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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 31/05/2018

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 02/08/2018 Bond Future			10.65054	79.52744	10.64143	79.58321			0.00	0	9,466
ES33 On 01/11/2018 Bond Future			10.75722	77.16217	10.74781	77.21882			0.00	0	0
ES33 On 07/02/2019 Bond Future			10.87889	78.65901	10.86913	78.71666			0.00	0	0
Total ES33 Future									0.00	0	9,466
ES33 On 02/08/2018 Bond Future	11.14	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.15	Call			3,024.44000	3.02444	2,968,670		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			3,082.13000	3.08213	3,026,360		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.16	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.14	Call			2,966.69000	2.96669	2,910,920		0.00	0	0
Total ES33 Option									0.00	0	0
Total For ES33									0.00	0	9,466
ES42 On 02/08/2018 Bond Future			10.84858	82.50633	10.84457	82.53454			0.00	0	7,957
ES42 On 01/11/2018 Bond Future			10.95136	79.72283	10.94722	79.75147			0.00	0	0
ES42 On 07/02/2019 Bond Future			11.06456	81.26903	11.06028	81.29812			0.00	0	0
Total ES42 Future									0.00	0	7,957

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ES42												0.00	0	7,957
I2025	On	02/08/2018	Bond Future			134.45969	134.45969	134.12750	134.12750			0.00	0	864
I2025	On	01/11/2018	Bond Future			136.89090	136.89090	136.55244	136.55244			0.00	0	0
I2025	On	07/02/2019	Bond Future			138.16234	138.16234	137.81706	137.81706			0.00	0	0
Total I2025 Future												0.00	0	864
I2025	On	02/08/2018	Bond Future	136.66	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.66	Put			2,532.50000	2.53250	2,200,310		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.67	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.67	Put			2,542.50000	2.54250	2,210,310		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.65	Put			2,522.50000	2.52250	2,190,310		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	864
I2029	On	02/08/2018	Bond Future			102.78114	102.78114	102.38556	102.38556			0.00	0	1,370
I2029	On	01/11/2018	Bond Future			103.59004	103.59004	103.18717	103.18717			0.00	0	0
I2029	On	07/02/2019	Bond Future			105.62184	105.62184	105.21089	105.21089			0.00	0	0
Total I2029 Future												0.00	0	1,370
Total For I2029												0.00	0	1,370
I2033	On	02/08/2018	Bond Future			106.80118	106.80118	106.53222	106.53222			70,488,778.80	660	7,981
I2033	On	01/11/2018	Bond Future			107.61120	107.61120	107.33738	107.33738			0.00	0	0
I2033	On	07/02/2019	Bond Future			109.72197	109.72197	109.44246	109.44246			0.00	0	0
Total I2033 Future												70,488,778.80	660	7,981
I2033	On	02/08/2018	Bond Future	109.92	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.92	Put			3,387.78000	3.38778	3,118,820		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.93	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.93	Put			3,397.78000	3.39778	3,128,820		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.94	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.94	Put			3,407.78000	3.40778	3,138,820		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												70,488,778.80	660	7,981
I2038	On	02/08/2018	Bond Future			128.45010	128.45010	127.74729	127.74729			0.00	0	8,997
I2038	On	01/11/2018	Bond Future			130.77258	130.77258	130.05673	130.05673			0.00	0	0
I2038	On	07/02/2019	Bond Future			131.74730	131.74730	131.01741	131.01741			0.00	0	0
Total I2038 Future												0.00	0	8,997
I2038	On	02/08/2018	Bond Future	134.54	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.54	Put			6,792.71000	6.79271	6,089,900		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.55	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.55	Put			6,802.71000	6.80271	6,099,900		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.53	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On	02/08/2018	Bond Future	134.53	Put			6,782.71000	6.78271	6,079,900		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	8,997
I2046	On	02/08/2018	Bond Future			121.04923	121.04923	120.81253	120.81253			0.00	0	10,876
I2046	On	01/11/2018	Bond Future			121.58883	121.58883	121.34765	121.34765			0.00	0	0
I2046	On	07/02/2019	Bond Future			123.97356	123.97356	123.72742	123.72742			0.00	0	0
Total I2046 Future												0.00	0	10,876
I2046	On	02/08/2018	Bond Future	128.78	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.78	Put			7,967.47000	7.96747	7,730,770		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.79	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.79	Put			7,977.47000	7.97747	7,740,770		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.77	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.77	Put			7,957.47000	7.95747	7,720,770		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	10,876
I2050	On	02/08/2018	Bond Future			126.66596	126.66596	126.11616	126.11616			0.00	0	9,567
I2050	On	01/11/2018	Bond Future			128.95611	128.95611	128.39627	128.39627			0.00	0	0
I2050	On	07/02/2019	Bond Future			129.71407	129.71407	129.14296	129.14296			0.00	0	0
Total I2050 Future												0.00	0	9,567
I2050	On	02/08/2018	Bond Future	137.53	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.53	Put			11,413.84000	11.41384	10,864,040		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.54	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.54	Put			11,423.84000	11.42384	10,874,040		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.52	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.52	Put			11,403.84000	11.40384	10,854,040		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	9,567
R186	On	02/08/2018	Bond Future			8.57456	112.66361	8.57009	112.69186		7.04	41,460,208.48	368	102,667
R186	On	01/11/2018	Bond Future			8.63301	114.67980	8.62837	114.70835		7.30	0.00	0	0
R186	On	07/02/2019	Bond Future			8.69955	111.59933	8.69469	111.62835		7.68	0.00	0	0
Total R186 Future												41,460,208.48	368	102,667
R186	On	02/08/2018	Bond Future	8.46	Put			1,726.55000	1.72655	1,690,500	6.91	0.00	0	0
R186	On	02/08/2018	Bond Future	7.50	Call			11.86000	0.01186	8,070	6.11	0.00	0	3,020
R186	On	02/08/2018	Bond Future	8.47	Call			1,056.11000	1.05611	991,370	6.92	0.00	0	0
R186	On	02/08/2018	Bond Future	8.47	Put			1,691.20000	1.69120	1,654,710	6.92	0.00	0	0
R186	On	02/08/2018	Bond Future	8.48	Call			1,084.74000	1.08474	1,019,600	6.93	0.00	0	0
R186	On	02/08/2018	Bond Future	8.48	Put			1,656.17000	1.65617	1,619,280	6.93	0.00	0	0
R186	On	02/08/2018	Bond Future	8.46	Call			1,027.75000	1.02775	963,450	6.91	0.00	0	0
R186	On	02/08/2018	Bond Future	8.50	Call			1,143.36000	1.14336	1,077,480	6.95	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2018	Bond Future	8.50	Put			1,587.60000	1.58760	1,549,970	6.95	0.00	0	2,500
R186	On	02/08/2018	Bond Future	8.25	Put			2,588.77000	2.58877	2,565,630	6.72	0.00	0	0
R186	On	02/08/2018	Bond Future	8.25	Call			540.97000	0.54097	489,580	6.72	0.00	0	3,020
R186	On	02/08/2018	Bond Future	7.50	Put			7,054.21000	7.05421	7,078,670	6.11	0.00	0	0
R186	On	01/11/2018	Bond Future	9.14	Call			4,149.54000	4.14954	4,135,990	7.80	0.00	0	0
R186	On	01/11/2018	Bond Future	9.14	Put			1,058.45000	1.05845	1,073,450	7.80	0.00	0	5,000
R186	On	01/11/2018	Bond Future	7.96	Put			4,820.89000	4.82089	4,843,350	6.82	0.00	0	0
R186	On	01/11/2018	Bond Future	8.54	Call			1,897.65000	1.89765	1,885,930	7.25	0.00	0	0
R186	On	01/11/2018	Bond Future	8.54	Put			2,443.27000	2.44327	2,460,100	7.25	0.00	0	0
R186	On	01/11/2018	Bond Future	8.52	Call			1,837.90000	1.83790	1,826,460	7.24	0.00	0	0
R186	On	01/11/2018	Bond Future	7.96	Call			605.79000	0.60579	599,700	6.82	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.46	Put			2,708.24000	2.70824	2,725,580	7.19	0.00	0	0
R186	On	01/11/2018	Bond Future	8.52	Put			2,507.49000	2.50749	2,524,600	7.24	0.00	0	0
R186	On	01/11/2018	Bond Future	8.46	Call			1,665.65000	1.66565	1,654,440	7.19	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.53	Call			1,867.50000	1.86750	1,856,220	7.25	0.00	0	0
R186	On	01/11/2018	Bond Future	8.53	Put			2,475.08000	2.47508	2,492,350	7.25	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Call			1,593.64000	1.59364	1,540,610	7.35	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Put			4,477.06000	4.47706	4,453,050	7.35	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Call			1,548.50000	1.54850	1,495,990	7.34	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Put			4,555.54000	4.55554	4,532,050	7.34	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Call			1,570.97000	1.57097	1,518,200	7.35	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Put			4,516.18000	4.51618	4,492,430	7.35	0.00	0	0
Total R186 Option												0.00	0	23,540
Total For R186												41,460,208.48	368	126,207
R197	On	02/08/2018	Bond Future			303.64925	303.64925	302.84553	302.84553			0.00	0	2,388
R197	On	01/11/2018	Bond Future			309.13988	309.13988	308.32110	308.32110			0.00	0	0
R197	On	07/02/2019	Bond Future			307.84667	307.84667	307.01146	307.01146			0.00	0	0
Total R197 Future												0.00	0	2,388
Total For R197												0.00	0	2,388
R202	On	02/08/2018	Bond Future			241.49231	241.49231	241.19800	241.19800			0.00	0	21,940
R202	On	01/11/2018	Bond Future			245.85911	245.85911	245.55916	245.55916			0.00	0	0
R202	On	07/02/2019	Bond Future			246.77398	246.77398	246.46771	246.46771			0.00	0	0
Total R202 Future												0.00	0	21,940
Total For R202												0.00	0	21,940
R2023	On	02/08/2018	Bond Future			7.96530	102.55023	7.96058	102.56792		3.98	10,049,922.54	98	33,849
R2023	On	01/11/2018	Bond Future			8.01685	100.45924	8.01183	100.47715		4.04	0.00	0	0
R2023	On	07/02/2019	Bond Future			8.07958	102.40818	8.07421	102.42628		3.96	0.00	0	0
Total R2023 Future												10,049,922.54	98	33,849
R2023	On	02/08/2018	Bond Future	10.39	Call			8,616.99000	8.61699	8,599,300	4.51	0.00	0	0

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R2023	On	02/08/2018	Bond Future	10.39	Put			0.00000	0.00000	0,000	4.51	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.40	Call			8,650.52000	8.65052	8,632,830	4.51	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.40	Put			0.00000	0.00000	0,000	4.51	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.41	Call			8,684.03000	8.68403	8,666,340	4.51	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.41	Put			0.00000	0.00000	0,000	4.51	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.58	Call			8,672.36000	8.67236	8,653,990	4.58	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.58	Put			1.45000	0.00145	0,990	4.58	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.59	Call			8,704.21000	8.70421	8,685,850	4.58	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.59	Put			1.40000	0.00140	0,950	4.58	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.57	Call			8,640.51000	8.64051	8,622,120	4.58	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.57	Put			1.51000	0.00151	1,030	4.58	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Call			8,079.68000	8.07968	8,055,480	4.59	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Put			27.67000	0.02767	21,570	4.59	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.57	Call			8,020.17000	8.02017	7,995,760	4.59	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.57	Put			28.93000	0.02893	22,620	4.59	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Call			8,049.92000	8.04992	8,025,620	4.59	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Put			28.29000	0.02829	22,090	4.59	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												10,049,922.54	98	33,849
R2030	On	02/08/2018	Bond Future			8.99302	93.12882	8.98860	93.15857		9.46	0.00	0	41,311
R2030	On	01/11/2018	Bond Future			9.05053	94.79521	9.04597	94.82539		9.89	0.00	0	0
R2030	On	07/02/2019	Bond Future			9.11574	92.62475	9.11102	92.65539		10.46	0.00	0	0
Total R2030 Future												0.00	0	41,311
R2030	On	02/08/2018	Bond Future	8.51	Put			3,660.07000	3.66007	3,645,490	8.85	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.51	Call			360.48000	0.36048	316,150	8.85	0.00	0	7,850
R2030	On	02/08/2018	Bond Future	8.91	Put			1,787.74000	1.78774	1,744,970	9.35	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.47	Call			3,657.18000	3.65718	3,590,330	10.15	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.47	Put			490.33000	0.49033	453,230	10.15	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.45	Call			3,554.19000	3.55419	3,486,540	10.12	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.91	Call			1,256.40000	1.25640	1,183,880	9.35	0.00	0	7,850
R2030	On	02/08/2018	Bond Future	9.50	Call			3,813.21000	3.81321	3,747,590	10.19	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.45	Put			515.97000	0.51597	478,070	10.12	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.50	Put			453.87000	0.45387	418,000	10.19	0.00	0	7,850
R2030	On	02/08/2018	Bond Future	9.46	Call			3,605.57000	3.60557	3,538,310	10.13	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.46	Put			503.01000	0.50301	465,500	10.13	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.58	Call			1,117.41000	1.11741	1,110,800	9.49	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.58	Put			4,272.36000	4.27236	4,295,930	9.49	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.59	Call			1,139.37000	1.13937	1,132,650	9.50	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.59	Put			4,225.11000	4.22511	4,248,570	9.50	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.60	Call			1,161.83000	1.16183	1,154,770	9.51	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	01/11/2018	Bond Future	8.60	Put			4,178.43000	4.17843	4,201,550	9.51	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Put			5,073.89000	5.07389	5,050,350	10.03	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Call			1,836.15000	1.83615	1,781,730	10.04	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Put			5,030.77000	5.03077	5,006,990	10.04	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Call			1,861.49000	1.86149	1,806,530	10.05	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Put			4,988.20000	4.98820	4,963,880	10.05	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Call			1,811.31000	1.81131	1,757,130	10.03	0.00	0	0
Total R2030 Option												0.00	0	23,550
Total For R2030												0.00	0	64,861
R2032	On	02/08/2018	Bond Future			9.16105	95.87246	9.16172	95.86756		10.17	11,888,185.04	124	32,467
R2032	On	01/11/2018	Bond Future			9.22200	93.43303	9.22270	93.42798		11.08	0.00	0	0
R2032	On	07/02/2019	Bond Future			9.28995	95.24544	9.29069	95.24020		11.24	0.00	0	0
Total R2032 Future												11,888,185.04	124	32,467
R2032	On	02/08/2018	Bond Future	9.67	Call			4,132.91000	4.13291	4,090,750	10.90	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.67	Put			515.29000	0.51529	468,230	10.90	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Call			4,189.13000	4.18913	4,147,570	10.92	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Put			502.35000	0.50235	455,890	10.92	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Call			4,076.80000	4.07680	4,034,040	10.89	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Put			528.42000	0.52842	480,760	10.89	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.76	Call			1,277.64000	1.27764	1,260,990	10.64	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.76	Put			4,697.88000	4.69788	4,676,180	10.64	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.77	Call			1,301.99000	1.30199	1,285,260	10.65	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.77	Put			4,646.46000	4.64646	4,624,680	10.65	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.75	Call			1,253.57000	1.25357	1,237,010	10.63	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.75	Put			4,749.66000	4.74966	4,728,050	10.63	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Call			2,035.44000	2.03544	1,989,420	10.76	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Put			5,530.88000	5.53088	5,479,620	10.76	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Call			2,063.07000	2.06307	2,016,920	10.77	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Put			5,483.93000	5.48393	5,432,540	10.77	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Call			2,008.02000	2.00802	1,962,150	10.75	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Put			5,578.12000	5.57812	5,527,010	10.75	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												11,888,185.04	124	32,467
R2035	On	02/08/2018	Bond Future			9.27993	100.45477	9.27547	100.49121		11.04	0.00	0	66,917
R2035	On	01/11/2018	Bond Future			9.34087	97.75627	9.33627	97.79334		12.06	0.00	0	0
R2035	On	07/02/2019	Bond Future			9.40989	99.65269	9.40515	99.69029		12.21	0.00	0	0
Total R2035 Future												0.00	0	66,917
R2035	On	02/08/2018	Bond Future	9.43	Put			1,374.94000	1.37494	1,318,420	11.26	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.44	Call			2,676.00000	2.67600	2,583,130	11.28	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.44	Put			1,345.27000	1.34527	1,288,840	11.28	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	02/08/2018	Bond Future	9.42	Call			2,575.58000	2.57558	2,482,550	11.24	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.42	Put			1,405.15000	1.40515	1,348,560	11.24	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.43	Call			2,625.57000	2.62557	2,532,610	11.26	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.92	Call			1,587.85000	1.58785	1,577,790	11.65	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.92	Put			5,031.59000	5.03159	5,058,600	11.65	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.93	Call			1,616.66000	1.61666	1,606,680	11.66	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.93	Put			4,975.56000	4.97556	5,002,650	11.66	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.94	Call			1,646.04000	1.64604	1,635,670	11.67	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.94	Put			4,920.20000	4.92020	4,946,900	11.67	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Call			2,482.93000	2.48293	2,417,130	11.76	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Put			6,030.03000	6.03003	6,001,830	11.76	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Call			2,514.98000	2.51498	2,448,920	11.77	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Put			5,978.41000	5.97841	5,949,950	11.77	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Call			2,450.79000	2.45079	2,385,260	11.75	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Put			6,081.67000	6.08167	6,053,740	11.75	0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												0.00	0	66,917
R2037	On	02/08/2018	Bond Future			9.36238	92.64499	9.35796	92.68129		12.15	64,017,688.09	691	56,322
R2037	On	01/11/2018	Bond Future			9.41916	94.30273	9.41462	94.33957		12.70	0.00	0	0
R2037	On	07/02/2019	Bond Future			9.48293	91.87220	9.47827	91.90950		13.47	0.00	0	0
Total R2037 Future												64,017,688.09	691	56,322
R2037	On	02/08/2018	Bond Future	9.96	Call			5,242.40000	5.24240	5,163,990	13.19	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.96	Put			492.35000	0.49235	450,240	13.19	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Call			5,305.99000	5.30599	5,228,200	13.21	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Put			480.24000	0.48024	438,750	13.21	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Call			5,178.88000	5.17888	5,100,050	13.17	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Put			504.63000	0.50463	462,100	13.17	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.03	Call			1,736.74000	1.73674	1,701,020	12.28	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.03	Put			4,940.78000	4.94078	4,941,900	12.28	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.01	Call			1,676.66000	1.67666	1,641,470	12.26	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.01	Put			5,051.90000	5.05190	5,053,550	12.26	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.02	Call			1,706.43000	1.70643	1,670,970	12.27	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.02	Put			4,996.01000	4.99601	4,997,390	12.27	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Call			2,620.93000	2.62093	2,550,970	12.98	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Put			5,979.74000	5.97974	5,947,080	12.98	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Call			2,555.30000	2.55530	2,486,150	12.96	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Put			6,083.41000	6.08341	6,051,560	12.96	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Call			2,587.85000	2.58785	2,518,440	12.97	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Put			6,031.25000	6.03125	5,999,140	12.97	0.00	0	0
Total R2037 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 R2037												64,017,688.09	691	56,322
R204	On	02/08/2018	Bond Future			6.48155	101.54758	6.49316	101.54330		0.22	10,357,853.16	102	10,173
Total R204 Future												10,357,853.16	102	10,173
R204	On	02/08/2018	Bond Future	8.98	Call			910.44000	0.91044	914,720	0.30	0.00	0	0
R204	On	02/08/2018	Bond Future	8.98	Put			0.00000	0.00000	0,000	0.30	0.00	0	0
R204	On	02/08/2018	Bond Future	8.99	Call			914.07000	0.91407	918,350	0.30	0.00	0	0
R204	On	02/08/2018	Bond Future	8.99	Put			0.00000	0.00000	0,000	0.30	0.00	0	0
R204	On	02/08/2018	Bond Future	8.97	Call			906.82000	0.90682	911,100	0.30	0.00	0	0
R204	On	02/08/2018	Bond Future	8.97	Put			0.00000	0.00000	0,000	0.30	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												10,357,853.16	102	10,173
R2040	On	02/08/2018	Bond Future			9.44238	96.12801	9.43286	96.21219		12.78	0.00	0	22,514
R2040	On	01/11/2018	Bond Future			9.49919	97.84808	9.48940	97.93366		13.36	0.00	0	0
R2040	On	07/02/2019	Bond Future			9.56293	95.23564	9.55283	95.32277		14.19	0.00	0	0
Total R2040 Future												0.00	0	22,514
R2040	On	02/08/2018	Bond Future	10.04	Put			538.18000	0.53818	521,400	14.03	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.05	Call			5,746.76000	5.74676	5,645,900	14.05	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.05	Put			525.29000	0.52529	508,610	14.05	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.03	Call			5,610.87000	5.61087	5,509,910	14.02	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.03	Put			551.37000	0.55137	534,590	14.02	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.04	Call			5,678.72000	5.67872	5,577,760	14.03	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.08	Put			5,513.03000	5.51303	5,545,450	12.86	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.09	Call			1,854.44000	1.85444	1,800,810	12.87	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.09	Put			5,452.46000	5.45246	5,484,410	12.87	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.07	Call			1,790.26000	1.79026	1,737,590	12.84	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.07	Put			5,574.07000	5.57407	5,606,980	12.84	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.10	Put			5,392.37000	5.39237	5,423,850	12.88	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.10	Call			1,887.04000	1.88704	1,832,940	12.88	0.00	0	5,900
R2040	On	01/11/2018	Bond Future	8.50	Put			9,834.61000	9.83461	9,895,140	12.17	0.00	0	0
R2040	On	01/11/2018	Bond Future	8.50	Call			516.90000	0.51690	491,850	12.17	0.00	0	5,900
