0.00	68,732,000	17,183,000
Total BAW18 SPOT										0.00	68,732,000	17,183,000
Total For BAW18										0.00	68,732,000	17,183,000
BAW19 On 05/12/2020 Spot Bond			8.86500	104.89914	8.87000	104.86241				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BAW19									0.00	0	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			8.94000	101.58180	8.94500	101.54117			0.00	0	50,000,000
Total BAW21 SPOT									0.00	0	50,000,000
Total For BAW21									0.00	0	50,000,000
BAW21 On 24/03/2022 Spot Bond			9.30000	100.40436	9.30000	100.37955			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				100.85849		100.83335			0.00	0	30,000,000
Total BAW22 SPOT									0.00	0	30,000,000
Total For BAW22									0.00	0	30,000,000
BAW24 On 30/09/2019 Spot Bond				100.94307		100.91953			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				101.52252		101.49835			0.00	0	0
Total BAW25 SPOT									0.00	0	0
Total For BAW25									0.00	0	0
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAW26U SPOT									0.00	0	0
Total For BAW26U									0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAW27U SPOT									0.00	0	0
Total For BAW27U									0.00	0	0
BAW28 On 06/06/2022 Spot Bond				101.27044		101.24522			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				101.19028		101.16585			0.00	0	0
Total BAW29 SPOT									0.00	0	0
Total For BAW29									0.00	0	0
BAYA3 On 31/12/2018 Spot Bond				100.21280		100.18165			0.00	0	0
Total BAYA31 SPOT									0.00	0	0
Total For BAYA31									0.00	0	0
BAYA3 On 30/09/2018 Spot Bond				100.92602		100.89895			0.00	0	0
Total BAYA39 SPOT									0.00	0	0
Total For BAYA39									0.00	0	0
BAYA4 On 30/09/2018 Spot Bond				100.10816		100.05265			0.00	0	0
Total BAYA41 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 BAYA41										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.21180		100.18078				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA42 On 31/03/2019 Spot Bond				100.21191		100.18090				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				100.22187		100.18983				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA51 On 31/03/2019 Spot Bond				101.18722		101.15643				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYA52 On 30/09/2019 Spot Bond				101.23439		101.20272				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYA54 On 31/03/2022 Spot Bond				103.39684		103.36299				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA57 On 30/06/2020 Spot Bond				101.88405		101.85233				0.00	0	0
Total BAYA58 SPOT										0.00	0	0
Total For BAYA58										0.00	0	0
BAYA58 On 30/06/2022 Spot Bond			11.38000	109.39567	11.38500	109.34519				0.00	0	0
Total BAYA59 SPOT										0.00	0	0
Total For BAYA59										0.00	0	0
BAYA59 On 30/06/2020 Spot Bond			11.89000	104.35269	11.89500	104.30979				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA60 On 30/06/2020 Spot Bond				100.22795		100.19465				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYA61 On 30/09/2020 Spot Bond				100.21463		100.18321				0.00	0	0
Total BAYA62 SPOT										0.00	0	0
Total For BAYA62										0.00	0	0
BAYA62 On 30/11/2020 Spot Bond				100.21181		100.18079				0.00	0	0
Total BAYA63 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 BAYA63										0.00	0	0
BAYA63 On 30/09/2022 Spot Bond				100.21652		100.18483				0.00	0	0
Total BAYA64 SPOT										0.00	0	0
Total For BAYA64										0.00	0	0
BAYA64 On 30/09/2020 Spot Bond				100.20711		100.17676				0.00	0	0
Total BAYA65 SPOT										0.00	0	0
Total For BAYA65										0.00	0	0
BAYA65 On 31/03/2021 Spot Bond				100.21473		100.18331				0.00	0	0
Total BAYA66 SPOT										0.00	0	0
Total For BAYA66										0.00	0	0
BAYA66 On 31/03/2023 Spot Bond			11.38000	99.42925	11.38500	99.37883				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA67 On 30/06/2019 Spot Bond				100.27308		100.23341				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB05 On 31/12/2019 Spot Bond				100.27287		100.23319				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB06 On 31/03/2020 Spot Bond				100.27297		100.23329				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond				106.64312		106.60714				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB08 On 30/06/2020 Spot Bond				100.28245		100.24144				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYB11 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
BAYD1U 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
BAYD2U 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
BAYD3U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYD3U										0.00	0	0
BAYD4I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC122 On 24/05/2018 Spot Bond				103.01212		102.99014				0.00	0	0
Total BC122 SPOT										0.00	0	0
Total For BC122										0.00	0	0
BCJ10 On 12/07/2019 Spot Bond				99.95706		99.93547				0.00	0	0
Total BCJ10 SPOT										0.00	0	0
Total For BCJ10										0.00	0	0
BCJ13 On 20/04/2018 Spot Bond				99.79398		101.76741				0.00	0	0
Total BCJ13 SPOT										0.00	0	0
Total For BCJ13										0.00	0	0
BCJ14 On 09/05/2019 Spot Bond				101.38469		101.36243				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				101.41719		101.39438				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				100.80937		100.78613				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				100.45941		100.43661				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			8.04500	203.26419	8.08000	202.53454				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			8.04500	203.68996	8.08000	202.96757				0.00	0	0
Total BD0206 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 BD0206										0.00	0	0
BD0302 On 18/04/2028 Spot Bond			8.43000	97.75548	8.46500	97.50312				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD302L On 18/04/2028 Spot Bond			100.00000	8.00371	100.00000	7.98589				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BG1A7I On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BG1A8I On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A8U SPOT										0.00	0	0
Total For BG1A8U										0.00	0	0
BG1B2I On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1B2U SPOT										0.00	0	0
Total For BG1B2U										0.00	0	0
BG1C2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1C2U SPOT										0.00	0	0
Total For BG1C2U										0.00	0	0
BG1D2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1D2U SPOT										0.00	0	0
Total For BG1D2U										0.00	0	0
BG1E2I On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1E2U SPOT										0.00	0	0
Total For BG1E2U										0.00	0	0
BG1F2I On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1F2U SPOT										0.00	0	0
Total For BG1F2U										0.00	0	0
BGL01 On 19/11/2019 Spot Bond				102.79789		102.77134				0.00	0	0
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0
BGL02 On 19/11/2019 Spot Bond			9.16000	106.68191	9.16000	106.65553				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				103.50129		103.47450				0.00	80,000,000	20,000,000
Total BGL03 SPOT										0.00	80,000,000	20,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BGL03										0.00	80,000,000	20,000,000
BGL04 On 05/02/2020 Spot Bond			9.61000	102.47006	9.61000	102.44350				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2020 Spot Bond			10.39000	103.14440	10.39500	103.10547				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				103.44080		103.41366				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			10.30000	106.42881	10.30500	106.38186				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2022 Spot Bond				101.10051		101.07103				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			10.09000	103.16289	10.09500	103.12441				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				101.95428		101.92410				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			10.87000	109.31752	10.87500	109.27245				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				105.37790		105.34902				0.00	0	0
Total BGL12 SPOT										0.00	0	0
Total For BGL12										0.00	0	0
BGL13 On 20/08/2021 Spot Bond			9.69000	107.33046	9.69500	107.28781				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				105.56348		105.53337				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				103.22406		103.19459				0.00	0	0
Total BGL15 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 BGL15										0.00	0	0
BGL16 On 25/05/2022 Spot Bond				101.33128		101.30120				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				101.68618		101.65623				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				100.32443		100.29630				0.00	0	0
Total BGL18 SPOT										0.00	0	0
Total For BGL18										0.00	0	0
BGL19 On 29/09/2024 Spot Bond				101.50621		101.47660				0.00	0	0
Total BGL19 SPOT										0.00	0	0
Total For BGL19										0.00	0	0
BGT01 On 12/09/2022 Spot Bond				103.26833		103.23333				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				99.80956		99.78587				0.00	0	0
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0
BID06 On 30/06/2019 Spot Bond			8.25000	103.12502	8.25000	103.10212				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				100.16191		100.13799				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				100.16569		100.14124				0.00	0	0
Total BID08 SPOT										0.00	0	0
Total For BID08										0.00	0	0
BPPF0: On 22/03/2020 Spot Bond				100.50774		100.48357				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BPPF0: On 17/09/2018 Spot Bond				100.59826		100.57619				0.00	0	0
Total BPPF03 SPOT										0.00	0	0
Total For BPPF03										0.00	0	0
BPPF0: On 15/09/2020 Spot Bond				100.65695		100.63344				0.00	0	0
Total BPPF04 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 BPPF04										0.00	0	0
BPPF04 On 24/10/2018 Spot Bond				101.68876		101.66732				0.00	0	0
Total BPPF05 SPOT										0.00	0	0
Total For BPPF05										0.00	0	0
BPPF05 On 22/09/2018 Spot Bond				100.44519		100.42472				0.00	0	0
Total BPPF06 SPOT										0.00	0	0
Total For BPPF06										0.00	0	0
BPPF06 On 22/03/2019 Spot Bond				100.46960		100.44746				0.00	0	0
Total BPPF07 SPOT										0.00	0	0
Total For BPPF07										0.00	0	0
BPPF07 On 22/03/2021 Spot Bond				100.48991		100.46669				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BS2A11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A1U SPOT										0.00	0	0
Total For BS2A1U										0.00	0	0
BS2A21 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A2U SPOT										0.00	0	0
Total For BS2A2U										0.00	0	0
BS2B11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2B1U SPOT										0.00	0	0
Total For BS2B1U										0.00	0	0
BS2C11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2C1U SPOT										0.00	0	0
Total For BS2C1U										0.00	0	0
BTC198 On 06/04/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total BTC198 SPOT										0.00	0	0
Total For BTC198										0.00	0	0
BTC199 On 11/04/2018 Spot Bond				99.97951		99.95903				0.00	0	0
Total BTC199 SPOT										0.00	0	0
Total For BTC199										0.00	0	0
BTC200 On 18/04/2018 Spot Bond				99.83628		99.81582				0.00	218,000,000	109,000,000
Total BTC200 SPOT										0.00	218,000,000	109,000,000
Total For BTC200										0.00	218,000,000	109,000,000
BWZ20 On 27/03/2020 Spot Bond				100.40706		100.38159				0.00	0	0
Total BWZ20A 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 BWZ20A										0.00	0	0
BWZ21 On 27/03/2021 Spot Bond				100.40312		100.37792				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				101.26095		101.23652				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BWZJ1 On 10/11/2019 Spot Bond				101.46524		101.44035				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				101.50396		101.47838				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
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			10.07000	101.48806	10.07000	101.46118				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				103.46728		103.43885				0.00	0	0
Total CBL13 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 CBL13									0.00	0	0
CBL14 On 01/02/2019 Spot Bond			12.25000	101.60348	12.25000	101.57012			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				103.06873		103.03975			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			11.75000	100.52362	11.75000	100.49192			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				103.05592		103.02700			0.00	0	0
Total CBL20 SPOT									0.00	0	0
Total For CBL20									0.00	0	0
CBL22 On 06/05/2020 Spot Bond			9.19000	102.35239	9.19500	102.31781			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0
CBL23 On 18/05/2018 Spot Bond				101.48996		101.46752			0.00	2,000,000,000	1,000,000,000
Total CBL23 SPOT									0.00	2,000,000,000	1,000,000,000
Total For CBL23									0.00	2,000,000,000	1,000,000,000
CBL24 On 02/11/2020 Spot Bond				101.81175		101.78446			0.00	80,000,000	20,000,000
Total CBL24 SPOT									0.00	80,000,000	20,000,000
Total For CBL24									0.00	80,000,000	20,000,000
CBL25 On 06/05/2019 Spot Bond				102.45191		102.42862			0.00	0	0
Total CBL25 SPOT									0.00	0	0
Total For CBL25									0.00	0	0
CBL26 On 06/05/2021 Spot Bond			9.49000	108.97196	9.49500	108.93063			0.00	0	0
Total CBL26 SPOT									0.00	0	0
Total For CBL26									0.00	0	0
CBL27 On 12/05/2020 Spot Bond				101.57382		101.54908			0.00	0	0
Total CBL27 SPOT									0.00	0	0
Total For CBL27									0.00	0	0
CCT01 On 23/06/2023 Spot Bond			9.75000	114.99188	9.78500	114.81156		43,875,000,000,000.00		4,500,000,000	2,250,000,000
Total CCT01 SPOT								13,875,000,000,000.00		4,500,000,000	2,250,000,000
Total For CCT01								13,875,000,000,000.00		4,500,000,000	2,250,000,000
CCT02 On 12/06/2024 Spot Bond			9.37500	114.08811	9.41000	113.88761		19,916,013,750,000.00		2,124,374,800	1,662,187,400
Total CCT02 SPOT								19,916,013,750,000.00		2,124,374,800	1,662,187,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CCT02									19,916,013,750,000.00	2,124,374,800	1,662,187,400
CCT03 On 15/03/2025 Spot Bond			9.61500	108.45893	9.65000	108.24864			2,028,765,000,000.00	211,000,000	105,500,000
Total CCT03 SPOT									2,028,765,000,000.00	211,000,000	105,500,000
Total For CCT03									2,028,765,000,000.00	211,000,000	105,500,000
CCT04 On 17/07/2027 Spot Bond			9.57500	104.35980	9.61000	104.20696			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	106.19180	10.00000	106.16410			0.00	0	0
Total CGR14/JIBAR SPOT									0.00	0	0
Total For CGR14/JIBAR									0.00	0	0
CGR18 On 04/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CGR18U SPOT									0.00	0	0
Total For CGR18U									0.00	0	0
CGR19 On 04/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CGR19U SPOT									0.00	0	0
Total For CGR19U									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				99.94055		99.91094			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				101.88706		101.85681			0.00	0	16,000,000
Total CGR23 SPOT									0.00	0	16,000,000
Total For CGR23									0.00	0	16,000,000
CGR24 On 08/02/2021 Spot Bond				103.25084		103.21858			0.00	0	0
Total CGR24 SPOT									0.00	0	0
Total For CGR24									0.00	0	0
CGR25 On 27/06/2019 Spot Bond				100.47624		100.44579			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				101.34866		101.31818			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				101.94471		101.91349			0.00	0	0
Total CGR29 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 CGR29										0.00	0	0
CGR31 On 27/06/2018 Spot Bond				100.39023		100.36597				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				102.37708		102.34732				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				100.62193		100.59169				0.00	40,000,000	20,000,000
Total CGR33 SPOT										0.00	40,000,000	20,000,000
Total For CGR33										0.00	40,000,000	20,000,000
CGR34 On 21/09/2018 Spot Bond			8.38800	100.40970	8.38800	100.38748				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				100.16365		100.13947				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				101.50585		101.48196				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				101.73854		101.70817				0.00	0	0
Total CGR38 SPOT										0.00	0	0
Total For CGR38										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				98.20930		98.15831				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				100.99740		100.97002				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				101.17850		101.15071				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				102.52216		102.49344				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CIG09U										0.00	0	0
CIG10 On 29/07/2019 Spot Bond				101.99480		101.96667				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				97.63107		97.59815				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				102.13004		102.09996				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
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	102.73398	10.11000	102.70600				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	142.56232	3.14000	142.53652				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			3.04000	142.35582	3.04000	142.33057				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	106.19200	10.00000	106.16400				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN230/JIBAR										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	106.19200	10.00000	106.16400				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN24 On 24/02/2019 Spot Bond			13.50000	97.81091	13.50000	97.77561				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN24 On 24/02/2019 Spot Bond			9.35000	101.14242	9.35000	101.11689				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN26 On 26/03/2019 Spot Bond			8.68000	101.26042	8.68000	101.23704				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN29 On 25/11/2020 Spot Bond			10.00000	106.19200	10.00000	106.16400				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN31 On 14/11/2022 Spot Bond				101.51773		101.49090				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN31 On 14/11/2022 Spot Bond			10.33000	101.02272	10.33500	100.97699				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN31 On 20/03/2023 Spot Bond			10.85000	97.61762	10.85500	97.57119				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN31 On 20/03/2023 Spot Bond				100.63831		100.61016				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN31 On 14/11/2022 Spot Bond				101.48789		101.46161				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN32 On 30/04/2018 Spot Bond				101.67406		101.63521				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN32 On 30/04/2018 Spot Bond			14.56000	103.57616	14.56000	103.53519				0.00	0	0
Total CLN321 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 CLN321										0.00	0	0
CLN321 On 20/06/2018 Spot Bond				100.59619		100.57007				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.60464		100.57811				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN326 On 20/06/2023 Spot Bond				100.63710		100.60900				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				100.64454		100.61828				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN328 On 20/06/2018 Spot Bond				100.65418		100.62527				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN332 On 20/09/2018 Spot Bond				118.73534		118.73534				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN337 On 20/12/2018 Spot Bond				101.09732		101.06666				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN340 On 20/12/2023 Spot Bond				100.67634		100.64635				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN343 On 20/12/2018 Spot Bond				100.54708		100.52331				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN344 On 20/12/2023 Spot Bond				99.78262		99.75557				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 28/10/2018 Spot Bond				101.72373		101.69948				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN350 On 30/04/2018 Spot Bond				101.79529		101.76966				0.00	0	0
Total CLN358 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 CLN358										0.00	0	0
CLN36 On 20/03/2019 Spot Bond				100.53474		100.51157				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN36 On 20/03/2024 Spot Bond			9.51000	105.22968	9.51500	105.18014				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN36 On 20/03/2024 Spot Bond				100.57266		100.54766				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN36 On 06/08/2023 Spot Bond				101.87863		101.84949				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN36 On 20/03/2024 Spot Bond			11.65000	106.31388	11.65500	106.25938				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN36 On 06/08/2023 Spot Bond				101.94707		101.91682				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN37 On 26/07/2022 Spot Bond				101.96371		101.93764				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN37 On 20/03/2024 Spot Bond				100.67076		100.64104				0.00	0	1,050,000,000
Total CLN371 SPOT										0.00	0	1,050,000,000
Total For CLN371										0.00	0	1,050,000,000
CLN37 On 20/09/2023 Spot Bond				100.56559		100.54092				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN37 On 20/06/2019 Spot Bond				100.57533		100.55021				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN37 On 20/03/2021 Spot Bond			8.89000	103.06800	8.89500	103.03073				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN37 On 20/06/2019 Spot Bond				97.71980		97.68636				0.00	0	0
Total CLN378 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 CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.98000	98.74649	10.98000	98.71781				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	100.61294	11.00000	100.58366				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond				100.63120		100.60337				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 20/09/2024 Spot Bond			11.44000	103.33119	11.44500	103.27720				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				100.68066		100.65046				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				100.57503		100.54991				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond				102.07451		102.04691				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond				100.60624		100.57962				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 20/12/2019 Spot Bond				107.14677		107.14677				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond				100.57797		100.55271				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 20/03/2020 Spot Bond				100.61756		100.59040				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond				101.13750		101.10410				0.00	0	0
Total CLN397 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 CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond				101.44014		101.41474				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				101.43268		101.40741				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				100.57786		100.55260				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				102.39587		102.39587				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond				100.58067		100.55528				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN409 On 18/07/2020 Spot Bond				99.78372		99.75631				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				100.63127		100.60344				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				100.63407		100.60611				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond				99.78265		99.75510				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				102.18801		102.16177				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN415 On 20/09/2020 Spot Bond				100.65371		100.62480				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN416 On 18/07/2020 Spot Bond				99.76868		99.73941				0.00	0	0
Total CLN416 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 CLN416										0.00	0	0
CLN416 On 23/09/2020 Spot Bond				100.56767		100.53879				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond				100.68178		100.65152				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	50.71208	7.01000	50.70267				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.68738		100.65685				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN42 On 26/01/2021 Spot Bond				102.56640		102.53200				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				115.86915		115.86915				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				112.85313		112.85313				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				115.83546		115.83546				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				103.02375		102.99623				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				113.19431		113.19431				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN42 On 20/12/2018 Spot Bond				101.95573		101.93204				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.79920		100.76328				0.00	0	0
Total CLN429 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 CLN429									0.00	0	0
CLN43 On 20/12/2020 Spot Bond				127.47548		127.47548			0.00	0	0
Total CLN430 SPOT									0.00	0	0
Total For CLN430									0.00	0	0
CLN43 On 20/12/2020 Spot Bond				117.90227		117.90227			0.00	0	0
Total CLN431 SPOT									0.00	0	0
Total For CLN431									0.00	0	0
CLN43 On 20/12/2020 Spot Bond				119.70634		119.70634			0.00	0	0
Total CLN432 SPOT									0.00	0	0