R2040	On	01/11/2018	Bond Future	9.08	Call			1,822.19000	1.82219	1,769,030	12.86	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Call			2,816.82000	2.81682	2,723,290	13.62	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Put			6,581.38000	6.58138	6,574,980	13.62	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Call			2,746.39000	2.74639	2,653,730	13.59	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Put			6,694.83000	6.69483	6,689,300	13.59	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Call			2,781.48000	2.78148	2,688,390	13.60	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Put			6,637.91000	6.63791	6,631,950	13.60	0.00	0	0
Total R2040 Option												0.00	0	11,800
Total For R2040												0.00	0	34,314

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	02/08/2018	Bond Future			9.48618	93.13379	9.47665	93.21949		13.50	0.00	0	34,441
R2044	On	01/11/2018	Bond Future			9.54136	94.80022	9.53156	94.88740		14.12	0.00	0	0
R2044	On	07/02/2019	Bond Future			9.60314	92.25399	9.59304	92.34274		15.00	0.00	0	0
Total R2044 Future												0.00	0	34,441
R2044	On	02/08/2018	Bond Future	10.06	Call			5,612.17000	5.61217	5,486,910	14.65	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.06	Put			601.19000	0.60119	561,630	14.65	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.07	Call			5,680.04000	5.68004	5,555,050	14.67	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.07	Put			587.16000	0.58716	547,870	14.67	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.05	Call			5,544.58000	5.54458	5,418,950	14.63	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.05	Put			615.62000	0.61562	575,690	14.63	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.13	Put			5,575.35000	5.57535	5,637,900	13.66	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.14	Call			1,914.83000	1.91483	1,889,860	13.67	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.14	Put			5,513.69000	5.51369	5,575,900	13.67	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.12	Call			1,848.83000	1.84883	1,824,330	13.64	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.12	Put			5,637.73000	5.63773	5,700,410	13.64	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.13	Call			1,881.55000	1.88155	1,856,920	13.66	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.16	Put			6,812.15000	6.81215	6,808,280	14.44	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.17	Call			2,904.77000	2.90477	2,811,710	14.45	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.17	Put			6,754.22000	6.75422	6,749,910	14.45	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.18	Call			2,941.00000	2.94100	2,847,510	14.46	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.18	Put			6,696.39000	6.69639	6,691,650	14.46	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.16	Call			2,868.49000	2.86849	2,775,870	14.44	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	34,441
R2048	On	02/08/2018	Bond Future			9.45689	96.80456	9.44729	96.89377		13.43	96,804,560.00	1,000	99,820
R2048	On	01/11/2018	Bond Future			9.51269	94.10408	9.50282	94.19481		14.70	0.00	0	0
R2048	On	07/02/2019	Bond Future			9.57541	95.92966	9.56524	96.02199		14.91	0.00	0	0
Total R2048 Future												96,804,560.00	1,000	99,820
R2048	On	02/08/2018	Bond Future	8.99	Put			5,048.43000	5.04843	5,080,090	12.73	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.97	Call			577.39000	0.57739	522,140	12.69	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.97	Put			5,207.62000	5.20762	5,241,580	12.69	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.98	Call			598.50000	0.59850	542,100	12.71	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.98	Put			5,127.67000	5.12767	5,160,480	12.71	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.99	Call			620.15000	0.62015	562,600	12.73	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.03	Put			6,262.83000	6.26283	6,303,720	14.09	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.01	Call			1,665.83000	1.66583	1,616,990	14.06	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.01	Put			6,400.27000	6.40027	6,442,160	14.06	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.02	Call			1,697.04000	1.69704	1,647,690	14.08	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.02	Put			6,331.29000	6.33129	6,372,670	14.08	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.03	Call			1,728.60000	1.72860	1,678,760	14.09	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048 On 07/02/2019 Bond Future	9.06	Call			2,685.55000	2.68555	2,595,840	14.23	0.00	0	0
R2048 On 07/02/2019 Bond Future	9.06	Put			7,483.28000	7.48328	7,485,900	14.23	0.00	0	0
R2048 On 07/02/2019 Bond Future	9.07	Call			2,721.36000	2.72136	2,631,170	14.24	0.00	0	0
R2048 On 07/02/2019 Bond Future	9.07	Put			7,419.97000	7.41997	7,422,110	14.24	0.00	0	0
R2048 On 07/02/2019 Bond Future	9.05	Call			2,650.01000	2.65001	2,560,780	14.22	0.00	0	0
R2048 On 07/02/2019 Bond Future	9.05	Put			7,547.03000	7.54703	7,550,130	14.22	0.00	0	0
Total R2048 Option									0.00	0	0
Total For R2048									96,804,560.00	1,000	99,820
R207 On 02/08/2018 Bond Future			7.41054	100.23079	7.39417	100.25272		0.94	0.00	0	20,979
R207 On 01/11/2018 Bond Future			7.43398	102.02438	7.41416	102.04657		0.88	0.00	0	0
R207 On 07/02/2019 Bond Future			7.47091	100.35863	7.44522	100.38113		0.83	0.00	0	0
Total R207 Future									0.00	0	20,979
R207 On 02/08/2018 Bond Future	6.86	Call			5.02000	0.00502	1,280	0.78	0.00	0	0
R207 On 02/08/2018 Bond Future	6.86	Put			724.11000	0.72411	742,300	0.78	0.00	0	0
R207 On 02/08/2018 Bond Future	6.87	Call			5.58000	0.00558	1,480	0.78	0.00	0	0
R207 On 02/08/2018 Bond Future	6.87	Put			711.15000	0.71115	728,980	0.78	0.00	0	0
R207 On 02/08/2018 Bond Future	6.85	Call			4.51000	0.00451	1,100	0.78	0.00	0	0
R207 On 02/08/2018 Bond Future	6.85	Put			737.13000	0.73713	755,650	0.78	0.00	0	0
R207 On 01/11/2018 Bond Future	6.76	Call			27.30000	0.02730	14,100	0.75	0.00	0	0
R207 On 01/11/2018 Bond Future	6.76	Put			763.89000	0.76389	772,880	0.75	0.00	0	0
R207 On 01/11/2018 Bond Future	6.74	Call			24.68000	0.02468	12,400	0.75	0.00	0	0
R207 On 01/11/2018 Bond Future	6.74	Put			783.91000	0.78391	793,820	0.75	0.00	0	0
R207 On 01/11/2018 Bond Future	6.75	Call			25.97000	0.02597	13,230	0.75	0.00	0	0
R207 On 01/11/2018 Bond Future	6.75	Put			773.88000	0.77388	783,330	0.75	0.00	0	0
R207 On 07/02/2019 Bond Future	6.52	Call			29.62000	0.02962	18,820	0.69	0.00	0	0
R207 On 07/02/2019 Bond Future	6.52	Put			845.24000	0.84524	856,940	0.69	0.00	0	0
R207 On 07/02/2019 Bond Future	6.53	Call			30.81000	0.03081	19,710	0.69	0.00	0	0
R207 On 07/02/2019 Bond Future	6.53	Put			837.56000	0.83756	848,960	0.69	0.00	0	0
R207 On 07/02/2019 Bond Future	6.51	Call			28.62000	0.02862	18,070	0.69	0.00	0	0
R207 On 07/02/2019 Bond Future	6.51	Put			853.11000	0.85311	865,060	0.69	0.00	0	0
Total R207 Option									0.00	0	0
Total For R207									0.00	0	20,979
R208 On 02/08/2018 Bond Future			7.65372	100.23662	7.63814	100.27287		1.94	8,820,822.56	88	29,596
R208 On 01/11/2018 Bond Future			7.70010	98.63082	7.68279	98.66763		1.97	0.00	0	0
R208 On 07/02/2019 Bond Future			7.75962	100.54419	7.74000	100.58159		1.93	0.00	0	0
Total R208 Future									8,820,822.56	88	29,596
R208 On 02/08/2018 Bond Future	7.14	Put			1,193.48000	1.19348	1,217,930	1.71	0.00	0	0
R208 On 02/08/2018 Bond Future	7.12	Call			21.72000	0.02172	11,330	1.70	0.00	0	0
R208 On 02/08/2018 Bond Future	7.12	Put			1,236.97000	1.23697	1,262,830	1.70	0.00	0	0
R208 On 02/08/2018 Bond Future	7.13	Call			23.56000	0.02356	12,440	1.70	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/08/2018	Bond Future	7.13	Put			1,215.18000	1.21518	1,240,310	1.70	0.00	0	0
R208	On	02/08/2018	Bond Future	7.14	Call			25.48000	0.02548	13,680	1.71	0.00	0	0
R208	On	01/11/2018	Bond Future	7.11	Call			111.21000	0.11121	73,470	1.74	0.00	0	0
R208	On	01/11/2018	Bond Future	7.11	Put			1,339.05000	1.33905	1,338,120	1.74	0.00	0	0
R208	On	01/11/2018	Bond Future	7.12	Call			115.46000	0.11546	76,860	1.75	0.00	0	0
R208	On	01/11/2018	Bond Future	7.12	Put			1,321.70000	1.32170	1,319,910	1.75	0.00	0	0
R208	On	01/11/2018	Bond Future	7.10	Call			107.08000	0.10708	70,190	1.74	0.00	0	0
R208	On	01/11/2018	Bond Future	7.10	Put			1,356.53000	1.35653	1,356,450	1.74	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Call			177.31000	0.17731	141,510	1.71	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Put			1,446.13000	1.44613	1,447,730	1.71	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Call			167.95000	0.16795	133,170	1.70	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Put			1,475.54000	1.47554	1,478,160	1.70	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Call			172.47000	0.17247	137,190	1.70	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Put			1,460.67000	1.46067	1,462,790	1.70	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												8,820,822.56	88	29,596
R209	On	02/08/2018	Bond Future			9.28691	76.07612	9.27731	76.14240		12.22	0.00	0	76,685
R209	On	01/11/2018	Bond Future			9.34135	74.28978	9.33149	74.35711		13.40	0.00	0	0
R209	On	07/02/2019	Bond Future			9.40155	75.73086	9.39139	75.79942		13.66	0.00	0	0
Total R209 Future												0.00	0	76,685
R209	On	02/08/2018	Bond Future	10.21	Call			6,219.53000	6.21953	6,134,450	13.94	0.00	0	0
R209	On	02/08/2018	Bond Future	10.21	Put			168.94000	0.16894	150,140	13.94	0.00	0	435
R209	On	02/08/2018	Bond Future	9.66	Put			683.80000	0.68380	648,770	12.91	0.00	0	0
R209	On	02/08/2018	Bond Future	9.66	Call			3,259.53000	3.25953	3,158,220	12.91	0.00	0	435
R209	On	02/08/2018	Bond Future	8.96	Put			2,928.24000	2.92824	2,922,530	11.68	0.00	0	0
R209	On	02/08/2018	Bond Future	10.39	Put			98.19000	0.09819	84,920	14.11	0.00	0	0
R209	On	02/08/2018	Bond Future	10.40	Put			94.90000	0.09490	81,920	14.11	0.00	0	0
R209	On	02/08/2018	Bond Future	10.38	Call			7,175.11000	7.17511	7,095,250	14.11	0.00	0	0
R209	On	02/08/2018	Bond Future	10.38	Put			101.58000	0.10158	88,000	14.11	0.00	0	0
R209	On	02/08/2018	Bond Future	9.21	Call			1,369.81000	1.36981	1,275,910	12.08	0.00	0	0
R209	On	02/08/2018	Bond Future	9.21	Put			1,836.97000	1.83697	1,809,350	12.08	0.00	0	500
R209	On	02/08/2018	Bond Future	10.39	Call			7,231.17000	7.23117	7,151,620	14.11	0.00	0	0
R209	On	02/08/2018	Bond Future	8.83	Put			3,631.34000	3.63134	3,639,850	11.47	0.00	0	500
R209	On	02/08/2018	Bond Future	8.49	Put			5,846.82000	5.84682	5,891,000	10.93	0.00	0	0
R209	On	02/08/2018	Bond Future	8.49	Call			101.42000	0.10142	79,320	10.93	0.00	0	500
R209	On	02/08/2018	Bond Future	8.46	Put			6,063.61000	6.06361	6,110,180	10.89	0.00	0	0
R209	On	02/08/2018	Bond Future	8.46	Call			86.63000	0.08663	66,920	10.89	0.00	0	5,000
R209	On	02/08/2018	Bond Future	10.40	Call			7,287.25000	7.28725	7,207,990	14.11	0.00	0	0
R209	On	02/08/2018	Bond Future	8.96	Call			687.62000	0.68762	615,630	11.68	0.00	0	5,000
R209	On	02/08/2018	Bond Future	9.43	Call			2,201.07000	2.20107	2,099,160	12.47	0.00	0	0

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	9.43	Put			1,157.19000	1.15719	1,121,560	12.47	0.00	0	5,000
R209	On	02/08/2018	Bond Future	10.84	Call			9,746.08000	9.74608	9,675,910	14.11	0.00	0	0
R209	On	02/08/2018	Bond Future	10.84	Put			18.40000	0.01840	14,510	14.11	0.00	0	435
R209	On	02/08/2018	Bond Future	8.83	Call			444.06000	0.44406	386,290	11.47	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Call			73,469.24000	73.46924	73,401,910	15.11	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Put			0.00000	0.00000	0,000	15.11	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Call			73,469.24000	73.46924	73,401,910	15.11	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Put			0.00000	0.00000	0,000	15.11	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Call			73,469.23000	73.46923	73,401,900	15.11	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Put			0.00000	0.00000	0,000	15.11	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Call			5,158.29000	5.15829	5,117,530	14.50	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Put			1,166.53000	1.16653	1,193,100	14.50	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Put			2,560.14000	2.56014	2,596,870	13.47	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Call			2,618.25000	2.61825	2,587,650	13.47	0.00	0	0
R209	On	01/11/2018	Bond Future	10.00	Put			1,075.21000	1.07521	1,100,280	14.60	0.00	0	5,850
R209	On	01/11/2018	Bond Future	10.00	Call			5,443.15000	5.44315	5,400,890	14.60	0.00	0	0
R209	On	01/11/2018	Bond Future	9.97	Call			5,300.15000	5.30015	5,258,790	14.55	0.00	0	0
R209	On	01/11/2018	Bond Future	9.97	Put			1,119.92000	1.11992	1,145,890	14.55	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Call			8,255.41000	8.25541	8,183,670	15.11	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Put			459.95000	0.45995	455,540	15.11	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Call			2,153.35000	2.15335	2,077,310	13.15	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Put			5,081.06000	5.08106	5,073,580	13.15	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Call			2,098.52000	2.09852	2,023,200	13.13	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Put			5,169.37000	5.16937	5,162,610	13.13	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Call			2,125.84000	2.12584	2,050,160	13.14	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Put			5,125.07000	5.12507	5,117,950	13.14	0.00	0	0
Total R209 Option												0.00	0	23,655
Total For R209												0.00	0	100,340
R210	On	02/08/2018	Bond Future			190.06288	190.06288	189.57414	189.57414			0.00	0	2,159
R210	On	01/11/2018	Bond Future			190.99938	190.99938	190.50146	190.50146			0.00	0	0
R210	On	07/02/2019	Bond Future			194.74549	194.74549	194.23752	194.23752			0.00	0	0
Total R210 Future												0.00	0	2,159
Total For R210												0.00	0	2,159
R212	On	02/08/2018	Bond Future			155.00323	155.00323	154.84352	154.84352			0.00	0	4,575
R212	On	01/11/2018	Bond Future			157.80581	157.80581	157.64299	157.64299			0.00	0	0
R212	On	07/02/2019	Bond Future			158.74718	158.74718	158.58098	158.58098			0.00	0	0
Total R212 Future												0.00	0	4,575
Total For R212												0.00	0	4,575
R213	On	02/08/2018	Bond Future			9.07359	87.67537	9.06910	87.70508		9.98	1,402,805.92	16	30,574

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	01/11/2018	Bond Future			9.13302	85.69814	9.12840	85.72825		10.89	0.00	0	0
R213	On	07/02/2019	Bond Future			9.20066	87.36067	9.19588	87.39128			0.00	0	0
Total R213 Future												1,402,805.92	16	30,574
R213	On	02/08/2018	Bond Future	9.06	Call			1,472.08000	1.47208	1,398,640	9.93	0.00	0	0
R213	On	02/08/2018	Bond Future	9.06	Put			1,532.35000	1.53235	1,488,620	9.93	0.00	0	0
R213	On	02/08/2018	Bond Future	9.07	Call			1,506.34000	1.50634	1,432,690	9.94	0.00	0	0
R213	On	02/08/2018	Bond Future	9.07	Put			1,500.39000	1.50039	1,456,450	9.94	0.00	0	0
R213	On	02/08/2018	Bond Future	9.05	Call			1,438.25000	1.43825	1,365,050	9.91	0.00	0	0
R213	On	02/08/2018	Bond Future	9.05	Put			1,564.81000	1.56481	1,521,320	9.91	0.00	0	0
R213	On	01/11/2018	Bond Future	8.65	Call			1,091.76000	1.09176	1,084,610	10.41	0.00	0	0
R213	On	01/11/2018	Bond Future	8.65	Put			4,289.73000	4.28973	4,312,690	10.41	0.00	0	0
R213	On	01/11/2018	Bond Future	8.66	Call			1,113.20000	1.11320	1,105,930	10.42	0.00	0	0
R213	On	01/11/2018	Bond Future	8.66	Put			4,242.67000	4.24267	4,265,510	10.42	0.00	0	0
R213	On	01/11/2018	Bond Future	8.64	Call			1,070.39000	1.07039	1,063,360	10.40	0.00	0	0
R213	On	01/11/2018	Bond Future	8.64	Put			4,336.93000	4.33693	4,360,010	10.40	0.00	0	0
R213	On	07/02/2019	Bond Future	8.69	Call			1,777.28000	1.77728	1,723,060	10.57	0.00	0	0
R213	On	07/02/2019	Bond Future	8.69	Put			5,103.88000	5.10388	5,080,270	10.57	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Call			1,801.78000	1.80178	1,747,310	10.58	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Put			5,060.93000	5.06093	5,037,070	10.58	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Call			1,752.98000	1.75298	1,699,010	10.56	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Put			5,147.10000	5.14710	5,123,740	10.56	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												1,402,805.92	16	30,574
R214	On	02/08/2018	Bond Future			9.42649	75.65649	9.42198	75.68915		13.10	15,736,549.92	208	31,259
R214	On	01/11/2018	Bond Future			9.48176	73.71744	9.47714	73.75055		14.34	0.00	0	0
R214	On	07/02/2019	Bond Future			9.54387	75.14756	9.53912	75.18121		14.62	0.00	0	0
Total R214 Future												15,736,549.92	208	31,259
R214	On	02/08/2018	Bond Future	8.95	Call			431.86000	0.43186	395,520	12.33	0.00	0	0
R214	On	02/08/2018	Bond Future	8.95	Put			3,982.21000	3.98221	3,978,530	12.33	0.00	0	0
R214	On	02/08/2018	Bond Future	8.96	Call			448.10000	0.44810	410,950	12.34	0.00	0	0
R214	On	02/08/2018	Bond Future	8.96	Put			3,920.41000	3.92041	3,915,920	12.34	0.00	0	0
R214	On	02/08/2018	Bond Future	8.94	Call			416.12000	0.41612	380,500	12.31	0.00	0	0
R214	On	02/08/2018	Bond Future	8.94	Put			4,044.64000	4.04464	4,041,680	12.31	0.00	0	0
R214	On	01/11/2018	Bond Future	8.99	Call			1,263.23000	1.26323	1,235,310	13.69	0.00	0	0
R214	On	01/11/2018	Bond Future	8.99	Put			4,893.99000	4.89399	4,899,180	13.69	0.00	0	0
R214	On	01/11/2018	Bond Future	9.00	Call			1,287.48000	1.28748	1,259,310	13.70	0.00	0	0
R214	On	01/11/2018	Bond Future	9.00	Put			4,840.84000	4.84084	4,845,780	13.70	0.00	0	0
R214	On	01/11/2018	Bond Future	8.98	Call			1,239.43000	1.23943	1,211,760	13.67	0.00	0	0
R214	On	01/11/2018	Bond Future	8.98	Put			4,947.70000	4.94770	4,953,140	13.67	0.00	0	0
R214	On	07/02/2019	Bond Future	9.04	Call			2,058.43000	2.05843	2,026,340	14.04	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	07/02/2019	Bond Future	9.04	Put		5,738.00000	5.73800	5,739,560	14.04	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Call		2,085.94000	2.08594	2,053,910	14.05	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Put		5,688.91000	5.68891	5,690,530	14.05	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Call		2,030.90000	2.03090	1,999,220	14.03	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Put		5,787.19000	5.78719	5,789,160	14.03	0.00	0	0
Total R214 Option											0.00	0	0
Total For R214											15,736,549.92	208	31,259
Total for Bond											331,027,374.51	3,355	860,259
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	0
Total E170 Future											0.00	0	0
Total For E170											0.00	0	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	0
Total ES23 Future											0.00	0	0
Total For ES23											0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	0
Total ES23A Future											0.00	0	0
Total For ES23A											0.00	0	0
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	0
Total ES26 Future											0.00	0	0
Total For ES26											0.00	0	0
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	0
Total ES26A Future											0.00	0	0
Total For ES26A											0.00	0	0
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	0
Total ES33 Future											0.00	0	0
Total For ES33											0.00	0	0
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
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

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

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	31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0
Total R209 Future												0.00	0	0
Total For R209												0.00	0	0
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R186 Future												0.00	0	0
Total For R209/R186												0.00	0	0
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R204 Future												0.00	0	0
Total For R209/R204												0.00	0	0
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R208 Future												0.00	0	0
Total For R209/R208												0.00	0	0
R210	On	31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future												0.00	0	0
Total For R210												0.00	0	0
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future												0.00	0	0
Total For R212												0.00	0	0
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future												0.00	0	0
Total For R213												0.00	0	0
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future												0.00	0	0
Total For R213/R186												0.00	0	0
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future												0.00	0	0
Total For R214												0.00	0	0
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future												0.00	0	0
Total For R214/R209												0.00	0	0
Total for Price Contribution												0.00	0	0
GOVI	On	02/08/2018	GOVI			622.13300	622.13300	622.42100	622.42100			0.00	0	472
GOVI	On	01/11/2018	GOVI			633.26700	633.26700	633.55900	633.55900			0.00	0	0
GOVI	On	07/02/2019	GOVI			645.55500	645.55500	645.85200	645.85200			0.00	0	0
Total GOVI Future												0.00	0	472
GOVI	On	02/08/2018	GOVI	605.71	Call			167,110.00000	16.71100	164,230,000		0.00	0	0
GOVI	On	02/08/2018	GOVI	605.71	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	02/08/2018	GOVI	605.72	Call			167,010.00000	16.70100	164,130,000		0.00	0	0
GOVI	On	02/08/2018	GOVI	605.72	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/08/2018	GOVI	605.70	Call			167,210.00000	16.72100	164,330,000		0.00	0	0
GOVI	On	02/08/2018	GOVI	605.70	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/11/2018	GOVI	653.50	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/11/2018	GOVI	653.50	Put			199,410.00000	19.94100	202,330,000		0.00	0	0
GOVI	On	01/11/2018	GOVI	653.51	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/11/2018	GOVI	653.51	Put			199,510.00000	19.95100	202,430,000		0.00	0	0
GOVI	On	01/11/2018	GOVI	653.49	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/11/2018	GOVI	653.49	Put			199,310.00000	19.93100	202,230,000		0.00	0	0
GOVI	On	07/02/2019	GOVI	666.53	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/02/2019	GOVI	666.53	Put			206,780.00000	20.67800	209,750,000		0.00	0	0
GOVI	On	07/02/2019	GOVI	666.51	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/02/2019	GOVI	666.51	Put			206,580.00000	20.65800	209,550,000		0.00	0	0
GOVI	On	07/02/2019	GOVI	666.52	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/02/2019	GOVI	666.52	Put			206,680.00000	20.66800	209,650,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												0.00	0	472
Total for GOVI												0.00	0	472
AL37	On	02/08/2018	Index Future			588.95300	588.95300	589.04800	589.04800			0.00	0	0
AL37	On	01/11/2018	Index Future			599.49300	599.49300	599.58900	599.58900			0.00	0	0
AL37	On	07/02/2019	Index Future			611.12600	611.12600	611.22300	611.22300			0.00	0	0
Total AL37 Future												0.00	0	0
Total For AL37												0.00	0	0
AL7T	On	02/08/2018	Index Future			687.47500	687.47500	687.65200	687.65200			0.00	0	0
AL7T	On	01/11/2018	Index Future			699.77800	699.77800	699.95800	699.95800			0.00	0	0
AL7T	On	07/02/2019	Index Future			713.35700	713.35700	713.53900	713.53900			0.00	0	0
Total AL7T Future												0.00	0	0
Total For AL7T												0.00	0	0
ALBI	On	02/08/2018	Index Future			626.13400	626.13400	626.41800	626.41800			0.00	0	878
ALBI	On	01/11/2018	Index Future			637.34000	637.34000	637.62800	637.62800			0.00	0	0
ALBI	On	07/02/2019	Index Future			649.70700	649.70700	650.00000	650.00000			0.00	0	0
Total ALBI Future												0.00	0	878
Total For ALBI												0.00	0	878
IGOV	On	02/08/2018	Index Future			258.38700	258.38700	257.68300	257.68300			0.00	0	861
IGOV	On	01/11/2018	Index Future			263.06000	263.06000	262.34300	262.34300			0.00	0	241
IGOV	On	07/02/2019	Index Future			268.22000	268.22000	267.48800	267.48800			0.00	0	0
Total IGOV Future												0.00	0	1,102
Total For IGOV												0.00	0	1,102

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total for Index										0.00	0	1,980