Total For CLN432									0.00	0	0
CLN43 On 20/12/2020 Spot Bond				121.32108		121.32108			0.00	0	0
Total CLN433 SPOT									0.00	0	0
Total For CLN433									0.00	0	0
CLN43 On 20/12/2020 Spot Bond				128.36409		128.36409			0.00	0	0
Total CLN434 SPOT									0.00	0	0
Total For CLN434									0.00	0	0
CLN43 On 20/12/2020 Spot Bond				100.62849		100.60080			0.00	0	0
Total CLN436 SPOT									0.00	0	0
Total For CLN436									0.00	0	0
CLN43 On 20/12/2020 Spot Bond				100.60321		100.57674			0.00	0	0
Total CLN437 SPOT									0.00	0	0
Total For CLN437									0.00	0	0
CLN43 On 03/02/2021 Spot Bond				101.71515		101.68800			0.00	0	0
Total CLN439 SPOT									0.00	0	0
Total For CLN439									0.00	0	0
CLN44 On 20/03/2021 Spot Bond				129.72256		129.72256			0.00	0	0
Total CLN440 SPOT									0.00	0	0
Total For CLN440									0.00	0	0
CLN44 On 20/03/2021 Spot Bond				101.07629		101.02695			0.00	0	0
Total CLN441 SPOT									0.00	0	0
Total For CLN441									0.00	0	0
CLN44 On 23/05/2021 Spot Bond				101.28912		101.26193			0.00	0	0
Total CLN444 SPOT									0.00	0	0
Total For CLN444									0.00	0	0
CLN44 On 24/05/2021 Spot Bond			9.14000	110.14322	9.14500	110.10221		77,291,496,000,000.00	8,456,400,000	4,228,200,000	
Total CLN445 SPOT								77,291,496,000,000.00	8,456,400,000	4,228,200,000	

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 CLN445										7,291,496,000,000.00	8,456,400,000	4,228,200,000
CLN45 On 31/01/2022 Spot Bond			3.74000	145.15385	3.74000	145.12515				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN45 On 31/01/2025 Spot Bond			5.87000	106.52095	5.87000	106.49377				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN45 On 31/01/2025 Spot Bond			5.51000	108.89857	5.51000	108.87183				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN45 On 04/05/2021 Spot Bond				101.19726		101.17035				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN45 On 20/12/2021 Spot Bond				100.69989		100.66876				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN45 On 17/11/2021 Spot Bond				101.31986		101.29428				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN45 On 29/11/2021 Spot Bond				101.72142		101.69558				0.00	0	460,000,000
Total CLN458 SPOT										0.00	0	460,000,000
Total For CLN458										0.00	0	460,000,000
CLN46 On 29/11/2021 Spot Bond				101.09537		101.06962				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN46 On 15/02/2022 Spot Bond				102.99663		102.96879				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN46 On 16/02/2022 Spot Bond			10.06000	104.68907	10.06500	104.64471				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN46 On 13/03/2022 Spot Bond			9.26000	103.28741	9.26500	103.24560				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN46 On 14/03/2020 Spot Bond				100.70182		100.67749				0.00	0	0
Total CLN465 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 CLN465										0.00	0	0
CLN465 On 21/02/2024 Spot Bond				101.29666		101.27045				0.00	0	0
Total CLN466 SPOT										0.00	0	0
Total For CLN466										0.00	0	0
CLN466 On 27/03/2020 Spot Bond				100.38458		100.36072				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN467 On 28/03/2020 Spot Bond				100.37116		100.34650				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN468 On 28/03/2022 Spot Bond				100.38521		100.35948				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN469 On 07/05/2018 Spot Bond				101.46185		101.43909				0.00	0	0
Total CLN470 SPOT										0.00	0	0
Total For CLN470										0.00	0	0
CLN470 On 17/05/2019 Spot Bond				101.21829		101.19478				0.00	0	0
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0
CLN471 On 19/11/2022 Spot Bond				101.43399		101.40604				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN472 On 23/06/2021 Spot Bond				101.20249		101.16824				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN475 On 20/09/2020 Spot Bond				100.63407		100.60611				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN476 On 29/11/2021 Spot Bond			100.00000	17.35974	100.00000	17.32089				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN477 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN480 On 07/06/2022 Spot Bond				101.19792		101.16381				0.00	0	0
Total CLN481 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 CLN481										0.00	0	0
CLN481 On 20/05/2021 Spot Bond				101.31638		101.29031				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN482 On 20/05/2021 Spot Bond				102.13573		102.10980				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN483 On 02/12/2021 Spot Bond				101.50359		101.47805				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN484 On 02/12/2021 Spot Bond			8.99000	105.44559	8.99500	105.40466				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN485 On 20/06/2022 Spot Bond				101.28899		101.26286				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN486 On 07/12/2021 Spot Bond			11.94000	106.50953	11.94500	106.45932				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN487 On 28/07/2022 Spot Bond			8.74000	103.24057	8.74500	103.19839				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN488 On 28/03/2020 Spot Bond				100.36769		100.34331				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN489 On 28/03/2022 Spot Bond				100.38347		100.35787				0.00	0	860,000,000
Total CLN490 SPOT										0.00	0	860,000,000
Total For CLN490										0.00	0	860,000,000
CLN490 On 07/06/2022 Spot Bond				101.19792		101.16381				0.00	0	0
Total CLN491 SPOT										0.00	0	0
Total For CLN491										0.00	0	0
CLN491 On 30/09/2019 Spot Bond				100.18274		100.15588				0.00	0	0
Total CLN492 SPOT										0.00	0	0
Total For CLN492										0.00	0	0
CLN492 On 20/06/2022 Spot Bond				100.63373		100.60579				0.00	0	0
Total CLN493 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 CLN493										0.00	0	0
CLN493 On 07/06/2022 Spot Bond			11.49000	105.34387	11.49500	105.29521				0.00	0	0
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0
CLN494 On 29/08/2020 Spot Bond				101.03434		101.01009				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN495 On 04/09/2024 Spot Bond			9.74000	102.53793	9.74500	102.48779				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN496 On 04/09/2024 Spot Bond				100.99549		100.96896				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN497 On 08/06/2022 Spot Bond				100.95206		100.92446				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				101.27650		101.25125				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				99.99972		99.97759				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				99.97608		99.95229				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				99.97503		99.95029				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				100.65220		100.62337				0.00	0	0
Total CLN503 SPOT										0.00	0	0
Total For CLN503										0.00	0	0
CLN503 On 11/10/2024 Spot Bond				99.97503		99.95029				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				101.86077		101.83703				0.00	0	0
Total CLN505 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 CLN505										0.00	0	0
CLN505 On 30/04/2019 Spot Bond				101.68077		101.65681				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				100.63985		100.61161				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				101.23202		101.20429				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				99.97640		99.95301				0.00	0	0
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0
CLN510 On 14/11/2022 Spot Bond				97.60250		97.58167				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN511 On 07/06/2022 Spot Bond				101.12496		101.09302				0.00	0	0
Total CLN512 SPOT										0.00	0	0
Total For CLN512										0.00	0	0
CLN512 On 23/02/2019 Spot Bond				101.31372		101.28598				0.00	0	0
Total CLN514 SPOT										0.00	0	0
Total For CLN514										0.00	0	0
CLN514 On 23/02/2019 Spot Bond				101.56201		101.52879				0.00	0	0
Total CLN515 SPOT										0.00	0	0
Total For CLN515										0.00	0	0
CLN515 On 15/09/2022 Spot Bond			9.96000	100.68910	9.96000	100.66250				0.00	0	0
Total CLN516 SPOT										0.00	0	0
Total For CLN516										0.00	0	0
CLN516 On 30/10/2022 Spot Bond			10.01000	103.30944	10.01000	103.22538				0.00	0	0
Total CLN517 SPOT										0.00	0	0
Total For CLN517										0.00	0	0
CLN517 On 25/11/2022 Spot Bond				101.10133		101.07484				0.00	0	0
Total CLN518 SPOT										0.00	0	0
Total For CLN518										0.00	0	0
CLN518 On 30/06/2022 Spot Bond			9.60000	101.53538	9.60000	101.49572				0.00	0	0
Total CLN519 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 CLN519										0.00	0	0
CLN52 On 12/03/2023 Spot Bond				100.69917		100.67404				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0
CLN52 On 17/09/2020 Spot Bond				100.66790		100.64394				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN52 On 27/02/2023 Spot Bond				100.68748		100.66287				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN52 On 13/05/2021 Spot Bond				100.49097		100.46635				0.00	0	0
Total CLN523 SPOT										0.00	0	0
Total For CLN523										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				226.96773		226.87329				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				100.00000		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			8.43000	97.75548	8.46500	97.50312				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN88 On 28/04/2028 Spot Bond			8.04500	203.26419	8.08000	202.53454				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN89 On 02/03/2028 Spot Bond			8.04500	203.68996	8.08000	202.96757				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF1 On 20/06/2019 Spot Bond				100.56405		100.53947				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF1 On 20/06/2019 Spot Bond				100.84281		100.81896				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF1 On 20/09/2019 Spot Bond				100.56399		100.53940				0.00	0	0
Total CLNF14 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 CLNF14									0.00	0	0
CLNF14 On 20/06/2020 Spot Bond				100.58349		100.55796			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
CLNF15 On 17/08/2021 Spot Bond				101.30976		101.28438			0.00	0	0
Total CLNF16 SPOT									0.00	0	0
Total For CLNF16									0.00	0	0
COJ04 On 05/06/2018 Spot Bond			7.45000	103.31905	7.45000	103.29820			0.00	0	0
Total COJ04 SPOT									0.00	0	0
Total For COJ04									0.00	0	0
COJ05 On 05/06/2023 Spot Bond			8.69000	118.55399	8.69500	118.50402			0.00	0	1,700,000,000
Total COJ05 SPOT									0.00	0	1,700,000,000
Total For COJ05									0.00	0	1,700,000,000
COJ07 On 23/03/2021 Spot Bond			9.10000	104.78073	9.10500	104.74235			0.00	0	0
Total COJ07 SPOT									0.00	0	0
Total For COJ07									0.00	0	0
COJ08 On 22/06/2026 Spot Bond			9.66500	113.37739	9.70000	113.14020			0.00	0	0
Total COJ08 SPOT									0.00	0	0
Total For COJ08									0.00	0	0
COJG0 On 09/06/2024 Spot Bond			9.34000	107.25674	9.34500	107.20623		65,380,000,000,000.00	7,000,000,000	7,000,000,000	
Total COJG01 SPOT								65,380,000,000,000.00	7,000,000,000	7,000,000,000	
Total For COJG01								65,380,000,000,000.00	7,000,000,000	7,000,000,000	
COT01 On 03/04/2023 Spot Bond			9.57500	98.36181	9.58000	98.31745		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			10.75500	96.84364	10.79000	96.61001		0.00	0	100,000,000	
Total COT02 SPOT								0.00	0	100,000,000	
Total For COT02								0.00	0	100,000,000	
COT03 On 05/06/2028 Spot Bond			10.77500	95.24841	10.81000	95.02004		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			11.55500	100.53450	11.56000	100.48207		48,161,101,940,860.00	4,167,988,052	2,083,994,026	
Total CPV01 SPOT								48,161,101,940,860.00	4,167,988,052	2,083,994,026	
Total For CPV01								48,161,101,940,860.00	4,167,988,052	2,083,994,026	
CS002 On 17/12/2020 Spot Bond			100.57658			100.55254		0.00	0	0	
Total CS002 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 CS002										0.00	0	0
CS003 On 12/08/2021 Spot Bond				100.41994		100.39534				0.00	0	0
Total CS003 SPOT										0.00	0	0
Total For CS003										0.00	0	0
CSA041 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
CSD041 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
DEN381 On 10/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN401 On 10/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0
DENG7 On 21/09/2018 Spot Bond				100.50038		100.47662				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				100.35913		100.33542				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				100.86997		100.84722				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				100.86997		100.84722				0.00	0	0
Total DENG76 SPOT										0.00	0	0
Total For DENG76										0.00	0	0
DENG7 On 27/09/2018 Spot Bond				100.60953		100.58761				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				100.55822		100.53589				0.00	0	0
Total DENG78 SPOT										0.00	0	0
Total For DENG78										0.00	0	0
DOL001 On 20/09/2018 Spot Bond				100.71858		100.68656				0.00	0	0
Total DOL003 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 DOL003									0.00	0	0
DOL00-On 24/01/2019 Spot Bond				102.90754		102.86970			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				77.73194		77.66504			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				101.02466		100.97787			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				101.18750		101.16360			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				101.42464		101.39980			0.00	0	0
Total DSY02 SPOT									0.00	0	0
Total For DSY02									0.00	0	0
DSY03 On 21/11/2024 Spot Bond			9.09500	108.79563	9.13000	108.60010			0.00	0	0
Total DSY03 SPOT									0.00	0	0
Total For DSY03									0.00	0	0
DV2021-On 18/06/2021 Spot Bond			8.59000	103.98611	8.59500	103.94827			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			8.10000	103.85003	8.10000	103.82726		82,620,000,000.00		10,200,000	276,499,500
Total DV22 SPOT								82,620,000,000.00		10,200,000	276,499,500
Total For DV22								82,620,000,000.00		10,200,000	276,499,500
DV22/R On 07/02/2020 Spot Bond			100.00000	31.40944	100.00000	31.33916			0.00	0	0
Total DV22/R207 SPOT									0.00	0	0
Total For DV22/R207									0.00	0	0
DV23 On 27/02/2023 Spot Bond			8.79000	105.86332	8.79500	105.81808		181,074,000,000.00		20,600,000	230,300,000
Total DV23 SPOT								181,074,000,000.00		20,600,000	230,300,000
Total For DV23								181,074,000,000.00		20,600,000	230,300,000
DV23/R On 27/02/2023 Spot Bond			100.00000	12.70125	100.00000	12.67283			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	12.70125	100.00000	12.67283			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			9.04000	104.25070	9.04500	104.20245			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DV24 SPOT									0.00	0	0
Total For DV24									0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	101.34206	9.69000	101.31557			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	101.34206	9.69000	101.31557			0.00	0	0
Total DV24/R2023 SPOT									0.00	0	0
Total For DV24/R2023									0.00	0	0
DV29 On 18/02/2029 Spot Bond			10.29000	100.17198	10.33000	99.88877			0.00	0	0
Total DV29 SPOT									0.00	0	0
Total For DV29									0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.39784	10.10000	101.37025			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.39784	10.10000	101.37025			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				100.96178		100.93999			0.00	220,000,000	55,000,000
Total DVC029 SPOT									0.00	220,000,000	55,000,000
Total For DVC029									0.00	220,000,000	55,000,000
DVC03 On 23/10/2018 Spot Bond				101.69486		101.67373			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				101.59674		101.57433			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				101.00678		100.98322			0.00	0	0
Total DVF20 SPOT									0.00	0	0
Total For DVF20									0.00	0	0
DVF20 On 28/03/2020 Spot Bond				100.44245		100.41938			0.00	0	0
Total DVF20B SPOT									0.00	0	0
Total For DVF20B									0.00	0	0
DVF20 On 31/08/2020 Spot Bond				100.96778		100.94460			0.00	0	0
Total DVF20C SPOT									0.00	0	0
Total For DVF20C									0.00	0	0
DVF20 On 23/10/2020 Spot Bond				101.78735		101.76500			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				101.04219		101.01775			0.00	0	0
Total DVF21 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 DVF21									0.00	0	0
DVF22 On 28/03/2022 Spot Bond				100.46284		100.43887			0.00	0	0
Total DVF22 SPOT									0.00	0	0
Total For DVF22									0.00	0	0
DVF22f On 29/08/2022 Spot Bond				100.99973		100.97576			0.00	0	0
Total DVF22B SPOT									0.00	0	0
Total For DVF22B									0.00	0	0
DVF22f On 24/10/2022 Spot Bond				101.81735		101.79419			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				101.90079		101.87694			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			7.81000	114.33295	7.81000	114.30875			0.00	0	132,070,000
Total E170 SPOT									0.00	0	132,070,000
Total For E170									0.00	0	132,070,000
E170/R On 01/08/2020 Spot Bond			100.00000	28.98660	100.00000	28.92173			0.00	0	0
Total E170/R207 SPOT									0.00	0	0
Total For E170/R207									0.00	0	0
ECN20 On 14/03/2020 Spot Bond			8.47000	102.75333	8.47000	102.73017			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			8.70000	104.13277	8.70500	104.09198			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			9.05000	104.77572	9.05500	104.72739			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			3.46500	107.81059	3.50000	107.36805			0.00	0	0
Total ECN32 SPOT									0.00	0	0
Total For ECN32									0.00	0	0
EL037 On 31/01/2037 Spot Bond			3.13000	103.58231	3.13000	103.56355			0.00	0	1,200,000,000
Total EL037 SPOT									0.00	0	1,200,000,000
Total For EL037									0.00	0	1,200,000,000
EL037/I On 31/01/2037 Spot Bond			2.25000	118.22667	2.25000	118.20809			0.00	0	0
Total EL037/I2038 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 EL037/I2038										0.00	0	0
EL28 On 02/05/2028 Spot Bond			2.98000	133.69490	2.98000	133.67123				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			2.98000	120.37160	2.98000	120.35028				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			3.00000	118.51571	3.00000	118.49466				0.00	0	0
Total EL30 SPOT										0.00	0	0
Total For EL30										0.00	0	0
EL31 On 02/06/2031 Spot Bond			3.11000	109.45059	3.14500	109.00392				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			3.10000	104.61033	3.10000	104.59147				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	118.22667	2.25000	118.20809				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			8.66500	105.95154	8.67000	105.91621				0.00	0	0
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			8.59000	106.25571	8.59500	106.21831				0.00	0	0
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			9.82500	105.35498	9.86000	105.16897				0.00	0	0
Total EMM03 SPOT										0.00	0	0
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			10.09000	100.23825	10.13000	100.06966				0.00	0	0
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			10.34000	101.07425	10.38000	100.88471				0.00	0	1,999,999,800
Total EMM05 SPOT										0.00	0	1,999,999,800
Total For EMM05										0.00	0	1,999,999,800
EMM06 On 23/06/2025 Spot Bond			9.92500	103.93971	9.96000	103.81035				0.00	0	0
Total EMM06 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 EMM06										0.00	0	0
EMM07 On 10/07/2027 Spot Bond			9.77500	105.14456	9.81000	104.99155				0.00	0	0
Total EMM07 SPOT										0.00	0	0
Total For EMM07										0.00	0	0
EMM07 On 17/07/2032 Spot Bond			10.35000	93.14476	10.38500	93.00547				0.00	0	0
Total EMM07P SPOT										0.00	0	0
Total For EMM07P										0.00	0	0
EPF002 On 28/05/2018 Spot Bond				101.02326		100.99931				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF006 On 19/08/2018 Spot Bond				101.50173		101.48038				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				100.98273		100.95855				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				101.22355		101.19975				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				101.80621		101.78253				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				101.26104		101.23654				0.00	80,000,000	20,000,000
Total EPF011 SPOT										0.00	80,000,000	20,000,000
Total For EPF011										0.00	80,000,000	20,000,000
EPF012 On 06/11/2020 Spot Bond				101.58758		101.56315				0.00	0	0
Total EPF012 SPOT										0.00	0	0
Total For EPF012										0.00	0	0
EPF01U On 01/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF02U On 01/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPF03U On 28/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF03U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EPF03U										0.00	0	0
EPFC3 On 06/09/2018 Spot Bond				100.84066		100.81785				0.00	0	0
Total EPFC34 SPOT										0.00	0	0
Total For EPFC34										0.00	0	0
EPFC3 On 03/05/2018 Spot Bond				101.39081		101.36969				0.00	0	0
Total EPFC35 SPOT										0.00	0	0
Total For EPFC35										0.00	0	0
EPFC3 On 06/11/2018 Spot Bond				101.45906		101.43671				0.00	0	0
Total EPFC36 SPOT										0.00	0	0
Total For EPFC36										0.00	0	0
EPFC3 On 04/03/2019 Spot Bond				100.93008		100.90727				0.00	0	0
Total EPFC37 SPOT										0.00	0	0
Total For EPFC37										0.00	0	0
EPFC3 On 03/10/2018 Spot Bond				100.14197		100.12138				0.00	0	0
Total EPFC38 SPOT										0.00	0	0
Total For EPFC38										0.00	0	0
EQS05 On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2020 Spot Bond				97.27120		97.23952				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS07 On 09/04/2018 Spot Bond			11.75000	99.96782	11.75000	100.00000				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08 On 04/10/2018 Spot Bond				99.53767		99.51005				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				101.99479		101.96666				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
ERS3B-On 17/08/2019 Spot Bond				101.26559		101.24111				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				101.28245		101.25759				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				101.33339		101.30754				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				101.41676		101.38915				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	106.19200	10.00000	106.16400				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				101.16534		101.14183				0.00	0	5,425,000,000
Total ERSA17 SPOT										0.00	0	5,425,000,000
Total For ERSA17										0.00	0	5,425,000,000
ERSA2-On 17/08/2018 Spot Bond				101.39119		101.36899				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				100.92716		100.90240				0.00	0	0
Total ERSA21 SPOT										0.00	0	0
Total For ERSA21										0.00	0	0
ERSA2-On 17/05/2019 Spot Bond				101.61736		101.59401				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				101.57025		101.54663				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				101.21817		101.19465				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				101.25887		101.23453				0.00	120,000,000	3,860,000,000

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 ERSA25 SPOT									0.00	120,000,000	3,860,000,000
Total For ERSA25									0.00	120,000,000	3,860,000,000
ES18 On 20/04/2018 Spot Bond			7.95000	99.78267	7.95000	104.37493			0.00	0	25,100,000,000
Total ES18 SPOT									0.00	0	25,100,000,000
Total For ES18									0.00	0	25,100,000,000
ES18/R On 20/04/2018 Spot Bond			9.25000	99.74722	9.25000	104.33415			0.00	0	0
Total ES18/R204 SPOT									0.00	0	0
Total For ES18/R204									0.00	0	0
ES23 On 25/01/2023 Spot Bond			8.55000	107.65193	8.55500	107.60702		406,980,000,000.00		47,600,000	1,823,800,000
Total ES23 SPOT								406,980,000,000.00		47,600,000	1,823,800,000
Total For ES23								406,980,000,000.00		47,600,000	1,823,800,000
ES23/R On 25/01/2023 Spot Bond			10.00000	102.04226	10.00000	102.01477			0.00	0	0
Total ES23/R2023 SPOT									0.00	0	0
Total For ES23/R2023									0.00	0	0
ES26 On 02/04/2026 Spot Bond			9.31500	92.04720	9.35000	91.84070		134,071,614,720,000.00		14,393,088,000	19,082,344,000
Total ES26 SPOT								134,071,614,720,000.00		14,393,088,000	19,082,344,000
Total For ES26								134,071,614,720,000.00		14,393,088,000	19,082,344,000
ES26/R On 02/04/2026 Spot Bond			7.85000	100.16844	7.85000	100.14738			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			10.12000	80.27345	10.15500	80.02291		205,217,003,200,000.00		20,278,360,000	26,485,880,000
Total ES33 SPOT								205,217,003,200,000.00		20,278,360,000	26,485,880,000
Total For ES33								205,217,003,200,000.00		20,278,360,000	26,485,880,000
ES33/R On 15/09/2033 Spot Bond			7.50000	100.52156	7.50000	100.50144			0.00	0	0
Total ES33/R209 SPOT									0.00	0	0
Total For ES33/R209									0.00	0	0
ES42 On 25/04/2042 Spot Bond			10.30000	87.97827	10.35000	87.57276		91,773,000,000,000.00		8,910,000,000	60,961,000,000
Total ES42 SPOT								91,773,000,000,000.00		8,910,000,000	60,961,000,000
Total For ES42								91,773,000,000,000.00		8,910,000,000	60,961,000,000
ES42/R On 25/04/2042 Spot Bond			8.50000	103.89300	8.50000	103.86924			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ESF02U SPOT										0.00	0	0
Total For ESF02U										0.00	0	0
EXX02 On 19/05/2019 Spot Bond				100.08642		100.26582				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				100.56685		100.54213				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				100.58356		100.55803				0.00	0	0
Total FBJ22Z SPOT										0.00	0	0
Total For FBJ22Z										0.00	0	0
FIF01U On 01/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF01U SPOT										0.00	0	0
Total For FIF01U										0.00	0	0
FIF02U On 01/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF02U SPOT										0.00	0	0
Total For FIF02U										0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF11U SPOT										0.00	0	0
Total For FIF11U										0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF12U SPOT										0.00	0	0
Total For FIF12U										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond				101.41689		101.39305				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FIFB08 SPOT									0.00	0	0
Total For FIFB08									0.00	0	0
FIFB09 On 27/06/2019 Spot Bond				100.39547		100.37083			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				101.22726		101.20334			0.00	0	0
Total FIFB10 SPOT									0.00	0	0
Total For FIFB10									0.00	0	0
FIFB11 On 07/02/2020 Spot Bond				101.94124		101.91776			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				101.40489		101.38058			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				101.51396		101.49033			0.00	0	0
Total FIFB14 SPOT									0.00	0	0
Total For FIFB14									0.00	0	0
FIFB15 On 20/11/2022 Spot Bond				101.22316		101.19901			0.00	0	0
Total FIFB15 SPOT									0.00	0	0
Total For FIFB15									0.00	0	0
FIFC32 On 24/05/2018 Spot Bond				100.95061		100.92959			0.00	0	0
Total FIFC32 SPOT									0.00	0	0
Total For FIFC32									0.00	0	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FMLA1U SPOT									0.00	0	0
Total For FMLA1U									0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FPA1U SPOT									0.00	0	0
Total For FPA1U									0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FPB1U SPOT									0.00	0	0
Total For FPB1U									0.00	0	0
FRB05 On 21/12/2018 Spot Bond			8.20000	102.74775	8.20000	102.72508		10,574,047,600,000.00	1,289,518,000	1,004,759,000	
Total FRB05 SPOT								10,574,047,600,000.00	1,289,518,000	1,004,759,000	
Total For FRB05								10,574,047,600,000.00	1,289,518,000	1,004,759,000	
FRB12 On 02/06/2019 Spot Bond				101.53310		101.50837		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRB12 SPOT										0.00	0	0
Total For FRB12										0.00	0	0
FRB13 On 02/06/2021 Spot Bond				99.69200		99.66512				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			10.09000	103.28095	10.09500	103.23982				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				103.58181		103.55563				0.00	40,000,000	60,000,000
Total FRB15 SPOT										0.00	40,000,000	60,000,000
Total For FRB15										0.00	40,000,000	60,000,000
FRB16 On 08/07/2020 Spot Bond				102.74612		102.72198				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				100.18025		100.15313				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				103.81247		103.78626				0.00	120,000,000	30,000,000
Total FRB18 SPOT										0.00	120,000,000	30,000,000
Total For FRB18										0.00	120,000,000	30,000,000
FRB19 On 14/04/2021 Spot Bond			10.79000	103.77707	10.79500	103.73423				0.00	0	0
Total FRB19 SPOT										0.00	0	0
Total For FRB19										0.00	0	0
FRB20 On 15/04/2021 Spot Bond				102.80698		105.55497				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				101.33079		101.30073				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				104.18003		104.14960				0.00	0	100,000,000
Total FRB22 SPOT										0.00	0	100,000,000
Total For FRB22										0.00	0	100,000,000
FRB23 On 20/09/2027 Spot Bond				101.17415		101.14593				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRB23 SPOT									0.00	0	0
Total For FRB23									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			8.33000	106.03600	8.33000	106.01222			774,690,000,000.00	93,000,000	46,500,000
Total FRBC21 SPOT									774,690,000,000.00	93,000,000	46,500,000
Total For FRBC21									774,690,000,000.00	93,000,000	46,500,000
FRBC2 On 21/12/2018 Spot Bond				101.68711		101.66348			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			2.69000	150.69072	2.59000	151.20565			0.00	0	0
Total FRBI22 SPOT									0.00	0	0
Total For FRBI22									0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			2.84000	294.43681	2.61500	297.61791			0.00	0	0
Total FRBI23 SPOT									0.00	0	0
Total For FRBI23									0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			3.17200	125.88111	3.17200	125.85815			0.00	0	0
Total FRBI25 SPOT									0.00	0	0
Total For FRBI25									0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			3.65000	169.42765	3.65000	169.39476			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			3.34500	88.67863	3.34500	88.66213			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			3.85500	207.84867	3.89000	206.95409			0.00	0	0
Total FRBI33 SPOT									0.00	0	0
Total For FRBI33									0.00	0	0
FRBI46 On 31/03/2046 Spot Bond			3.82500	98.51443	3.82500	98.49483			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			3.87000	101.67450	3.87000	101.65409			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			9.11000	72.69554	8.13000	81.22353			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			10.31000	47.57008	9.43000	55.31488			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0: On 10/12/2024 Spot Bond			10.35000	46.90611	9.46000	54.62612				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				101.16298		101.13175				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC16: On 20/06/2018 Spot Bond				100.57557		100.54997				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC16: On 31/01/2025 Spot Bond			3.96500	119.80707	3.96500	119.78265				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.60352		100.57704				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.60065		100.57413				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.60352		100.57704				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.57526		100.55013				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				100.56455		100.53994				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				101.37776		101.34901				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				100.64081		100.61252				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				98.75552		98.75552				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				102.25435		102.22812				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				100.71808		100.68609				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				100.58457		100.55832				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				100.59796		100.57176				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				100.16784		100.14306				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	106.19200	10.00000	106.16400				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				100.62463		100.59713				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				100.91448		100.88940				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				102.70028		102.67376				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC21(On 20/12/2019 Spot Bond				100.61471		100.58769			0.00	0	0
Total FRC210 SPOT									0.00	0	0
Total For FRC210									0.00	0	0
FRC21(On 07/05/2020 Spot Bond				101.57145		101.54689			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				101.57141		101.54685			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				101.62866		101.60273			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			3.15000	148.23514	3.15000	148.20820			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				101.26325		101.23827			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				100.41057		100.38657			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			4.01000	143.76883	4.01000	143.73936			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				100.85326		100.81473			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				110.36265		110.36265			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				119.34466		119.34466			0.00	0	0
Total FRC237 SPOT									0.00	0	0
Total For FRC237									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC23(On 08/02/2020 Spot Bond				110.81568		110.81568			0.00	0	0
Total FRC238 SPOT									0.00	0	0
Total For FRC238									0.00	0	0
FRC23(On 19/10/2020 Spot Bond				119.89803		119.89803			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				118.59844		118.59844			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				110.39393		110.39393			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				110.07371		110.07371			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				104.38705		104.33317			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				109.94384		109.94384			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				104.34291		104.28960			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				103.48174		103.43948			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				109.93157		109.93157			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				101.79016		101.79016			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				117.33739		117.33739			0.00	0	0
Total FRC249 SPOT									0.00	0	0
Total For FRC249									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC25(On 19/10/2020 Spot Bond				99.17526		99.17526			0.00	0	0
Total FRC250 SPOT									0.00	0	0
Total For FRC250									0.00	0	0
FRC25(On 13/02/2022 Spot Bond				101.64767		101.61895			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				100.72376		100.69862			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				100.56245		100.53894			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				102.13703		102.11262			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				100.37896		100.35550			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				101.55570		101.53098			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	103.17363	3.33700	103.15435			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	102.05990	3.45500	102.04051			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				99.99974		99.97802			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				99.93301		99.91054			0.00	0	0
Total FRC262 SPOT									0.00	0	0
Total For FRC262									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC26 On 15/03/2019 Spot Bond				100.63436		100.61173				0.00	0	0
Total FRC263 SPOT										0.00	0	0
Total For FRC263										0.00	0	0
FRC26 On 13/07/2020 Spot Bond				99.93317		99.91076				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				100.68747		100.65694				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				101.08365		101.06099				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				104.56028		104.53083				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				99.99972		99.97773				0.00	0	0
Total FRC268 SPOT										0.00	0	0
Total For FRC268										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			3.79000	144.89619	3.79000	144.86735				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.73000	145.20545	3.73000	145.17677				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			3.71000	145.30871	3.71000	145.28009				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD01 On 22/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD17 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD17U SPOT										0.00	0	0
Total For FRD17U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			3.85500	89.68701	3.85000	89.72510				0.00	0	10,000,000
Total FRI33 SPOT										0.00	0	10,000,000
Total For FRI33										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
FRI38 On 31/01/2038 Spot Bond			3.71500	108.00737	3.71500	107.98607			0.00	0	0
Total FRI38 SPOT									0.00	0	0
Total For FRI38									0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.39459		100.27914			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				100.49664		100.47421			0.00	77,417,200	19,354,300
Total FRJ20 SPOT									0.00	77,417,200	19,354,300
Total For FRJ20									0.00	77,417,200	19,354,300
FRJ21 On 15/09/2021 Spot Bond				100.82168		100.79878			0.00	0	0
Total FRJ21 SPOT									0.00	0	0
Total For FRJ21									0.00	0	0
FRJ22 On 07/03/2022 Spot Bond				101.98492		101.96125			0.00	80,000,000	70,000,000
Total FRJ22 SPOT									0.00	80,000,000	70,000,000
Total For FRJ22									0.00	80,000,000	70,000,000
FRJ23 On 31/07/2023 Spot Bond				101.86013		101.83626			0.00	0	0
Total FRJ23 SPOT									0.00	0	0
Total For FRJ23									0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				102.70127		102.67484			0.00	80,000,000	113,000,000
Total FRJ25 SPOT									0.00	80,000,000	113,000,000
Total For FRJ25									0.00	80,000,000	113,000,000
FRJ27 On 25/01/2027 Spot Bond				102.63430		102.60900			0.00	0	570,000,000
Total FRJ27 SPOT									0.00	0	570,000,000
Total For FRJ27									0.00	0	570,000,000
FRS01U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRS01U SPOT									0.00	0	0
Total For FRS01U									0.00	0	0
FRS02U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRS02U SPOT									0.00	0	0
Total For FRS02U									0.00	0	0
FRS100 On 15/01/2024 Spot Bond			2.65800	112.45350	2.65800	112.43456			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			2.96000	121.27861	2.96000	121.25719			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS101 On 23/01/2024 Spot Bond				101.77889		101.75665				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				101.77889		101.75665				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			3.10000	118.67635	3.10000	118.65496				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			3.15500	225.84819	3.19000	224.86308				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			3.89000	105.18505	3.89000	105.16382				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS112 On 07/12/2033 Spot Bond			3.18500	225.03868	3.22000	224.05763				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS113 On 29/04/2019 Spot Bond				102.11085		102.08105				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS114 On 31/01/2025 Spot Bond			3.22000	125.50375	3.22000	125.48070				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			3.70500	108.17139	3.70500	108.15010				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS119 On 31/01/2038 Spot Bond			3.63000	109.41116	3.63000	109.38986				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			3.30500	221.83568	3.34000	220.87078				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS121 On 07/12/2033 Spot Bond			3.35500	220.51751	3.39000	219.55925				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS122 On 31/01/2025 Spot Bond			2.75000	113.15896	2.75000	113.13962			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS123 On 07/12/2033 Spot Bond			3.38500	219.73119	3.42000	218.77690			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS124 On 31/01/2038 Spot Bond			4.46000	96.59267	4.46000	96.57168			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS126 On 31/03/2028 Spot Bond			4.07000	163.41928	4.07000	163.38570			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS127 On 31/01/2038 Spot Bond			3.99000	103.61237	3.99000	103.59117			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS129 On 31/03/2028 Spot Bond			3.59000	170.30644	3.59000	170.27363			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS131 On 31/03/2028 Spot Bond			3.65000	169.42765	3.65000	169.39476			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS132 On 07/12/2033 Spot Bond			3.89500	206.87423	3.93000	205.98452			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS133 On 24/03/2020 Spot Bond				93.80495		93.80495			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS134 On 31/01/2038 Spot Bond			3.92000	104.71022	3.92000	104.68900			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS135 On 31/01/2038 Spot Bond			4.17500	100.77744	4.17500	100.75633			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS136 On 31/01/2038 Spot Bond			3.70000	108.25351	3.70000	108.23221			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS137 On 31/03/2028 Spot Bond			3.46000	172.22838	3.46000	172.19581			0.00	0	0
Total FRS137 SPOT									0.00	0	0
Total For FRS137									0.00	0	0
FRS138 On 07/12/2033 Spot Bond			3.66500	212.55505	3.70000	211.63681			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0
FRS142 On 31/03/2028 Spot Bond			3.59000	170.30644	3.59000	170.27363			0.00	0	0
Total FRS142 SPOT									0.00	0	0
Total For FRS142									0.00	0	0
FRS143 On 31/03/2028 Spot Bond			3.59000	170.30644	3.59000	170.27363			0.00	0	0
Total FRS143 SPOT									0.00	0	0
Total For FRS143									0.00	0	0
FRS144 On 31/03/2028 Spot Bond			3.88000	166.10666	3.88000	166.07338			0.00	0	0
Total FRS144 SPOT									0.00	0	0
Total For FRS144									0.00	0	0
FRS145 On 31/01/2025 Spot Bond			3.52000	123.17389	3.52000	123.15026			0.00	0	0
Total FRS145 SPOT									0.00	0	0
Total For FRS145									0.00	0	0
FRS146 On 31/01/2022 Spot Bond			2.85000	149.83124	2.85000	149.80523			0.00	0	0
Total FRS146 SPOT									0.00	0	0
Total For FRS146									0.00	0	0
FRS147 On 31/03/2028 Spot Bond			3.94000	165.25257	3.94000	165.21921			0.00	0	0
Total FRS147 SPOT									0.00	0	0
Total For FRS147									0.00	0	0
FRS149 On 31/03/2028 Spot Bond			3.98000	164.68600	3.98000	164.65256			0.00	0	0
Total FRS149 SPOT									0.00	0	0
Total For FRS149									0.00	0	0
FRS150 On 31/01/2025 Spot Bond			3.49000	123.40467	3.49000	123.38110			0.00	0	0
Total FRS150 SPOT									0.00	0	0
Total For FRS150									0.00	0	0
FRS151 On 31/03/2028 Spot Bond			3.95000	165.11072	3.95000	165.07733			0.00	0	0
Total FRS151 SPOT									0.00	0	0
Total For FRS151									0.00	0	0
FRS152 On 31/03/2028 Spot Bond			3.99000	164.54470	3.99000	164.51124			0.00	0	0
Total FRS152 SPOT									0.00	0	0
Total For FRS152									0.00	0	0
FRS153 On 31/03/2028 Spot Bond			3.99000	164.54470	3.99000	164.51124			0.00	0	0
Total FRS153 SPOT									0.00	0	0
Total For FRS153									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS157 On 19/05/2019 Spot Bond				116.18624		116.18624			0.00	0	0
Total FRS157 SPOT									0.00	0	0
Total For FRS157									0.00	0	0
FRS158 On 20/06/2022 Spot Bond				88.81129		88.81129			0.00	0	0
Total FRS158 SPOT									0.00	0	0
Total For FRS158									0.00	0	0
FRS159 On 06/06/2023 Spot Bond				91.58996		91.58996			0.00	0	0
Total FRS159 SPOT									0.00	0	0
Total For FRS159									0.00	0	0
FRS160 On 06/06/2024 Spot Bond				91.38092		91.38092			0.00	0	0
Total FRS160 SPOT									0.00	0	0
Total For FRS160									0.00	0	0
FRS161 On 06/06/2025 Spot Bond				89.30971		89.30971			0.00	0	0
Total FRS161 SPOT									0.00	0	0
Total For FRS161									0.00	0	0
FRS162 On 20/06/2022 Spot Bond				72.23980		72.23980			0.00	0	0
Total FRS162 SPOT									0.00	0	0
Total For FRS162									0.00	0	0
FRS163 On 06/06/2023 Spot Bond				75.03563		75.03563			0.00	0	0
Total FRS163 SPOT									0.00	0	0
Total For FRS163									0.00	0	0
FRS164 On 06/06/2024 Spot Bond				77.27651		77.27651			0.00	0	0
Total FRS164 SPOT									0.00	0	0
Total For FRS164									0.00	0	0
FRS165 On 06/06/2025 Spot Bond				76.56942		76.56942			0.00	0	0
Total FRS165 SPOT									0.00	0	0
Total For FRS165									0.00	0	0
FRS166 On 01/08/2021 Spot Bond				48.00884		48.00884			0.00	0	0
Total FRS166 SPOT									0.00	0	0
Total For FRS166									0.00	0	0
FRS167 On 01/08/2022 Spot Bond				61.74987		61.74987			0.00	0	0
Total FRS167 SPOT									0.00	0	0
Total For FRS167									0.00	0	0
FRS168 On 01/08/2022 Spot Bond				59.62042		59.62042			0.00	0	0
Total FRS168 SPOT									0.00	0	0
Total For FRS168									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS166 On 01/08/2021 Spot Bond				50.00429		50.00429			0.00	0	0
Total FRS169 SPOT									0.00	0	0
Total For FRS169									0.00	0	0
FRS170 On 01/08/2022 Spot Bond				123.65035		123.65035			0.00	0	0
Total FRS170 SPOT									0.00	0	0
Total For FRS170									0.00	0	0
FRS171 On 16/10/2022 Spot Bond				102.03036		102.00762			0.00	0	0
Total FRS171 SPOT									0.00	0	0
Total For FRS171									0.00	0	0
FRS172 On 16/10/2024 Spot Bond				102.15668		102.13241			0.00	0	0
Total FRS172 SPOT									0.00	0	0
Total For FRS172									0.00	0	0
FRS173 On 13/11/2020 Spot Bond				100.00000		100.00000			0.00	0	0
Total FRS173 SPOT									0.00	0	0
Total For FRS173									0.00	0	0
FRS174 On 13/05/2021 Spot Bond				100.00000		100.00000			0.00	0	0
Total FRS174 SPOT									0.00	0	0
Total For FRS174									0.00	0	0
FRS175 On 26/01/2024 Spot Bond				70.88633		70.88633			0.00	0	0
Total FRS175 SPOT									0.00	0	0
Total For FRS175									0.00	0	0
FRS176 On 26/01/2024 Spot Bond				70.88622		70.88622			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			2.50000	299.33523	2.50000	299.28623			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			2.39000	300.94086	2.39000	300.89249			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			3.11000	290.61522	3.11000	290.56283			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			2.81000	150.04557	2.81000	150.01969			0.00	0	0
Total FRS46 SPOT									0.00	0	0
Total For FRS46									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS49 On 27/10/2020 Spot Bond				101.74316		101.71864			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			2.34000	152.59105	2.34000	152.56669			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				101.59364		101.56826			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			2.94000	117.14372	2.94000	117.12310			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			2.67500	124.81461	2.71000	123.99800			0.00	0	0
Total FRS81 SPOT									0.00	0	0
Total For FRS81									0.00	0	0
FRS85 On 31/01/2025 Spot Bond			2.68000	129.82354	2.68000	129.80160			0.00	0	0
Total FRS85 SPOT									0.00	0	0
Total For FRS85									0.00	0	0
FRS86 On 23/04/2018 Spot Bond				99.98576		99.98467			0.00	0	0
Total FRS86 SPOT									0.00	0	0
Total For FRS86									0.00	0	0
FRS87 On 31/01/2025 Spot Bond			2.71000	129.57921	2.71000	129.55721			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			3.30000	287.96158	3.30000	287.90821			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				101.48938		101.46576			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				101.06968		101.04517			0.00	0	0
Total FRS96 SPOT									0.00	0	0
Total For FRS96									0.00	0	0
FRX18 On 14/04/2018 Spot Bond			6.78000	99.92575	6.78000	99.90721			0.00	0	0
Total FRX18 SPOT									0.00	0	0
Total For FRX18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX19 On 15/11/2019 Spot Bond			7.79000	105.40061	7.79000	105.37836			0.00	0	0
Total FRX19 SPOT									0.00	0	0
Total For FRX19									0.00	0	0
FRX20 On 01/10/2020 Spot Bond			7.97000	101.93264	7.97500	101.89972			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			8.61000	97.47587	8.61500	97.43433		47,203,464,000,000.00	5,482,400,000	2,778,700,000	
Total FRX23 SPOT								17,203,464,000,000.00	5,482,400,000	2,778,700,000	
Total For FRX23								17,203,464,000,000.00	5,482,400,000	2,778,700,000	
FRX24 On 10/12/2024 Spot Bond			8.96000	112.38872	8.99500	112.17916			0.00	0	0
Total FRX24 SPOT									0.00	0	0
Total For FRX24									0.00	0	0
FRX26 On 01/10/2026 Spot Bond			9.39500	100.83288	9.43000	100.60555			0.00	0	880,000,000
Total FRX26 SPOT									0.00	0	880,000,000
Total For FRX26									0.00	0	880,000,000
FRX27 On 07/03/2027 Spot Bond			9.32500	106.08128	9.36000	105.83943			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			9.88000	100.93626	9.91500	100.67034			0.00	0	110,000,000
Total FRX30 SPOT									0.00	0	110,000,000
Total For FRX30									0.00	0	110,000,000
FRX31 On 21/02/2031 Spot Bond			10.01000	97.59203	10.05000	97.28772			0.00	0	480,000,000
Total FRX31 SPOT									0.00	0	480,000,000
Total For FRX31									0.00	0	480,000,000
FRX32 On 31/03/2032 Spot Bond			9.90000	104.92026	9.93500	104.62229			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			10.65500	76.50577	10.70500	76.13502			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				100.57928		100.55631			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				100.66699		100.64333			0.00	90,246,984	30,246,984
Total FS1B1 SPOT									0.00	90,246,984	30,246,984
Total For FS1B1									0.00	90,246,984	30,246,984

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS1C1 On 20/09/2018 Spot Bond				100.57526		100.55013			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				100.64841		100.61978			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				101.24640		101.22374			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				101.20336		101.17962			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				101.23657		101.21215			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				101.38260		101.35516			0.00	0	0
Total FS2D1 SPOT									0.00	0	0
Total For FS2D1									0.00	0	0
FS3A5 On 20/02/2020 Spot Bond				101.27320		101.25066			0.00	190,575,600	47,643,900
Total FS3A5 SPOT									0.00	190,575,600	47,643,900
Total For FS3A5									0.00	190,575,600	47,643,900
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				101.44744		101.42430			0.00	0	0
Total FS3B1 SPOT									0.00	0	0
Total For FS3B1									0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3B1U SPOT									0.00	0	0