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			94.72000	94.72000	94.68000	94.68000				0.00	0	0
10Y ST On 16/03/2026 Interest Rate Swap			91.71000	91.71000	91.67000	91.67000				0.00	0	0
10Y ST On 15/06/2026 Interest Rate Swap			90.42000	90.42000	90.38000	90.38000				0.00	0	0
10Y ST On 21/09/2026 Interest Rate Swap			92.55000	92.55000	92.51000	92.51000				0.00	0	0
10Y ST On 21/12/2026 Interest Rate Swap			96.30000	96.30000	96.25000	96.25000				0.00	0	0
10Y ST On 15/03/2027 Interest Rate Swap			94.82000	94.82000	94.78000	94.78000				0.00	0	0
10Y ST On 21/06/2027 Interest Rate Swap			96.87000	96.87000	96.82000	96.82000				0.00	0	0
10Y ST On 20/09/2027 Interest Rate Swap			100.57000	100.57000	100.52000	100.52000				0.00	0	0
10Y ST On 20/12/2027 Interest Rate Swap			100.90000	100.90000	100.86000	100.86000				0.00	0	0
10Y ST On 22/03/2028 Interest Rate Swap			96.12000	96.12000	96.07000	96.07000				0.00	0	0
10Y ST On 20/06/2028 Interest Rate Swap			101.57000	101.57000	101.52000	101.52000				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			100.04000	100.04000	100.04000	100.04000				0.00	0	0
1Y STN On 20/12/2018 Interest Rate Swap			100.50000	100.50000	100.50000	100.50000				0.00	0	0
1Y STN On 22/03/2019 Interest Rate Swap			99.52000	99.52000	99.52000	99.52000				0.00	0	0
1Y STN On 20/06/2019 Interest Rate Swap			100.22000	100.22000	100.21000	100.21000				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			98.51000	98.51000	98.51000	98.51000				0.00	0	0
2Y STN On 21/12/2018 Interest Rate Swap			98.88000	98.88000	98.88000	98.88000				0.00	0	0
2Y STN On 15/03/2019 Interest Rate Swap			99.27000	99.27000	99.26000	99.26000				0.00	0	0
2Y STN On 21/06/2019 Interest Rate Swap			99.67000	99.67000	99.67000	99.67000				0.00	0	0
2Y STN On 20/09/2019 Interest Rate Swap			100.08000	100.08000	100.07000	100.07000				0.00	0	0
2Y STN On 20/12/2019 Interest Rate Swap			101.03000	101.03000	101.02000	101.02000				0.00	0	0
2Y STN On 23/03/2020 Interest Rate Swap			98.79000	98.79000	98.77000	98.77000				0.00	0	0
2Y STN On 22/06/2020 Interest Rate Swap			100.67000	100.67000	100.65000	100.65000				0.00	0	0
Total 2Y STND 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 2Y STND									0.00	0	0
5Y STN On 17/12/2020 Interest Rate Swap			96.23000	96.23000	96.21000	96.21000			0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			95.43000	95.43000	95.40000	95.40000			0.00	0	0
5Y STN On 15/06/2021 Interest Rate Swap			94.60000	94.60000	94.57000	94.57000			0.00	0	0
5Y STN On 21/09/2021 Interest Rate Swap			94.76000	94.76000	94.72000	94.72000			0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			96.93000	96.93000	96.90000	96.90000			0.00	0	51
5Y STN On 15/03/2022 Interest Rate Swap			97.04000	97.04000	97.01000	97.01000			0.00	0	0
5Y STN On 21/06/2022 Interest Rate Swap			98.23000	98.23000	98.19000	98.19000			0.00	0	0
5Y STN On 20/09/2022 Interest Rate Swap			100.42000	100.42000	100.38000	100.38000			0.00	0	0
5Y STN On 20/12/2022 Interest Rate Swap			101.66000	101.66000	101.63000	101.63000			0.00	0	0
5Y STN On 22/03/2023 Interest Rate Swap			96.76000	96.76000	96.72000	96.72000			0.00	0	0
5Y STN On 20/06/2023 Interest Rate Swap			101.07000	101.07000	101.03000	101.03000			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 :									331,027,374.51	3,355	897,762
AA05 On 22/03/2019 Spot Bond			7.96500	102.85528	7.96500	102.83346			318,600,000,000.00	40,000,000	20,000,000
Total AA05 SPOT									318,600,000,000.00	40,000,000	20,000,000
Total For AA05									318,600,000,000.00	40,000,000	20,000,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.11024			0.00	0	0
Total AA06 SPOT									0.00	0	0
Total For AA06									0.00	0	0
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AA06/JIBAR SPOT									0.00	0	0
Total For AA06/JIBAR									0.00	0	0
AA07 On 15/04/2021 Spot Bond			9.37500	101.58342	9.37500	101.55800			20,397,956,250,000.00	2,175,782,000	623,945,500
Total AA07 SPOT									20,397,956,250,000.00	2,175,782,000	623,945,500
Total For AA07									20,397,956,250,000.00	2,175,782,000	623,945,500
AB01/R On 24/11/2020 Spot Bond			10.00000	107.13000	10.00000	107.10200			0.00	0	0
Total AB01/R186 SPOT									0.00	0	0
Total For AB01/R186									0.00	0	0
AB011 On 21/11/2018 Spot Bond					0.00000	100.73035			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			7.85500	100.49261	7.85500	100.47174			22,223,944,128,000.00	2,829,273,600	2,207,318,400
Total AB013 SPOT									22,223,944,128,000.00	2,829,273,600	2,207,318,400

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 AB013										2,223,944,128,000.00	2,829,273,600	2,207,318,400
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	100.48206	10.84000	100.45325				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	102.82318	11.37000	102.79229				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	102.97435	11.81000	102.94224				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	21.54023	100.00000	21.49281				0.00	0	0
Total AB024U SPOT										0.00	0	0
Total For AB024U										0.00	0	0
AB025L On 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB025U SPOT										0.00	0	0
Total For AB025U										0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	21.38870	100.00000	21.34084				0.00	0	0
Total AB026U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	107.75600	10.00000	107.72800				0.00	0	0
Total ABC1234/R2022 SPOT										0.00	0	0
Total For ABC1234/R2022										0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			4.36500	4.36500	4.36500	271.09885				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond					0.00000	103.12841				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					0.00000	102.04263				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 28/10/2019 Spot Bond					0.00000	100.80711				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN11 On 09/04/2019 Spot Bond					0.00000	101.35482				0.00	0	0
Total ABFN12 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABFN12										0.00	0	0
ABFN1: On 14/05/2020 Spot Bond					0.00000	101.25541				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1: On 14/05/2022 Spot Bond					0.00000	100.49929				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1: On 11/11/2020 Spot Bond					0.00000	100.82836				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					0.00000	101.20701				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN1: On 17/05/2019 Spot Bond					0.00000	100.54997				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABFN1: On 26/09/2023 Spot Bond					0.00000	101.74166				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN2: On 30/05/2020 Spot Bond					0.00000	100.19932				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					0.00000	100.22214				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					0.00000	101.40657				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					0.00000	101.33912				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABFN2: On 17/10/2020 Spot Bond					0.00000	100.90482				0.00	0	100,000,000
Total ABFN24 SPOT										0.00	0	100,000,000
Total For ABFN24										0.00	0	100,000,000
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.13701				0.00	0	0
Total ABFN25 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABFN25										0.00	0	0
ABFN2 On 17/10/2020 Spot Bond					0.00000	101.18895				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			8.90500	101.89670	8.90500	101.87275				0.00	0	0
Total ABK1 SPOT										0.00	0	0
Total For ABK1										0.00	0	0
ABK10 On 14/02/2020 Spot Bond					0.00000	99.58962				0.00	80,000,000	40,000,000
Total ABK10 SPOT										0.00	80,000,000	40,000,000
Total For ABK10										0.00	80,000,000	40,000,000
ABK11 On 20/05/2019 Spot Bond					0.00000	100.69400				0.00	0	0
Total ABK11 SPOT										0.00	0	0
Total For ABK11										0.00	0	0
ABK12 On 20/05/2022 Spot Bond					0.00000	94.32080				0.00	190,000,000	190,000,000
Total ABK12 SPOT										0.00	190,000,000	190,000,000
Total For ABK12										0.00	190,000,000	190,000,000
ABK3 On 07/11/2018 Spot Bond					0.00000	101.19294				0.00	0	0
Total ABK3 SPOT										0.00	0	0
Total For ABK3										0.00	0	0
ABK3/J On 07/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABK3/JIBAR SPOT										0.00	0	0
Total For ABK3/JIBAR										0.00	0	0
ABK5 On 31/10/2018 Spot Bond				100.00000	0.00000	101.00064				0.00	0	0
Total ABK5 SPOT										0.00	0	0
Total For ABK5										0.00	0	0
ABK5/J On 31/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABK5/JIBAR SPOT										0.00	0	0
Total For ABK5/JIBAR										0.00	0	0
ABK6 On 05/06/2020 Spot Bond					0.00000	99.97576				0.00	0	0
Total ABK6 SPOT										0.00	0	0
Total For ABK6										0.00	0	0
ABK7 On 03/06/2019 Spot Bond					0.00000	99.01518				0.00	0	0
Total ABK7 SPOT										0.00	0	0
Total For ABK7										0.00	0	0
ABK8 On 03/06/2021 Spot Bond					0.00000	94.61594				0.00	0	0
Total ABK8 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABK8										0.00	0	0
ABK9 On 18/11/2019 Spot Bond					0.00000	98.80863				0.00	0	0
Total ABK9 SPOT										0.00	0	0
Total For ABK9										0.00	0	0
ABKI01 On 07/11/2018 Spot Bond			4.43000	154.39073	4.43000	154.35290				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			5.89000	5.89000	5.89000	137.37937				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	25.93113	100.00000	25.87017				0.00	0	0
Total ABKI02/R212 SPOT										0.00	0	0
Total For ABKI02/R212										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			7.28000	99.94276	7.28000	117.17199				0.00	0	30,800,000
Total ABKI03 SPOT										0.00	0	30,800,000
Total For ABKI03										0.00	0	30,800,000
ABKI03 On 13/10/2021 Spot Bond			100.00000	11.25887	100.00000	11.23253				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			8.51500	100.38306	8.51500	114.17680				0.00	0	0
Total ABKI04 SPOT										0.00	0	0
Total For ABKI04										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	8.80071	100.00000	8.78023				0.00	0	0
Total ABKI04/I2025 SPOT										0.00	0	0
Total For ABKI04/I2025										0.00	0	0
ABKS1 On 05/04/2021 Spot Bond					0.00000	90.53624				0.00	0	0
Total ABKS1 SPOT										0.00	0	0
Total For ABKS1										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			3.57500	191.92834	3.57500	191.88557				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			3.36500	3.36500	3.36500	126.25622				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			3.40000	3.40000	3.40000	175.74660				0.00	0	0
Total ABN62 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABN62									0.00	0	0
ABN63 On 07/12/2033 Spot Bond			3.30000	3.30000	3.30000	221.54982			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			9.54000	9.54000	9.54000	95.30017			0.00	0	0
Total ABN67 SPOT									0.00	0	0
Total For ABN67									0.00	0	0
ABN79 On 21/12/2026 Spot Bond			9.93500	9.93500	9.93500	107.95271			0.00	0	0
Total ABN79 SPOT									0.00	0	0
Total For ABN67									0.00	0	0
ABN80 On 31/03/2021 Spot Bond			8.78500	8.78500	8.78500	96.19118			0.00	0	0
Total ABN80 SPOT									0.00	0	0
Total For ABN79									0.00	0	0
ABN85 On 05/07/2018 Spot Bond					0.00000	101.76684			0.00	0	0
Total ABN85 SPOT									0.00	0	0
Total For ABN85									0.00	0	0
ABN86 On 01/08/2018 Spot Bond					0.00000	116.43968			0.00	0	0
Total ABN86 SPOT									0.00	0	0
Total For ABN80									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.48000	10.48000	10.48000	104.85932			0.00	0	0
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABN91 On 11/12/2018 Spot Bond					0.00000	99.84217			0.00	0	0
Total ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0
ABN92 On 31/01/2019 Spot Bond					0.00000	100.86350			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			8.81000	102.97728	8.81000	102.95302			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			8.84500	101.26839	8.84500	101.24458		3,787,984,466,000.00		428,262,800	202,065,700
Total ABS12 SPOT								3,787,984,466,000.00		428,262,800	202,065,700
Total For ABS12								3,787,984,466,000.00		428,262,800	202,065,700
ABS12/ On 14/05/2020 Spot Bond			9.20000	100.64713	9.20000	100.62253			0.00	0	0
Total ABS12/R207 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABS12/R207									0.00	0	0
ABS13 On 14/05/2022 Spot Bond			9.49000	101.16324	9.49000	101.13775			10,631,586,264,000.00	1,120,293,600	435,073,400
Total ABS13 SPOT									10,631,586,264,000.00	1,120,293,600	435,073,400
Total For ABS13									10,631,586,264,000.00	1,120,293,600	435,073,400
ABS14 On 11/11/2020 Spot Bond			8.41500	102.53104	8.41500	102.50808			5,049,000,000,000.00	600,000,000	550,000,000
Total ABS14 SPOT									5,049,000,000,000.00	600,000,000	550,000,000
Total For ABS14									5,049,000,000,000.00	600,000,000	550,000,000
ABS15 On 11/11/2022 Spot Bond			9.01000	103.36033	9.01000	103.33557			0.00	0	2,790,000
Total ABS15 SPOT									0.00	0	2,790,000
Total For ABS15									0.00	0	2,790,000
ABS16 On 11/11/2025 Spot Bond			9.53000	105.22478	9.53000	105.19817			0.00	0	0
Total ABS16 SPOT									0.00	0	0
Total For ABS16									0.00	0	0
ABS17 On 11/11/2027 Spot Bond			9.73000	106.21259	9.73000	106.18518			0.00	0	1,500,000,000
Total ABS17 SPOT									0.00	0	1,500,000,000
Total For ABS17									0.00	0	1,500,000,000
ABS18 On 26/09/2023 Spot Bond			9.39000	103.71935	9.39000	103.69349			0.00	0	0
Total ABS18 SPOT									0.00	0	0
Total For ABS18									0.00	0	0
ABS6 On 01/06/2020 Spot Bond			8.43500	99.66561	8.43500	99.64312			16,791,416,166,000.00	1,990,683,600	497,670,900
Total ABS6 SPOT									16,791,416,166,000.00	1,990,683,600	497,670,900
Total For ABS6									16,791,416,166,000.00	1,990,683,600	497,670,900
ABS7 On 11/09/2026 Spot Bond			9.89000	95.97111	9.89000	95.94594			0.00	0	3,860,000,000
Total ABS7 SPOT									0.00	0	3,860,000,000
Total For ABS7									0.00	0	3,860,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	10.74807	100.00000	10.72442			0.00	0	0
Total ABS7/R186 SPOT									0.00	0	0
Total For ABS7/R186									0.00	0	0
ABS12 On 07/12/2023 Spot Bond			3.41500	3.41500	3.41500	283.65536			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			2.78000	149.37958	2.78000	152.34937			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABT01U										0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ACIF1U SPOT										0.00	0	0
Total For ACIF1U										0.00	0	0
ACL047 On 22/10/2018 Spot Bond					0.00000	97.04357				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	107.75600	10.00000	107.72800				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL097 On 20/12/2025 Spot Bond					0.00000	90.65759				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond					0.00000	89.64622				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			8.97000	8.97000	8.97000	103.53056				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL127 On 20/09/2021 Spot Bond					0.00000	204.37751				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond					0.00000	204.40500				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond					0.00000	101.96164				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	107.75600	10.00000	107.72800				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					0.00000	101.96788				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			8.88500	8.88500	8.88500	105.35410				0.00	0	0
Total ACL167 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL167										0.00	0	0
ACL17 On 20/06/2019 Spot Bond					0.00000	101.96185				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL17 On 20/06/2019 Spot Bond					0.00000	101.85816				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL18 On 20/06/2019 Spot Bond					0.00000	102.60515				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL18 On 20/09/2022 Spot Bond					0.00000	101.95128				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL18 On 20/09/2020 Spot Bond					0.00000	102.84181				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL18 On 20/09/2020 Spot Bond					0.00000	102.00299				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL19 On 20/09/2022 Spot Bond					0.00000	102.00931				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL19 On 20/09/2022 Spot Bond					0.00000	102.00931				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL20 On 20/12/2022 Spot Bond					0.00000	102.04456				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL20 On 20/12/2022 Spot Bond					0.00000	102.04456				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL20 On 30/01/2023 Spot Bond					0.00000	140.83899				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL20 On 14/02/2023 Spot Bond					0.00000	141.73811				0.00	0	0
Total ACL204 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL204										0.00	0	0
ACL212 On 20/09/2018 Spot Bond					0.00000	101.84150				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond					0.00000	101.83467				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL214 On 20/09/2020 Spot Bond					0.00000	96.23927				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond					0.00000	101.81869				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond					0.00000	101.81664				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond					0.00000	101.94301				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond					0.00000	100.60021				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL220 On 26/01/2021 Spot Bond					0.00000	100.97273				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond					0.00000	101.93470				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond					0.00000	101.90361				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
AHF2A On 18/10/2018 Spot Bond					0.00000	101.12007				0.00	0	0
Total AHF2A2 SPOT										0.00	0	0
Total For AHF2A2										0.00	0	0
AHF2B On 18/10/2018 Spot Bond					0.00000	101.15828				0.00	0	0
Total AHF2B2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AHF2B2										0.00	0	0
AHF2C: On 18/10/2018 Spot Bond					0.00000	101.28555				0.00	0	0
Total AHF2C2 SPOT										0.00	0	0
Total For AHF2C2										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond					0.00000	101.44077				0.00	0	0
Total AHF3A3 SPOT										0.00	0	0
Total For AHF3A3										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond					0.00000	101.09462				0.00	0	0
Total AHF3A4 SPOT										0.00	0	0
Total For AHF3A4										0.00	0	0
AHF3B: On 18/04/2019 Spot Bond					0.00000	101.41277				0.00	0	0
Total AHF3B2 SPOT										0.00	0	0
Total For AHF3B2										0.00	0	0
AHF3B: On 18/04/2019 Spot Bond					0.00000	101.34922				0.00	0	0
Total AHF3B3 SPOT										0.00	0	0
Total For AHF3B3										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond					0.00000	101.86926				0.00	0	0
Total AHF3C2 SPOT										0.00	0	0
Total For AHF3C2										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond					0.00000	101.67929				0.00	0	0
Total AHF3C3 SPOT										0.00	0	0
Total For AHF3C3										0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1AI On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	1,050,579,946
Total AHY2U SPOT										0.00	0	1,050,579,946
Total For AHY2U										0.00	0	1,050,579,946
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	893,754,086
Total AIG2U SPOT										0.00	0	893,754,086
Total For AIG2U										0.00	0	893,754,086
AIR01 On 15/03/2019 Spot Bond			7.85500	102.42789	7.85500	102.40645				0.00	0	0
Total AIR01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For AIR01									0.00	0	0
AIR02 On 30/04/2023 Spot Bond			9.67000	108.82910	9.67000	108.80103			3,458,665,032,000.00	357,669,600	174,417,400
Total AIR02 SPOT									3,458,665,032,000.00	357,669,600	174,417,400
Total For AIR02									3,458,665,032,000.00	357,669,600	174,417,400
AIR04 On 29/05/2024 Spot Bond			9.35000	99.72179	9.35000	99.69702			0.00	0	0
Total AIR04 SPOT									0.00	0	0
Total For AIR04									0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIR04U SPOT									0.00	0	0
Total For AIR04U									0.00	0	0
AIR05 On 29/05/2030 Spot Bond			10.43000	97.28232	10.43000	97.25544			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			3.66000	177.61533	3.66000	177.57536			0.00	0	10,000,000
Total AIRL01 SPOT									0.00	0	10,000,000
Total For AIRL01									0.00	0	10,000,000
APF02 On 26/09/2019 Spot Bond					0.00000	102.19911			0.00	0	0
Total APF02 SPOT									0.00	0	0
Total For APF02									0.00	0	0
APF03 On 07/08/2018 Spot Bond					0.00000	100.85395			0.00	0	0
Total APF03 SPOT									0.00	0	0
Total For APF03									0.00	0	0
APF04 On 21/10/2021 Spot Bond					0.00000	101.07018			0.00	0	0
Total APF04 SPOT									0.00	0	0
Total For APF04									0.00	0	0
APF05 On 24/08/2020 Spot Bond					0.00000	100.84676			0.00	0	0
Total APF05 SPOT									0.00	0	0
Total For APF05									0.00	0	0
APF06 On 24/08/2022 Spot Bond					0.00000	100.27266			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AS127U										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS133U SPOT										0.00	0	0
Total For AS133U										0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
AS180L On 09/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS180U SPOT										0.00	0	0
Total For AS180U										0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS221U SPOT										0.00	0	0
Total For AS221U										0.00	0	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS224U SPOT										0.00	0	0
Total For AS224U										0.00	0	0
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS248U SPOT										0.00	0	0
Total For AS248U										0.00	0	0
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS249U SPOT										0.00	0	0
Total For AS249U										0.00	0	0
ASN01 On 20/03/2019 Spot Bond					0.00000	101.85822				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01 On 20/03/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN02 On 07/12/2033 Spot Bond			3.55000	239.82529	3.55000	239.77190				0.00	0	0
Total ASN022 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN022										0.00	0	0
ASN02: On 20/06/2019 Spot Bond					0.00000	101.30285				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03: On 20/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03: On 10/11/2019 Spot Bond					0.00000	100.59828				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN03: On 07/12/2033 Spot Bond			3.56500	214.69686	3.56500	214.64896				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04: On 21/11/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN05: On 22/04/2020 Spot Bond					0.00000	101.05876				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05: On 28/04/2020 Spot Bond					0.00000	100.87847				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06: On 30/04/2020 Spot Bond					0.00000	100.86407				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06: On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06: On 01/06/2018 Spot Bond					0.00000	0.00000				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					0.00000	101.90524				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					0.00000	100.67573				0.00	0	0
Total ASN069 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN069										0.00	0	0
ASN07: On 02/07/2018 Spot Bond					0.00000	93.90255				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN07: On 23/07/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0
Total For ASN077										0.00	0	0