Total For FS3B1U									0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3C1U SPOT									0.00	0	0
Total For FS3C1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
FS4A3L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										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
FS5A1L On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A1U SPOT										0.00	0	0
Total For FS5A1U										0.00	0	0
FS5A2L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A2U SPOT										0.00	0	0
Total For FS5A2U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				99.85937		99.83559			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				101.50543		101.47780			0.00	0	0
Total GBL03 SPOT									0.00	0	0
Total For GBL03									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				101.05195		101.02844			0.00	0	0
Total GH31A2 SPOT									0.00	0	0
Total For GH31A2									0.00	0	0
GH31A On 25/02/2020 Spot Bond				101.06360		101.03982			0.00	0	0
Total GH31A3 SPOT									0.00	0	0
Total For GH31A3									0.00	0	0
GH31B On 25/02/2020 Spot Bond				101.13927		101.11371			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				101.23233		101.20458			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				101.29044		101.26132			0.00	0	0
Total GH31D SPOT									0.00	0	0
Total For GH31D									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
GPT44 On 06/06/2018 Spot Bond				100.72733		100.70655			0.00	0	0
Total GPT44 SPOT									0.00	0	0
Total For GPT44									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
Total For GRB13U									0.00	0	0
GRB14 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB14U SPOT									0.00	0	0
Total For GRB14U									0.00	0	0
GRB15 On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB15U SPOT									0.00	0	0
Total For GRB15U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB16U SPOT									0.00	0	0
Total For GRB16U									0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB17U SPOT									0.00	0	0
Total For GRB17U									0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB18U SPOT									0.00	0	0
Total For GRB18U									0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB19U SPOT									0.00	0	0
Total For GRB19U									0.00	0	0
GRB20 On 17/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB20U SPOT									0.00	0	0
Total For GRB20U									0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB21U SPOT									0.00	0	0
Total For GRB21U									0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB22U SPOT									0.00	0	0
Total For GRB22U									0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB23U SPOT									0.00	0	0
Total For GRB23U									0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB24U SPOT									0.00	0	0
Total For GRB24U									0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB25U SPOT									0.00	0	0
Total For GRB25U									0.00	0	0
GRB26 On 30/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB26U SPOT									0.00	0	0
Total For GRB26U									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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB29U SPOT									0.00	0	0
Total For GRB29U									0.00	0	0
GRT07 On 21/02/2024 Spot Bond				101.45203		101.42725			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				100.74623		100.72335			0.00	0	0
Total GRT08 SPOT									0.00	0	0
Total For GRT08									0.00	0	0
GRT09 On 15/10/2018 Spot Bond				100.04542		100.02442			0.00	40,000,000	10,000,000
Total GRT09 SPOT									0.00	40,000,000	10,000,000
Total For GRT09									0.00	40,000,000	10,000,000
GRT10 On 13/05/2019 Spot Bond				101.93674		101.81034			0.00	500,000,000	500,000,000
Total GRT10 SPOT									0.00	500,000,000	500,000,000
Total For GRT10									0.00	500,000,000	500,000,000
GRT11 On 13/05/2021 Spot Bond				101.37498		101.35071			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				101.11540		101.09183			0.00	0	0
Total GRT12 SPOT									0.00	0	0
Total For GRT12									0.00	0	0
GRT13 On 15/04/2020 Spot Bond				99.87089		99.84904			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				101.28657		101.26240			0.00	0	15,000,000
Total GRT14 SPOT									0.00	0	15,000,000
Total For GRT14									0.00	0	15,000,000
GRT15 On 15/04/2020 Spot Bond				99.96255		99.94075			0.00	0	0
Total GRT15 SPOT									0.00	0	0
Total For GRT15									0.00	0	0
GRT16 On 17/10/2021 Spot Bond				99.84410		99.82147			0.00	0	0
Total GRT16 SPOT									0.00	0	0
Total For GRT16									0.00	0	0
GRT17 On 17/10/2023 Spot Bond			8.98000	104.81486	8.98500	104.76750			0.00	0	0
Total GRT17 SPOT									0.00	0	0
Total For GRT17									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT18	On	13/03/2020	Spot Bond				100.88843		100.86515			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				101.69929		101.67517			0.00	0	0
Total GRT19 SPOT												0.00	0	0
Total For GRT19												0.00	0	0
GRT20	On	03/04/2024	Spot Bond				100.16527		100.14069			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			9.57500	101.10015	9.61000	100.91690			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				99.87136		99.84961			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				100.11378		99.99251			0.00	200,000,000	200,000,000
Total GRT23 SPOT												0.00	200,000,000	200,000,000
Total For GRT23												0.00	200,000,000	200,000,000
GRT24	On	09/03/2023	Spot Bond				100.79467		100.77118			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				100.82043		100.79611			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				100.84714		100.82199			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	512,600,000
Total GRX01U SPOT												0.00	0	512,600,000
Total For GRX01U												0.00	0	512,600,000
HC2T2	On	05/10/2018	Spot Bond				100.01625		100.08190			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				101.01854		100.99592			0.00	0	0
Total HC5T1 SPOT												0.00	0	0
Total For HC5T1												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
HILB03 On 02/05/2018 Spot Bond				101.60218		101.57807			0.00	0	0
Total HILB03 SPOT									0.00	0	0
Total For HILB03									0.00	0	0
HILB04 On 01/11/2019 Spot Bond				101.83096		101.80689			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				100.24888		100.22740			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				99.97754		99.95524			0.00	120,000,000	30,000,000
Total HILB06 SPOT									0.00	120,000,000	30,000,000
Total For HILB06									0.00	120,000,000	30,000,000
HILB07 On 11/07/2021 Spot Bond				99.97731		99.95472			0.00	0	16,000,000
Total HILB07 SPOT									0.00	0	16,000,000
Total For HILB07									0.00	0	16,000,000
HILB08 On 29/03/2023 Spot Bond				100.33877		100.31480			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				100.34818		100.32340			0.00	40,000,000	20,000,000
Total HILB09 SPOT									0.00	40,000,000	20,000,000
Total For HILB09									0.00	40,000,000	20,000,000
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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HM1E4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1E4U SPOT										0.00	0	0
Total For HM1E4U										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	106.19200	10.00000	106.16400				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				101.36934		101.34217				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				99.84662		99.82071				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				100.10692		100.08285				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				100.16848		100.14362				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			7.91000	105.65159	7.91000	105.62895				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	25.25114	100.00000	25.19464				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			2.88000	293.86685	2.88000	293.81573				0.00	0	0
Total HWAY23 SPOT										0.00	0	0
Total For HWAY23										0.00	0	0
HWAY2 On 07/12/2024 Spot Bond			2.25000	310.16610	2.25000	310.11744				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			2.98500	103.63837	2.98000	103.68437				0.00	0	0
Total HWAY33 SPOT										0.00	0	0
Total For HWAY33										0.00	0	0
HWAY3 On 31/07/2034 Spot Bond			9.94000	96.22179	9.97500	95.92840				0.00	0	2,820,000,000
Total HWAY34 SPOT										0.00	0	2,820,000,000
Total For HWAY34										0.00	0	2,820,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.79635	100.00000	10.77220			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			9.90000	96.40396	9.93500	96.10332			0.00	0	1,100,000,000
Total HWAY35 SPOT									0.00	0	1,100,000,000
Total For HWAY35									0.00	0	1,100,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.79626	100.00000	10.77211			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				99.87161		99.84988			0.00	0	0
Total HWF08 SPOT									0.00	0	0
Total For HWF08									0.00	0	0
HWF09 On 19/09/2019 Spot Bond				100.93126		100.90830			0.00	120,000,000	30,000,000
Total HWF09 SPOT									0.00	120,000,000	30,000,000
Total For HWF09									0.00	120,000,000	30,000,000
HWF10 On 30/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HWF10U SPOT									0.00	0	0
Total For HWF10U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	106.19200	10.00000	106.16400			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			2.07000	134.90552	2.07000	134.88497		46,803,114,000.00		22,610,200	104,103,408,400
Total I2025 SPOT								46,803,114,000.00		22,610,200	104,103,408,400
Total For I2025								46,803,114,000.00		22,610,200	104,103,408,400
I2029 On 31/03/2029 Spot Bond			2.27000	103.89338	2.27000	103.87707		3,057,905,196,000.00		1,347,094,800	44,290,986,400
Total I2029 SPOT								3,057,905,196,000.00		1,347,094,800	44,290,986,400
Total For I2029								3,057,905,196,000.00		1,347,094,800	44,290,986,400
I2033 On 28/02/2033 Spot Bond			2.35500	108.41435	2.35000	108.46656		4,438,445,892,000.00		1,884,690,400	34,653,483,100
Total I2033 SPOT								4,438,445,892,000.00		1,884,690,400	34,653,483,100
Total For I2033								4,438,445,892,000.00		1,884,690,400	34,653,483,100
I2038 On 31/01/2038 Spot Bond			2.34000	133.64955	2.34000	133.62821		3,766,785,048,000.00		1,609,737,200	177,424,633,300
Total I2038 SPOT								3,766,785,048,000.00		1,609,737,200	177,424,633,300
Total For I2038								3,766,785,048,000.00		1,609,737,200	177,424,633,300
I2046 On 31/03/2046 Spot Bond			2.45000	128.59874	2.45000	128.57790		39,872,928,270,000.00		16,274,664,600	112,130,740,100
Total I2046 SPOT								39,872,928,270,000.00		16,274,664,600	112,130,740,100
Total For I2046								39,872,928,270,000.00		16,274,664,600	112,130,740,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050 On 31/12/2050 Spot Bond			2.47000	136.69898	2.47000	136.67667			7,794,310,498,650.00	3,155,591,295	111,592,605,105
Total I2050 SPOT									7,794,310,498,650.00	3,155,591,295	111,592,605,105
Total For I2050									7,794,310,498,650.00	3,155,591,295	111,592,605,105
IB105U On 22/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB105U SPOT									0.00	0	0
Total For IB105U									0.00	0	0
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB107U SPOT									0.00	0	0
Total For IB107U									0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL02U SPOT									0.00	0	0
Total For IBL02U									0.00	0	0
IBL100 On 24/05/2020 Spot Bond				101.04575		101.02240			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			8.45500	105.53753	8.46000	105.49605			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				101.58786		101.04521			0.00	2,040,000,000	1,020,000,000
Total IBL102 SPOT									0.00	2,040,000,000	1,020,000,000
Total For IBL102									0.00	2,040,000,000	1,020,000,000
IBL103 On 08/06/2018 Spot Bond				100.79959		100.77798			0.00	0	0
Total IBL103 SPOT									0.00	0	0
Total For IBL103									0.00	0	0
IBL104 On 17/07/2020 Spot Bond			8.70500	99.83269	8.70500	99.80882			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	101.46089	8.28000	101.43754			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				101.11842		101.09550			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			2.96000	292.73093	2.96000	292.67935			0.00	0	0
Total IBL109 SPOT									0.00	0	0
Total For IBL109									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL110 On 07/03/2019 Spot Bond			8.12000	100.73569	8.12000	100.71369			0.00	0	0
Total IBL110 SPOT									0.00	0	0
Total For IBL110									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.41000	152.20875	2.41000	152.18416			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	106.19200	10.00000	106.16400			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			8.18000	102.27866	8.18000	102.25614		6,544,000,000,000.00	800,000,000	200,000,000	
Total IBL45 SPOT								6,544,000,000,000.00	800,000,000	200,000,000	
Total For IBL45								6,544,000,000,000.00	800,000,000	200,000,000	
IBL46 On 15/01/2020 Spot Bond			8.49000	99.68983	8.49000	99.66693			0.00	0	0
Total IBL46 SPOT									0.00	0	0
Total For IBL46									0.00	0	0
IBL50 On 02/08/2020 Spot Bond			8.48000	102.94106	8.48000	102.91745			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				101.59132		101.56833			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			7.96000	101.57403	7.96000	101.55241			0.00	0	0
Total IBL55 SPOT									0.00	0	0
Total For IBL55									0.00	0	0
IBL56 On 31/01/2019 Spot Bond				101.73227		101.70720			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			7.92000	102.35286	7.92000	102.33091			0.00	0	0
Total IBL59 SPOT									0.00	0	0
Total For IBL59									0.00	0	0
IBL60 On 17/02/2024 Spot Bond			9.14000	106.42083	9.14500	106.37155			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				100.19892		100.17648			0.00	0	0
Total IBL61 SPOT									0.00	0	0
Total For IBL61									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL64 On 29/07/2019 Spot Bond				101.58512		101.56186			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				101.67530		101.65174			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			3.14000	148.28801	3.14000	148.26110			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				100.28847		100.26545			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				101.34821		101.32594			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				102.30761		102.28458			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				101.24113		101.21858			0.00	0	0
Total IBL76 SPOT									0.00	0	0
Total For IBL76									0.00	0	0
IBL77 On 25/11/2020 Spot Bond				101.77895		101.75543			0.00	0	0
Total IBL77 SPOT									0.00	0	0
Total For IBL77									0.00	0	0
IBL78 On 25/11/2022 Spot Bond			9.19000	106.87505	9.19500	106.82965			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			7.75000	103.70365	7.75000	103.68187			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				101.97487		101.95179			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				100.50279		100.47890			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				101.73005		101.70754			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				102.46093		102.43702			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			8.05000	105.55309	8.05000	105.53008			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			8.59000	108.63690	8.59500	108.59786			0.00	0	0
Total IBL88 SPOT									0.00	0	0
Total For IBL88									0.00	0	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	21.35158	100.00000	21.30381			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				101.13889		101.11346			0.00	120,000,000	30,000,000
Total IBL89 SPOT									0.00	120,000,000	30,000,000
Total For IBL89									0.00	120,000,000	30,000,000
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
IBL91 On 02/06/2018 Spot Bond				100.96796		100.94416			0.00	0	0
Total IBL91 SPOT									0.00	0	0
Total For IBL91									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL92 On 12/01/2020 Spot Bond				99.95606		99.93407			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				101.17411		101.15183			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				101.03352		101.00916			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				101.49245		101.46827			0.00	0	0
Total IBL95 SPOT									0.00	0	0
Total For IBL95									0.00	0	0
IBL96 On 21/09/2019 Spot Bond				100.49973		100.47599			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				100.15864		100.13503			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				100.81411		100.78921			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			7.92000	105.75118	7.92000	105.72861			0.00	0	0
Total IBL99 SPOT									0.00	0	0
Total For IBL99									0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IDC01U SPOT									0.00	0	0
Total For IDC01U									0.00	0	0
IDC02L On 28/02/2028 Spot Bond			100.00000	10.16973	100.00000	10.14697			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				100.82176		100.79949			0.00	0	0
Total IDCC01 SPOT									0.00	0	0
Total For IDCC01									0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				101.95745		101.93599			0.00	0	0
Total IDCG02 SPOT									0.00	0	0
Total For IDCG02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCG03 On 22/10/2020 Spot Bond			8.85000	102.75444	8.85500	102.71893				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				101.05737		101.03375				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			9.87500	102.04026	9.91000	101.84761				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				101.36680		101.34319				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			10.74000	108.23455	10.78000	107.92384				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				100.90864		100.88455				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				100.92110		100.89666				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			9.97500	108.41903	10.01000	108.18416				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	99.92387	4.00000	99.91299				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				100.67549		100.65126				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
IDCP2U On 05/04/2025 Spot Bond			100.00000	4.88090	100.00000	4.87011				0.00	0	100,000,000,000
Total IDCP2U SPOT										0.00	0	100,000,000,000
Total For IDCP2U										0.00	0	100,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IFC01 On 10/12/2024 Spot Bond			8.27500	105.12476	8.31000	104.92229			0.00	0	0
Total IFC01 SPOT									0.00	0	0
Total For IFC01									0.00	0	0
IFC02 On 14/04/2021 Spot Bond			7.24000	103.96577	7.24500	103.93180			0.00	0	0
Total IFC02 SPOT									0.00	0	0
Total For IFC02									0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN276U SPOT									0.00	0	0
Total For IN276U									0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN277U SPOT									0.00	0	0
Total For IN277U									0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN281U SPOT									0.00	0	0
Total For IN281U									0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN286U SPOT									0.00	0	0
Total For IN286U									0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN289U SPOT									0.00	0	0
Total For IN289U									0.00	0	0
IN302U On 28/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN302U SPOT									0.00	0	0
Total For IN302U									0.00	0	0
IN303U On 01/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN303U SPOT									0.00	0	0
Total For IN303U									0.00	0	0
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN304U SPOT									0.00	0	0
Total For IN304U									0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN306U SPOT									0.00	0	0
Total For IN306U									0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN313U SPOT									0.00	0	0
Total For IN313U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN327U SPOT									0.00	0	0
Total For IN327U									0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN329U SPOT									0.00	0	0
Total For IN329U									0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN334U SPOT									0.00	0	0
Total For IN334U									0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN342U SPOT									0.00	0	0
Total For IN342U									0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN343U SPOT									0.00	0	0
Total For IN343U									0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN345U SPOT									0.00	0	0
Total For IN345U									0.00	0	0
IN346U On 15/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN346U SPOT									0.00	0	0
Total For IN346U									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
IN364U On 13/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN364U SPOT									0.00	0	0
Total For IN364U									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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN367U SPOT										0.00	0	0
Total For IN367U										0.00	0	0
ING196 On 30/06/2027 Spot Bond				75.78758		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	106.19200	10.00000	106.16400				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				100.54562		100.51942				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				106.84720		106.82266				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				103.14016		104.45948				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				100.55601		100.52927				0.00	0	0
Total ING360 SPOT										0.00	0	0
Total For ING360										0.00	0	0
ING362 On 24/02/2021 Spot Bond				101.03099		101.00642				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			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00		85,000,000,000	85,000,000,000	
Total ING370 SPOT								10,000,000,000,000.00		85,000,000,000	85,000,000,000	
Total For ING370								10,000,000,000,000.00		85,000,000,000	85,000,000,000	
ING371 On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00		70,000,000,000	70,000,000,000	
Total ING371 SPOT								10,000,000,000,000.00		70,000,000,000	70,000,000,000	
Total For ING371								10,000,000,000,000.00		70,000,000,000	70,000,000,000	
INLV01 On 12/08/2024 Spot Bond				101.85284		101.82175				0.00	0	200,000,000
Total INLV01 SPOT										0.00	0	200,000,000
Total For INLV01										0.00	0	200,000,000
INLV02 On 20/10/2020 Spot Bond				100.71850		103.29751				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
INLV03 On 11/02/2021 Spot Bond				101.82154		101.79028				0.00	0	0
Total INLV03 SPOT										0.00	0	0
Total For INLV03										0.00	0	0
INLV04 On 11/02/2021 Spot Bond			10.89000	106.49808	10.89500	106.45458				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				100.91537		100.88168				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	106.19200	10.00000	106.16400				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				100.16145		100.13759				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				100.56771		100.54436				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPF11 On 15/10/2015 Spot Bond				100.13157						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				100.91623		100.89193				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				100.57066		100.54689				0.00	0	0
Total IPF14 SPOT										0.00	0	0
Total For IPF14										0.00	0	0
IPF15 On 17/12/2020 Spot Bond				100.94327		100.91907				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				100.59433		100.56948				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				100.50517		100.48114				0.00	0	0
Total IPF17 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 IPF17										0.00	0	0
IPF18 On 22/12/2021 Spot Bond				100.51026		100.48596				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				100.51535		100.49078				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				100.56956		100.54584				0.00	0	0
Total IPF20 SPOT										0.00	0	0
Total For IPF20										0.00	0	0
IPF21 On 17/03/2022 Spot Bond				100.58851		100.56392				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				100.70918		100.68458				0.00	0	0
Total IPF22 SPOT										0.00	0	0
Total For IPF22										0.00	0	0
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF23U SPOT										0.00	0	0
Total For IPF23U										0.00	0	0
IPF24 On 05/02/2023 Spot Bond				101.57730		101.55342				0.00	40,000,000	10,000,000
Total IPF24 SPOT										0.00	40,000,000	10,000,000
Total For IPF24										0.00	40,000,000	10,000,000
IPFC17 On 26/04/2018 Spot Bond				101.54123		101.52040				0.00	0	0
Total IPFC17 SPOT										0.00	0	0
Total For IPFC17										0.00	0	0
IPL10 On 20/05/2021 Spot Bond			8.81500	105.11387	8.82000	105.07534				0.00	0	1,850,000,000
Total IPL10 SPOT										0.00	0	1,850,000,000
Total For IPL10										0.00	0	1,850,000,000
IPL11 On 24/05/2022 Spot Bond				101.12155		101.09642				0.00	160,000,000	390,000,000
Total IPL11 SPOT										0.00	160,000,000	390,000,000
Total For IPL11										0.00	160,000,000	390,000,000
IPL7 On 05/04/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total IPL7 SPOT										0.00	0	0
Total For IPL7										0.00	0	0
IPL7/JIB On 05/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPL7/JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IPL7/JIBAR									0.00	0	0
IPL8 On 10/10/2020 Spot Bond				99.88796		100.20172			0.00	40,000,000	20,000,000
Total IPL8 SPOT									0.00	40,000,000	20,000,000
Total For IPL8									0.00	40,000,000	20,000,000
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPL8/JIBAR SPOT									0.00	0	0
Total For IPL8/JIBAR									0.00	0	0
IPL9 On 20/05/2021 Spot Bond				101.51280		101.48900			0.00	0	500,000,000
Total IPL9 SPOT									0.00	0	500,000,000
Total For IPL9									0.00	0	500,000,000
IV017/F On 31/01/2022 Spot Bond			2.75000	100.52195	2.75000	100.51437			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			5.50000	144.64947	5.50000	144.68473			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				101.54156		101.51632			0.00	0	0
Total IV025 SPOT									0.00	0	0
Total For IV025									0.00	0	0
IV026 On 27/09/2019 Spot Bond				99.59508		99.56743			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			4.07000	119.02785	4.07000	119.00325			0.00	0	0
Total IV030 SPOT									0.00	0	0
Total For IV030									0.00	0	0
IV030A On 31/01/2025 Spot Bond			4.07000	119.02785	4.07000	119.00325			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				100.84740		100.81968			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				102.04181		102.01818			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				102.41118		102.38057			0.00	0	0
Total IV033 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 IV033									0.00	0	0
IV034 On 11/02/2021 Spot Bond			10.79000	105.97975	10.79500	105.93671			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				105.38609		105.35714			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				102.45137		102.42062			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				100.60845		100.57727			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			4.59000	140.84566	4.59000	140.81457			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				102.52471		102.49438			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			11.14000	102.71497	11.14500	102.67044			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				101.59117		101.56007			0.00	0	0
Total IV042 SPOT									0.00	0	0
Total For IV042									0.00	0	0
IV043 On 21/11/2021 Spot Bond			11.03000	109.09007	11.03500	109.04273			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				102.15476		102.12344			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			4.34000	142.09703	4.34000	142.06661			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				100.62251		100.59226			0.00	80,000,000	40,000,000
Total IV046 SPOT									0.00	80,000,000	40,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IV046									0.00	80,000,000	40,000,000
IV08 On 30/04/2018 Spot Bond			8.45000	106.37497	8.45000	106.35046			0.00	0	0
Total IV08 SPOT									0.00	0	0
Total For IV08									0.00	0	0
IV09 On 30/04/2018 Spot Bond				102.12130		102.09314			0.00	0	0
Total IV09 SPOT									0.00	0	0
Total For IV09									0.00	0	0
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV100U SPOT									0.00	0	0
Total For IV100U									0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV115U SPOT									0.00	0	0
Total For IV115U									0.00	0	0
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV118U SPOT									0.00	0	0
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			4.25000	160.91918	4.25000	160.88535			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
IVA721 On 12/04/2018 Spot Bond			7.20000	99.86211	7.20000	99.84244			0.00	0	0
Total IVA721 SPOT									0.00	0	0
Total For IVA721									0.00	0	0
IVA722 On 19/04/2018 Spot Bond			7.20000	99.72460	7.20000	99.70498			0.00	0	0
Total IVA722 SPOT									0.00	0	0
Total For IVA722									0.00	0	0
IVA723 On 26/04/2018 Spot Bond			7.20000	99.58746	7.20000	99.56790			0.00	0	0
Total IVA723 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 IVA723									0.00	0	0
IVA724 On 03/05/2018 Spot Bond			7.20000	99.45071	7.20000	99.43120			0.00	0	0
Total IVA724 SPOT									0.00	0	0
Total For IVA724									0.00	0	0
IVA726 On 17/05/2018 Spot Bond			7.30000	99.16700	7.30000	99.14733			0.00	0	0
Total IVA726 SPOT									0.00	0	0
Total For IVA726									0.00	0	0
IVA727 On 24/05/2018 Spot Bond			7.30000	99.02951	7.30000	99.00990			0.00	0	0
Total IVA727 SPOT									0.00	0	0
Total For IVA727									0.00	0	0
IVA728 On 31/05/2018 Spot Bond			7.30000	98.89241	7.30000	98.87285			0.00	0	0
Total IVA728 SPOT									0.00	0	0
Total For IVA728									0.00	0	0
IVA729 On 07/06/2018 Spot Bond			7.40000	98.73885	7.40000	98.71909			0.00	0	0
Total IVA729 SPOT									0.00	0	0
Total For IVA729									0.00	0	0
IVA731 On 14/06/2018 Spot Bond			7.40000	98.60068	7.40000	98.58097			0.00	0	0
Total IVA731 SPOT									0.00	0	0
Total For IVA731									0.00	0	0
IVA732 On 21/06/2018 Spot Bond			7.40000	98.46290	7.40000	98.44325			0.00	0	0
Total IVA732 SPOT									0.00	0	0
Total For IVA732									0.00	0	0
IVA733 On 27/06/2018 Spot Bond			7.40000	98.34511	7.40000	98.32550		185,000,000,000,000.00	25,000,000,000	25,000,000,000	
Total IVA733 SPOT								15,000,000,000,000.00	25,000,000,000	25,000,000,000	
Total For IVA733								15,000,000,000,000.00	25,000,000,000	25,000,000,000	
IVC005 On 25/11/2020 Spot Bond			10.00000	106.19200	10.00000	106.16400			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				100.16375		100.13942			0.00	0	0
Total IVC027 SPOT									0.00	0	0
Total For IVC027									0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.16191		100.13799			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				100.16569		100.14124			0.00	0	0
Total IVC034 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 IVC034									0.00	0	0
IVC035 On 30/06/2019 Spot Bond				97.39576		97.36571			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			8.52000	103.03887	8.52000	103.01513			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	43.65508	100.00000	43.55740			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			8.66000	103.87822	8.66500	103.83965			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				101.22533		101.20064			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				100.42631		100.40123			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				101.72301		101.69808			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				100.19167		100.16694			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				101.63883		101.61317			0.00	0	0
Total IVC063 SPOT									0.00	0	0
Total For IVC063									0.00	0	0
IVC065 On 10/09/2018 Spot Bond				100.77327		100.74813			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				102.47834		102.45559			0.00	0	0
Total IVC070 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 IVC070										0.00	0	0
IVC075 On 21/04/2019 Spot Bond				102.01495		101.98993				0.00	0	0
Total IVC075 SPOT										0.00	0	0
Total For IVC075										0.00	0	0
IVC077 On 04/05/2018 Spot Bond				101.61578		101.59080				0.00	0	0
Total IVC077 SPOT										0.00	0	0
Total For IVC077										0.00	0	0
IVC081 On 14/07/2019 Spot Bond				99.86145		99.83801				0.00	0	0
Total IVC081 SPOT										0.00	0	0
Total For IVC081										0.00	0	0
IVC088 On 12/04/2018 Spot Bond				99.96141		99.94200				0.00	0	0
Total IVC088 SPOT										0.00	0	0
Total For IVC088										0.00	0	0
IVC092 On 24/11/2019 Spot Bond				101.13890		101.11336				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				101.09225		101.06780				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			9.51000	107.58884	9.51500	107.54585				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				100.29738		100.27154				0.00	0	18,000,000
Total IVC097 SPOT										0.00	0	18,000,000
Total For IVC097										0.00	0	18,000,000
IVC098 On 14/06/2018 Spot Bond			7.92000	103.03183	7.92000	103.00979				0.00	0	0
Total IVC098 SPOT										0.00	0	0
Total For IVC098										0.00	0	0
IVC102 On 31/01/2020 Spot Bond				101.91083		101.88313				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				100.30219		100.27595				0.00	0	0
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC105 On 08/03/2020 Spot Bond				100.87787		100.85254				0.00	0	0
Total IVC105 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC105										0.00	0	0
IVC106 On 13/03/2020 Spot Bond				100.74849		100.72335				0.00	0	0
Total IVC106 SPOT										0.00	0	0
Total For IVC106										0.00	0	0
IVC107 On 29/06/2021 Spot Bond				100.29898		100.27301				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				101.90771		101.88082				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				101.35588		101.32953				0.00	0	0
Total IVC109 SPOT										0.00	0	0
Total For IVC109										0.00	0	0
IVC110 On 19/05/2021 Spot Bond			9.16000	105.43184	9.16500	105.39234				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				101.22028		101.19668				0.00	0	0
Total IVC111 SPOT										0.00	0	0
Total For IVC111										0.00	0	0
IVC112 On 24/05/2018 Spot Bond				101.05175		101.02826				0.00	0	0
Total IVC112 SPOT										0.00	0	0
Total For IVC112										0.00	0	0
IVC113 On 26/08/2018 Spot Bond				101.09968		101.07503				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				100.74178		100.71595				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				101.42639		101.40027				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				101.20575		101.18147				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				100.17126		100.14601				0.00	0	0
Total IVC120 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 IVC120										0.00	0	0
IVC121 On 22/09/2018 Spot Bond				100.51009		100.48579				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				102.42409		102.40081				0.00	0	0
Total IVC122 SPOT										0.00	0	0
Total For IVC122										0.00	0	0
IVC124 On 17/09/2018 Spot Bond				100.60032		100.57519				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				101.77620		101.75085				0.00	0	600,000,000
Total IVC126 SPOT										0.00	0	600,000,000
Total For IVC126										0.00	0	600,000,000
IVC127 On 27/12/2018 Spot Bond				100.37332		100.35027				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				100.46180		100.43886				0.00	0	50,000,000
Total IVC128 SPOT										0.00	0	50,000,000
Total For IVC128										0.00	0	50,000,000
IVC129 On 26/03/2019 Spot Bond				100.38818		100.36567				0.00	0	60,000,000
Total IVC129 SPOT										0.00	0	60,000,000
Total For IVC129										0.00	0	60,000,000
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC91U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
IVF38U On 16/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF38U SPOT										0.00	0	0
Total For IVF38U										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
JAS01 On 31/01/2019 Spot Bond				101.98598		101.95716				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				100.75153		100.72628				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				100.92480		100.89956				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KAP005 On 29/06/2018 Spot Bond				100.45068		100.42857				0.00	0	0
Total KAP005 SPOT										0.00	0	0
Total For KAP005										0.00	0	0
KAP006 On 29/06/2021 Spot Bond				100.29577		100.27007				0.00	0	0
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP007 On 26/10/2021 Spot Bond			9.06000	108.12959	9.06500	108.08807				0.00	0	0
Total KAP007 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 KAP007									0.00	0	0
KAP007 On 28/11/2019 Spot Bond				101.74900		101.72495			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				101.10983		101.08498			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				100.68490		100.66030			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				101.04365		101.01854			0.00	80,000,000	70,000,000
Total KAP012 SPOT									0.00	80,000,000	70,000,000
Total For KAP012									0.00	80,000,000	70,000,000
KAP041 On 01/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total KAP04U SPOT									0.00	0	0
Total For KAP04U									0.00	0	0
KAP11 On 24/10/2022 Spot Bond				101.92314		101.89856			0.00	0	0
Total KAP11 SPOT									0.00	0	0
Total For KAP11									0.00	0	0
KSB009 On 05/08/2020 Spot Bond				101.95175		101.92192			0.00	0	0
Total KSB009 SPOT									0.00	0	0
Total For KSB009									0.00	0	0
KST01 On 12/07/2020 Spot Bond				99.95319		99.92978			0.00	0	0
Total KST01 SPOT									0.00	0	0
Total For KST01									0.00	0	0
KW01 On 31/10/2027 Spot Bond			9.36500	125.01200	9.40000	124.72555		118,037,396,500,000.00	12,604,100,000	6,302,050,000	
Total KW01 SPOT								18,037,396,500,000.00	12,604,100,000	6,302,050,000	
Total For KW01								18,037,396,500,000.00	12,604,100,000	6,302,050,000	
LBK05 On 28/02/2019 Spot Bond				100.70235		100.67766			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				101.82915		101.80419			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For LBK08/JIBAR									0.00	0	0
LBK11 On 28/11/2019 Spot Bond			9.06000	104.34607	9.06000	104.32053			543,600,000,000.00	60,000,000	15,000,000
Total LBK11 SPOT									543,600,000,000.00	60,000,000	15,000,000
Total For LBK11									543,600,000,000.00	60,000,000	15,000,000
LBK11/I On 28/11/2019 Spot Bond			9.62000	103.51232	9.62000	103.48546			0.00	0	0
Total LBK11/R207 SPOT									0.00	0	0
Total For LBK11/R207									0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	101.15913	9.71000	101.13264			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				99.94874		99.92313			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				101.06782		101.04273			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				100.52046		100.49562			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				102.95645		102.92949			0.00	0	0
Total LBK18 SPOT									0.00	0	0
Total For LBK18									0.00	0	0
LBK20 On 08/06/2022 Spot Bond			9.24000	106.67718	9.24500	106.63340			73,920,000,000,000.00	8,000,000,000	6,500,000,000
Total LBK20 SPOT									*3,920,000,000,000.00	8,000,000,000	6,500,000,000
Total For LBK20									*3,920,000,000,000.00	8,000,000,000	6,500,000,000
LBK21 On 04/09/2018 Spot Bond				100.84313		100.82020			0.00	0	0
Total LBK21 SPOT									0.00	0	0
Total For LBK21									0.00	0	0
LBK22 On 04/09/2020 Spot Bond				100.90163		100.87774			0.00	60,000,000	15,000,000
Total LBK22 SPOT									0.00	60,000,000	15,000,000
Total For LBK22									0.00	60,000,000	15,000,000
LBK23 On 05/09/2022 Spot Bond				100.96969		100.94388			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			9.71000	102.74807	9.71500	102.69721			0.00	0	4,000,000,000
Total LBK24 SPOT									0.00	0	4,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LBK24										0.00	0	4,000,000,000
LBK25 On 25/03/2019 Spot Bond				100.45696		100.43429				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				100.47585		100.45213				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				100.50769		100.48218				0.00	0	0
Total LBK27 SPOT										0.00	0	0
Total For LBK27										0.00	0	0
LGL04 On 14/08/2020 Spot Bond			8.76000	102.21478	8.76000	102.19058				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				102.05387		102.02773				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			9.29000	103.43967	9.29500	103.39564				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				100.99170		100.87279				0.00	0	15,000,000
Total LGL07 SPOT										0.00	0	15,000,000
Total For LGL07										0.00	0	15,000,000
LGL08 On 28/02/2023 Spot Bond				102.26575		102.16087				0.00	350,000,000	350,000,000
Total LGL08 SPOT										0.00	350,000,000	350,000,000
Total For LGL08										0.00	350,000,000	350,000,000
LGL09 On 28/08/2024 Spot Bond				102.07208		102.04527				0.00	40,000,000	20,000,000
Total LGL09 SPOT										0.00	40,000,000	20,000,000
Total For LGL09										0.00	40,000,000	20,000,000
LHC04U On 21/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC04U SPOT										0.00	0	0
Total For LHC04U										0.00	0	0
LHL17 On 14/11/2018 Spot Bond				103.36751		103.33942				0.00	0	700,000,000
Total LHL17 SPOT										0.00	0	700,000,000
Total For LHL17										0.00	0	700,000,000
LHL18 On 14/11/2018 Spot Bond			9.75000	107.39745	9.75000	107.36921				0.00	0	0
Total LHL18 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 LHL18										0.00	0	0
LHL19 On 14/11/2019 Spot Bond			13.06000	107.50610	13.06000	107.46853				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				102.04232		102.00644				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				101.81434		101.78259				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				102.02662		101.99100				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				104.03965		104.01093				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				101.21252		101.18866				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				101.98054		101.95561				0.00	0	0
Total LRFB2 SPOT										0.00	0	0
Total For LRFB2										0.00	0	0
LRFC2 On 20/11/2019 Spot Bond				101.36366		101.33664				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				101.17338		101.15612				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				101.20419		101.18605				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				100.91596		100.89623				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				100.88487		100.86572				0.00	0	0
Total MAQ0J2 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 MAQ0J2										0.00	0	0
MAQ11 On 09/11/2018 Spot Bond				101.36014		101.33830				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				100.68721		100.66506				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				101.52229		101.50000				0.00	0	0
Total MAQ117 SPOT										0.00	0	0
Total For MAQ117										0.00	0	0
MAQ11 On 09/05/2018 Spot Bond				99.41110		99.39080				0.00	0	0
Total MAQ118 SPOT										0.00	0	0
Total For MAQ118										0.00	0	0
MBF04 On 13/04/2018 Spot Bond				99.94358		99.92460				0.00	0	0
Total MBF045 SPOT										0.00	0	0
Total For MBF045										0.00	0	0
MBF04 On 17/08/2018 Spot Bond				101.49615		101.47536				0.00	0	0
Total MBF046 SPOT										0.00	0	0
Total For MBF046										0.00	0	0
MBF04 On 07/06/2019 Spot Bond				101.33308		101.31075				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				101.04148		101.01869				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				101.40347		101.38045				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				100.94206		100.91959				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				100.62539		100.60267				0.00	0	0
Total MBF055 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 MBF055										0.00	0	0
MBF05 On 28/08/2018 Spot Bond				100.93323		100.91149				0.00	160,000,000	40,000,000
Total MBF056 SPOT										0.00	160,000,000	40,000,000
Total For MBF056										0.00	160,000,000	40,000,000
MBF05 On 28/08/2020 Spot Bond				100.99804		100.97525				0.00	0	0
Total MBF057 SPOT										0.00	0	0
Total For MBF057										0.00	0	0
MBP03 On 12/09/2019 Spot Bond				100.73018		100.70653				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				99.97919		99.95848				0.00	0	0
Total MBP036 SPOT										0.00	0	0
Total For MBP036										0.00	0	0
MBP03 On 26/05/2020 Spot Bond				101.02403		101.00115				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				101.57825		101.55450				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				101.08352		101.06086				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				101.10222		101.07914				0.00	0	0
Total MBP040 SPOT										0.00	0	0
Total For MBP040										0.00	0	0
MBP34 On 29/04/2018 Spot Bond				101.64624		101.62310				0.00	0	0
Total MBP34 SPOT										0.00	0	0
Total For MBP34										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.15000	100.70102	8.15000	100.67892				0.00	0	0
Total MBSA01 SPOT										0.00	0	0
Total For MBSA01										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.00000	100.84558	8.00000	100.82385				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			8.20000	100.55283	8.20000	100.53064				0.00	0	0
Total MBSA02 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 MBSA02									0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.91000	99.87565	8.91000	99.85174			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				102.32143		102.29782			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				102.40877		102.38421			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MEFSB On 05/01/2019 Spot Bond			8.17000	103.24909	8.17000	103.22625			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MEFSB On 05/01/2022 Spot Bond			8.91500	106.01661	8.92000	105.97511			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.53298		100.50988			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MFS1B On 20/09/2019 Spot Bond			8.86000	102.44348	8.86000	102.41908			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MMF10 On 15/12/2024 Spot Bond				100.69868		100.67353			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MMF20 On 15/12/2024 Spot Bond				100.75093		100.72376			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MMF30 On 15/12/2024 Spot Bond				100.94189		100.90727			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MMF40 On 15/12/2024 Spot Bond				100.94189		100.90727			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MMIG0 On 17/03/2019 Spot Bond				100.48805		100.46416			0.00	0	500,000,000
Total MEFSA6 SPOT									0.00	0	500,000,000
Total For MEFSA6									0.00	0	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MMIG01										0.00	0	500,000,000
MMIG0 On 17/03/2021 Spot Bond			9.07500	103.14536	9.08000	103.10763				0.00	0	1,750,000,000
Total MMIG02 SPOT										0.00	0	1,750,000,000
Total For MMIG02										0.00	0	1,750,000,000
MMIG0 On 01/06/2020 Spot Bond				101.17261		101.14679				0.00	40,000,000	60,000,000
Total MMIG03 SPOT										0.00	40,000,000	60,000,000
Total For MMIG03										0.00	40,000,000	60,000,000
MMIG0 On 12/08/2025 Spot Bond			10.82500	104.11180	10.86000	103.90460				0.00	0	0
Total MMIG04 SPOT										0.00	0	0
Total For MMIG04										0.00	0	0
MMIG0 On 12/08/2022 Spot Bond			9.59000	106.10852	9.59500	106.06313		10,234,448,000,000.00		1,067,200,000	1,623,600,000	
Total MMIG05 SPOT								10,234,448,000,000.00		1,067,200,000	1,623,600,000	
Total For MMIG05								10,234,448,000,000.00		1,067,200,000	1,623,600,000	
MMIG0 On 19/10/2028 Spot Bond				100.00310		99.97899				0.00	160,000,000	120,000,000
Total MMIG06 SPOT										0.00	160,000,000	120,000,000
Total For MMIG06										0.00	160,000,000	120,000,000
MTN06 On 13/07/2020 Spot Bond				100.19781		100.17560				0.00	0	0
Total MTN06 SPOT										0.00	0	0
Total For MTN06										0.00	0	0
MTN07 On 13/07/2022 Spot Bond				100.45987		100.43691				0.00	0	2,000,000,000
Total MTN07 SPOT										0.00	0	2,000,000,000
Total For MTN07										0.00	0	2,000,000,000
MTN08 On 11/10/2020 Spot Bond				99.82126		99.79894				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		20,000,000,000,000.00		200,000,000	50,000,000	
Total MTN08U SPOT								20,000,000,000,000.00		200,000,000	50,000,000	
Total For MTN08U								20,000,000,000,000.00		200,000,000	50,000,000	
MTN09 On 11/10/2022 Spot Bond				100.34607		100.32335				0.00	60,820,000	2,213,279,500
Total MTN09 SPOT										0.00	60,820,000	2,213,279,500
Total For MTN09										0.00	60,820,000	2,213,279,500
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				99.97643		99.95303				0.00	0	0
Total MTN10 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MTN10										0.00	0	0
MTNC1 On 15/05/2018 Spot Bond				101.28063		101.25864				0.00	0	0
Total MTNC19 SPOT										0.00	0	0
Total For MTNC19										0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA2U SPOT										0.00	0	0
Total For MWA2U										0.00	0	0
MWAR(On 22/11/2019 Spot Bond				101.64974		101.62591				0.00	0	0
Total MWAR01 SPOT										0.00	0	0
Total For MWAR01										0.00	0	0
MWAR(On 22/02/2021 Spot Bond				100.34745		100.32268				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				100.60849		100.58177				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				108.99635		108.96553				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				100.10057	100.00000	100.00000				0.00	122,400,000,000	50,000,000,000
Total N6A19 SPOT										0.00	122,400,000,000	50,000,000,000
Total For N6A19										0.00	122,400,000,000	50,000,000,000
N6B26 On 20/03/2020 Spot Bond				100.10792	100.00000	100.00000				0.00	118,430,000,000	68,000,000,000
Total N6B26 SPOT										0.00	118,430,000,000	68,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For N6B26										0.00	118,430,000,000	68,000,000,000
N6C26 On 21/09/2020 Spot Bond				100.10916	100.00000	100.00000				0.00	105,770,000,000	50,000,000,000
Total N6C26 SPOT										0.00	105,770,000,000	50,000,000,000
Total For N6C26										0.00	105,770,000,000	50,000,000,000
N6D26 On 21/12/2020 Spot Bond				100.11058	100.00000	100.00000				0.00	40,000,000,000	20,000,000,000
Total N6D26 SPOT										0.00	40,000,000,000	20,000,000,000
Total For N6D26										0.00	40,000,000,000	20,000,000,000
N6E26 On 22/03/2021 Spot Bond				100.11767	100.00000	100.00000				0.00	13,000,000,000	6,500,000,000
Total N6E26 SPOT										0.00	13,000,000,000	6,500,000,000
Total For N6E26										0.00	13,000,000,000	6,500,000,000
N6F26 On 22/03/2021 Spot Bond				100.14154	100.00000	100.00000				0.00	7,460,000,000	5,500,000,000
Total N6F26 SPOT										0.00	7,460,000,000	5,500,000,000
Total For N6F26										0.00	7,460,000,000	5,500,000,000
N6G26 On 22/03/2021 Spot Bond				88.09376	100.00000	100.00000				0.00	4,000,000,000	4,000,000,000