ASN07: On 20/06/2020 Spot Bond					0.00000	102.19145				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08: On 20/09/2020 Spot Bond					0.00000	101.87866				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08: On 20/06/2020 Spot Bond					0.00000	102.76484				0.00	0	1,601,700,000
Total ASN083 SPOT										0.00	0	1,601,700,000
Total For ASN083										0.00	0	1,601,700,000
ASN08: On 03/09/2020 Spot Bond					0.00000	99.99990				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08: On 25/09/2018 Spot Bond					0.00000	101.69178				0.00	0	0
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN08: On 01/10/2020 Spot Bond					0.00000	116.27181				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN09: On 08/10/2018 Spot Bond					0.00000	101.31677				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN09: On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN09: On 21/10/2020 Spot Bond					0.00000	101.03608				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN09: On 10/11/2020 Spot Bond					0.00000	100.61654				0.00	0	0
Total ASN096 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN096										0.00	0	0
ASN09: On 20/12/2020 Spot Bond					0.00000	80.20441				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111: On 02/12/2020 Spot Bond					0.00000	100.00006				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN11: On 07/03/2021 Spot Bond					0.00000	99.93137				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN11: On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN12: On 20/12/2020 Spot Bond					0.00000	102.45863				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN12: On 20/03/2019 Spot Bond					0.00000	101.89452				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN12: On 24/02/2019 Spot Bond					0.00000	100.26844				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN12: On 24/02/2019 Spot Bond					0.00000	100.26973				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN13: On 24/02/2019 Spot Bond					0.00000	100.26403				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN13: On 03/03/2019 Spot Bond					0.00000	100.00008				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN13: On 03/03/2019 Spot Bond					0.00000	100.00007				0.00	0	0
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN13: On 20/12/2020 Spot Bond					0.00000	102.43793				0.00	0	0
Total ASN134 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN134										0.00	0	0
ASN13: On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN13: On 31/12/2018 Spot Bond					0.00000	93.82000				0.00	0	0
Total ASN136 SPOT										0.00	0	0
Total For ASN136										0.00	0	0
ASN13: On 31/01/2022 Spot Bond			3.51000	148.62891	3.51000	148.59591				0.00	0	5,000,000
Total ASN137 SPOT										0.00	0	5,000,000
Total For ASN137										0.00	0	5,000,000
ASN14: On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14: On 31/12/2018 Spot Bond					0.00000	93.82000				0.00	0	0
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0
ASN14: On 20/06/2020 Spot Bond					0.00000	103.88882				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14: On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14: On 20/06/2021 Spot Bond					0.00000	58.51370				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	100.75950				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	100.75950				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			3.55500	148.40127	3.55500	148.36813				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN15: On 31/05/2021 Spot Bond					0.00000	114.93974				0.00	0	0
Total ASN150 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN150										0.00	0	0
ASN15: On 02/06/2021 Spot Bond					0.00000	100.00013				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN15: On 31/03/2028 Spot Bond			4.30000	162.91550	4.30000	162.87602				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN16: On 08/08/2021 Spot Bond					0.00000	100.68116				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN16: On 19/08/2021 Spot Bond					0.00000	100.34447				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN16: On 20/06/2021 Spot Bond					0.00000	102.04451				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17: On 02/12/2019 Spot Bond					0.00000	100.00013				0.00	0	0
Total ASN174 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ASN174									0.00	0	0
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN176 SPOT									0.00	0	0
Total For ASN176									0.00	0	0
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN177 SPOT									0.00	0	0
Total For ASN177									0.00	0	0
ASN17: On 30/07/2018 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN178 SPOT									0.00	0	0
Total For ASN178									0.00	0	0
ASN17: On 25/02/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN179 SPOT									0.00	0	0
Total For ASN179									0.00	0	0
ASN18: On 20/06/2022 Spot Bond					0.00000	102.15237			0.00	0	0
Total ASN181 SPOT									0.00	0	0
Total For ASN181									0.00	0	0
ASN18: On 25/04/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN185 SPOT									0.00	0	0
Total For ASN185									0.00	0	0
ASN19: On 12/06/2020 Spot Bond					0.00000	99.82366			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					0.00000	97.63686			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					0.00000	100.00000			0.00	0	0
Total ASN192 SPOT									0.00	0	0
Total For ASN192									0.00	0	0
ASN19: On 12/07/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN193 SPOT									0.00	0	0
Total For ASN193									0.00	0	0
ASN19: On 30/06/2022 Spot Bond					0.00000	101.56123			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			3.87000	107.20743	3.87000	107.18257			0.00	0	0
Total ASN195 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN195										0.00	0	0
ASN195 On 20/06/2022 Spot Bond					0.00000	101.83732				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN196 On 01/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN199 SPOT										0.00	0	0
Total For ASN199										0.00	0	0
ASN200 On 25/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN200 SPOT										0.00	0	0
Total For ASN200										0.00	0	0
ASN200 On 21/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN201 SPOT										0.00	0	0
Total For ASN201										0.00	0	0
ASN201 On 18/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN202 SPOT										0.00	0	0
Total For ASN202										0.00	0	0
ASN202 On 20/06/2022 Spot Bond					0.00000	101.85432				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN203 On 20/06/2022 Spot Bond					0.00000	101.97207				0.00	0	0
Total ASN204 SPOT										0.00	0	0
Total For ASN204										0.00	0	0
ASN204 On 25/08/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN207 SPOT										0.00	0	0
Total For ASN207										0.00	0	0
ASN207 On 24/08/2021 Spot Bond					0.00000	100.31113				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN208 On 24/08/2025 Spot Bond					0.00000	100.33855				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN209 On 28/08/2020 Spot Bond					0.00000	100.16023				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN210 On 02/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN212 SPOT										0.00	0	0

Contract Details	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					0.00000	100.00000				0.00	0	0
Total ASN213 SPOT										0.00	0	0
Total For ASN213										0.00	0	0
ASN21: On 29/08/2022 Spot Bond					0.00000	100.14557				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN21: On 14/09/2018 Spot Bond					0.00000	99.79248				0.00	0	0
Total ASN215 SPOT										0.00	0	0
Total For ASN215										0.00	0	0
ASN21: On 12/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN216 SPOT										0.00	0	0
Total For ASN216										0.00	0	0
ASN21: On 12/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN217 SPOT										0.00	0	0
Total For ASN217										0.00	0	0
ASN21: On 19/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN218 SPOT										0.00	0	0
Total For ASN218										0.00	0	0
ASN21: On 20/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN219 SPOT										0.00	0	0
Total For ASN219										0.00	0	0
ASN22: On 22/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN220 SPOT										0.00	0	0
Total For ASN220										0.00	0	0
ASN22: On 13/07/2018 Spot Bond					0.00000	101.11937				0.00	0	0
Total ASN222 SPOT										0.00	0	0
Total For ASN222										0.00	0	0
ASN22: On 25/10/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN223 SPOT										0.00	0	0
Total For ASN223										0.00	0	0
ASN22: On 25/10/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN225 SPOT										0.00	0	0
Total For ASN225										0.00	0	0
ASN22: On 01/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN228 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN228										0.00	0	0
ASN22: On 10/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN229 SPOT										0.00	0	0
Total For ASN229										0.00	0	0
ASN23: On 10/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN230 SPOT										0.00	0	0
Total For ASN230										0.00	0	0
ASN23: On 17/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN231 SPOT										0.00	0	0
Total For ASN231										0.00	0	0
ASN23: On 28/05/2019 Spot Bond			8.56000	8.56000	8.56000	100.13971				0.00	0	0
Total ASN232 SPOT										0.00	0	0
Total For ASN232										0.00	0	0
ASN23: On 29/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN234 SPOT										0.00	0	0
Total For ASN234										0.00	0	0
ASN23: On 12/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN235 SPOT										0.00	0	0
Total For ASN235										0.00	0	0
ASN23: On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN236 SPOT										0.00	0	0
Total For ASN236										0.00	0	0
ASN23: On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN237 SPOT										0.00	0	0
Total For ASN237										0.00	0	0
ASN23: On 18/12/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN239 SPOT										0.00	0	0
Total For ASN239										0.00	0	0
ASN24: On 02/02/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN240 SPOT										0.00	0	0
Total For ASN240										0.00	0	0
ASN24: On 02/02/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN241 SPOT										0.00	0	0
Total For ASN241										0.00	0	0
ASN24: On 10/02/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN242 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN242										0.00	0	0
ASN24: On 07/03/2019 Spot Bond					0.00000	99.93639				0.00	0	0
Total ASN243 SPOT										0.00	0	0
Total For ASN243										0.00	0	0
ASN24: On 10/03/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN244 SPOT										0.00	0	0
Total For ASN244										0.00	0	0
ASN24: On 30/03/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN245 SPOT										0.00	0	0
Total For ASN245										0.00	0	0
ASN24: On 12/04/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN246 SPOT										0.00	0	0
Total For ASN246										0.00	0	0
ASN24: On 13/04/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN247 SPOT										0.00	0	0
Total For ASN247										0.00	0	0
ASN25: On 09/05/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN250 SPOT										0.00	0	0
Total For ASN250										0.00	0	0
ASN25: On 16/05/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN251 SPOT										0.00	0	0
Total For ASN251										0.00	0	0
ASN25: On 16/05/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN252 SPOT										0.00	0	0
Total For ASN252										0.00	0	0
ASN25: On 29/05/2021 Spot Bond					0.00000	100.13752				0.00	0	0
Total ASN255 SPOT										0.00	0	0
Total For ASN255										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					0.00000	99.83490				0.00	0	0
Total BAR001 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BAR001									0.00	0	0
BAW11 On 01/10/2018 Spot Bond			8.12500	102.21511	8.12500	102.19294			12,486,799,000,000.00	1,536,836,800	1,134,209,200
Total BAW11 SPOT									12,486,799,000,000.00	1,536,836,800	1,134,209,200
Total For BAW11									12,486,799,000,000.00	1,536,836,800	1,134,209,200
BAW17 On 05/12/2018 Spot Bond					0.00000	100.33620			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					0.00000	100.08950			0.00	0	0
Total BAW18 SPOT									0.00	0	0
Total For BAW18									0.00	0	0
BAW19 On 05/12/2020 Spot Bond			9.21000	100.76600	9.21000	100.74108			0.00	0	1,000,000,000
Total BAW19 SPOT									0.00	0	1,000,000,000
Total For BAW19									0.00	0	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			9.46000	101.30140	9.46000	101.27596			4,067,800,000,000.00	430,000,000	430,000,000
Total BAW21 SPOT									4,067,800,000,000.00	430,000,000	430,000,000
Total For BAW21									4,067,800,000,000.00	430,000,000	430,000,000
BAW21 On 24/03/2022 Spot Bond			9.30000	101.80290	9.30000	101.77775			0.00	0	0
Total BAW21/R208 SPOT									0.00	0	0
Total For BAW21/R208									0.00	0	0
BAW22 On 07/12/2022 Spot Bond					0.00000	100.48175			0.00	0	700,000,000
Total BAW22 SPOT									0.00	0	700,000,000
Total For BAW22									0.00	0	700,000,000
BAW24 On 30/09/2019 Spot Bond					0.00000	102.20409			0.00	0	0
Total BAW24 SPOT									0.00	0	0
Total For BAW24									0.00	0	0
BAW25 On 08/05/2020 Spot Bond					0.00000	101.35725			0.00	40,000,000	415,000,000
Total BAW25 SPOT									0.00	40,000,000	415,000,000
Total For BAW25									0.00	40,000,000	415,000,000
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAW26U SPOT									0.00	0	0
Total For BAW26U									0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAW27U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond					0.00000	100.28656				0.00	0	0
Total BAW28 SPOT										0.00	0	0
Total For BAW28										0.00	0	0
BAW29 On 22/02/2023 Spot Bond					0.00000	100.31137				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					0.00000	101.90681				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					0.00000	102.39117				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA4 On 30/09/2018 Spot Bond					0.00000	100.10416				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA4 On 30/09/2018 Spot Bond					0.00000	101.89833				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA4 On 31/03/2019 Spot Bond					0.00000	101.89845				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA5 On 31/03/2019 Spot Bond					0.00000	102.01504				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA5 On 31/03/2019 Spot Bond					0.00000	102.85958				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYA5 On 30/09/2019 Spot Bond					0.00000	102.95219				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYA5 On 31/03/2022 Spot Bond					0.00000	105.16044				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA5 On 30/06/2020 Spot Bond					0.00000	103.59501				0.00	0	0
Total BAYA58 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BAYA58									0.00	0	0
BAYA58 On 30/06/2022 Spot Bond			11.87000	109.68257	11.87000	109.64764			2,374,000,000,000.00	200,000,000	100,000,000
Total BAYA59 SPOT									2,374,000,000,000.00	200,000,000	100,000,000
Total For BAYA59									2,374,000,000,000.00	200,000,000	100,000,000
BAYA60 On 30/06/2020 Spot Bond			12.41000	12.41000	12.41000	105.26848			0.00	0	0
Total BAYA60 SPOT									0.00	0	0
Total For BAYA60									0.00	0	0
BAYA61 On 30/06/2020 Spot Bond					0.00000	102.04167			0.00	0	0
Total BAYA61 SPOT									0.00	0	0
Total For BAYA61									0.00	0	0
BAYA62 On 30/09/2020 Spot Bond					0.00000	101.92361			0.00	0	0
Total BAYA62 SPOT									0.00	0	0
Total For BAYA62									0.00	0	0
BAYA63 On 30/11/2020 Spot Bond					0.00000	101.89834			0.00	0	0
Total BAYA63 SPOT									0.00	0	0
Total For BAYA63									0.00	0	0
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.94046			0.00	0	0
Total BAYA64 SPOT									0.00	0	0
Total For BAYA64									0.00	0	0
BAYA65 On 30/09/2020 Spot Bond					0.00000	101.85622			0.00	0	0
Total BAYA65 SPOT									0.00	0	0
Total For BAYA65									0.00	0	0
BAYA66 On 31/03/2021 Spot Bond					0.00000	101.92371			0.00	0	0
Total BAYA66 SPOT									0.00	0	0
Total For BAYA66									0.00	0	0
BAYA67 On 31/03/2023 Spot Bond			11.87000	11.87000	11.87000	99.41593			0.00	0	0
Total BAYA67 SPOT									0.00	0	0
Total For BAYA67									0.00	0	0
BAYB05 On 30/06/2019 Spot Bond					0.00000	102.44558			0.00	0	0
Total BAYB05 SPOT									0.00	0	0
Total For BAYB05									0.00	0	0
BAYB06 On 31/12/2019 Spot Bond					0.00000	102.44536			0.00	0	0
Total BAYB06 SPOT									0.00	0	0
Total For BAYB06									0.00	0	0
BAYB07 On 31/03/2020 Spot Bond					0.00000	102.44547			0.00	0	0
Total BAYB07 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond					0.00000	108.54059				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB11 On 30/06/2020 Spot Bond					0.00000	102.52963				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC123 On 30/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			970,000,000,000,000.00	139,700,000,000	70,000,000,000	
Total BC123 SPOT									970,000,000,000,000.00	139,700,000,000	70,000,000,000	
Total For BC123									970,000,000,000,000.00	139,700,000,000	70,000,000,000	
BCJ10 On 12/07/2019 Spot Bond					0.00000	101.23268				0.00	0	0
Total BCJ10 SPOT										0.00	0	0
Total For BCJ10										0.00	0	0
BCJ14 On 09/05/2019 Spot Bond					0.00000	100.57777				0.00	0	0
Total BCJ14 SPOT										0.00	0	0
Total For BCJ14										0.00	0	0
BCJ15 On 09/11/2020 Spot Bond					0.00000	100.59164				0.00	0	0
Total BCJ15 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BCJ15										0.00	0	0
BCJ16 On 08/12/2020 Spot Bond					0.00000	99.91597				0.00	0	0
Total BCJ16 SPOT										0.00	0	0
Total For BCJ16										0.00	0	0
BCJ17 On 23/09/2019 Spot Bond					0.00000	101.67946				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			8.55000	8.55000	8.55000	196.06014				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			8.55000	8.55000	8.55000	196.59352				0.00	0	0
Total BD0206 SPOT										0.00	0	0
Total For BD0206										0.00	0	0
BD0302 On 18/04/2028 Spot Bond			8.93500	8.93500	8.93500	95.75313				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD302U On 18/04/2028 Spot Bond			100.00000	9.06190	100.00000	9.04184				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BG1A8U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A8U SPOT										0.00	0	0
Total For BG1A8U										0.00	0	0
BG1B2U 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
BG1C2U 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
BG1D2U 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
BG1E2U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BG1E2U									0.00	0	0
BG1F2I On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BG1F2U SPOT									0.00	0	0
Total For BG1F2U									0.00	0	0
BGL01 On 19/11/2019 Spot Bond					0.00000	101.60878			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			9.67000	102.03536	9.67000	102.00919		1,160,400,000,000.00		120,000,000	60,000,000
Total BGL02 SPOT								1,160,400,000,000.00		120,000,000	60,000,000
Total For BGL02								1,160,400,000,000.00		120,000,000	60,000,000
BGL03 On 05/02/2020 Spot Bond					0.00000	103.42559			0.00	0	0
Total BGL03 SPOT									0.00	0	0
Total For BGL03									0.00	0	0
BGL04 On 05/02/2020 Spot Bond			10.12000	103.19866	10.12000	103.17053			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			10.91000	103.72009	10.91000	103.69015		1,527,400,000,000.00		140,000,000	70,000,000
Total BGL05 SPOT								1,527,400,000,000.00		140,000,000	70,000,000
Total For BGL05								1,527,400,000,000.00		140,000,000	70,000,000
BGL06 On 04/09/2020 Spot Bond					0.00000	102.21071			0.00	280,000,000	140,000,000
Total BGL06 SPOT									0.00	280,000,000	140,000,000
Total For BGL06									0.00	280,000,000	140,000,000
BGL07 On 03/09/2022 Spot Bond			10.80000	106.34561	10.80000	106.31521			0.00	0	0
Total BGL07 SPOT									0.00	0	0
Total For BGL07									0.00	0	0
BGL08 On 03/09/2022 Spot Bond					0.00000	99.99959			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			10.61000	103.65720	10.61000	103.62808		4,244,000,000,000.00		400,000,000	200,000,000
Total BGL09 SPOT								4,244,000,000,000.00		400,000,000	200,000,000
Total For BGL09								4,244,000,000,000.00		400,000,000	200,000,000
BGL10 On 05/05/2021 Spot Bond					0.00000	100.81930			0.00	0	0
Total BGL10 SPOT									0.00	0	0
Total For BGL10									0.00	0	0
BGL11 On 05/05/2021 Spot Bond			11.39000	103.54343	11.39000	103.51226		1,594,600,000,000.00		140,000,000	70,000,000
Total BGL11 SPOT								1,594,600,000,000.00		140,000,000	70,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BGL11									1,594,600,000,000.00	140,000,000	70,000,000
BGL12 On 20/08/2021 Spot Bond					0.00000	104.10594			0.00	260,000,000	130,000,000
Total BGL12 SPOT									0.00	260,000,000	130,000,000
Total For BGL12									0.00	260,000,000	130,000,000
BGL13 On 20/08/2021 Spot Bond			10.21000	107.46948	10.21000	107.43992			0.00	0	0
Total BGL13 SPOT									0.00	0	0
Total For BGL13									0.00	0	0
BGL14 On 03/11/2021 Spot Bond					0.00000	104.69979			0.00	940,000,000	470,000,000
Total BGL14 SPOT									0.00	940,000,000	470,000,000
Total For BGL14									0.00	940,000,000	470,000,000
BGL15 On 17/03/2022 Spot Bond					0.00000	104.74490			0.00	30,000,000	30,000,000
Total BGL15 SPOT									0.00	30,000,000	30,000,000
Total For BGL15									0.00	30,000,000	30,000,000
BGL16 On 25/05/2022 Spot Bond					0.00000	100.29110			0.00	0	0
Total BGL16 SPOT									0.00	0	0
Total For BGL16									0.00	0	0
BGL17 On 14/08/2024 Spot Bond					0.00000	100.62145			0.00	0	0
Total BGL17 SPOT									0.00	0	0
Total For BGL17									0.00	0	0
BGL18 On 30/09/2022 Spot Bond					0.00000	102.36455			0.00	0	0
Total BGL18 SPOT									0.00	0	0
Total For BGL18									0.00	0	0
BGL19 On 29/09/2024 Spot Bond					0.00000	103.04267			0.00	0	0
Total BGL19 SPOT									0.00	0	0
Total For BGL19									0.00	0	0
BGT01 On 12/09/2022 Spot Bond					0.00000	101.87896			0.00	0	0
Total BGT01 SPOT									0.00	0	0
Total For BGT01									0.00	0	0
BID05 On 30/06/2019 Spot Bond					0.00000	101.44335			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			8.05500	104.61270	8.05500	104.59001			1,127,700,000,000.00	140,000,000	2,270,000,000
Total BID06 SPOT									1,127,700,000,000.00	140,000,000	2,270,000,000
Total For BID06									1,127,700,000,000.00	140,000,000	2,270,000,000
BID07 On 30/06/2020 Spot Bond					0.00000	101.45151			0.00	0	0
Total BID07 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BID07										0.00	0	0
BID08 On 30/06/2022 Spot Bond					0.00000	101.48527				0.00	0	0
Total BID08 SPOT										0.00	0	0
Total For BID08										0.00	0	0
BPPF0: On 22/03/2020 Spot Bond					0.00000	101.80111				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BPPF0: On 17/09/2018 Spot Bond					0.00000	101.76848				0.00	0	0
Total BPPF03 SPOT										0.00	0	0
Total For BPPF03										0.00	0	0
BPPF0: On 15/09/2020 Spot Bond					0.00000	101.90762				0.00	0	0
Total BPPF04 SPOT										0.00	0	0
Total For BPPF04										0.00	0	0
BPPF0: On 24/10/2018 Spot Bond					0.00000	100.88602				0.00	0	0
Total BPPF05 SPOT										0.00	0	0
Total For BPPF05										0.00	0	0
BPPF0: On 22/09/2018 Spot Bond					0.00000	101.58311				0.00	0	0
Total BPPF06 SPOT										0.00	0	0
Total For BPPF06										0.00	0	0
BPPF0: On 22/03/2019 Spot Bond					0.00000	101.64985				0.00	0	0
Total BPPF07 SPOT										0.00	0	0
Total For BPPF07										0.00	0	0
BPPF0: On 22/03/2021 Spot Bond					0.00000	101.73049				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BS2A1: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A1U SPOT										0.00	0	0