Total N6G26 SPOT										0.00	4,000,000,000	4,000,000,000
Total For N6G26										0.00	4,000,000,000	4,000,000,000
NAM01 On 19/11/2022 Spot Bond			9.09000	100.15575	9.09500	100.11301				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			8.49000	104.85769	8.49500	104.82364				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			9.04000	106.09262	9.04500	106.04542		4,212,640,000,000.00		466,000,000	233,000,000	
Total NAM03 SPOT								4,212,640,000,000.00		466,000,000	233,000,000	
Total For NAM03								4,212,640,000,000.00		466,000,000	233,000,000	
NAM04 On 01/08/2026 Spot Bond			9.82500	105.77540	9.86000	105.54682				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			8.06500	105.25216	8.06500	105.22917				0.00	0	0
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			8.81500	101.98605	8.82000	101.94931				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			9.38000	100.54951	9.38000	100.52447				0.00	0	0
Total NBK12A/R208 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK12A/R208										0.00	0	0
NBK13, On 19/03/2024 Spot Bond			8.84000	104.61601	8.84500	104.56811				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK14, On 25/06/2021 Spot Bond			8.29000	105.45009	8.29500	105.41247				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			8.84000	101.22785	8.84500	101.18767				0.00	0	0
Total NBK15A SPOT										0.00	0	0
Total For NBK15A										0.00	0	0
NBK16, On 12/02/2025 Spot Bond			9.02500	103.54882	9.06000	103.34548				0.00	0	860,000,000
Total NBK16A SPOT										0.00	0	860,000,000
Total For NBK16A										0.00	0	860,000,000
NBK17, On 22/04/2026 Spot Bond			9.47500	107.26987	9.30000	108.23474				0.00	0	1,220,000,000
Total NBK17A SPOT										0.00	0	1,220,000,000
Total For NBK17A										0.00	0	1,220,000,000
NBK18, On 01/06/2020 Spot Bond			8.33500	105.06933	8.33500	105.04576				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			8.99000	105.62876	8.99500	105.58601				0.00	0	0
Total NBK19A SPOT										0.00	0	0
Total For NBK19A										0.00	0	0
NBK20, On 01/06/2026 Spot Bond			9.47500	108.62055	9.19000	110.25498				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				98.87175		98.84782				0.00	0	0
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK21, On 21/07/2027 Spot Bond			9.58500	108.61951	9.61000	108.43364				0.00	0	160,000,000
Total NBK21A SPOT										0.00	0	160,000,000
Total For NBK21A										0.00	0	160,000,000
NBK22, On 19/11/2022 Spot Bond			9.18000	107.21476	9.18500	107.16934				0.00	0	0
Total NBK22A SPOT										0.00	0	0
Total For NBK22A										0.00	0	0
NBK23, On 19/11/2025 Spot Bond			9.09500	112.76687	9.13000	112.53962				0.00	0	0
Total NBK23A 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 NBK23A										0.00	0	0
NBK23I On 12/02/2020 Spot Bond				101.45979		101.43655				0.00	0	0
Total NBK23B SPOT										0.00	0	0
Total For NBK23B										0.00	0	0
NBK24J On 19/11/2027 Spot Bond			9.42500	113.67602	9.46000	113.41556				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				101.38841		101.36487				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25J On 17/02/2023 Spot Bond			8.74000	108.97591	8.74500	108.92980				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				102.68237		102.65669				0.00	0	300,000,000
Total NBK25B SPOT										0.00	0	300,000,000
Total For NBK25B										0.00	0	300,000,000
NBK26J On 10/05/2023 Spot Bond			100.00000	16.42704	100.00000	16.39028				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				103.12521		104.24637				0.00	100,000,000	50,000,000
Total NBK26B SPOT										0.00	100,000,000	50,000,000
Total For NBK26B										0.00	100,000,000	50,000,000
NBK27J On 10/05/2026 Spot Bond			9.37500	114.53812	9.41000	114.30139			43,389,375,000,000.00	4,628,200,000	2,314,100,000	
Total NBK27A SPOT									13,389,375,000,000.00	4,628,200,000	2,314,100,000	
Total For NBK27A									13,389,375,000,000.00	4,628,200,000	2,314,100,000	
NBK27I On 01/06/2018 Spot Bond				101.06697		101.04565				0.00	0	0
Total NBK27B SPOT										0.00	0	0
Total For NBK27B										0.00	0	0
NBK28J On 02/08/2023 Spot Bond			9.09000	105.63775	9.09500	105.59059				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				101.22697		101.20322				0.00	0	0
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0
NBK29J On 31/07/2026 Spot Bond			9.32500	108.66515	9.36000	108.42987			28,946,665,000,000.00	3,104,200,000	1,552,100,000	
Total NBK29A SPOT									28,946,665,000,000.00	3,104,200,000	1,552,100,000	

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 NBK29A										8,946,665,000,000.00	3,104,200,000	1,552,100,000
NBK29I On 18/02/2019 Spot Bond				101.50036		101.47784				0.00	0	0
Total NBK29B SPOT										0.00	0	0
Total For NBK29B										0.00	0	0
NBK30I On 20/02/2024 Spot Bond			8.88000	104.51597	8.88500	104.46794				0.00	0	0
Total NBK30A SPOT										0.00	0	0
Total For NBK30A										0.00	0	0
NBK30I On 18/02/2021 Spot Bond				102.49972		102.47615				0.00	40,000,000	10,000,000
Total NBK30B SPOT										0.00	40,000,000	10,000,000
Total For NBK30B										0.00	40,000,000	10,000,000
NBK31I On 17/02/2023 Spot Bond				101.26228		101.23783				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				101.05307		101.02952				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				101.86101		101.83895				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				102.58817		102.56460				0.00	200,000,000	50,000,000
Total NBK34B SPOT										0.00	200,000,000	50,000,000
Total For NBK34B										0.00	200,000,000	50,000,000
NBK35I On 10/05/2023 Spot Bond				103.67210		103.64700				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				104.58617		104.55783				0.00	0	0
Total NBK36B SPOT										0.00	0	0
Total For NBK36B										0.00	0	0
NBK37I On 02/08/2019 Spot Bond				101.83981		101.81632				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				102.80765		102.78323				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			7.75000	105.75964	7.75000	105.73778				0.00	0	0
Total NBK3A 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 NBK3A									0.00	0	0
NBK3A On 09/09/2019 Spot Bond			100.00000	40.39520	100.00000	40.30628			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			10.60000	51.68612	10.63500	51.56482			0.00	0	0
Total NBK4 SPOT									0.00	0	0
Total For NBK4									0.00	0	0
NBK40I On 31/07/2026 Spot Bond				101.78860		101.76271			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				101.49547		101.47286			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				101.67215		101.64853			0.00	80,000,000	20,000,000
Total NBK42B SPOT									0.00	80,000,000	20,000,000
Total For NBK42B									0.00	80,000,000	20,000,000
NBK43I On 20/02/2024 Spot Bond				101.69190		102.53919			0.00	0	0
Total NBK43B SPOT									0.00	0	0
Total For NBK43B									0.00	0	0
NBK44I On 15/02/2021 Spot Bond				101.26872		101.24605			0.00	60,000,000	20,000,000
Total NBK44B SPOT									0.00	60,000,000	20,000,000
Total For NBK44B									0.00	60,000,000	20,000,000
NBK45I On 15/02/2023 Spot Bond				101.30537		101.28201			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				101.33470		101.31080			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				101.37123		101.34665			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				102.07757		102.05311			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				100.57520		100.55007			0.00	0	0
Total NCLN82 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 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			9.77000	104.53735	9.80500	104.35142			0.00	0	0
Total NCLN83 SPOT									0.00	0	0
Total For NCLN83									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.57238		100.54739			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			9.80500	103.61688	9.84000	103.43215			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				100.57520		100.55007			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				100.57959		100.55425			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				100.58522		100.55961			0.00	0	0
Total NCLN91 SPOT									0.00	0	0
Total For NCLN91									0.00	0	0
NCLN9 On 09/04/2018 Spot Bond					0.00000	100.00000			0.00	0	0
Total NCLN93 SPOT									0.00	0	0
Total For NCLN93									0.00	0	0
NCLN9 On 20/09/2020 Spot Bond				100.50786		100.48276			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				100.02170		100.00004			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED05U SPOT										0.00	0	0
Total For NED05U										0.00	0	0
NED13 On 25/07/2018 Spot Bond				102.46324		102.44033				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				101.62077		101.59627				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			8.65000	101.77424	8.65000	101.75070				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				101.06395		101.04243				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				99.85069		99.82545				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				102.28775		102.26189				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				102.47075		103.31811				0.00	80,000,000	130,000,000
Total NED19 SPOT										0.00	80,000,000	130,000,000
Total For NED19										0.00	80,000,000	130,000,000
NED20 On 01/07/2020 Spot Bond			10.06000	105.45341	10.06000	105.42482				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				107.16904		107.13296				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NEDT1A SPOT										0.00	0	0
Total For NEDT1A										0.00	0	0
NEDT1 On 26/11/2021 Spot Bond				103.77906		103.74298				0.00	0	0
Total NEDT1B SPOT										0.00	0	0
Total For NEDT1B										0.00	0	0
NET51 On 16/11/2018 Spot Bond				101.22516		101.20289				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				104.53361		104.50453				0.00	0	0
Total NGL01 SPOT										0.00	0	0
Total For NGL01										0.00	0	0
NGL02 On 15/03/2022 Spot Bond				104.02933		103.99993				0.00	0	0
Total NGL02 SPOT										0.00	0	0
Total For NGL02										0.00	0	0
NGL03 On 26/05/2022 Spot Bond				101.32062		101.29077				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				100.66173		100.63376				0.00	0	200,000,000
Total NGL04 SPOT										0.00	0	200,000,000
Total For NGL04										0.00	0	200,000,000
NGLT1 On 01/07/2022 Spot Bond				100.23776		100.20298				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	106.19200	10.00000	106.16400				0.00	0	0
Total NHM001/JIBAR SPOT										0.00	0	0
Total For NHM001/JIBAR										0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	105.52432	13.50000	105.48624				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				100.98810		100.95878				0.00	0	0
Total NHM003 SPOT										0.00	0	0
Total For NHM003										0.00	0	0
NILB11 On 31/01/2025 Spot Bond			2.93000	127.80319	2.93000	127.78072				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NILB12 SPOT										0.00	0	0
Total For NILB12										0.00	0	0
NILB13 On 31/01/2025 Spot Bond			3.32000	124.72166	3.32000	124.69842				0.00	0	0
Total NILB13 SPOT										0.00	0	0
Total For NILB13										0.00	0	0
NILB14 On 31/03/2028 Spot Bond			3.50000	171.63439	3.50000	171.60175				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			3.81000	167.10946	3.81000	167.07628				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			3.81000	106.46404	3.81000	106.44278				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			7.91000	104.90407	7.91000	104.88158				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			8.54000	105.00701	8.54000	104.98210				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A1 On 22/05/2018 Spot Bond				101.09710		101.07454				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2018 Spot Bond				101.12383		101.10023				0.00	0	0
Total NQ1A19 SPOT										0.00	0	0
Total For NQ1A19										0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond				101.13542		101.11221				0.00	0	0
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0
NQ1A2 On 22/05/2018 Spot Bond				101.09300		101.07063				0.00	0	0
Total NQ1A23 SPOT										0.00	0	0
Total For NQ1A23										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond				101.16305		101.13916				0.00	0	0
Total NQ1A24 SPOT										0.00	0	0
Total For NQ1A24										0.00	0	0
NQ1A2 On 22/05/2022 Spot Bond				101.19353		101.16898				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1A25 SPOT										0.00	0	0
Total For NQ1A25										0.00	0	0
NQ1A2 On 22/05/2018 Spot Bond				101.09300		101.07063				0.00	0	0
Total NQ1A26 SPOT										0.00	0	0
Total For NQ1A26										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			8.74000	105.02493	8.74000	104.99943				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2018 Spot Bond				101.12422		101.10143				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				101.19108		101.16659				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1B1 On 22/05/2018 Spot Bond				101.11852		101.09559				0.00	0	0
Total NQ1B19 SPOT										0.00	0	0
Total For NQ1B19										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			8.94000	105.04287	8.94000	105.01679				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2018 Spot Bond				101.13127		101.10807				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond				101.24584		101.22018				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQ1C1 On 22/05/2018 Spot Bond				101.14335		101.12015				0.00	0	0
Total NQ1C19 SPOT										0.00	0	0
Total For NQ1C19										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				101.37310		101.34470				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2018 Spot Bond				101.15678		101.13303				0.00	0	0
Total NQF1D7 SPOT										0.00	0	0
Total For NQF1D7										0.00	0	0
NQF1D On 22/05/2019 Spot Bond				101.29676		101.27003				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQF1D8 SPOT										0.00	0	0
Total For NQF1D8										0.00	0	0
NRA01: On 30/11/2018 Spot Bond			7.93000	107.03004	7.93000	107.00717				0.00	0	0
Total NRA018 SPOT										0.00	0	0
Total For NRA018										0.00	0	0
NRA02: On 31/10/2022 Spot Bond			8.79000	118.19661	8.79500	118.14861			16,200,145,800,000.00	1,843,020,000	921,510,000	
Total NRA022 SPOT									16,200,145,800,000.00	1,843,020,000	921,510,000	
Total For NRA022									16,200,145,800,000.00	1,843,020,000	921,510,000	
NRA02: On 31/05/2023 Spot Bond			3.09000	183.68837	3.09000	183.65538			0.00	0	0	
Total NRA023 SPOT									0.00	0	0	
Total For NRA023									0.00	0	0	
NRA02: On 30/11/2028 Spot Bond			10.52500	115.26368	10.56000	114.99379			0.00	0	6,040,000,000	
Total NRA028 SPOT									0.00	0	6,040,000,000	
Total For NRA028									0.00	0	6,040,000,000	
NRA02: On 30/11/2028 Spot Bond			100.00000	16.41719	100.00000	16.38065			0.00	0	0	
Total NRA028/R186 SPOT									0.00	0	0	
Total For NRA028/R186									0.00	0	0	
NSN96: On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total NSN96U SPOT									0.00	0	0	
Total For NSN96U									0.00	0	0	
NSN97: On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total NSN97U SPOT									0.00	0	0	
Total For NSN97U									0.00	0	0	
NTC18 On 27/02/2019 Spot Bond				101.33184		101.30903			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				101.77227		101.74733			0.00	40,000,000	20,000,000	
Total NTC19 SPOT									0.00	40,000,000	20,000,000	
Total For NTC19									0.00	40,000,000	20,000,000	
NTC20 On 27/07/2020 Spot Bond				102.03499		102.01104			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				100.75106		100.72657			0.00	40,000,000	10,000,000	
Total NTC21 SPOT									0.00	40,000,000	10,000,000	
Total For NTC21									0.00	40,000,000	10,000,000	
NTC22 On 15/02/2021 Spot Bond				101.32002		101.29639			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NTC22 SPOT										0.00	0	0
Total For NTC22										0.00	0	0
NTC23 On 15/02/2023 Spot Bond				101.34934		101.32516				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				100.33718		100.31334				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				101.22532		101.20009				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				102.17398		102.14994				0.00	80,000,000	70,000,000
Total OML02 SPOT										0.00	80,000,000	70,000,000
Total For OML02										0.00	80,000,000	70,000,000
OML03 On 27/11/2019 Spot Bond			9.06000	103.69554	9.06000	103.67016				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				100.70597		100.68014				0.00	0	0
Total OML04 SPOT										0.00	0	0
Total For OML04										0.00	0	0
OML05 On 19/03/2020 Spot Bond			9.32000	101.33667	9.32500	101.30283				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			10.02000	101.56098	10.02500	101.51794				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			10.87500	101.02263	10.91000	100.82573				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				101.87345		101.84860				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			10.01000	103.90423	10.01500	103.85877				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			10.87500	103.19251	10.91000	102.98492				0.00	0	910,000,000

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 OML10 SPOT										0.00	0	910,000,000
Total For OML10										0.00	0	910,000,000
PBKJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKJ1U SPOT										0.00	0	0
Total For PBKJ1U										0.00	0	0
PBKS1I 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
PBKX1I On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKX1U SPOT										0.00	0	0
Total For PBKX1U										0.00	0	0
PBLS1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBL1U SPOT										0.00	0	0
Total For PBL1U										0.00	0	0
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLT1U SPOT										0.00	0	0
Total For PBLT1U										0.00	0	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUC1U SPOT										0.00	0	0
Total For PBUC1U										0.00	0	0
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUJ1U SPOT										0.00	0	0
Total For PBUJ1U										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	106.19200	10.00000	106.16400				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM36 On 04/05/2018 Spot Bond				101.50678		101.48279				0.00	0	0
Total PMM36 SPOT										0.00	0	0
Total For PMM36										0.00	0	0
PMM38 On 12/06/2020 Spot Bond				100.76140		100.73666				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				100.87738		100.85417				0.00	0	0
Total PMM39 SPOT										0.00	0	0
Total For PMM39										0.00	0	0
PMM40 On 04/09/2018 Spot Bond				100.87738		100.85417				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PMM40 SPOT									0.00	0	0
Total For PMM40									0.00	0	0
PMM41 On 07/05/2018 Spot Bond				101.39130		101.36952			0.00	0	0
Total PMM41 SPOT									0.00	0	0
Total For PMM41									0.00	0	0
PMM42 On 28/05/2018 Spot Bond				100.93366		100.91207			0.00	0	0
Total PMM42 SPOT									0.00	0	0
Total For PMM42									0.00	0	0
PMM43 On 28/02/2019 Spot Bond				100.83452		100.81128			0.00	0	0
Total PMM43 SPOT									0.00	0	0
Total For PMM43									0.00	0	0
PPC001 On 31/12/2018 Spot Bond				98.54783		98.51797			0.00	0	0
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0
PPC001 On 31/10/2019 Spot Bond				99.48045		99.45316			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				101.13680		101.11443			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				101.18993		101.16646			0.00	80,000,000	70,000,000
Total PRE2A2 SPOT									0.00	80,000,000	70,000,000
Total For PRE2A2									0.00	80,000,000	70,000,000
PRE2A On 20/02/2022 Spot Bond				101.23640		101.21197			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				101.32927		101.30292			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				101.34254		101.31591			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				101.35580		101.32890			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			8.02500	118.43279	8.06000	118.17008			541,513,247,500,000.00	2,933,521,900,000	1,394,785,769,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R186 SPOT									11,513,247,500,000.00	933,521,900,000	394,785,769,700
Total For R186									11,513,247,500,000.00	933,521,900,000	394,785,769,700
R197 On 07/12/2023 Spot Bond			1.89000	308.37037	1.89000	308.32499			1,656,016,488,000.00	876,199,200	59,955,723,100
Total R197 SPOT									1,656,016,488,000.00	876,199,200	59,955,723,100
Total For R197									1,656,016,488,000.00	876,199,200	59,955,723,100
R202 On 07/12/2033 Spot Bond			2.35500	248.79781	2.39000	247.69669			15,506,524,818,000.00	6,584,511,600	181,451,716,400
Total R202 SPOT									15,506,524,818,000.00	6,584,511,600	181,451,716,400
Total For R202									15,506,524,818,000.00	6,584,511,600	181,451,716,400
R2023 On 28/02/2023 Spot Bond			7.44000	102.10251	7.44500	102.06189			199,754,280,000,000.00	430,074,500,000	568,021,534,400
Total R2023 SPOT									199,754,280,000,000.00	430,074,500,000	568,021,534,400
Total For R2023									199,754,280,000,000.00	430,074,500,000	568,021,534,400
R2030 On 31/01/2030 Spot Bond			8.42000	98.40070	8.45500	98.12532			595,171,051,160,000.00	70,685,398,000	520,147,402,000
Total R2030 SPOT									595,171,051,160,000.00	70,685,398,000	520,147,402,000
Total For R2030									595,171,051,160,000.00	70,685,398,000	520,147,402,000
R2032 On 31/03/2032 Spot Bond			8.60000	97.40608	8.63500	97.10826			548,880,632,800,000.00	761,497,748,000	560,179,716,000
Total R2032 SPOT									548,880,632,800,000.00	761,497,748,000	560,179,716,000
Total For R2032									548,880,632,800,000.00	761,497,748,000	560,179,716,000
R2035 On 28/02/2035 Spot Bond			8.75000	102.06465	8.78500	101.73321			717,800,000,000,000.00	196,320,000,000	507,153,469,900
Total R2035 SPOT									717,800,000,000,000.00	196,320,000,000	507,153,469,900
Total For R2035									717,800,000,000,000.00	196,320,000,000	507,153,469,900
R2037 On 31/01/2037 Spot Bond			8.85000	98.41945	8.88500	98.08634			061,195,975,000,000.00	232,903,500,000	475,397,900,000
Total R2037 SPOT									61,195,975,000,000.00	232,903,500,000	475,397,900,000
Total For R2037									61,195,975,000,000.00	232,903,500,000	475,397,900,000
R204 On 21/12/2018 Spot Bond			6.75000	103.23998	6.75000	103.22115			108,067,500,000,000.00	16,010,000,000	28,811,065,700
Total R204 SPOT									108,067,500,000,000.00	16,010,000,000	28,811,065,700
Total For R204									108,067,500,000,000.00	16,010,000,000	28,811,065,700
R2040 On 31/01/2040 Spot Bond			8.91000	102.55158	8.95500	102.09569			013,516,549,000,000.00	225,983,900,000	577,738,550,000
Total R2040 SPOT									13,516,549,000,000.00	225,983,900,000	577,738,550,000
Total For R2040									13,516,549,000,000.00	225,983,900,000	577,738,550,000
R2044 On 31/01/2044 Spot Bond			8.96000	99.54552	9.01000	99.03210			759,867,406,208,000.00	754,449,487,300	581,392,792,100
Total R2044 SPOT									759,867,406,208,000.00	754,449,487,300	581,392,792,100
Total For R2044									759,867,406,208,000.00	754,449,487,300	581,392,792,100
R2048 On 28/02/2048 Spot Bond			8.92000	99.19296	8.97000	98.66025			314,852,304,000,000.00	1,268,481,200,000	1,514,256,550,300
Total R2048 SPOT									314,852,304,000,000.00	1,268,481,200,000	1,514,256,550,300
Total For R2048									314,852,304,000,000.00	1,268,481,200,000	1,514,256,550,300
R207 On 15/01/2020 Spot Bond			6.86000	102.32527	6.86000	102.30620			980,889,484,000,000.00	288,759,400,000	217,821,640,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R207 SPOT									10,889,484,000,000.00	288,759,400,000	217,821,640,200
Total For R207									10,889,484,000,000.00	288,759,400,000	217,821,640,200
R208 On 31/03/2021 Spot Bond			7.09000	99.28430	7.09500	99.25227			403,941,406,000,000.00	56,973,400,000	323,597,676,100
Total R208 SPOT									13,941,406,000,000.00	56,973,400,000	323,597,676,100
Total For R208									13,941,406,000,000.00	56,973,400,000	323,597,676,100
R209 On 31/03/2036 Spot Bond			8.78000	77.50254	8.81500	77.22470			824,875,012,000,000.00	663,425,400,000	825,924,800,000
Total R209 SPOT									14,875,012,000,000.00	663,425,400,000	325,924,800,000
Total For R209									14,875,012,000,000.00	663,425,400,000	325,924,800,000
R210 On 31/03/2028 Spot Bond			2.25000	191.35307	2.25000	191.32313			1,561,410,000,000.00	693,960,000	79,616,543,600
Total R210 SPOT									1,561,410,000,000.00	693,960,000	79,616,543,600
Total For R210									1,561,410,000,000.00	693,960,000	79,616,543,600
R212 On 31/01/2022 Spot Bond			1.84000	155.35467	1.84000	155.33199			140,662,912,032,000.00	76,447,234,800	167,245,780,600
Total R212 SPOT									10,662,912,032,000.00	76,447,234,800	167,245,780,600
Total For R212									10,662,912,032,000.00	76,447,234,800	167,245,780,600
R213 On 28/02/2031 Spot Bond			8.49000	89.22716	8.53000	88.92238			099,153,614,339,000.00	129,464,501,100	430,480,534,400
Total R213 SPOT									19,153,614,339,000.00	129,464,501,100	430,480,534,400
Total For R213									19,153,614,339,000.00	129,464,501,100	430,480,534,400
R214 On 28/02/2041 Spot Bond			8.89500	77.46009	8.94500	77.04832			004,073,257,559,000.00	450,148,764,200	710,859,963,800
Total R214 SPOT									14,073,257,559,000.00	450,148,764,200	710,859,963,800
Total For R214									14,073,257,559,000.00	450,148,764,200	710,859,963,800
RCG01 On 24/10/2019 Spot Bond				102.20879		102.18576			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				99.95036		99.92542			0.00	0	0