Total For BS2A1U										0.00	0	0
BS2A2: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A2U SPOT										0.00	0	0
Total For BS2A2U										0.00	0	0
BS2B1: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2B1U SPOT										0.00	0	0
Total For BS2B1U										0.00	0	0
BS2C1: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2C1U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BS2C1U										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond					0.00000	101.77787				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZ21 On 27/03/2021 Spot Bond					0.00000	101.75888				0.00	0	0
Total BWZ21B SPOT										0.00	0	0
Total For BWZ21B										0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond					0.00000	100.33698				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BWZJ1 On 10/11/2019 Spot Bond					0.00000	100.61990				0.00	0	0
Total BWZJ19 SPOT										0.00	0	0
Total For BWZJ19										0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.63669				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			10.07500	103.01554	10.07500	102.98782				0.00	0	0
Total CBL12 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CBL12									0.00	0	0
CBL13 On 01/02/2019 Spot Bond					0.00000	102.08541			0.00	0	0
Total CBL13 SPOT									0.00	0	0
Total For CBL13									0.00	0	0
CBL14 On 01/02/2019 Spot Bond			12.25500	103.48645	12.25500	103.45245			0.00	0	0
Total CBL14 SPOT									0.00	0	0
Total For CBL14									0.00	0	0
CBL17 On 23/08/2019 Spot Bond					0.00000	102.52525			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			11.75500	102.30942	11.75500	102.27714			0.00	0	0
Total CBL18 SPOT									0.00	0	0
Total For CBL18									0.00	0	0
CBL20 On 14/12/2019 Spot Bond					0.00000	104.59271			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			9.71000	98.60671	9.71000	98.58130			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0
CBL24 On 02/11/2020 Spot Bond					0.00000	100.86751			0.00	0	0
Total CBL24 SPOT									0.00	0	0
Total For CBL24									0.00	0	0
CBL25 On 06/05/2019 Spot Bond					0.00000	101.40919			0.00	0	0
Total CBL25 SPOT									0.00	0	0
Total For CBL25									0.00	0	0
CBL26 On 06/05/2021 Spot Bond			10.01000	103.61294	10.01000	103.58545		1,001,000,000,000.00	100,000,000	50,000,000	
Total CBL26 SPOT								1,001,000,000,000.00	100,000,000	50,000,000	
Total For CBL26								1,001,000,000,000.00	100,000,000	50,000,000	
CBL27 On 12/05/2020 Spot Bond					0.00000	101.22626			0.00	0	0
Total CBL27 SPOT									0.00	0	0
Total For CBL27									0.00	0	0
CBL28 On 21/05/2021 Spot Bond					0.00000	100.32579			0.00	0	7,700,000
Total CBL28 SPOT									0.00	0	7,700,000
Total For CBL28									0.00	0	7,700,000
CCT01 On 23/06/2023 Spot Bond			10.25500	114.59968	10.25500	114.56819			0.00	0	0
Total CCT01 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			9.98000	107.04912	9.98000	107.02048			0.00	0	600,000,000
Total CCT02 SPOT									0.00	0	600,000,000
Total For CCT02									0.00	0	600,000,000
CCT03 On 15/03/2025 Spot Bond			10.13500	107.39117	10.13500	107.36232		46,251,506,278,000.00	4,563,542,800	1,140,885,700	
Total CCT03 SPOT								16,251,506,278,000.00	4,563,542,800	1,140,885,700	
Total For CCT03								16,251,506,278,000.00	4,563,542,800	1,140,885,700	
CCT04 On 17/07/2027 Spot Bond			10.08000	104.41125	10.08000	104.10396		9,042,707,520,000.00	897,094,000	448,547,000	
Total CCT04 SPOT								9,042,707,520,000.00	897,094,000	448,547,000	
Total For CCT04								9,042,707,520,000.00	897,094,000	448,547,000	
CGR14 On 25/11/2020 Spot Bond			10.00000	107.75610	10.00000	107.72800		0.00	0	0	
Total CGR14/JIBAR SPOT								0.00	0	0	
Total For CGR14/JIBAR								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					0.00000	101.66333		0.00	0	0	
Total CGR21 SPOT								0.00	0	0	
Total For CGR21								0.00	0	0	
CGR23 On 08/02/2019 Spot Bond					0.00000	100.81117		0.00	0	0	
Total CGR23 SPOT								0.00	0	0	
Total For CGR23								0.00	0	0	
CGR24 On 08/02/2021 Spot Bond					0.00000	102.02368		0.00	0	0	
Total CGR24 SPOT								0.00	0	0	
Total For CGR24								0.00	0	0	
CGR25 On 27/06/2019 Spot Bond					0.00000	102.12535		0.00	0	0	
Total CGR25 SPOT								0.00	0	0	
Total For CGR25								0.00	0	0	
CGR27 On 25/11/2019 Spot Bond					0.00000	100.29507		0.00	0	0	
Total CGR27 SPOT								0.00	0	0	
Total For CGR27								0.00	0	0	
CGR29 On 08/02/2021 Spot Bond					0.00000	102.21886		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					0.00000	101.69333				0.00	0	0
Total CGR31 SPOT										0.00	0	0
Total For CGR31										0.00	0	0
CGR32 On 21/07/2020 Spot Bond					0.00000	101.25202				0.00	0	0
Total CGR32 SPOT										0.00	0	0
Total For CGR32										0.00	0	0
CGR33 On 22/09/2020 Spot Bond					0.00000	102.25470				0.00	0	0
Total CGR33 SPOT										0.00	0	0
Total For CGR33										0.00	0	0
CGR34 On 21/09/2018 Spot Bond			8.38800	8.38800	8.38800	101.64781				0.00	0	0
Total CGR34 SPOT										0.00	0	0
Total For CGR34										0.00	0	0
CGR36 On 02/10/2018 Spot Bond					0.00000	101.46824				0.00	0	0
Total CGR36 SPOT										0.00	0	0
Total For CGR36										0.00	0	0
CGR37 On 08/02/2019 Spot Bond					0.00000	100.64428				0.00	0	0
Total CGR37 SPOT										0.00	0	0
Total For CGR37										0.00	0	0
CGR38 On 13/02/2021 Spot Bond					0.00000	100.63040				0.00	0	0
Total CGR38 SPOT										0.00	0	0
Total For CGR38										0.00	0	0
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR39U SPOT										0.00	0	0
Total For CGR39U										0.00	0	0
CIG04 On 30/06/2018 Spot Bond					0.00000	101.02132				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond					0.00000	102.47817				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CIG06 On 28/08/2018 Spot Bond					0.00000	100.18748				0.00	0	0
Total CIG06 SPOT										0.00	0	0
Total For CIG06										0.00	0	0
CIG07 On 28/08/2020 Spot Bond					0.00000	101.38773				0.00	0	0
Total CIG07 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CIG07										0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CIG09U SPOT										0.00	0	0
Total For CIG09U										0.00	0	0
CIG10 On 29/07/2019 Spot Bond					0.00000	100.95888				0.00	0	0
Total CIG10 SPOT										0.00	0	0
Total For CIG10										0.00	0	0
CIG11 On 29/07/2020 Spot Bond					0.00000	96.82979				0.00	0	0
Total CIG11 SPOT										0.00	0	0
Total For CIG11										0.00	0	0
CIG12 On 29/07/2021 Spot Bond					0.00000	101.02478				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	104.31345	10.11000	104.28503				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	144.77301	3.14000	144.67026				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			3.48000	3.48000	3.48000	142.49561				0.00	0	0
Total CLN198 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN198										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	107.75600	10.00000	107.72800				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	107.75600	10.00000	107.72800				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN24 On 24/02/2019 Spot Bond			8.59000	103.10501	8.59000	103.05938				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	102.58234	9.35000	102.55644				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			8.68500	102.57437	8.68500	102.55067				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	107.75600	10.00000	107.72800				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN31 On 14/11/2022 Spot Bond					0.00000	100.55794				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			10.82000	96.13663	10.82000	96.10911				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			11.34000	97.45720	11.34000	97.42800				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					0.00000	102.15246				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					0.00000	100.54668				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN32 On 20/06/2018 Spot Bond					0.00000	101.99710				0.00	0	0
Total CLN325 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN325										0.00	0	0
CLN325 On 20/06/2018 Spot Bond					0.00000	102.02820				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					0.00000	102.14823				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					0.00000	102.05288				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					0.00000	102.21062				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					0.00000	119.54410				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN337 On 20/12/2018 Spot Bond					0.00000	103.86065				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN340 On 20/12/2023 Spot Bond					0.00000	102.29317				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN343 On 20/12/2018 Spot Bond					0.00000	101.81664				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN344 On 20/12/2023 Spot Bond					0.00000	101.27426				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 28/10/2018 Spot Bond					0.00000	100.82638				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN350 On 20/03/2019 Spot Bond					0.00000	101.77108				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			10.00000	104.55042	10.00000	104.52270				0.00	0	0
Total CLN362 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN362										0.00	0	0
CLN36: On 20/03/2024 Spot Bond					0.00000	101.91090				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN36: On 06/08/2023 Spot Bond					0.00000	100.81187				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN36: On 20/03/2024 Spot Bond			12.14000	106.09203	12.14000	106.05805				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN36: On 06/08/2023 Spot Bond					0.00000	100.84193				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN37: On 26/07/2022 Spot Bond					0.00000	101.00975				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN37: On 20/03/2024 Spot Bond					0.00000	111.69518				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN37: On 20/09/2023 Spot Bond					0.00000	101.88495				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN37: On 20/06/2019 Spot Bond					0.00000	101.92037				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN37: On 20/03/2021 Spot Bond			9.41000	103.17016	9.41000	103.14440				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN37: On 20/06/2019 Spot Bond					0.00000	99.53839				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN37: On 20/03/2024 Spot Bond			10.98000	100.36585	10.98000	100.33670				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN38: On 20/09/2024 Spot Bond			11.00000	102.26586	11.00000	102.23610				0.00	0	0
Total CLN380 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond					0.00000	102.12722				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			11.93000	102.93139	11.93000	102.89898				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond					0.00000	102.30958				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond					0.00000	101.92006				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond					0.00000	101.06746				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond					0.00000	102.03432				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 20/12/2019 Spot Bond					0.00000	107.14680				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond					0.00000	101.93055				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 20/03/2020 Spot Bond					0.00000	102.07584				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond					0.00000	102.94179				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond					0.00000	100.52865				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond					0.00000	100.52583				0.00	0	0
Total CLN399 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond					0.00000	101.93044				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN406 On 20/06/2020 Spot Bond					0.00000	102.39590				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond					0.00000	101.94080				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN409 On 18/07/2020 Spot Bond					0.00000	101.34870				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond					0.00000	102.12729				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond					0.00000	102.13764				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond					0.00000	101.35505				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond					0.00000	103.57862				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN414 On 20/09/2020 Spot Bond					0.00000	102.21013				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN415 On 18/07/2020 Spot Bond					0.00000	101.43755				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN416 On 23/09/2020 Spot Bond					0.00000	102.12694				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN418 On 20/12/2020 Spot Bond					0.00000	102.31371				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
Total CLN419 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN419										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	7.01000	7.01000	51.23246				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	102.33442				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN42 On 26/01/2021 Spot Bond					0.00000	101.32364				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	115.86915				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	112.85313				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	115.83546				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	104.47164				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	113.19431				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN42 On 20/12/2018 Spot Bond					0.00000	103.22001				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	102.74831				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	128.74890				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	117.90227				0.00	0	0
Total CLN431 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN431										0.00	0	0
CLN431 On 20/12/2020 Spot Bond					0.00000	119.70634				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN432 On 20/12/2020 Spot Bond					0.00000	121.32108				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN433 On 20/12/2020 Spot Bond					0.00000	129.64640				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 20/12/2020 Spot Bond					0.00000	102.11697				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN436 On 20/12/2020 Spot Bond					0.00000	102.02374				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 On 03/02/2021 Spot Bond					0.00000	100.83253				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN439 On 20/03/2021 Spot Bond					0.00000	131.03040				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN440 On 20/03/2021 Spot Bond					0.00000	103.78093				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN441 On 23/05/2021 Spot Bond					0.00000	100.31913				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN444 On 24/05/2021 Spot Bond			9.66000	104.62097	9.66000	104.59415				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN445 On 31/01/2022 Spot Bond			4.18000	145.28162	4.18000	145.24671				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN452 On 31/01/2025 Spot Bond			6.21500	106.35798	6.21500	106.32660				0.00	0	0
Total CLN453 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN453										0.00	0	0
CLN453 On 31/01/2025 Spot Bond			5.85500	108.66652	5.85500	108.63551				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN454 On 04/05/2021 Spot Bond					0.00000	100.28922				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN455 On 20/12/2021 Spot Bond					0.00000	102.38015				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN456 On 17/11/2021 Spot Bond					0.00000	100.45492				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN457 On 29/11/2021 Spot Bond					0.00000	100.74169				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN458 On 29/11/2021 Spot Bond					0.00000	100.14952				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN460 On 15/02/2022 Spot Bond					0.00000	103.18562				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN461 On 16/02/2022 Spot Bond			10.58000	104.70151	10.58000	104.67170				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN462 On 13/03/2022 Spot Bond			9.75000	103.17931	9.75000	103.15262				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN464 On 14/03/2020 Spot Bond					0.00000	99.77758				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN465 On 27/03/2020 Spot Bond					0.00000	101.66511				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN467 On 28/03/2020 Spot Bond					0.00000	101.69712				0.00	0	0
Total CLN468 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN468										0.00	0	0
CLN468 On 28/03/2022 Spot Bond					0.00000	102.89029				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN470 On 17/05/2019 Spot Bond					0.00000	100.41890				0.00	0	0
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0
CLN472 On 19/11/2022 Spot Bond					0.00000	100.38468				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN473 On 23/06/2021 Spot Bond					0.00000	99.90428				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN476 On 20/09/2020 Spot Bond					0.00000	102.13764				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN477 On 29/11/2021 Spot Bond			100.00000	14.91203	100.00000	14.87921				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN481 On 07/06/2022 Spot Bond					0.00000	99.90468				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN482 On 20/05/2021 Spot Bond					0.00000	100.35949				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN483 On 20/05/2021 Spot Bond					0.00000	101.13236				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN484 On 02/12/2021 Spot Bond					0.00000	100.44461				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN485 On 02/12/2021 Spot Bond			9.51000	100.51438	9.51000	100.48886				0.00	0	0
Total CLN485 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN485										0.00	0	0
CLN485 On 20/06/2022 Spot Bond					0.00000	102.67031				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN486 On 07/12/2021 Spot Bond			12.43000	100.51508	12.43000	100.54654				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN487 On 28/07/2022 Spot Bond			9.23000	102.94340	9.23000	102.91774				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN488 On 28/03/2020 Spot Bond					0.00000	101.67861				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN489 On 28/03/2022 Spot Bond					0.00000	101.76208				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN490 On 07/06/2022 Spot Bond					0.00000	99.90468				0.00	0	0
Total CLN491 SPOT										0.00	0	0
Total For CLN491										0.00	0	0
CLN491 On 30/09/2019 Spot Bond					0.00000	101.63719				0.00	0	0
Total CLN492 SPOT										0.00	0	0
Total For CLN492										0.00	0	0
CLN492 On 20/06/2022 Spot Bond					0.00000	102.13580				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN493 On 07/06/2022 Spot Bond			12.01000	102.56618	12.01000	99.56278				0.00	0	0
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0
CLN494 On 29/08/2020 Spot Bond					0.00000	100.14065				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN495 On 04/09/2024 Spot Bond			10.23000	101.78804	10.23000	101.76045				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN496 On 04/09/2024 Spot Bond					0.00000	101.71722				0.00	0	0
Total CLN497 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN497										0.00	0	0
CLN497 On 08/06/2022 Spot Bond					0.00000	99.89866				0.00	0	0
Total CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0
CLN498 On 20/05/2021 Spot Bond					0.00000	100.34816				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN500 On 10/10/2020 Spot Bond					0.00000	101.31564				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN500 On 11/10/2022 Spot Bond					0.00000	101.38006				0.00	0	0
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN501 On 11/10/2024 Spot Bond					0.00000	101.43122				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN502 On 20/12/2022 Spot Bond					0.00000	102.20410				0.00	0	0
Total CLN503 SPOT										0.00	0	0
Total For CLN503										0.00	0	0
CLN503 On 11/10/2024 Spot Bond					0.00000	101.43122				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN504 On 24/10/2020 Spot Bond					0.00000	100.97794				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN505 On 30/04/2019 Spot Bond					0.00000	100.81687				0.00	0	0
Total CLN506 SPOT										0.00	0	0
Total For CLN506										0.00	0	0
CLN506 On 20/12/2022 Spot Bond					0.00000	102.15852				0.00	0	0
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0
CLN507 On 24/02/2020 Spot Bond					0.00000	100.29788				0.00	0	0
Total CLN508 SPOT										0.00	0	0
Total For CLN508										0.00	0	0
CLN510 On 11/10/2020 Spot Bond					0.00000	101.35799				0.00	0	0
Total CLN510 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN510										0.00	0	0
CLN511 On 14/11/2022 Spot Bond					0.00000	96.96218				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN511 On 07/06/2022 Spot Bond					0.00000	99.91114				0.00	0	0
Total CLN512 SPOT										0.00	0	0
Total For CLN512										0.00	0	0
CLN512 On 23/02/2019 Spot Bond					0.00000	100.32524				0.00	0	0
Total CLN514 SPOT										0.00	0	0
Total For CLN514										0.00	0	0
CLN514 On 23/02/2019 Spot Bond					0.00000	100.38887				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	101.46618	9.96000	102.16249				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	100.64777	10.01000	100.93843				0.00	0	0
Total CLN517 SPOT										0.00	0	0
Total For CLN517										0.00	0	0
CLN517 On 25/11/2022 Spot Bond					0.00000	100.25625				0.00	0	0
Total CLN518 SPOT										0.00	0	0
Total For CLN518										0.00	0	0
CLN518 On 30/06/2022 Spot Bond			9.60000	102.52500	9.60000	103.74082				0.00	0	0
Total CLN519 SPOT										0.00	0	0
Total For CLN519										0.00	0	0
CLN519 On 12/03/2023 Spot Bond					0.00000	99.81610				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0
CLN520 On 17/09/2020 Spot Bond					0.00000	101.94604				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN521 On 27/02/2023 Spot Bond					0.00000	100.16714				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN522 On 13/05/2021 Spot Bond					0.00000	100.51834				0.00	0	0
Total CLN523 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN523										0.00	0	0
CLN52 On 09/09/2022 Spot Bond			9.20000	101.48913	9.20000	101.45721				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN52 On 24/04/2021 Spot Bond					0.00000	100.93666				0.00	0	0
Total CLN525 SPOT										0.00	0	0
Total For CLN525										0.00	0	0
CLN52 On 26/04/2023 Spot Bond					0.00000	100.82674				0.00	0	0
Total CLN526 SPOT										0.00	0	0
Total For CLN526										0.00	0	0
CLN52 On 21/02/2024 Spot Bond					0.00000	101.98069				0.00	0	0
Total CLN527 SPOT										0.00	0	0
Total For CLN527										0.00	0	0
CLN52 On 25/11/2022 Spot Bond					0.00000	101.59577				0.00	0	0
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN52 On 29/11/2021 Spot Bond					0.00000	101.24578				0.00	0	0
Total CLN529 SPOT										0.00	0	0
Total For CLN529										0.00	0	0
CLN53 On 12/03/2021 Spot Bond					0.00000	99.82414				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN53 On 12/03/2023 Spot Bond					0.00000	99.81610				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN55 On 18/04/2028 Spot Bond					0.00000	223.85173				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.93500	95.77600	8.93500	95.75313				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			8.55000	8.55000	8.55000	196.06014				0.00	0	0