Total RCSB05 SPOT									0.00	0	0
Total For RCSB05									0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF04 On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF04U SPOT									0.00	0	0
Total For RDF04U									0.00	0	0
RDF05 On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			16,000,000,000,000.00	160,000,000	40,000,000
Total RDF05U SPOT									16,000,000,000,000.00	160,000,000	40,000,000
Total For RDF05U									16,000,000,000,000.00	160,000,000	40,000,000
RDF06 On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total 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				102.00079		101.97707				0.00	40,000,000	60,000,000
Total RDFB05 SPOT										0.00	40,000,000	60,000,000
Total For RDFB05										0.00	40,000,000	60,000,000
RDFB0 On 22/03/2019 Spot Bond				101.33793		101.31518				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				100.43688		100.41343				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				100.24090		100.21635				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				101.00381		100.97908				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				100.77997		100.75661				0.00	0	16,000,000
Total RDFB10 SPOT										0.00	0	16,000,000
Total For RDFB10										0.00	0	16,000,000
RDFB1 On 27/03/2022 Spot Bond				100.39199		100.36759				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				101.05238		101.02828				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				100.72628		100.70277				0.00	0	0
Total RDFB13 SPOT										0.00	0	0
Total For RDFB13										0.00	0	0
RDFB1 On 12/03/2023 Spot Bond				100.74183		100.71778				0.00	80,000,000	20,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFB14 SPOT										0.00	80,000,000	20,000,000
Total For RDFB14										0.00	80,000,000	20,000,000
RDFC3 On 04/06/2018 Spot Bond				100.84822		100.82583				0.00	0	0
Total RDFC38 SPOT										0.00	0	0
Total For RDFC38										0.00	0	0
RDFC3 On 27/07/2018 Spot Bond				101.60767		101.58508				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				100.01325		100.07954				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				100.42771		100.40715				0.00	0	0
Total RDFC42 SPOT										0.00	0	0
Total For RDFC42										0.00	0	0
REB01 On 21/05/2018 Spot Bond				101.23010		101.20582				0.00	0	0
Total REB01 SPOT										0.00	0	0
Total For REB01										0.00	0	0
REB01/On 21/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB01/JIBAR SPOT										0.00	0	0
Total For REB01/JIBAR										0.00	0	0
REB02 On 21/05/2018 Spot Bond				101.23850		101.21354				0.00	0	0
Total REB02 SPOT										0.00	0	0
Total For REB02										0.00	0	0
REBC0 On 17/05/2018 Spot Bond				101.13438		101.11256				0.00	0	0
Total REBC06 SPOT										0.00	0	0
Total For REBC06										0.00	0	0
REBC7 On 31/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REBC7U SPOT										0.00	0	0
Total For REBC7U										0.00	0	0
RED20 On 05/07/2018 Spot Bond					0.00000	100.11749				0.00	0	0
Total RED201 SPOT										0.00	0	0
Total For RED201										0.00	0	0
RED20:On 05/04/2019 Spot Bond				100.07001		100.12427				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				100.10434		100.15131				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RED203 SPOT										0.00	0	0
Total For RED203										0.00	0	0
RED20 On 05/01/2020 Spot Bond				100.06737		100.12205				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				100.08754		100.13793				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				100.84145		100.80953				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				101.52364		101.48900				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				101.23595		101.20265				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				100.27906		100.25551				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				100.34964		100.32018				0.00	0	0
Total RED602 SPOT										0.00	0	0
Total For RED602										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
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04 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				100.72031		100.69577				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				101.39989		101.37605				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RES34 SPOT										0.00	0	0
Total For RES34										0.00	0	0
RES35 On 25/08/2021 Spot Bond				101.10439		101.07965				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				102.22441		102.20103				0.00	120,000,000	30,000,000
Total RES36 SPOT										0.00	120,000,000	30,000,000
Total For RES36										0.00	120,000,000	30,000,000
RES38 On 01/08/2020 Spot Bond				101.89859		101.87370				0.00	80,000,000	20,000,000
Total RES38 SPOT										0.00	80,000,000	20,000,000
Total For RES38										0.00	80,000,000	20,000,000
RES39 On 03/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES39U SPOT										0.00	0	0
Total For RES39U										0.00	0	0
RES40 On 13/10/2022 Spot Bond				99.93376		99.91157				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				101.02912		101.00500				0.00	0	0
Total RES41 SPOT										0.00	0	0
Total For RES41										0.00	0	0
RES42 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
RMBI0€ On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RW21 On 21/04/2021 Spot Bond			8.61000	108.23845	8.61500	108.19998				0.00	0	220,000,000
Total RW21 SPOT										0.00	0	220,000,000
Total For RW21										0.00	0	220,000,000
RW23 On 10/12/2023 Spot Bond			9.12000	104.83429	9.12500	104.78662				0.00	0	0
Total RW23 SPOT										0.00	0	0
Total For RW23										0.00	0	0
RW28 On 10/12/2028 Spot Bond			10.20000	103.66568	10.24000	103.38068				0.00	0	150,000,000
Total RW28 SPOT										0.00	0	150,000,000
Total For RW28										0.00	0	150,000,000
SBK12 On 25/11/2020 Spot Bond			10.00000	106.19200	10.00000	106.16400				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK17 On 30/07/2019 Spot Bond				102.54830		102.52382			0.00	0	40,000,000
Total SBK17 SPOT									0.00	0	40,000,000
Total For SBK17									0.00	0	40,000,000
SBK18 On 24/10/2020 Spot Bond				103.24185		103.53772			0.00	20,040,000,000	10,060,000,000
Total SBK18 SPOT									0.00	20,040,000,000	10,060,000,000
Total For SBK18									0.00	20,040,000,000	10,060,000,000
SBK19 On 24/10/2019 Spot Bond				101.96474		101.93961			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				103.60822		103.58252			0.00	40,000,000	10,000,000
Total SBK20 SPOT									0.00	40,000,000	10,000,000
Total For SBK20									0.00	40,000,000	10,000,000
SBK21 On 28/01/2020 Spot Bond				102.70713		102.67902			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				103.53832		103.51158			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			10.24000	108.57778	10.24500	108.53085			0.00	0	2,030,000,000
Total SBK23 SPOT									0.00	0	2,030,000,000
Total For SBK23									0.00	0	2,030,000,000
SBK24 On 19/10/2020 Spot Bond				101.08736		101.06090			0.00	0	0
Total SBK24 SPOT									0.00	0	0
Total For SBK24									0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond				105.94901		105.94756			0.00	0	210,000,000
Total SBK25 SPOT									0.00	0	210,000,000
Total For SBK25									0.00	0	210,000,000
SBK26 On 25/04/2021 Spot Bond			9.89000	111.67972	9.89500	111.63674			0.00	0	0
Total SBK26 SPOT									0.00	0	0
Total For SBK26									0.00	0	0
SBK9 On 10/04/2018 Spot Bond			7.75000	100.00000	7.75000	99.97878			0.00	0	2,760,000,000

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 SBK9 SPOT									0.00	0	2,760,000,000
Total For SBK9									0.00	0	2,760,000,000
SBS16 On 22/09/2018 Spot Bond				100.75782		100.73556			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				101.80315		101.77936			0.00	20,000,000	10,000,000
Total SBS18 SPOT									0.00	20,000,000	10,000,000
Total For SBS18									0.00	20,000,000	10,000,000
SBS19 On 23/06/2021 Spot Bond			8.31500	108.14725	8.32000	108.10878			0.00	0	0
Total SBS19 SPOT									0.00	0	0
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			9.20500	108.78563	9.24000	108.55592			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				103.93088		103.96115			0.00	0	100,000,000
Total SBS21 SPOT									0.00	0	100,000,000
Total For SBS21									0.00	0	100,000,000
SBS24 On 24/05/2019 Spot Bond				101.73391		101.71154			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			7.82000	104.44807	7.82000	104.42594			0.00	0	0
Total SBS25 SPOT									0.00	0	0
Total For SBS25									0.00	0	0
SBS27 On 20/02/2024 Spot Bond			8.69000	107.85878	8.69500	107.80990		82,890,607,800,000.00		9,538,620,000	4,769,310,000
Total SBS27 SPOT								82,890,607,800,000.00		9,538,620,000	4,769,310,000
Total For SBS27								82,890,607,800,000.00		9,538,620,000	4,769,310,000
SBS29 On 12/06/2019 Spot Bond			7.80500	103.79613	7.80500	103.77430			0.00	0	0
Total SBS29 SPOT									0.00	0	0
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			9.36500	96.53727	9.40000	96.32528		37,460,000,000,000.00		4,000,000,000	2,000,000,000
Total SBS3 SPOT								37,460,000,000,000.00		4,000,000,000	2,000,000,000
Total For SBS3								37,460,000,000,000.00		4,000,000,000	2,000,000,000
SBS30 On 12/06/2019 Spot Bond				100.73781		100.71533			0.00	0	0
Total SBS30 SPOT									0.00	0	0
Total For SBS30									0.00	0	0
SBS31 On 12/06/2027 Spot Bond			9.44500	105.22922	9.48000	104.98819		27,297,939,000,000.00		2,890,200,000	1,445,100,000

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 SBS31 SPOT									27,297,939,000,000.00	2,890,200,000	1,445,100,000
Total For SBS31									27,297,939,000,000.00	2,890,200,000	1,445,100,000
SBS33 On 19/09/2019 Spot Bond				100.55867		100.53544			0.00	0	0
Total SBS33 SPOT									0.00	0	0
Total For SBS33									0.00	0	0
SBS34 On 19/09/2024 Spot Bond			9.32000	104.30614	9.35500	104.10981			15,397,944,800,000.00	1,652,140,000	2,326,070,000
Total SBS34 SPOT									15,397,944,800,000.00	1,652,140,000	2,326,070,000
Total For SBS34									15,397,944,800,000.00	1,652,140,000	2,326,070,000
SBS36 On 29/01/2020 Spot Bond				102.01809		101.99483			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			7.91000	101.65306	7.91000	101.63127			949,200,000,000.00	120,000,000	18,660,000,000
Total SBS37 SPOT									949,200,000,000.00	120,000,000	18,660,000,000
Total For SBS37									949,200,000,000.00	120,000,000	18,660,000,000
SBS38 On 29/01/2025 Spot Bond			9.10500	101.68391	9.14000	101.48438			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			9.80500	101.22092	9.84500	100.91966			0.00	0	0
Total SBS39 SPOT									0.00	0	0
Total For SBS39									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			8.43000	103.94905	8.43500	103.91003			0.00	0	580,000,000
Total SBS4 SPOT									0.00	0	580,000,000
Total For SBS4									0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond				102.26734		102.24441			0.00	0	0
Total SBS40 SPOT									0.00	0	0
Total For SBS40									0.00	0	0
SBS41 On 12/11/2022 Spot Bond			8.59000	109.27333	8.59500	109.22869			0.00	0	0
Total SBS41 SPOT									0.00	0	0
Total For SBS41									0.00	0	0
SBS42 On 12/11/2025 Spot Bond			9.09500	112.69970	9.13000	112.47314			0.00	0	0
Total SBS42 SPOT									0.00	0	0
Total For SBS42									0.00	0	0
SBS43 On 12/11/2027 Spot Bond			9.39000	113.34671	9.42500	113.08713			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				101.58402		101.56169			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS44 SPOT										0.00	0	0
Total For SBS44										0.00	0	0
SBS45 On 15/02/2021 Spot Bond				102.40917		102.38597				0.00	0	0
Total SBS45 SPOT										0.00	0	0
Total For SBS45										0.00	0	0
SBS46 On 15/02/2023 Spot Bond			8.65000	109.35393	8.65500	109.30792				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				103.02400		102.99943				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				102.16354		102.14085				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				101.83001		101.80593				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			8.60000	104.50683	8.60500	104.46628				0.00	0	0
Total SBS50 SPOT										0.00	0	0
Total For SBS50										0.00	0	0
SBS51 On 31/01/2024 Spot Bond			9.06500	104.99036	9.10000	104.80617				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				101.10778		102.35118				0.00	300,000,000	150,000,000
Total SBS52 SPOT										0.00	300,000,000	150,000,000
Total For SBS52										0.00	300,000,000	150,000,000
SBS53 On 03/05/2027 Spot Bond				101.07707		101.05200				0.00	0	0
Total SBS53 SPOT										0.00	0	0
Total For SBS53										0.00	0	0
SBS54 On 12/06/2020 Spot Bond				100.71844		100.69520				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				101.51339		101.48937				0.00	520,000,000	130,000,000
Total SBS55 SPOT										0.00	520,000,000	130,000,000
Total For SBS55										0.00	520,000,000	130,000,000
SBS56 On 12/06/2022 Spot Bond			8.51500	104.40617	8.52000	104.36481				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS56 SPOT									0.00	0	0
Total For SBS56									0.00	0	0
SBS57 On 12/06/2024 Spot Bond				101.75056		101.72568			0.00	400,000,000	500,000,000
Total SBS57 SPOT									0.00	400,000,000	500,000,000
Total For SBS57									0.00	400,000,000	500,000,000
SBS58 On 12/06/2027 Spot Bond				101.60366		101.57765			0.00	0	2,230,000,000
Total SBS58 SPOT									0.00	0	2,230,000,000
Total For SBS58									0.00	0	2,230,000,000
SBS59 On 09/10/2020 Spot Bond				100.02037		99.99992			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				99.82556		99.80332			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			2.93000	293.15627	2.93000	293.10488			0.00	0	0
Total SBSI11 SPOT									0.00	0	0
Total For SBSI11									0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			3.75500	210.30957	3.79000	209.40264			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				101.33748		101.30279			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				100.39770		100.36340			0.00	115,179,200	28,794,800
Total SBT102 SPOT									0.00	115,179,200	28,794,800
Total For SBT102									0.00	115,179,200	28,794,800
SBT201 On 13/02/2023 Spot Bond				101.67420		101.64619			0.00	200,000,000	120,000,000
Total SBT201 SPOT									0.00	200,000,000	120,000,000
Total For SBT201									0.00	200,000,000	120,000,000
SGI004 On 20/01/2021 Spot Bond				99.99904		99.96690			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				99.99917		99.96702			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				99.97025		99.94071			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SGI006 SPOT										0.00	0	0
Total For SGI006										0.00	0	0
SHI02 On 01/10/2021 Spot Bond				82.63494		82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHS11U On 25/11/2020 Spot Bond			10.00000	106.19200	10.00000	106.16400				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			7.89500	101.56011	7.89500	101.53874				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				102.56901		102.54409				0.00	120,000,000	30,000,000
Total SLI4 SPOT										0.00	120,000,000	30,000,000
Total For SLI4										0.00	120,000,000	30,000,000
SLRA1 On 15/08/2019 Spot Bond				101.34662		101.32249				0.00	80,000,000	20,000,000
Total SLRA1 SPOT										0.00	80,000,000	20,000,000
Total For SLRA1										0.00	80,000,000	20,000,000
SLRA2 On 15/08/2021 Spot Bond				101.38307		101.35826				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				101.31268		101.28919				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				101.34939		101.32521				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				101.40527		101.38005				0.00	0	0
Total SLRB1 SPOT										0.00	0	0
Total For SLRB1										0.00	0	0
SLRB2 On 15/08/2021 Spot Bond				101.41969		101.39419				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				101.42255		101.39700				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				101.42997		101.40428				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SLRB4 SPOT										0.00	0	0
Total For SLRB4										0.00	0	0
SLRC1 On 15/08/2019 Spot Bond				101.52399		101.49653				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				101.55439		101.52636				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				101.48551		101.45877				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				101.51783		101.49049				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				101.65747		101.63429				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			9.99000	106.81679	9.99500	106.76801				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				100.92813		100.90284				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				101.90941		101.88531				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA11 On 21/08/2020 Spot Bond				101.17325		101.14966				0.00	200,000,000	75,000,000
Total SPDA11 SPOT										0.00	200,000,000	75,000,000
Total For SPDA11										0.00	200,000,000	75,000,000
SPDA12 On 21/08/2022 Spot Bond				101.19529		101.17122				0.00	0	0
Total SPDA12 SPOT										0.00	0	0
Total For SPDA12										0.00	0	0
SPDA6 On 21/08/2019 Spot Bond				101.16681		101.14336				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				101.34991		101.32640				0.00	120,000,000	30,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SPDA7 SPOT										0.00	120,000,000	30,000,000
Total For SPDA7										0.00	120,000,000	30,000,000
SPDA8 On 21/08/2021 Spot Bond				101.19475		101.17075				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				101.19025		101.16630				0.00	120,000,000	30,000,000
Total SPDA9 SPOT										0.00	120,000,000	30,000,000
Total For SPDA9										0.00	120,000,000	30,000,000
SPG00:On 09/09/2019 Spot Bond				100.87312		100.84715				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				101.79815		101.77211				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
SSA05 On 16/04/2018 Spot Bond				99.89153		99.87312				0.00	0	0
Total SSA05 SPOT										0.00	0	0
Total For SSA05										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			8.69000	98.72729	8.69500	98.69520				0.00	0	500,000,000
Total SSA06 SPOT										0.00	0	500,000,000
Total For SSA06										0.00	0	500,000,000
SSN00:On 31/03/2021 Spot Bond			8.66000	95.26751	8.66500	95.23297				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN00:On 31/03/2021 Spot Bond			8.66000	95.26751	8.66500	95.23297				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN01:On 31/01/2025 Spot Bond			3.48500	123.44318	3.48500	123.41962				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN01:On 21/12/2026 Spot Bond			9.52500	108.82339	9.56000	108.58420				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN02:On 28/02/2031 Spot Bond			10.36000	77.15498	10.40000	76.90107				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN021 On 21/01/2019 Spot Bond				101.91692		101.89318				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				99.87290		99.85140				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				100.42658		100.40149				0.00	120,000,000	30,000,000
Total SSN027 SPOT										0.00	120,000,000	30,000,000
Total For SSN027										0.00	120,000,000	30,000,000
SSN027 On 07/12/2023 Spot Bond				101.01069		100.98215				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				100.58429		100.56020				0.00	160,000,000	40,000,000
Total SSN033 SPOT										0.00	160,000,000	40,000,000
Total For SSN033										0.00	160,000,000	40,000,000
SSN033 On 02/06/2020 Spot Bond				101.01965		100.99451				0.00	40,000,000	10,000,000
Total SSN034 SPOT										0.00	40,000,000	10,000,000
Total For SSN034										0.00	40,000,000	10,000,000
SSN034 On 17/11/2020 Spot Bond				101.28596		101.26107				0.00	120,000,000	80,000,000
Total SSN035 SPOT										0.00	120,000,000	80,000,000
Total For SSN035										0.00	120,000,000	80,000,000
SSN035 On 01/06/2021 Spot Bond				101.10091		101.07436				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN037 On 26/01/2021 Spot Bond			9.55000	101.92533	9.55000	101.89907				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN038 On 13/10/2023 Spot Bond				99.93295		99.91049				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			8.84000	104.01577	8.84500	103.96907				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			3.94000	104.39512	3.94000	104.37391				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SSN043 SPOT									0.00	0	0
Total For SSN043									0.00	0	0
SSN043 On 09/02/2027 Spot Bond				100.63717		101.50647			0.00	0	0
Total SSN044 SPOT									0.00	0	0
Total For SSN044									0.00	0	0
SSN044 On 30/04/2027 Spot Bond				101.83523		101.80902			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				99.88905		99.95280			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				106.59451		106.57200			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				100.32436		100.27728			0.00	0	0
Total SSN049 SPOT									0.00	0	0
Total For SSN049									0.00	0	0
SSN049 On 08/12/2023 Spot Bond			2.92000	293.29824	2.92000	293.24689			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				104.24058		104.21895			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				101.71132		101.68872			0.00	0	0
Total SSN052 SPOT									0.00	0	0
Total For SSN052									0.00	0	0
SSN052 On 26/10/2020 Spot Bond			7.14200	106.65522	7.14700	106.62299			0.00	0	0
Total SSN053 SPOT									0.00	0	0
Total For SSN053									0.00	0	0
SSN053 On 26/10/2022 Spot Bond				101.83245		101.80819			0.00	0	0
Total SSN054 SPOT									0.00	0	0
Total For SSN054									0.00	0	0
SSN054 On 03/11/2022 Spot Bond				101.58457		101.55949			0.00	0	0
Total SSN055 SPOT									0.00	0	0
Total For SSN055									0.00	0	0
SSN055 On 19/12/2022 Spot Bond				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 SSN057 SPOT										0.00	0	0
Total For SSN057										0.00	0	0
SSN057 On 19/01/2023 Spot Bond				99.80717		99.78524				0.00	0	0
Total SSN058 SPOT										0.00	0	0
Total For SSN058										0.00	0	0
SSN058 On 05/10/2022 Spot Bond			8.40000	100.11247	8.40000	100.08996				0.00	0	0
Total SSN059 SPOT										0.00	0	0
Total For SSN059										0.00	0	0
SSN059 On 05/10/2022 Spot Bond				100.01360		100.07980				0.00	0	0
Total SSN060 SPOT										0.00	0	0
Total For SSN060										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.04500	100.00015	9.08000	99.78926				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				101.16030		101.13698				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				101.58935		101.56577				0.00	0	0
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0
T12A12 On 21/08/2019 Spot Bond			8.51000	101.83721	8.51000	101.81376				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				101.40024		101.37795				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				101.21021		101.18590				0.00	0	0
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0
T13A12 On 21/08/2020 Spot Bond			8.41000	105.61799	8.41000	105.59395				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				101.11736		101.09501				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				101.19630		101.17380				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total T13A14 SPOT										0.00	0	0
Total For T13A14										0.00	0	0
T13A15 On 21/08/2020 Spot Bond				101.20764		101.18337				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			8.51000	105.13349	8.51000	105.10928				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				101.18635		101.16248				0.00	0	0
Total T13A18 SPOT										0.00	0	0
Total For T13A18										0.00	0	0
T13A19 On 21/08/2020 Spot Bond				100.97534		100.95057				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A20 On 21/08/2020 Spot Bond			8.46000	103.96688	8.46000	103.94308				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				101.17978		101.15605				0.00	78,404,800	19,601,200
Total T14A10 SPOT										0.00	78,404,800	19,601,200
Total For T14A10										0.00	78,404,800	19,601,200
T14A11 On 21/11/2021 Spot Bond				101.20564		101.18135				0.00	0	0
Total T14A11 SPOT										0.00	0	0
Total For T14A11										0.00	0	0
T14A12 On 21/11/2021 Spot Bond			8.55000	105.35370	8.55000	105.32933				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				101.08212		101.06044				0.00	0	0
Total T15OM1 SPOT										0.00	0	0
Total For T15OM1										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				101.06692		101.04502				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				100.34479		100.32161				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				100.21432		100.19508				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS13€ On 06/07/2020 Spot Bond				100.08519		100.06396				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS13€ On 27/05/2019 Spot Bond				101.59238		101.57011				0.00	0	0
Total TFS139 SPOT										0.00	0	0
Total For TFS139										0.00	0	0
TFS141On 28/10/2019 Spot Bond				102.09488		102.07199				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS142On 28/10/2021 Spot Bond				101.73341		101.70902				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS144On 20/03/2020 Spot Bond				100.53242		100.50936				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS14€ On 20/03/2022 Spot Bond				100.54696		100.52319				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS14€ On 25/04/2018 Spot Bond				101.63290		101.61031				0.00	0	0
Total TFS146 SPOT										0.00	0	0
Total For TFS146										0.00	0	0
TFS147On 12/10/2020 Spot Bond				99.95912		99.93860				0.00	0	0
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS14€ On 12/10/2022 Spot Bond				99.95791		99.93681				0.00	0	0
Total TFS148 SPOT										0.00	0	0
Total For TFS148										0.00	0	0
TFS14€ On 31/10/2021 Spot Bond				101.60056		101.57743				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS15C On 16/11/2018 Spot Bond				101.19636		101.17464				0.00	50,000,000	0
Total TFS150 SPOT										0.00	50,000,000	0
Total For TFS150										0.00	50,000,000	0
TFS151On 30/11/2020 Spot Bond				100.96815		100.94553				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TFS151 SPOT									0.00	0	0
Total For TFS151									0.00	0	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000			0.00	0	0
Total TH10A7 SPOT									0.00	0	0
Total For TH10A7									0.00	0	0
TH11A2 On 18/07/2018 Spot Bond				101.96743		101.94474			0.00	0	0
Total TH11A2 SPOT									0.00	0	0
Total For TH11A2									0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	101.95094	8.73000	101.92712			0.00	0	0
Total TH11A3 SPOT									0.00	0	0
Total For TH11A3									0.00	0	0
TH11A5 On 18/07/2018 Spot Bond				102.06567		102.04428			0.00	0	0
Total TH11A5 SPOT									0.00	0	0
Total For TH11A5									0.00	0	0
TH11A6 On 18/07/2018 Spot Bond			8.25000	101.82157	8.25000	101.79907		990,000,000,000.00	120,000,000	30,000,000	
Total TH11A6 SPOT								990,000,000,000.00	120,000,000	30,000,000	
Total For TH11A6								990,000,000,000.00	120,000,000	30,000,000	
TH11A8 On 18/07/2018 Spot Bond				102.00448		101.98246		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				102.13471		102.11144		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				102.04367		102.02004		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				102.03470		102.01118		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				102.26564		102.23925		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				102.25668		102.23039		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				102.17821		102.15290		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2018 Spot Bond				102.96490		102.92975				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				102.97386		102.93860				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3 On 18/07/2018 Spot Bond				102.92905		102.89436				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				101.14728		101.12423				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				101.17983		101.15610				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			8.46000	102.09646	8.46000	102.07309				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				101.16030		101.13698				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				101.20587		101.18159				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			8.37000	101.33080	8.37000	101.30785				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				101.15379		101.13061				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				101.20587		101.18159				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			8.48000	100.86991	8.48000	100.84676				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B On 21/08/2019 Spot Bond				101.26444		101.23892				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B On 21/08/2019 Spot Bond				101.26444		101.23892				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B On 21/08/2019 Spot Bond				101.26444		101.23892				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				101.26444		101.23892				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				102.38521		102.35936				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				102.38521		102.35936				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				101.36848		101.34077				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				101.36718		101.33950				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				101.79023		101.75360				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				101.77791		101.74126				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				101.86419		101.82770				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				101.78246		101.74600				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A7 On 21/08/2018 Spot Bond				101.13035		101.10766				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A2 On 21/08/2018 Spot Bond				101.15901		101.13571				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A3 On 21/08/2020 Spot Bond				101.52478		101.50079				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A4 On 21/08/2020 Spot Bond			8.61000	102.70859	8.61000	102.68468				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A5 On 21/08/2018 Spot Bond				101.13165		101.10894				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A6 On 21/08/2018 Spot Bond				101.30289		101.28063				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A7 On 21/08/2020 Spot Bond				100.72578		100.70092				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A8 On 21/08/2020 Spot Bond			8.50000	103.63533	8.50000	103.61150				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A9 On 21/08/2018 Spot Bond				101.22988		101.20764				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond				101.26433		101.23881				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond				101.26563		101.24009				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B3 On 21/08/2020 Spot Bond				101.27847		101.25269				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B3 On 21/08/2020 Spot Bond				101.25273		101.22750				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				101.26043		101.23500				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13B5 On 21/08/2020 Spot Bond				101.35533		101.32790				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C1 On 21/08/2020 Spot Bond				101.36573		101.33808				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C2 On 21/08/2020 Spot Bond				101.34280		101.31564				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C3 On 21/08/2020 Spot Bond				101.36851		101.34080				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C4 On 21/08/2020 Spot Bond				101.42679		101.39784				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13C5 On 21/08/2020 Spot Bond				101.78340		101.74691				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D1 On 21/08/2020 Spot Bond				101.78340		101.74691				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D2 On 21/08/2020 Spot Bond				101.79105		101.75427				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D3 On 21/08/2020 Spot Bond				101.77190		101.73554				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D4 On 21/08/2020 Spot Bond				101.80930		101.77226				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A2 On 21/11/2019 Spot Bond				101.71192		101.68884				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A3 On 21/11/2021 Spot Bond				101.22384		101.19917				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A4 On 21/11/2021 Spot Bond			8.63000	108.36176	8.63500	108.32078				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A5 On 21/11/2019 Spot Bond				101.63032		101.60727				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A7 On 21/11/2021 Spot Bond				102.17357		102.14943				0.00	0	5,300,000,000
Total TH14A7 SPOT										0.00	0	5,300,000,000
Total For TH14A7										0.00	0	5,300,000,000
TH14A8 On 21/11/2021 Spot Bond			8.58000	105.94832	8.58500	105.90823				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14B1 On 21/11/2021 Spot Bond				101.30312		101.27678				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B2 On 21/11/2021 Spot Bond				101.26414		101.23862				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B3 On 21/11/2021 Spot Bond				101.24854		101.22335				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14C1 On 21/11/2021 Spot Bond				101.36806		101.34034				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C2 On 21/11/2021 Spot Bond				101.34209		101.31492				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C3 On 21/11/2021 Spot Bond				101.32650		101.29967				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14D On 21/11/2021 Spot Bond				101.75692		101.72097				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D On 21/11/2021 Spot Bond				101.72974		101.69437				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D On 21/11/2021 Spot Bond				101.69220		101.65762				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				101.16657		101.14311				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				101.19270		101.16869				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	103.66788	9.82000	103.63777				0.00	0	0
Total TH15A3 SPOT										0.00	0	0
Total For TH15A3										0.00	0	0
TH15B On 21/11/2022 Spot Bond				101.22132		101.19670				0.00	0	0
Total TH15B1 SPOT										0.00	0	0
Total For TH15B1										0.00	0	0
TH15C On 21/11/2022 Spot Bond				101.28243		101.25652				0.00	0	0
Total TH15C1 SPOT										0.00	0	0
Total For TH15C1										0.00	0	0
TH15D On 21/11/2022 Spot Bond				101.66005		101.62616				0.00	0	0
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH9A On 18/07/2019 Spot Bond				102.58865		102.56690				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				102.12438		102.09974				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				104.18991		104.16538				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total THE9C4 SPOT										0.00	0	0
Total For THE9C4										0.00	0	0
THE9D-On 18/07/2019 Spot Bond				103.04326		103.00714				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			8.21000	97.01408	8.21000	96.90928				0.00	0	0
Total TL20 SPOT										0.00	0	0
Total For TL20										0.00	0	0
TL20/R-On 22/02/2020 Spot Bond			100.00000	32.25409	100.00000	32.19289				0.00	0	0
TL20/R-On 25/11/2020 Spot Bond			10.00000	106.19200	10.00000	106.16400				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				100.89005		100.86649				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				100.91533		100.89105				0.00	0	0
Total TL23 SPOT										0.00	0	0
Total For TL23										0.00	0	0
TL24 On 05/09/2022 Spot Bond			8.63000	102.34503	8.63500	102.30336				0.00	0	0
Total TL24 SPOT										0.00	0	0
Total For TL24										0.00	0	0
TL25 On 04/09/2024 Spot Bond			9.16000	102.89776	9.16500	102.84860				0.00	0	0
Total TL25 SPOT										0.00	0	0
Total For TL25										0.00	0	0
TL26 On 25/11/2024 Spot Bond				101.11587		101.09085				0.00	0	0
Total TL26 SPOT										0.00	0	0
Total For TL26										0.00	0	0
TLC04 On 21/09/2018 Spot Bond				100.40821		100.38673				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				100.47215		100.44988				0.00	0	0
Total TLC05 SPOT										0.00	0	0
Total For TLC05										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN20 On 17/09/2020 Spot Bond			8.44000	105.12240	8.44500	105.08767			0.00	0	56,302,800,000
Total TN20 SPOT									0.00	0	56,302,800,000
Total For TN20									0.00	0	56,302,800,000
TN20/R On 17/09/2020 Spot Bond			100.00000	23.49637	100.00000	23.44464			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	20.61354	100.00000	20.56742			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			9.07000	112.04766	9.07500	111.99769		53,182,852,000,000.00	5,863,600,000	19,111,600,000	
Total TN23 SPOT								53,182,852,000,000.00	5,863,600,000	19,111,600,000	
Total For TN23								53,182,852,000,000.00	5,863,600,000	19,111,600,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	16.25630	100.00000	16.21992			0.00	0	0
Total TN23/R2023 SPOT									0.00	0	0
Total For TN23/R2023									0.00	0	0
TN25 On 19/08/2025 Spot Bond			9.85500	99.46136	9.89000	99.25693			0.00	0	25,814,600,000
Total TN25 SPOT									0.00	0	25,814,600,000
Total For TN25									0.00	0	25,814,600,000
TN25/R On 19/08/2025 Spot Bond			100.00000	10.85711	100.00000	10.83282			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			9.90500	97.46454	9.94000	97.23396		7,318,804,500,000.00	738,900,000	1,369,450,000	
Total TN27 SPOT								7,318,804,500,000.00	738,900,000	1,369,450,000	
Total For TN27								7,318,804,500,000.00	738,900,000	1,369,450,000	
TN27/R On 14/11/2027 Spot Bond			100.00000	12.40904	100.00000	12.38127			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			10.47000	100.23447	10.50500	99.96564			0.00	0	13,700,000,000
Total TN30 SPOT									0.00	0	13,700,000,000
Total For TN30									0.00	0	13,700,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	119.55322	8.00000	119.52760			0.00	0	0
Total TN30/R2030 SPOT									0.00	0	0
Total For TN30/R2030									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN40 On 09/10/2040 Spot Bond			10.99500	98.00085	11.04500	97.56686			0.00	0	8,750,000,000
Total TN40 SPOT									0.00	0	8,750,000,000
Total For TN40									0.00	0	8,750,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	100.02861	10.75000	100.00000			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				101.16971		101.14698			0.00	0	0
Total TNF18 SPOT									0.00	0	0
Total For TNF18									0.00	0	0
TORQ1 On 15/08/2018 Spot Bond				101.53279		101.50518			0.00	0	0
Total TORQ10 SPOT									0.00	0	0
Total For TORQ10									0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				102.66778		102.64297			0.00	0	0
Total TORQ3 SPOT									0.00	0	0
Total For TORQ3									0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				101.75173		101.71998			0.00	0	0
Total TORQ6 SPOT									0.00	0	0
Total For TORQ6									0.00	0	0
TORQ7 On 15/08/2019 Spot Bond				101.32755		101.30378			0.00	0	0
Total TORQ7 SPOT									0.00	0	0
Total For TORQ7									0.00	0	0
TORQ8 On 15/08/2018 Spot Bond				101.35689		101.33258			0.00	0	0
Total TORQ8 SPOT									0.00	0	0
Total For TORQ8									0.00	0	0
TORQ9 On 15/08/2018 Spot Bond				101.40089		101.37575			0.00	0	0
Total TORQ9 SPOT									0.00	0	0
Total For TORQ9									0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	106.19200	10.00000	106.16400			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/JIBAR									0.00	0	0
TPDA0: On 05/04/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total TPDA03 SPOT									0.00	0	0
Total For TPDA03									0.00	0	0
TPDA0: On 10/04/2019 Spot Bond				100.23817		100.21800			0.00	0	0
Total TPDA05 SPOT									0.00	0	0
Total For TPDA05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TPDA0: On 30/11/2018 Spot Bond				101.31895		101.29680			0.00	0	0
Total TPDA06 SPOT									0.00	0	0
Total For TPDA06									0.00	0	0
TPDA0: On 30/11/2020 Spot Bond			8.59000	105.53925	8.59500	105.50297			0.00	0	0
Total TPDA08 SPOT									0.00	0	0
Total For TPDA08									0.00	0	0
TRA2A: On 14/12/2018 Spot Bond				100.68307		100.65945			0.00	0	0
Total TRA2A1 SPOT									0.00	0	0
Total For TRA2A1									0.00	0	0
TRA2A: On 14/12/2020 Spot Bond				100.71277		100.68803			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			8.76000	105.21589	8.76000	105.19112			0.00	0	0
Total TRA2A3 SPOT									0.00	0	0
Total For TRA2A3									0.00	0	0
TRA2A: On 14/12/2018 Spot Bond				100.68380		100.66015			0.00	0	0
Total TRA2A4 SPOT									0.00	0	0
Total For TRA2A4									0.00	0	0
TRA2A: On 14/12/2020 Spot Bond				100.71277		100.68803			0.00	0	0
Total TRA2A5 SPOT									0.00	0	0
Total For TRA2A5									0.00	0	0
TRA2A: On 14/12/2020 Spot Bond			8.56000	105.74595	8.56000	105.72160			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				100.73644		100.70992			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				100.77805		100.75087			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				100.85407		100.82404			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				100.88299		100.85188			0.00	0	0
Total TRA2C2 SPOT									0.00	0	0
Total For TRA2C2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA2D On 14/12/2020 Spot Bond				101.07044		101.03230				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				101.07044		101.03230				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				101.22960		101.20808				0.00	0	0
Total TRA3A1 SPOT										0.00	0	0
Total For TRA3A1										0.00	0	0
TRA3A: On 14/11/2020 Spot Bond				101.34148		101.31790				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				101.37445		101.35026				0.00	0	0
Total TRA3A3 SPOT										0.00	0	0
Total For TRA3A3										0.00	0	0
TRA3B: On 14/11/2022 Spot Bond				101.58932		101.56116				0.00	0	0
Total TRA3B1 SPOT										0.00	0	0
Total For TRA3B1										0.00	0	0
TRAA2 On 14/06/2019 Spot Bond				100.71311		100.68881				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA4: On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2019 Spot Bond				101.10900		101.08484				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2: On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2019 Spot Bond				100.72382		100.69867				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRAD1 On 14/06/2019 Spot Bond				102.37655		102.35095			0.00	0	0
Total TRAD1 SPOT									0.00	0	0
Total For TRAD1									0.00	0	0
TRAD2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRAD2U SPOT									0.00	0	0
Total For TRAD2U									0.00	0	0
TRAE1 On 14/06/2019 Spot Bond				102.67794		102.64404			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
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
TSP221 On 26/04/2018 Spot Bond				99.65551		99.63398			0.00	0	0
Total TSP221 SPOT									0.00	0	0
Total For TSP221									0.00	0	0
TSP222 On 10/05/2018 Spot Bond				99.35317		99.33161			0.00	0	0
Total TSP222 SPOT									0.00	0	0
Total For TSP222									0.00	0	0
TSP224 On 24/05/2018 Spot Bond				99.05388		99.03237			0.00	0	0
Total TSP224 SPOT									0.00	0	0
Total For TSP224									0.00	0	0
TSP226 On 07/06/2018 Spot Bond				98.76347		98.74215			0.00	0	0
Total TSP226 SPOT									0.00	0	0
Total For TSP226									0.00	0	0
TSP227 On 21/06/2018 Spot Bond				98.45283		98.43164			0.00	0	0
Total TSP227 SPOT									0.00	0	0
Total For TSP227									0.00	0	0
TTO01 On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TTO01U SPOT									0.00	0	0
Total For TTO01U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TUHF0 On 26/01/2020 Spot Bond				102.12494		102.09664			0.00	0	0
Total TUHF01 SPOT									0.00	0	0
Total For TUHF01									0.00	0	0
TWC25 On 13/04/2018 Spot Bond				101.87841		101.85754			0.00	0	0
Total TWC257 SPOT									0.00	0	0
Total For TWC257									0.00	0	0
TWC25 On 18/04/2018 Spot Bond				101.87841		101.85754			0.00	0	0
Total TWC259 SPOT									0.00	0	0
Total For TWC259									0.00	0	0
TWC26 On 20/04/2018 Spot Bond				101.71189		101.69101			0.00	0	0
Total TWC260 SPOT									0.00	0	0
Total For TWC260									0.00	0	0
TWC26 On 25/04/2018 Spot Bond				101.62625		101.60540			0.00	0	0
Total TWC261 SPOT									0.00	0	0
Total For TWC261									0.00	0	0
TWC26 On 30/04/2018 Spot Bond				101.47699		101.45619			0.00	0	0
Total TWC262 SPOT									0.00	0	0
Total For TWC262									0.00	0	0
TWC26 On 14/05/2018 Spot Bond				101.18732		101.16649			0.00	0	0
Total TWC263 SPOT									0.00	0	0
Total For TWC263									0.00	0	0
TWC26 On 17/05/2018 Spot Bond				101.10400		101.08317			0.00	0	0
Total TWC264 SPOT									0.00	0	0
Total For TWC264									0.00	0	0
TWC26 On 31/05/2018 Spot Bond				100.85201		100.83123			0.00	0	0
Total TWC265 SPOT									0.00	0	0
Total For TWC265									0.00	0	0
UG21 On 02/03/2021 Spot Bond			8.93000	105.54255	8.93500	105.50462		54,355,481,200,000.00	6,086,840,000	3,043,420,000	
Total UG21 SPOT								54,355,481,200,000.00	6,086,840,000	3,043,420,000	
Total For UG21								54,355,481,200,000.00	6,086,840,000	3,043,420,000	
UG26 On 09/03/2026 Spot Bond			9.99500	108.03952	10.03000	107.81396		0.00	0	0	
Total UG26 SPOT								0.00	0	0	
Total For UG26								0.00	0	0	
VCJA1U On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA1U SPOT								0.00	0	0	
Total For VCJA1U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VCJA2I 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
VCJA3I 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
VCJA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA4U SPOT										0.00	0	0
Total For VCJA4U										0.00	0	0
VCJA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA5U SPOT										0.00	0	0
Total For VCJA5U										0.00	0	0
VCJB1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB1U SPOT										0.00	0	0
Total For VCJB1U										0.00	0	0
VCJB2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB2U SPOT										0.00	0	0
Total For VCJB2U										0.00	0	0
VCJB3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB3U SPOT										0.00	0	0
Total For VCJB3U										0.00	0	0
VCJB4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB4U SPOT										0.00	0	0
Total For VCJB4U										0.00	0	0
VCJB5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB5U SPOT										0.00	0	0
Total For VCJB5U										0.00	0	0
VCPA1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPA2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA2U SPOT										0.00	0	0
Total For VCPA2U										0.00	0	0
VCPA3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA3U SPOT										0.00	0	0
Total For VCPA3U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VCPA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA4U SPOT										0.00	0	0
Total For VCPA4U										0.00	0	0
VCPA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA5U SPOT										0.00	0	0
Total For VCPA5U										0.00	0	0
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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				101.06759		101.04674			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				101.14550		101.12300			0.00	0	0
Total VKC24 SPOT									0.00	0	0
Total For VKC24									0.00	0	0
VKC25 On 05/06/2018 Spot Bond				100.73596		100.71493			0.00	0	0
Total VKC25 SPOT									0.00	0	0
Total For VKC25									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE06 On 08/05/2018 Spot Bond				101.51072		101.48941			0.00	0	0
Total VKE06 SPOT									0.00	0	0
Total For VKE06									0.00	0	0
VKE07 On 08/06/2020 Spot Bond				100.84054		100.81636			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				100.51145		100.48757			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				100.10289		100.08120			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				100.02220		100.00000			0.00	0	0
Total VKE10 SPOT									0.00	0	0
Total For VKE10									0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA03U SPOT									0.00	0	0
Total For VPA03U									0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA04U SPOT									0.00	0	0
Total For VPA04U									0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA05U SPOT									0.00	0	0
Total For VPA05U									0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA06U SPOT									0.00	0	0
Total For VPA06U									0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA07U SPOT									0.00	0	0
Total For VPA07U									0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA08U SPOT									0.00	0	0
Total For VPA08U									0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA09U SPOT									0.00	0	0
Total For VPA09U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
VR713L On 18/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR713U SPOT									0.00	0	0
Total For VR713U									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
VR715L On 25/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR715U SPOT									0.00	0	0
Total For VR715U									0.00	0	0
VR716L On 28/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR716U SPOT									0.00	0	0
Total For VR716U									0.00	0	0
VRI712 On 11/12/2018 Spot Bond				100.67542		100.65368			0.00	0	0
Total VRI712 SPOT									0.00	0	0
Total For VRI712									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WHL01 On 10/10/2020 Spot Bond				100.19094		100.16988			0.00	0	16,000,000
Total WHL01 SPOT									0.00	0	16,000,000
Total For WHL01									0.00	0	16,000,000
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
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			1.80000	254.79844	1.80000	254.76162			0.00	0	1,550,300,000
Total WS05 SPOT									0.00	0	1,550,300,000
Total For WS05									0.00	0	1,550,300,000
WSP3 On 28/05/2019 Spot Bond			7.31000	105.09638	7.31000	105.07553			0.00	0	0
Total WSP3 SPOT									0.00	0	0
Total For WSP3									0.00	0	0
WSP4 On 28/05/2020 Spot Bond			7.50000	106.19668	7.50000	106.17508			0.00	0	0
Total WSP4 SPOT									0.00	0	0
Total For WSP4									0.00	0	0
WSP5 On 28/05/2021 Spot Bond			7.86500	106.38765	7.87000	106.35104			0.00	0	0
Total WSP5 SPOT									0.00	0	0
Total For WSP5									0.00	0	0
WSP5/R203 On 28/05/2021 Spot Bond			100.00000	19.29827	100.00000	19.25509			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			6.69500	90.77264	6.69500	90.75640			0.00	0	0
Total Z083 SPOT									0.00	0	0
Total For Z083									0.00	0	0
Total for SPOT									92,085,215,773,902,500.00	402,742,933,231	293,561,106,661
Total for SPOT :									92,085,215,773,902,500.00	402,742,933,231	293,561,106,661

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures									92 085 216 027 136 600.00	402,742,935,973	293,562,202,517
Total Options									0.00	0	111,845
Grand Total:									92,085,216,027,136,600.00	402,742,935,973	293,562,314,362