Total CLN88 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN88									0.00	0	0
CLN89 On 02/03/2028 Spot Bond			8.55000	8.55000	8.55000	196.59352			0.00	0	0
Total CLN89 SPOT									0.00	0	0
Total For CLN89									0.00	0	0
CLNF1: On 20/06/2019 Spot Bond					0.00000	101.87890			0.00	0	0
Total CLNF12 SPOT									0.00	0	0
Total For CLNF12									0.00	0	0
CLNF1: On 20/06/2019 Spot Bond					0.00000	102.11593			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF1: On 20/09/2019 Spot Bond					0.00000	101.87883			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF1: On 20/06/2020 Spot Bond					0.00000	101.95116			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
CLNF1: On 17/08/2021 Spot Bond					0.00000	100.45137			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			7.45500	100.00000	7.45500	99.97958		2,248,102,962,000.00	301,556,400	75,389,100	
Total COJ04 SPOT								2,248,102,962,000.00	301,556,400	75,389,100	
Total For COJ04								2,248,102,962,000.00	301,556,400	75,389,100	
COJ05 On 05/06/2023 Spot Bond			9.21000	111.78836	9.21000	111.76071		0.00	0	700,000,000	
Total COJ05 SPOT								0.00	0	700,000,000	
Total For COJ05								0.00	0	700,000,000	
COJ07 On 23/03/2021 Spot Bond			9.62000	104.92570	9.62000	104.89892		6,093,523,488,000.00	633,422,400	158,355,600	
Total COJ07 SPOT								6,093,523,488,000.00	633,422,400	158,355,600	
Total For COJ07								6,093,523,488,000.00	633,422,400	158,355,600	
COJ08 On 22/06/2026 Spot Bond			10.19000	112.01511	10.19000	111.98453		6,819,148,000,000.00	669,200,000	292,500,000	
Total COJ08 SPOT								6,819,148,000,000.00	669,200,000	292,500,000	
Total For COJ08								6,819,148,000,000.00	669,200,000	292,500,000	
COJG0 On 09/06/2024 Spot Bond			9.83000	101.45149	9.83000	101.42475		39,620,448,052,000.00	4,030,564,400	1,007,641,100	
Total COJG01 SPOT								39,620,448,052,000.00	4,030,564,400	1,007,641,100	
Total For COJG01								39,620,448,052,000.00	4,030,564,400	1,007,641,100	
COT01 On 03/04/2023 Spot Bond			10.06500	97.96061	10.06500	97.93433		40,408,289,658,000.00	4,014,733,200	1,003,683,300	
Total COT01 SPOT								40,408,289,658,000.00	4,014,733,200	1,003,683,300	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For COT01										10,408,289,658,000.00	4,014,733,200	1,003,683,300
COT02 On 03/04/2028 Spot Bond			11.27500	95.43425	11.27500	95.40565				0.00	0	100,000,000
Total COT02 SPOT										0.00	0	100,000,000
Total For COT02										0.00	0	100,000,000
COT03 On 05/06/2028 Spot Bond			11.28000	89.25036	11.28000	89.22345				0.00	0	0
Total COT03 SPOT										0.00	0	0
Total For COT03										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			12.04500	98.42234	12.04500	100.21357				0.00	0	0
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
CS002 On 17/12/2020 Spot Bond					0.00000	101.85958				0.00	0	0
Total CS002 SPOT										0.00	0	0
Total For CS002										0.00	0	0
CS003 On 12/08/2021 Spot Bond					0.00000	99.54559				0.00	0	0
Total CS003 SPOT										0.00	0	0
Total For CS003										0.00	0	0
CSA04U 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
CSD04U 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
DEN38U 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
DEN40U 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					0.00000	101.77026				0.00	0	0
Total DENG73 SPOT										0.00	0	0
Total For DENG73										0.00	0	0
DENG7 On 28/09/2018 Spot Bond					0.00000	101.63245				0.00	0	0
Total DENG74 SPOT										0.00	0	0
Total For DENG74										0.00	0	0
DENG7 On 04/09/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total DENG75 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DENG75									0.00	0	0
DENG7 On 04/09/2018 Spot Bond					0.00000	100.00000			0.00	0	0
Total DENG76 SPOT									0.00	0	0
Total For DENG76									0.00	0	0
DENG7 On 27/09/2018 Spot Bond					0.00000	101.82897			0.00	0	0
Total DENG77 SPOT									0.00	0	0
Total For DENG77									0.00	0	0
DENG7 On 27/09/2018 Spot Bond					0.00000	101.78630			0.00	0	0
Total DENG78 SPOT									0.00	0	0
Total For DENG78									0.00	0	0
DOL00: On 20/09/2018 Spot Bond					0.00000	102.44870			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL00: On 24/01/2019 Spot Bond					0.00000	101.53631			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL00: On 20/12/2019 Spot Bond					0.00000	81.59969			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DOL01: On 20/12/2021 Spot Bond					0.00000	103.58574			0.00	0	0
Total DOL012 SPOT									0.00	0	0
Total For DOL012									0.00	0	0
DSY01 On 21/11/2022 Spot Bond					0.00000	100.32868			0.00	0	0
Total DSY01 SPOT									0.00	0	0
Total For DSY01									0.00	0	0
DSY02 On 21/11/2024 Spot Bond					0.00000	100.53296			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			9.60000	9.60000	9.60000	104.46029			0.00	0	0
Total DSY03 SPOT									0.00	0	0
Total For DSY03									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			9.11000	103.97770	9.11000	103.95225		4,256,261,236,000.00	467,207,600	116,801,900	
Total DV2021 SPOT								4,256,261,236,000.00	467,207,600	116,801,900	
Total For DV2021								4,256,261,236,000.00	467,207,600	116,801,900	
DV22 On 07/02/2020 Spot Bond			8.46000	104.57378	8.46000	104.54985		11,484,565,056,000.00	1,357,513,600	440,592,300	
Total DV22 SPOT								11,484,565,056,000.00	1,357,513,600	440,592,300	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DV22									11,484,565,056,000.00	1,357,513,600	440,592,300
DV22/R On 07/02/2020 Spot Bond			100.00000	35.60750	100.00000	35.52782			0.00	0	0
Total DV22/R207 SPOT									0.00	0	0
Total For DV22/R207									0.00	0	0
DV23 On 27/02/2023 Spot Bond			9.26000	105.46207	9.26000	105.43570			54,027,079,228,000.00	5,834,457,800	1,768,323,900
Total DV23 SPOT									54,027,079,228,000.00	5,834,457,800	1,768,323,900
Total For DV23									54,027,079,228,000.00	5,834,457,800	1,768,323,900
DV23/R On 27/02/2023 Spot Bond			100.00000	14.39885	100.00000	14.36663			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	14.39885	100.00000	14.36663			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			9.53000	103.52864	9.53000	103.50201			29,476,259,504,000.00	3,092,996,800	773,379,200
Total DV24 SPOT									29,476,259,504,000.00	3,092,996,800	773,379,200
Total For DV24									29,476,259,504,000.00	3,092,996,800	773,379,200
DV24/R On 18/02/2024 Spot Bond			9.69000	102.83643	9.69000	102.80955			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	102.83643	9.69000	102.80955			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			10.83000	98.39221	10.83000	98.36355			8,994,969,132,000.00	830,560,400	207,640,100
Total DV29 SPOT									8,994,969,132,000.00	830,560,400	207,640,100
Total For DV29									8,994,969,132,000.00	830,560,400	207,640,100
DV29/R On 18/02/2029 Spot Bond			10.10000	102.95525	10.10000	102.92723			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	102.95525	10.10000	102.92723			0.00	0	0
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVC02: On 29/08/2018 Spot Bond					0.00000	100.15117			0.00	0	0
Total DVC029 SPOT									0.00	0	0
Total For DVC029									0.00	0	0
DVC03: On 23/10/2018 Spot Bond					0.00000	100.89947			0.00	0	0
Total DVC030 SPOT									0.00	0	0
Total For DVC030									0.00	0	0
DVF19 On 31/05/2019 Spot Bond					0.00000	100.67453			0.00	11,000,000,000	5,500,000,000
Total DVF19 SPOT									0.00	11,000,000,000	5,500,000,000
Total For DVF19									0.00	11,000,000,000	5,500,000,000
DVF20 On 29/11/2019 Spot Bond					0.00000	100.13682			0.00	0	0
Total DVF20 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DVF20										0.00	0	0
DVF20f On 28/03/2020 Spot Bond					0.00000	101.72945				0.00	0	0
Total DVF20B SPOT										0.00	0	0
Total For DVF20B										0.00	0	0
DVF20f On 31/08/2020 Spot Bond					0.00000	100.08287				0.00	0	0
Total DVF20C SPOT										0.00	0	0
Total For DVF20C										0.00	0	0
DVF20f On 23/10/2020 Spot Bond					0.00000	100.94948				0.00	0	0
Total DVF20D SPOT										0.00	0	0
Total For DVF20D										0.00	0	0
DVF21 On 29/11/2021 Spot Bond					0.00000	100.14186				0.00	0	0
Total DVF21 SPOT										0.00	0	0
Total For DVF21										0.00	0	0
DVF22 On 28/03/2022 Spot Bond					0.00000	101.84411				0.00	0	1,000,000,000
Total DVF22 SPOT										0.00	0	1,000,000,000
Total For DVF22										0.00	0	1,000,000,000
DVF22f On 29/08/2022 Spot Bond					0.00000	100.13917				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					0.00000	100.95479				0.00	0	0
Total DVF22C SPOT										0.00	0	0
Total For DVF22C										0.00	0	0
DVF24 On 23/10/2024 Spot Bond					0.00000	101.01077				0.00	0	0
Total DVF24 SPOT										0.00	0	0
Total For DVF24										0.00	0	0
E170 On 01/08/2020 Spot Bond			8.32000	114.63521	8.32000	114.60941				0.00	0	512,578,300
Total E170 SPOT										0.00	0	512,578,300
Total For E170										0.00	0	512,578,300
E170/R On 01/08/2020 Spot Bond			100.00000	32.86083	100.00000	32.78730				0.00	0	0
Total E170/R207 SPOT										0.00	0	0
Total For E170/R207										0.00	0	0
ECN20 On 14/03/2020 Spot Bond			8.98000	103.22714	8.98000	103.20251				0.00	0	0
Total ECN20 SPOT										0.00	0	0
Total For ECN20										0.00	0	0
ECN22 On 14/03/2022 Spot Bond			9.22000	103.82962	9.22000	103.80420				0.00	0	0
Total ECN22 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ECN22									0.00	0	0
ECN24 On 14/03/2024 Spot Bond			9.54000	104.00406	9.54000	103.97772			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			3.81000	105.38940	3.81000	105.36533			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			3.52000	99.31195	3.52000	99.28986			0.00	0	0
Total EL037 SPOT									0.00	0	0
Total For EL037									0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	119.84043	2.25000	119.81793			0.00	0	0
Total EL037/I2038 SPOT									0.00	0	0
Total For EL037/I2038									0.00	0	0
EL28 On 02/05/2028 Spot Bond			3.41000	129.02020	3.44000	128.65978			0.00	0	890,000,000
Total EL28 SPOT									0.00	0	890,000,000
Total For EL28									0.00	0	890,000,000
EL29 On 19/11/2029 Spot Bond			3.45000	115.27432	3.45000	115.24910			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			3.46000	114.69678	3.46000	114.67147			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			3.47000	105.48831	3.47000	105.46511			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			3.49000	100.52619	3.49000	100.50392			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	119.84043	2.25000	119.81793			0.00	0	0
Total EL36/I2038 SPOT									0.00	0	0
Total For EL36/I2038									0.00	0	0
EMM01 On 28/07/2020 Spot Bond			9.18500	106.33378	9.18500	106.30741		564,877,500,000.00		61,500,000	61,500,000
Total EMM01 SPOT								564,877,500,000.00		61,500,000	61,500,000
Total For EMM01								564,877,500,000.00		61,500,000	61,500,000
EMM02 On 11/03/2021 Spot Bond			8.91000	106.82894	8.91000	106.80364		1,345,409,109,000.00		150,999,900	150,999,900
Total EMM02 SPOT								1,345,409,109,000.00		150,999,900	150,999,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For EMM02									1,345,409,109,000.00	150,999,900	150,999,900
EMM03 On 04/05/2024 Spot Bond			10.45000	99.12375	10.45000	99.09631			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			10.63000	10.63000	10.63000	95.07635			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			10.88000	10.88000	10.88000	100.50618			7,114,043,366,400.00	653,864,280	2,166,666,500
Total EMM05 SPOT									7,114,043,366,400.00	653,864,280	2,166,666,500
Total For EMM05									7,114,043,366,400.00	653,864,280	2,166,666,500
EMM06 On 23/06/2025 Spot Bond			10.43000	103.72344	10.43000	104.07030			0.00	0	0
Total EMM06 SPOT									0.00	0	0
Total For EMM06									0.00	0	0
EMM07 On 10/07/2027 Spot Bond			10.28000	105.61887	10.28000	104.94297			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			10.87000	107.53052	10.87000	92.96022			0.00	0	0
Total EMM07P SPOT									0.00	0	0
Total For EMM07P									0.00	0	0
ENX01 On 23/04/2021 Spot Bond					0.00000	101.16644			0.00	0	0
Total ENX01 SPOT									0.00	0	0
Total For ENX01									0.00	0	0
ENX01S On 23/04/2021 Spot Bond					0.00000	101.08700			0.00	0	0
Total ENX01S SPOT									0.00	0	0
Total For ENX01S									0.00	0	0
EPF006 On 19/08/2018 Spot Bond					0.00000	100.49239			0.00	1,170,000,000	13,290,000,000
Total EPF006 SPOT									0.00	1,170,000,000	13,290,000,000
Total For EPF006									0.00	1,170,000,000	13,290,000,000
EPF007 On 02/09/2020 Spot Bond					0.00000	100.00003			0.00	0	0
Total EPF007 SPOT									0.00	0	0
Total For EPF007									0.00	0	0
EPF008 On 12/09/2019 Spot Bond					0.00000	100.23905			0.00	0	0
Total EPF008 SPOT									0.00	0	0
Total For EPF008									0.00	0	0
EPF010 On 07/11/2019 Spot Bond					0.00000	101.04721			0.00	0	0
Total EPF010 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EPF010										0.00	0	0
EPF011 On 12/06/2020 Spot Bond					0.00000	100.27661				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF012 On 06/11/2020 Spot Bond					0.00000	100.68394				0.00	0	0
Total EPF012 SPOT										0.00	0	0
Total For EPF012										0.00	0	0
EPF014 On 28/05/2021 Spot Bond					0.00000	100.16494				0.00	0	0
Total EPF014 SPOT										0.00	0	0
Total For EPF014										0.00	0	0
EPF015 On 04/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF01U On 01/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF02U On 01/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPF03U On 28/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF03U SPOT										0.00	0	0
Total For EPF03U										0.00	0	0
EPFC3 On 06/09/2018 Spot Bond					0.00000	99.95892				0.00	0	0
Total EPFC34 SPOT										0.00	0	0
Total For EPFC34										0.00	0	0
EPFC3I On 06/11/2018 Spot Bond					0.00000	100.62736				0.00	0	0
Total EPFC36 SPOT										0.00	0	0
Total For EPFC36										0.00	0	0
EPFC3 On 04/03/2019 Spot Bond					0.00000	100.00004				0.00	0	0
Total EPFC37 SPOT										0.00	0	0
Total For EPFC37										0.00	0	0
EPFC3I On 03/10/2018 Spot Bond					0.00000	101.28680				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EQS05										0.00	0	0
EQS06 On 09/04/2020 Spot Bond					0.00000	98.97400				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS08, On 04/10/2018 Spot Bond					0.00000	101.13890				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS08, On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
EQS08, On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS08A/JIBAR SPOT										0.00	0	0
Total For EQS08A/JIBAR										0.00	0	0
EQS10 On 28/07/2022 Spot Bond					0.00000	100.95886				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
ERS3B On 17/08/2019 Spot Bond					0.00000	100.43559				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3B On 17/05/2019 Spot Bond					0.00000	100.43659				0.00	0	0
Total ERS3B5 SPOT										0.00	0	0
Total For ERS3B5										0.00	0	0
ERS3C On 17/08/2019 Spot Bond					0.00000	100.45972				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERS3C On 17/05/2019 Spot Bond					0.00000	100.48406				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	107.75600	10.00000	107.72800				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA1 On 17/08/2018 Spot Bond					0.00000	100.39160				0.00	0	0
Total ERSA17 SPOT										0.00	0	0
Total For ERSA17										0.00	0	0
ERSA2 On 17/08/2018 Spot Bond					0.00000	100.51868				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERSA20 SPOT									0.00	0	0
Total For ERSA20									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	100.11837			0.00	0	0
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0
ERSA2 On 17/05/2019 Spot Bond					0.00000	100.74789			0.00	0	0
Total ERSA22 SPOT									0.00	0	0
Total For ERSA22									0.00	0	0
ERSA2 On 17/08/2019 Spot Bond					0.00000	100.71519			0.00	0	0
Total ERSA23 SPOT									0.00	0	0
Total For ERSA23									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	100.41876			0.00	0	0
Total ERSA24 SPOT									0.00	0	0
Total For ERSA24									0.00	0	0
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.43325			0.00	0	0
Total ERSA25 SPOT									0.00	0	0
Total For ERSA25									0.00	0	0
ES23 On 25/01/2023 Spot Bond			9.07000	107.05497	9.07000	107.02874		242,983,486,000.00	26,789,800	2,605,365,000	
Total ES23 SPOT								242,983,486,000.00	26,789,800	2,605,365,000	
Total For ES23								242,983,486,000.00	26,789,800	2,605,365,000	
ES23/R On 25/01/2023 Spot Bond			10.00000	103.59431	10.00000	103.56639		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			9.81000	90.81499	9.81000	90.79122		15,798,428,172,000.00	1,610,441,200	7,943,600,600	
Total ES26 SPOT								15,798,428,172,000.00	1,610,441,200	7,943,600,600	
Total For ES26								15,798,428,172,000.00	1,610,441,200	7,943,600,600	
ES26/R On 02/04/2026 Spot Bond			7.85000	101.35553	7.85000	101.33421		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			10.58000	78.56197	10.57000	78.60190		133,134,699,600,000.00	12,583,620,000	19,261,739,200	
Total ES33 SPOT								133,134,699,600,000.00	12,583,620,000	19,261,739,200	
Total For ES33								133,134,699,600,000.00	12,583,620,000	19,261,739,200	
ES33/R On 15/09/2033 Spot Bond			7.50000	101.65415	7.50000	101.63381		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			10.77500	81.54025	10.77500	81.51688		92,848,972,350,000.00	8,617,074,000	10,279,997,000	

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 ES42 SPOT									12,848,972,350,000.00	8,617,074,000	10,279,997,000
Total For ES42									12,848,972,350,000.00	8,617,074,000	10,279,997,000
ES42/R On 25/04/2042 Spot Bond			8.50000	100.93686	8.50000	100.91392			0.00	0	0
Total ES42/R214 SPOT									0.00	0	0
Total For ES42/R214									0.00	0	0
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF01U SPOT									0.00	0	0
Total For ESF01U									0.00	0	0
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF02U SPOT									0.00	0	0
Total For ESF02U									0.00	0	0
ESFR0: On 20/04/2021 Spot Bond					0.00000	101.04839			0.00	0	0
Total ESFR03 SPOT									0.00	0	0
Total For ESFR03									0.00	0	0
EXX02 On 19/05/2019 Spot Bond					0.00000	99.48311			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FBJ20Z On 20/03/2020 Spot Bond					0.00000	101.88924			0.00	0	0
Total FBJ20Z SPOT									0.00	0	0
Total For FBJ20Z									0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.95123			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF11U SPOT										0.00	0	0
Total For FIF11U										0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF12U SPOT										0.00	0	0
Total For FIF12U										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond					0.00000	100.40823				0.00	0	0
Total FIFB08 SPOT										0.00	0	0
Total For FIFB08										0.00	0	0
FIFB09 On 27/06/2019 Spot Bond					0.00000	101.71964				0.00	0	0
Total FIFB09 SPOT										0.00	0	0
Total For FIFB09										0.00	0	0
FIFB10 On 12/09/2019 Spot Bond					0.00000	100.23782				0.00	0	0
Total FIFB10 SPOT										0.00	0	0
Total For FIFB10										0.00	0	0
FIFB11 On 07/02/2020 Spot Bond					0.00000	101.04407				0.00	0	0
Total FIFB11 SPOT										0.00	0	0
Total For FIFB11										0.00	0	0
FIFB12 On 13/08/2020 Spot Bond					0.00000	100.50701				0.00	0	0
Total FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.66135				0.00	0	0
Total FIFB14 SPOT										0.00	0	0
Total For FIFB14										0.00	0	0
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.33292				0.00	0	0
Total FIFB15 SPOT										0.00	0	0
Total For FIFB15										0.00	0	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FMLA1U SPOT										0.00	0	0
Total For FMLA1U										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FPA1U SPOT									0.00	0	0
Total For FPA1U									0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FPB1U SPOT									0.00	0	0
Total For FPB1U									0.00	0	0
FRB05 On 21/12/2018 Spot Bond			8.20500	104.02335	8.20500	104.00039			0.00	0	360,000,000
Total FRB05 SPOT									0.00	0	360,000,000
Total For FRB05									0.00	0	360,000,000
FRB12 On 02/06/2019 Spot Bond					0.00000	100.42542			0.00	0	0
Total FRB12 SPOT									0.00	0	0
Total For FRB12									0.00	0	0
FRB13 On 02/06/2021 Spot Bond					0.00000	98.69311			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			10.61000	10.61000	10.61000	98.52254			0.00	0	0
Total FRB14 SPOT									0.00	0	0
Total For FRB14									0.00	0	0
FRB15 On 06/03/2020 Spot Bond					0.00000	102.27640			0.00	0	0
Total FRB15 SPOT									0.00	0	0
Total For FRB15									0.00	0	0
FRB16 On 08/07/2020 Spot Bond					0.00000	104.19275			0.00	0	0
Total FRB16 SPOT									0.00	0	0
Total For FRB16									0.00	0	0
FRB17 On 08/01/2022 Spot Bond					0.00000	104.02581			0.00	0	0
Total FRB17 SPOT									0.00	0	0
Total For FRB17									0.00	0	0
FRB17/On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRB17/JIBAR SPOT									0.00	0	0
Total For FRB17/JIBAR									0.00	0	0
FRB18 On 13/04/2021 Spot Bond					0.00000	105.27758			0.00	0	0
Total FRB18 SPOT									0.00	0	0
Total For FRB18									0.00	0	0
FRB19 On 14/04/2021 Spot Bond			11.31000	104.18844	11.31000	104.15712		2,714,400,000,000.00	240,000,000	120,000,000	
Total FRB19 SPOT								2,714,400,000,000.00	240,000,000	120,000,000	
Total For FRB19								2,714,400,000,000.00	240,000,000	120,000,000	
FRB20 On 15/04/2021 Spot Bond					0.00000	104.31146		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRB20 SPOT									0.00	0	0
Total For FRB20									0.00	0	0
FRB21 On 24/11/2021 Spot Bond					0.00000	100.32272			0.00	0	0
Total FRB21 SPOT									0.00	0	0
Total For FRB21									0.00	0	0
FRB22 On 08/12/2022 Spot Bond					0.00000	102.92826			0.00	660,000,000	660,000,000
Total FRB22 SPOT									0.00	660,000,000	660,000,000
Total For FRB22									0.00	660,000,000	660,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	102.67536			0.00	0	0
Total FRB23 SPOT									0.00	0	0
Total For FRB23									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			8.33500	107.37308	8.33500	107.34900			0.00	0	0
Total FRBC21 SPOT									0.00	0	0
Total For FRBC21									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond					0.00000	102.94901			0.00	0	0
Total FRBC22 SPOT									0.00	0	0
Total For FRBC22									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			3.03000	151.08305	3.03000	151.05146			0.00	0	0
Total FRBI22 SPOT									0.00	0	0
Total For FRBI22									0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			3.27500	3.27500	3.27500	285.56338			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			3.21500	3.21500	3.21500	127.41689			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			3.69000	171.51484	3.69000	171.47610			0.00	0	6,600,000
Total FRBI28 SPOT									0.00	0	6,600,000
Total For FRBI28									0.00	0	6,600,000
FRBI29 On 31/03/2029 Spot Bond			3.76500	3.76500	3.76500	86.48186			0.00	0	0
Total FRBI29 SPOT									0.00	0	0
Total For FRBI29									0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			4.20000	4.20000	4.20000	199.14318			0.00	0	0
Total FRBI33 SPOT									0.00	0	0
Total For FRBI33									0.00	0	0
FRBI46 On 31/03/2046 Spot Bond			4.27500	92.18418	4.27500	92.16193			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBI46 SPOT										0.00	0	0
Total For FRBI46										0.00	0	0
FRBI50 On 31/12/2050 Spot Bond			4.30000	93.82672	4.30000	94.91655				0.00	0	0
Total FRBI50 SPOT										0.00	0	0
Total For FRBI50										0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			8.26000	8.26000	8.26000	81.83873				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			9.66000	9.66000	9.66000	55.21974				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			9.67000	9.67000	9.67000	54.51616				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC10 On 03/06/2021 Spot Bond					0.00000	100.00002				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					0.00000	101.94766				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			4.31000	4.31000	4.31000	119.21304				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					0.00000	102.02406				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					0.00000	102.02340				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					0.00000	102.02406				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					0.00000	101.92030				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17 On 20/09/2018 Spot Bond					0.00000	101.88090				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC177: On 06/08/2023 Spot Bond					0.00000	100.33414				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC178: On 20/09/2020 Spot Bond					0.00000	102.16250				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC179: On 06/08/2023 Spot Bond					0.00000	97.02765				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC181: On 20/12/2018 Spot Bond					0.00000	103.65979				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC183: On 20/12/2018 Spot Bond					0.00000	102.44669				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC185: On 20/03/2019 Spot Bond					0.00000	101.99208				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC188: On 20/03/2019 Spot Bond					0.00000	102.00341				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC189: On 02/04/2019 Spot Bond					0.00000	101.98090				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC192: On 25/11/2020 Spot Bond			10.00000	107.75600	10.00000	107.72800				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC193: On 20/06/2024 Spot Bond					0.00000	102.10254				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC195: On 20/06/2019 Spot Bond					0.00000	102.25633				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC206: On 20/09/2021 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 FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC207 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
FRC208 On 07/10/2020 Spot Bond					0.00000	104.23744				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC209 On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
FRC210 On 20/12/2019 Spot Bond					0.00000	102.06544				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC210 On 07/05/2020 Spot Bond					0.00000	100.68715				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC212 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
FRC213 On 07/11/2019 Spot Bond					0.00000	100.68711				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC215 On 04/11/2019 Spot Bond					0.00000	100.76384				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC219 On 31/01/2022 Spot Bond			3.59000	148.22448	3.59000	148.19126				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC221 On 20/05/2020 Spot Bond					0.00000	100.34445				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC225 On 25/06/2018 Spot Bond					0.00000	101.69756				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC231 On 31/01/2022 Spot Bond			4.45000	143.95793	4.45000	143.92231				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0

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 20/12/2020 Spot Bond					0.00000	102.94892				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC23 On 08/02/2020 Spot Bond					0.00000	108.03508				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC23 On 19/10/2020 Spot Bond					0.00000	115.77959				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC23 On 08/02/2020 Spot Bond					0.00000	108.44647				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC23 On 19/10/2020 Spot Bond					0.00000	116.33180				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC24 On 19/10/2020 Spot Bond					0.00000	115.32774				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC24 On 08/02/2020 Spot Bond					0.00000	108.05341				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC24 On 08/02/2020 Spot Bond					0.00000	107.77591				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC24 On 19/10/2020 Spot Bond					0.00000	102.44485				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC24 On 08/02/2020 Spot Bond					0.00000	107.83537				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC24 On 19/10/2020 Spot Bond					0.00000	102.42027				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC24 On 19/10/2020 Spot Bond					0.00000	101.93981				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC24: On 08/02/2020 Spot Bond					0.00000	107.72217				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	100.55117				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	114.11679				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC25: On 19/10/2020 Spot Bond					0.00000	96.88626				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC25: On 13/02/2022 Spot Bond					0.00000	100.59684				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC25: On 14/03/2022 Spot Bond					0.00000	102.06439				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC25: On 27/03/2020 Spot Bond					0.00000	101.82238				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC25: On 17/07/2027 Spot Bond					0.00000	101.20842				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC25: On 27/03/2020 Spot Bond					0.00000	101.63691				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC25: On 08/05/2020 Spot Bond					0.00000	100.66618				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC25: On 06/11/2023 Spot Bond			3.33700	3.33700	3.33700	103.00949				0.00	0	0
Total FRC259 SPOT										0.00	0	0
Total For FRC259										0.00	0	0

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 27/02/2023 Spot Bond			3.45500	103.64329	3.45500	103.62044				0.00	0	0
Total FRC260 SPOT										0.00	0	0
Total For FRC260										0.00	0	0
FRC26(On 10/10/2020 Spot Bond					0.00000	101.29326				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC26(On 13/07/2020 Spot Bond					0.00000	101.25197				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC26(On 15/03/2019 Spot Bond					0.00000	101.83586				0.00	0	0
Total FRC263 SPOT										0.00	0	0
Total For FRC263										0.00	0	0
FRC26(On 13/07/2020 Spot Bond					0.00000	101.24915				0.00	0	0
Total FRC264 SPOT										0.00	0	0
Total For FRC264										0.00	0	0
FRC26(On 20/06/2021 Spot Bond					0.00000	102.33450				0.00	0	0
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC26(On 23/08/2019 Spot Bond					0.00000	100.26624				0.00	0	0
Total FRC266 SPOT										0.00	0	0
Total For FRC266										0.00	0	0
FRC26(On 06/08/2023 Spot Bond					0.00000	104.21401				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC26(On 10/10/2020 Spot Bond					0.00000	101.30818				0.00	0	0
Total FRC268 SPOT										0.00	0	0
Total For FRC268										0.00	0	0
FRC26(On 21/10/2019 Spot Bond					0.00000	100.98660				0.00	0	0
Total FRC269 SPOT										0.00	0	0
Total For FRC269										0.00	0	0
FRC27(On 16/11/2019 Spot Bond					0.00000	100.41918				0.00	0	0
Total FRC270 SPOT										0.00	0	0
Total For FRC270										0.00	0	0
FRC27(On 30/01/2023 Spot Bond					0.00000	100.28955				0.00	0	0
Total FRC271 SPOT										0.00	0	0
Total For FRC271										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC27 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	100.77143			0.00	0	0
Total FRC272 SPOT									0.00	0	0
Total For FRC272									0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.23000	4.23000	4.23000	145.00037			0.00	0	0
Total FRC66 SPOT									0.00	0	0
Total For FRC66									0.00	0	0
FRC69 On 31/01/2022 Spot Bond			4.17000	4.17000	4.17000	145.29604			0.00	0	0
Total FRC69 SPOT									0.00	0	0
Total For FRC69									0.00	0	0
FRC71 On 31/01/2022 Spot Bond			4.15000	4.15000	4.15000	145.39476			0.00	0	0
Total FRC71 SPOT									0.00	0	0
Total For FRC71									0.00	0	0
FRD01 On 22/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD01U SPOT									0.00	0	0
Total For FRD01U									0.00	0	0
FRD17 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD17U SPOT									0.00	0	0
Total For FRD17U									0.00	0	0
FRD18 On 15/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD18U SPOT									0.00	0	0
Total For FRD18U									0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.20000	86.83279	4.20000	87.32317			0.00	0	0
Total FRI33 SPOT									0.00	0	0
Total For FRI33									0.00	0	0
FRI38 On 31/01/2038 Spot Bond			4.09500	103.67467	4.09500	103.65000			0.00	0	0
Total FRI38 SPOT									0.00	0	0
Total For FRI38									0.00	0	0
FRJ19 On 04/04/2019 Spot Bond					0.00000	101.66779			0.00	0	0
Total FRJ19 SPOT									0.00	0	0
Total For FRJ19									0.00	0	0
FRJ20 On 20/09/2020 Spot Bond					0.00000	101.75449			0.00	0	0
Total FRJ20 SPOT									0.00	0	0
Total For FRJ20									0.00	0	0
FRJ21 On 15/09/2021 Spot Bond					0.00000	102.17737			0.00	0	0
Total FRJ21 SPOT									0.00	0	0
Total For FRJ21									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.15081				0.00	0	0
Total FRJ22 SPOT										0.00	0	0
Total For FRJ22										0.00	0	0
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.01772				0.00	0	315,000,000
Total FRJ23 SPOT										0.00	0	315,000,000
Total For FRJ23										0.00	0	315,000,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.35997				0.00	0	10,500,000,000
Total FRJ25 SPOT										0.00	0	10,500,000,000
Total For FRJ25										0.00	0	10,500,000,000
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.18856				0.00	0	0
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRS01U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS02U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS100 On 15/01/2024 Spot Bond			3.09800	3.09800	3.09800	102.30028				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS101 On 31/01/2038 Spot Bond			3.34000	3.34000	3.34000	116.09754				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS103 On 23/01/2024 Spot Bond					0.00000	100.94488				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS104 On 23/01/2024 Spot Bond					0.00000	100.94488				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			3.48000	104.71158	3.48000	113.65834				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			3.50000	216.36523	3.50000	216.31734				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS11C On 31/01/2038 Spot Bond			4.27000	101.02473	4.27000	101.00022				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			3.53000	3.53000	3.53000	215.54538				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					0.00000	101.01551				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			3.56500	124.75510	3.56500	124.72721				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	109.89135	3.70500	109.86636				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			4.01000	104.99236	4.01000	104.96762				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			3.65000	117.75352	3.65000	212.49063				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			3.70000	211.28119	3.70000	211.23329				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS122 On 31/01/2025 Spot Bond			3.09500	112.39460	3.09500	112.37091				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			3.73000	210.53110	3.73000	210.48319				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			4.84000	92.95083	4.84000	92.92683				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			4.48000	160.47342	4.48000	160.43379				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS127 On 31/01/2038 Spot Bond			4.37000	86.89822	4.37000	99.52325			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			4.00000	106.16643	4.00000	167.04208			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			4.06000	166.23836	4.06000	166.19916			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			4.24000	198.26063	4.24000	198.21280			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					0.00000	97.62100			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			4.30000	87.49783	4.30000	100.55432			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			4.55500	4.55500	4.55500	96.86005			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			4.08000	102.38124	4.08000	103.88105			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS137 On 31/03/2028 Spot Bond			3.87000	168.92427	3.87000	168.88529			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			4.01000	203.68367	4.01000	203.63579			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0
FRS142 On 31/03/2028 Spot Bond			4.00000	167.08122	4.00000	167.04208			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			4.00000	167.08122	4.00000	167.04208			0.00	0	0
Total FRS143 SPOT									0.00	0	0
Total For FRS143									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS144 On 31/03/2028 Spot Bond			4.29000	98.56032	4.29000	163.01296			0.00	0	0
Total FRS145 SPOT									0.00	0	0
Total For FRS145									0.00	0	0
FRS145 On 31/01/2025 Spot Bond			3.86500	122.50114	3.86500	122.47276			0.00	0	0
Total FRS146 SPOT									0.00	0	0
Total For FRS146									0.00	0	0
FRS146 On 31/01/2022 Spot Bond			3.29000	149.74784	3.29000	149.71549			0.00	0	0
Total FRS147 SPOT									0.00	0	0
Total For FRS147									0.00	0	0
FRS147 On 31/03/2028 Spot Bond			4.35000	162.23287	4.35000	162.19337			0.00	0	0
Total FRS149 SPOT									0.00	0	0
Total For FRS149									0.00	0	0
FRS148 On 31/03/2028 Spot Bond			4.39000	161.68915	4.39000	161.64960			0.00	0	0
Total FRS150 SPOT									0.00	0	0
Total For FRS150									0.00	0	0
FRS149 On 31/01/2025 Spot Bond			3.83500	122.72444	3.83500	122.69612			0.00	0	0
Total FRS151 SPOT									0.00	0	0
Total For FRS151									0.00	0	0
FRS150 On 31/03/2028 Spot Bond			4.36000	162.09675	4.36000	162.05723			0.00	0	0
Total FRS152 SPOT									0.00	0	0
Total For FRS152									0.00	0	0
FRS151 On 31/03/2028 Spot Bond			4.40000	4.40000	4.40000	161.51399			0.00	0	0
Total FRS153 SPOT									0.00	0	0
Total For FRS153									0.00	0	0
FRS152 On 19/05/2019 Spot Bond					0.00000	121.43038			0.00	0	0
Total FRS157 SPOT									0.00	0	0
Total For FRS157									0.00	0	0
FRS153 On 20/06/2022 Spot Bond					0.00000	64.98724			0.00	0	0
Total FRS158 SPOT									0.00	0	0
Total For FRS158									0.00	0	0
FRS154 On 06/06/2023 Spot Bond					0.00000	72.46542			0.00	0	0
Total FRS159 SPOT									0.00	0	0
Total For FRS159									0.00	0	0
FRS155 On 06/06/2024 Spot Bond					0.00000	76.67289			0.00	0	0
Total FRS160 SPOT									0.00	0	0
Total For FRS160									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS16 On 06/06/2025 Spot Bond					0.00000	78.03341			0.00	0	0
Total FRS161 SPOT									0.00	0	0
Total For FRS161									0.00	0	0
FRS16 On 20/06/2022 Spot Bond					0.00000	52.71693			0.00	0	0
Total FRS162 SPOT									0.00	0	0
Total For FRS162									0.00	0	0
FRS16 On 06/06/2023 Spot Bond					0.00000	59.34163			0.00	0	0
Total FRS163 SPOT									0.00	0	0
Total For FRS163									0.00	0	0
FRS16 On 06/06/2024 Spot Bond					0.00000	64.86447			0.00	0	0
Total FRS164 SPOT									0.00	0	0
Total For FRS164									0.00	0	0
FRS16 On 06/06/2025 Spot Bond					0.00000	66.94635			0.00	0	0
Total FRS165 SPOT									0.00	0	0
Total For FRS165									0.00	0	0
FRS16 On 01/08/2021 Spot Bond					0.00000	30.40144			0.00	0	0
Total FRS166 SPOT									0.00	0	0
Total For FRS166									0.00	0	0
FRS16 On 01/08/2022 Spot Bond					0.00000	43.78790			0.00	0	0
Total FRS167 SPOT									0.00	0	0
Total For FRS167									0.00	0	0
FRS16 On 01/08/2022 Spot Bond					0.00000	42.38346			0.00	0	0
Total FRS168 SPOT									0.00	0	0
Total For FRS168									0.00	0	0
FRS16 On 01/08/2021 Spot Bond					0.00000	31.49526			0.00	0	0
Total FRS169 SPOT									0.00	0	0
Total For FRS169									0.00	0	0
FRS17 On 01/08/2022 Spot Bond					0.00000	140.62544			0.00	0	0
Total FRS170 SPOT									0.00	0	0
Total For FRS170									0.00	0	0
FRS17 On 16/10/2022 Spot Bond					0.00000	101.15777			0.00	0	0
Total FRS171 SPOT									0.00	0	0
Total For FRS171									0.00	0	0
FRS17 On 16/10/2024 Spot Bond					0.00000	101.23078			0.00	0	0
Total FRS172 SPOT									0.00	0	0
Total For FRS172									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS17 On 13/11/2020 Spot Bond					0.00000	100.00000			0.00	0	0
Total FRS173 SPOT									0.00	0	0
Total For FRS173									0.00	0	0
FRS17 On 13/05/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total FRS174 SPOT									0.00	0	0
Total For FRS174									0.00	0	0
FRS17 On 26/01/2024 Spot Bond					0.00000	58.03422			0.00	0	0
Total FRS175 SPOT									0.00	0	0
Total For FRS175									0.00	0	0
FRS17 On 26/01/2024 Spot Bond					0.00000	58.03413			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			2.92500	2.92500	2.92500	290.40013			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			2.81500	2.81500	2.81500	291.94016			0.00	0	2,600,000
Total FRS37 SPOT									0.00	0	2,600,000
Total For FRS37									0.00	0	2,600,000
FRS43 On 07/12/2023 Spot Bond			3.53500	3.53500	3.53500	282.03190			0.00	0	0
Total FRS43 SPOT									0.00	0	0
Total For FRS43									0.00	0	0
FRS46 On 31/01/2022 Spot Bond			3.08000	150.82519	3.08000	150.79345			0.00	0	0
Total FRS46 SPOT									0.00	0	0
Total For FRS46									0.00	0	0
FRS49 On 27/10/2020 Spot Bond					0.00000	100.83710			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			2.78000	152.38016	2.78000	152.34937			0.00	0	0
Total FRS51 SPOT									0.00	0	0
Total For FRS51									0.00	0	0
FRS62 On 04/11/2026 Spot Bond					0.00000	100.74694			0.00	0	0
Total FRS62 SPOT									0.00	0	0
Total For FRS62									0.00	0	0
FRS64 On 26/01/2042 Spot Bond			3.32000	111.05961	3.32000	111.03553			0.00	0	0
Total FRS64 SPOT									0.00	0	0
Total For FRS64									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS81 On 30/10/2042 Spot Bond			3.02000	86.99293	3.02000	117.42496			0.00	0	0
Total FRS81 SPOT									0.00	0	0
Total For FRS81									0.00	0	0
FRS85 On 31/01/2025 Spot Bond			3.02500	3.02500	3.02500	128.90441			0.00	0	0
Total FRS85 SPOT									0.00	0	0
Total For FRS85									0.00	0	0
FRS87 On 31/01/2025 Spot Bond			3.05500	3.05500	3.05500	128.66824			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			3.72500	3.72500	3.72500	279.48382			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond					0.00000	100.63713			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 27/08/2018 Spot Bond					0.00000	100.16611			0.00	0	0
Total FRS96 SPOT									0.00	0	0
Total For FRS96									0.00	0	0
FRX19 On 15/11/2019 Spot Bond			7.93000	101.93704	7.93000	101.91550		3,450,412,784,000.00		435,108,800	108,777,200
Total FRX19 SPOT								3,450,412,784,000.00		435,108,800	108,777,200
Total For FRX19								3,450,412,784,000.00		435,108,800	108,777,200
FRX20 On 01/10/2020 Spot Bond			8.11000	102.86449	8.11000	102.84215			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			8.87000	8.87000	8.87000	97.74279		42,630,994,000,000.00		4,806,200,000	5,506,200,000
Total FRX23 SPOT								42,630,994,000,000.00		4,806,200,000	5,506,200,000
Total For FRX23								42,630,994,000,000.00		4,806,200,000	5,506,200,000
FRX24 On 10/12/2024 Spot Bond			9.28000	106.92307	9.28000	106.89643			0.00	0	45,800,000
Total FRX24 SPOT									0.00	0	45,800,000
Total For FRX24									0.00	0	45,800,000
FRX26 On 01/10/2026 Spot Bond			9.62000	100.98496	9.62000	100.95904			0.00	0	500,000,000
Total FRX26 SPOT									0.00	0	500,000,000
Total For FRX26									0.00	0	500,000,000
FRX27 On 07/03/2027 Spot Bond			9.66000	105.54661	9.66000	105.51955			0.00	0	0
Total FRX27 SPOT									0.00	0	0
Total For FRX27									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX30 On 31/01/2030 Spot Bond			10.13500	100.74228	10.13500	100.71477			506,750,000,000.00	50,000,000	50,000,000
Total FRX30 SPOT									506,750,000,000.00	50,000,000	50,000,000
Total For FRX30									506,750,000,000.00	50,000,000	50,000,000
FRX31 On 21/02/2031 Spot Bond			10.28000	97.23409	10.28000	97.20717			1,058,840,000,000.00	103,000,000	103,000,000
Total FRX31 SPOT									1,058,840,000,000.00	103,000,000	103,000,000
Total For FRX31									1,058,840,000,000.00	103,000,000	103,000,000
FRX32 On 31/03/2032 Spot Bond			10.28000	104.76178	10.28000	103.58877			0.00	0	0
Total FRX32 SPOT									0.00	0	0
Total For FRX32									0.00	0	0
FRX45 On 14/04/2045 Spot Bond			11.06500	74.95040	11.06500	74.92835			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS1A5 On 20/09/2018 Spot Bond					0.00000	101.80413			0.00	0	0
Total FS1A5 SPOT									0.00	0	0
Total For FS1A5									0.00	0	0
FS1B1 On 20/09/2018 Spot Bond					0.00000	101.93053			0.00	0	0
Total FS1B1 SPOT									0.00	0	0
Total For FS1B1									0.00	0	0
FS1C1 On 20/09/2018 Spot Bond					0.00000	101.92030			0.00	0	0
Total FS1C1 SPOT									0.00	0	0
Total For FS1C1									0.00	0	0
FS1D1 On 20/09/2018 Spot Bond					0.00000	102.18975			0.00	0	0
Total FS1D1 SPOT									0.00	0	0
Total For FS1D1									0.00	0	0
FS2A4 On 20/11/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total FS2A4 SPOT									0.00	0	0
Total For FS2A4									0.00	0	0
FS2A5 On 20/02/2019 Spot Bond					0.00000	100.38498			0.00	0	0
Total FS2A5 SPOT									0.00	0	0
Total For FS2A5									0.00	0	0
FS2B1 On 20/02/2019 Spot Bond					0.00000	100.32742			0.00	0	0
Total FS2B1 SPOT									0.00	0	0
Total For FS2B1									0.00	0	0
FS2C1 On 20/02/2019 Spot Bond					0.00000	100.33682			0.00	0	0
Total FS2C1 SPOT									0.00	0	0
Total For FS2C1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS2D1 On 20/02/2019 Spot Bond					0.00000	100.37811				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
FS3A5 On 20/02/2020 Spot Bond					0.00000	100.42420				0.00	0	0
Total FS3A5 SPOT										0.00	0	0
Total For FS3A5										0.00	0	0
FS3A5L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1 On 20/02/2020 Spot Bond					0.00000	100.56123				0.00	0	0
Total FS3B1 SPOT										0.00	0	0
Total For FS3B1										0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4D1U SPOT									0.00	0	0
Total For FS4D1U									0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5A3U SPOT									0.00	0	0
Total For FS5A3U									0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5A4U SPOT									0.00	0	0
Total For FS5A4U									0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5A5U SPOT									0.00	0	0
Total For FS5A5U									0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5B1U SPOT									0.00	0	0
Total For FS5B1U									0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5C1U SPOT									0.00	0	0
Total For FS5C1U									0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5D1U SPOT									0.00	0	0
Total For FS5D1U									0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5E1U SPOT									0.00	0	0
Total For FS5E1U									0.00	0	0
GBL02 On 15/10/2018 Spot Bond					0.00000	101.23378			0.00	0	0
Total GBL02 SPOT									0.00	0	0
Total For GBL02									0.00	0	0
GBL03 On 16/11/2020 Spot Bond					0.00000	100.51862			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					0.00000	100.22690			0.00	0	0
Total GH31A2 SPOT									0.00	0	0
Total For GH31A2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GH31A On 25/02/2020 Spot Bond					0.00000	100.22957				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2020 Spot Bond					0.00000	100.24695				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2020 Spot Bond					0.00000	100.26830				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2020 Spot Bond					0.00000	100.28162				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GPT44 On 06/06/2018 Spot Bond					0.00000	101.87027				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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB24U SPOT										0.00	0	0
Total For GRB24U										0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB25U SPOT										0.00	0	0
Total For GRB25U										0.00	0	0
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB27U SPOT										0.00	0	0
Total For GRB27U										0.00	0	0
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB28U SPOT										0.00	0	0
Total For GRB28U										0.00	0	0
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB29U SPOT										0.00	0	0
Total For GRB29U										0.00	0	0
GRT07 On 21/02/2024 Spot Bond					0.00000	101.22554				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond					0.00000	102.14539				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRT09 On 15/10/2018 Spot Bond					0.00000	101.37609				0.00	0	0
Total GRT09 SPOT										0.00	0	0
Total For GRT09										0.00	0	0
GRT10 On 13/05/2019 Spot Bond					0.00000	101.05415				0.00	0	0
Total GRT10 SPOT										0.00	0	0
Total For GRT10										0.00	0	0
GRT11 On 13/05/2021 Spot Bond					0.00000	101.53835				0.00	0	0
Total GRT11 SPOT										0.00	0	0
Total For GRT11										0.00	0	0
GRT12 On 24/06/2020 Spot Bond					0.00000	102.37210				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRT13 On 15/04/2020 Spot Bond					0.00000	101.13805				0.00	0	0
Total GRT13 SPOT										0.00	0	0
Total For GRT13										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT14 On 15/09/2021 Spot Bond					0.00000	102.88922				0.00	0	0
Total GRT14 SPOT										0.00	0	0
Total For GRT14										0.00	0	0
GRT15 On 15/04/2020 Spot Bond					0.00000	101.22621				0.00	0	0
Total GRT15 SPOT										0.00	0	0
Total For GRT15										0.00	0	0
GRT16 On 17/10/2021 Spot Bond					0.00000	102.04954				0.00	0	0
Total GRT16 SPOT										0.00	0	0
Total For GRT16										0.00	0	0
GRT17 On 17/10/2023 Spot Bond			9.47000	104.14604	9.47000	104.11971				0.00	0	4,420,000
Total GRT17 SPOT										0.00	0	4,420,000
Total For GRT17										0.00	0	4,420,000
GRT18 On 13/03/2020 Spot Bond					0.00000	99.97926				0.00	0	0
Total GRT18 SPOT										0.00	0	0
Total For GRT18										0.00	0	0
GRT19 On 14/03/2022 Spot Bond					0.00000	100.73744				0.00	0	0
Total GRT19 SPOT										0.00	0	0
Total For GRT19										0.00	0	0
GRT20 On 03/04/2024 Spot Bond					0.00000	101.49340				0.00	0	0
Total GRT20 SPOT										0.00	0	0
Total For GRT20										0.00	0	0
GRT21 On 03/04/2024 Spot Bond			10.08000	101.45723	10.08000	100.33108				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRT22 On 16/10/2022 Spot Bond					0.00000	101.13254				0.00	0	0
Total GRT22 SPOT										0.00	0	0
Total For GRT22										0.00	0	0
GRT23 On 16/10/2024 Spot Bond					0.00000	101.40735				0.00	0	0
Total GRT23 SPOT										0.00	0	0
Total For GRT23										0.00	0	0
GRT24 On 09/03/2023 Spot Bond					0.00000	99.85097				0.00	0	0
Total GRT24G SPOT										0.00	0	0
Total For GRT24G										0.00	0	0
GRT25 On 09/03/2025 Spot Bond					0.00000	99.84522				0.00	0	0
Total GRT25G SPOT										0.00	0	0
Total For GRT25G										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT26 On 09/03/2028 Spot Bond					0.00000	99.83942				0.00	0	0
Total GRT26G SPOT										0.00	0	0
Total For GRT26G										0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
HC2T2 On 05/10/2018 Spot Bond					0.00000	101.34045				0.00	0	0
Total HC2T2 SPOT										0.00	0	0
Total For HC2T2										0.00	0	0
HC5T1 On 29/10/2018 Spot Bond					0.00000	100.16835				0.00	0	0
Total HC5T1 SPOT										0.00	0	0
Total For HC5T1										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB04 On 01/11/2019 Spot Bond					0.00000	100.94529				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILB05 On 11/07/2019 Spot Bond					0.00000	101.52322				0.00	0	0
Total HILB05 SPOT										0.00	0	0
Total For HILB05										0.00	0	0
HILB06 On 11/07/2020 Spot Bond					0.00000	101.29792				0.00	0	0
Total HILB06 SPOT										0.00	0	0
Total For HILB06										0.00	0	0
HILB07 On 11/07/2021 Spot Bond					0.00000	101.31412				0.00	0	0
Total HILB07 SPOT										0.00	0	0
Total For HILB07										0.00	0	0
HILB08 On 29/03/2023 Spot Bond					0.00000	101.62742				0.00	0	0
Total HILB08 SPOT										0.00	0	0
Total For HILB08										0.00	0	0
HILB09 On 29/03/2025 Spot Bond					0.00000	101.68191				0.00	0	0
Total HILB09 SPOT										0.00	0	0
Total For HILB09										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1C5U SPOT									0.00	0	0
Total For HM1C5U									0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1D4U SPOT									0.00	0	0
Total For HM1D4U									0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1D5U SPOT									0.00	0	0
Total For HM1D5U									0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1E4U SPOT									0.00	0	0
Total For HM1E4U									0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	107.75600	10.00000	107.72800			0.00	0	0
Total HPF04/JIBAR SPOT									0.00	0	0
Total For HPF04/JIBAR									0.00	0	0
HPF06 On 20/02/2020 Spot Bond					0.00000	100.37436			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF08 On 15/04/2019 Spot Bond					0.00000	101.34010			0.00	0	0
Total HPF08 SPOT									0.00	0	0
Total For HPF08									0.00	0	0
HPF09 On 15/04/2019 Spot Bond					0.00000	101.42309			0.00	0	0
Total HPF09 SPOT									0.00	0	0
Total For HPF09									0.00	0	0
HPF11 On 31/03/2023 Spot Bond					0.00000	101.51053			0.00	0	0
Total HPF11 SPOT									0.00	0	0
Total For HPF11									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			8.42000	105.91696	8.42000	105.89283		15,662,058,840,000.00	1,860,102,000	465,025,500	
Total HWAY20 SPOT								15,662,058,840,000.00	1,860,102,000	465,025,500	
Total For HWAY20								15,662,058,840,000.00	1,860,102,000	465,025,500	
HWAY2 On 31/07/2020 Spot Bond			100.00000	28.62611	100.00000	28.56206		0.00	0	0	
Total HWAY20/R207 SPOT								0.00	0	0	
Total For HWAY20/R207								0.00	0	0	
HWAY2 On 07/12/2023 Spot Bond			3.29000	285.41977	3.29000	285.35824		0.00	0	1,791,300,000	
Total HWAY23 SPOT								0.00	0	1,791,300,000	
Total For HWAY23								0.00	0	1,791,300,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2 On 07/12/2024 Spot Bond			3.45500	3.45500	3.45500	287.35576			0.00	0	0
Total HWAY24 SPOT									0.00	0	0
Total For HWAY24									0.00	0	0
HWAY3 On 28/02/2033 Spot Bond			3.33000	88.09332	3.33000	100.80771			0.00	0	0
Total HWAY33 SPOT									0.00	0	0
Total For HWAY33									0.00	0	0
HWAY3 On 31/07/2034 Spot Bond			10.40000	94.26080	10.40000	94.23441		1,656,120,960,000.00	159,242,400	2,859,810,600	
Total HWAY34 SPOT								1,656,120,960,000.00	159,242,400	2,859,810,600	
Total For HWAY34								1,656,120,960,000.00	159,242,400	2,859,810,600	
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.23935	100.00000	12.21197		0.00	0	0	
Total HWAY34/R208 SPOT								0.00	0	0	
Total For HWAY34/R208								0.00	0	0	
HWAY3 On 31/07/2035 Spot Bond			10.36000	94.34905	10.36000	94.32273		4,144,000,000,000.00	400,000,000	500,000,000	
Total HWAY35 SPOT								4,144,000,000,000.00	400,000,000	500,000,000	
Total For HWAY35								4,144,000,000,000.00	400,000,000	500,000,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.23925	100.00000	12.21186		0.00	0	0	
Total HWAY35/R209 SPOT								0.00	0	0	
Total For HWAY35/R209								0.00	0	0	
HWF08 On 15/07/2019 Spot Bond					0.00000	101.13281		0.00	0	0	
Total HWF08 SPOT								0.00	0	0	
Total For HWF08								0.00	0	0	
HWF09 On 19/09/2019 Spot Bond					0.00000	102.09215		0.00	0	0	
Total HWF09 SPOT								0.00	0	0	
Total For HWF09								0.00	0	0	
HWF10 On 30/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total HWF10U SPOT								0.00	0	0	
Total For HWF10U								0.00	0	0	
HWY02 On 25/11/2020 Spot Bond			10.00000	107.75600	10.00000	107.72800		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			2.37500	134.16915	2.41500	133.81424		47,489,596,550,000.00	19,995,619,600	121,485,672,400	
Total I2025 SPOT								17,489,596,550,000.00	19,995,619,600	121,485,672,400	
Total For I2025								17,489,596,550,000.00	19,995,619,600	121,485,672,400	
I2029 On 31/03/2029 Spot Bond			2.69000	101.12687	2.69000	101.10675		24,248,574,062,000.00	9,014,339,800	68,846,728,600	
Total I2029 SPOT								14,248,574,062,000.00	9,014,339,800	68,846,728,600	
Total For I2029								14,248,574,062,000.00	9,014,339,800	68,846,728,600	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2033 On 28/02/2033 Spot Bond			2.70000	105.22257	2.70000	105.20164			40,558,062,420,000.00	15,021,504,600	31,502,688,700
Total I2033 SPOT									10,558,062,420,000.00	15,021,504,600	31,502,688,700
Total For I2033									10,558,062,420,000.00	15,021,504,600	31,502,688,700
I2038 On 31/01/2038 Spot Bond			2.68500	128.40381	2.72000	127.68392			16,909,944,198,000.00	6,297,930,800	173,566,355,800
Total I2038 SPOT									16,909,944,198,000.00	6,297,930,800	173,566,355,800
Total For I2038									16,909,944,198,000.00	6,297,930,800	173,566,355,800
I2046 On 31/03/2046 Spot Bond			2.90000	119.32795	2.90000	119.30355			2,247,514,500,000.00	775,005,000	125,824,403,200
Total I2046 SPOT									2,247,514,500,000.00	775,005,000	125,824,403,200
Total For I2046									2,247,514,500,000.00	775,005,000	125,824,403,200
I2050 On 31/12/2050 Spot Bond			2.88000	126.80815	2.90000	126.24059			27,494,788,608,000.00	9,546,801,600	130,623,075,491
Total I2050 SPOT									27,494,788,608,000.00	9,546,801,600	130,623,075,491
Total For I2050									27,494,788,608,000.00	9,546,801,600	130,623,075,491
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB107U SPOT									0.00	0	0
Total For IB107U									0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL02U SPOT									0.00	0	0
Total For IBL02U									0.00	0	0
IBL100 On 24/05/2020 Spot Bond					0.00000	100.25088			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			8.94500	8.94500	8.94500	100.69225			0.00	0	0
Total IBL101 SPOT									0.00	0	0
Total For IBL101									0.00	0	0
IBL102 On 24/05/2022 Spot Bond					0.00000	100.75690			0.00	0	0
Total IBL102 SPOT									0.00	0	0
Total For IBL102									0.00	0	0
IBL103 On 08/06/2018 Spot Bond					0.00000	99.92253			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	8.70500	8.70500	101.13905			0.00	0	0
Total IBL104 SPOT									0.00	0	0
Total For IBL104									0.00	0	0
IBL106 On 06/08/2020 Spot Bond			8.28000	8.28000	8.28000	100.63182			0.00	0	0
Total IBL106 SPOT									0.00	0	0
Total For IBL106									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL108 On 22/11/2019 Spot Bond					0.00000	100.29235			0.00	0	0
Total IBL108 SPOT									0.00	0	0
Total For IBL108									0.00	0	0
IBL109 On 07/12/2023 Spot Bond			3.38500	284.12464	3.38500	284.06294			0.00	0	0
Total IBL109 SPOT									0.00	0	0
Total For IBL109									0.00	0	0
IBL110 On 07/03/2019 Spot Bond			8.12000	8.12000	8.12000	99.92959			0.00	0	0
Total IBL110 SPOT									0.00	0	0
Total For IBL110									0.00	0	0
IBL112 On 21/05/2020 Spot Bond					0.00000	100.31339			0.00	0	0
Total IBL112 SPOT									0.00	0	0
Total For IBL112									0.00	0	0
IBL113 On 21/05/2021 Spot Bond					0.00000	100.31338			0.00	0	0
Total IBL113 SPOT									0.00	0	0
Total For IBL113									0.00	0	0
IBL114 On 21/05/2022 Spot Bond					0.00000	100.32638			0.00	0	0
Total IBL114 SPOT									0.00	0	0
Total For IBL114									0.00	0	0
IBL115 On 21/05/2023 Spot Bond					0.00000	100.32195			0.00	0	0
Total IBL115 SPOT									0.00	0	0
Total For IBL115									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.85000	2.85000	2.85000	151.98463			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	107.75600	10.00000	107.72800			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			8.18500	8.18500	8.18500	103.52256	5,264,470,862,000.00	643,185,200	321,592,600		
Total IBL45 SPOT							5,264,470,862,000.00	643,185,200	321,592,600		
Total For IBL45							5,264,470,862,000.00	643,185,200	321,592,600		
IBL46 On 15/01/2020 Spot Bond			9.00000	9.00000	9.00000	100.21544	406,242,000,000.00	45,138,000	25,149,000		
Total IBL46 SPOT							406,242,000,000.00	45,138,000	25,149,000		
Total For IBL46							406,242,000,000.00	45,138,000	25,149,000		
IBL50 On 02/08/2020 Spot Bond			8.99000	103.28185	8.99000	103.25675		0.00	0	0	
Total IBL50 SPOT								0.00	0	0	
Total For IBL50								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL53 On 31/07/2018 Spot Bond					0.00000	100.78325			0.00	310,000,200	155,000,100
Total IBL53 SPOT									0.00	310,000,200	155,000,100
Total For IBL53									0.00	310,000,200	155,000,100
IBL55 On 31/07/2018 Spot Bond			7.96500	102.79877	7.96500	102.77662			0.00	0	0
Total IBL55 SPOT									0.00	0	0
Total For IBL55									0.00	0	0
IBL56 On 31/01/2019 Spot Bond					0.00000	100.85405			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			7.92500	103.58672	7.92500	103.56449			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			9.63000	105.72430	9.63000	105.69683		4,718,700,000,000.00		490,000,000	490,000,000
Total IBL60 SPOT								4,718,700,000,000.00		490,000,000	490,000,000
Total For IBL60								4,718,700,000,000.00		490,000,000	490,000,000
IBL61 On 31/03/2019 Spot Bond					0.00000	101.40661			0.00	0	0
Total IBL61 SPOT									0.00	0	0
Total For IBL61									0.00	0	0
IBL64 On 29/07/2019 Spot Bond					0.00000	100.73414			0.00	0	0
Total IBL64 SPOT									0.00	0	0
Total For IBL64									0.00	0	0
IBL65 On 29/07/2021 Spot Bond					0.00000	100.80269			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			3.58000	148.27496	3.58000	148.24177			0.00	0	9,000,000
Total IBL67 SPOT									0.00	0	9,000,000
Total For IBL67									0.00	0	9,000,000
IBL68 On 29/06/2018 Spot Bond					0.00000	101.52400			0.00	0	0
Total IBL68 SPOT									0.00	0	0
Total For IBL68									0.00	0	0
IBL69U On 22/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL69U SPOT									0.00	0	0
Total For IBL69U									0.00	0	0
IBL73 On 19/08/2018 Spot Bond					0.00000	100.40490			0.00	0	0
Total IBL73 SPOT									0.00	0	0
Total For IBL73									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL75 On 19/08/2020 Spot Bond					0.00000	101.33345			0.00	0	0
Total IBL75 SPOT									0.00	0	0
Total For IBL75									0.00	0	0
IBL76 On 25/11/2018 Spot Bond					0.00000	100.48213			0.00	2,000,000,000	1,000,000,000
Total IBL76 SPOT									0.00	2,000,000,000	1,000,000,000
Total For IBL76									0.00	2,000,000,000	1,000,000,000
IBL77 On 25/11/2020 Spot Bond					0.00000	100.89757			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			9.68000	101.55723	9.68000	101.53115			0.00	0	1,140,000
Total IBL78 SPOT									0.00	0	1,140,000
Total For IBL78									0.00	0	1,140,000
IBL79 On 27/01/2019 Spot Bond			7.75500	104.92754	7.75500	104.90548			0.00	0	0
Total IBL79 SPOT									0.00	0	0
Total For IBL79									0.00	0	0
IBL80U On 02/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL80U SPOT									0.00	0	0
Total For IBL80U									0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL81U SPOT									0.00	0	0
Total For IBL81U									0.00	0	0
IBL82 On 29/01/2019 Spot Bond					0.00000	101.03815			0.00	0	0
Total IBL82 SPOT									0.00	0	0
Total For IBL82									0.00	0	0
IBL83 On 22/03/2019 Spot Bond					0.00000	101.78110			0.00	0	0
Total IBL83 SPOT									0.00	0	0
Total For IBL83									0.00	0	0
IBL84U On 21/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL84U SPOT									0.00	0	0
Total For IBL84U									0.00	0	0
IBL85 On 20/05/2019 Spot Bond					0.00000	100.83079			0.00	0	630,000,000
Total IBL85 SPOT									0.00	0	630,000,000
Total For IBL85									0.00	0	630,000,000
IBL86 On 20/05/2021 Spot Bond					0.00000	101.49996			0.00	0	0
Total IBL86 SPOT									0.00	0	0
Total For IBL86									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL87 On 20/05/2019 Spot Bond			8.05500	101.94727	8.05500	101.92539				0.00	0	0
Total IBL87 SPOT										0.00	0	0
Total For IBL87										0.00	0	0
IBL88 On 20/05/2021 Spot Bond			9.11000	103.51515	9.11000	103.49010				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	18.84603	100.00000	18.80455				0.00	0	0
Total IBL88/R208 SPOT										0.00	0	0
Total For IBL88/R208										0.00	0	0
IBL89 On 26/05/2021 Spot Bond					0.00000	100.17274				0.00	0	0
Total IBL89 SPOT										0.00	0	0
Total For IBL89										0.00	0	0
IBL90U On 20/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL90U SPOT										0.00	0	0
Total For IBL90U										0.00	0	0
IBL91 On 02/06/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total IBL91 SPOT										0.00	0	0
Total For IBL91										0.00	0	0
IBL92 On 12/01/2020 Spot Bond					0.00000	101.25406				0.00	0	0
Total IBL92 SPOT										0.00	0	0
Total For IBL92										0.00	0	0
IBL93 On 31/08/2018 Spot Bond					0.00000	100.19052				0.00	0	0
Total IBL93 SPOT										0.00	0	0
Total For IBL93										0.00	0	0
IBL94 On 06/09/2019 Spot Bond					0.00000	100.07334				0.00	0	0
Total IBL94 SPOT										0.00	0	0
Total For IBL94										0.00	0	0
IBL95 On 12/09/2021 Spot Bond					0.00000	101.38588				0.00	5,000,000,000	2,500,000,000
Total IBL95 SPOT										0.00	5,000,000,000	2,500,000,000
Total For IBL95										0.00	5,000,000,000	2,500,000,000
IBL96 On 21/09/2019 Spot Bond					0.00000	101.76809				0.00	0	0
Total IBL96 SPOT										0.00	0	0
Total For IBL96										0.00	0	0
IBL97 On 03/10/2019 Spot Bond					0.00000	101.43281				0.00	0	0
Total IBL97 SPOT										0.00	0	0
Total For IBL97										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL98 On 03/10/2023 Spot Bond					0.00000	102.13118				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			7.92500	102.46716	7.92500	102.44540				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	11.52897	100.00000	11.50318				0.00	0	0
Total IDC02U SPOT										0.00	0	0
Total For IDC02U										0.00	0	0
IDCC01 On 06/12/2018 Spot Bond					0.00000	99.96001				0.00	0	0
Total IDCC01 SPOT										0.00	0	0
Total For IDCC01										0.00	0	0
IDCC02 On 26/04/2019 Spot Bond					0.00000	100.85055				0.00	0	0
Total IDCC02 SPOT										0.00	0	0
Total For IDCC02										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond					0.00000	101.05754				0.00	0	0
Total IDCG02 SPOT										0.00	0	0
Total For IDCG02										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			8.61000	100.41662	8.61000	100.39350				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond					0.00000	100.85397				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			10.08000	97.82990	10.08000	97.80377				0.00	0	120,800,000
Total IDCG06 SPOT										0.00	0	120,800,000
Total For IDCG06										0.00	0	120,800,000
IDCG07 On 13/11/2020 Spot Bond					0.00000	100.49282				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			11.28000	100.65552	11.28000	100.62488				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCG09 On 05/12/2019 Spot Bond					0.00000	99.97820				0.00	0	0
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond					0.00000	99.97768				0.00	0	0
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			10.48000	101.77195	10.48000	101.74339				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.90326				0.00	400,000,000	207,000,000
Total IDCG12 SPOT										0.00	400,000,000	207,000,000
Total For IDCG12										0.00	400,000,000	207,000,000
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.93068				0.00	0	0
Total IDCG13 SPOT										0.00	0	0
Total For IDCG13										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	100.52077				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.96627				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	5.52568	100.00000	5.51346				0.00	0	0
Total IDCP2U SPOT										0.00	0	0
Total For IDCP2U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.78000	99.58994	8.78000	99.56643				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			7.76000	103.76079	7.76000	103.73921				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN277U SPOT									0.00	0	0
Total For IN277U									0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN281U SPOT									0.00	0	0
Total For IN281U									0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN286U SPOT									0.00	0	0
Total For IN286U									0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN289U SPOT									0.00	0	0
Total For IN289U									0.00	0	0
IN302U On 28/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN302U SPOT									0.00	0	0
Total For IN302U									0.00	0	0
IN303U On 01/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN303U SPOT									0.00	0	0
Total For IN303U									0.00	0	0
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN304U SPOT									0.00	0	0
Total For IN304U									0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN306U SPOT									0.00	0	0
Total For IN306U									0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN313U SPOT									0.00	0	0
Total For IN313U									0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN327U SPOT									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN342U SPOT									0.00	0	0
Total For IN342U									0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN343U SPOT									0.00	0	0
Total For IN343U									0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN345U SPOT									0.00	0	0
Total For IN345U									0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN347U SPOT									0.00	0	0
Total For IN347U									0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN355U SPOT									0.00	0	0
Total For IN355U									0.00	0	0
IN359U On 01/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN359U SPOT									0.00	0	0
Total For IN359U									0.00	0	0
IN366U On 16/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN366U SPOT									0.00	0	0
Total For IN366U									0.00	0	0
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN367U SPOT									0.00	0	0
Total For IN367U									0.00	0	0
IN374U On 13/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN374U SPOT									0.00	0	0
Total For IN374U									0.00	0	0
ING196 On 30/06/2027 Spot Bond					0.00000	75.78758			0.00	0	0
Total ING196 SPOT									0.00	0	0
Total For ING196									0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	107.75600	10.00000	107.72800			0.00	0	0
Total ING211/JIBAR SPOT									0.00	0	0
Total For ING211/JIBAR									0.00	0	0
ING228 On 22/09/2018 Spot Bond					0.00000	101.95211			0.00	0	0
Total ING228 SPOT									0.00	0	0
Total For ING228									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING232 On 04/10/2018 Spot Bond					0.00000	100.00000			0.00	0	0
Total ING232 SPOT									0.00	0	0
Total For ING232									0.00	0	0
ING335 On 15/08/2019 Spot Bond					0.00000	100.76222			0.00	0	0
Total ING335 SPOT									0.00	0	0
Total For ING335									0.00	0	0
ING360 On 22/09/2022 Spot Bond					0.00000	101.99268			0.00	0	0
Total ING360 SPOT									0.00	0	0
Total For ING360									0.00	0	0
ING362 On 24/02/2021 Spot Bond					0.00000	100.07241			0.00	0	0
Total ING362 SPOT									0.00	0	0
Total For ING362									0.00	0	0
ING370 On 29/01/2019 Spot Bond					0.00000	100.78278			0.00	0	0
Total ING370 SPOT									0.00	0	0
Total For ING370									0.00	0	0
ING371 On 31/01/2020 Spot Bond					0.00000	100.80633			0.00	0	0
Total ING371 SPOT									0.00	0	0
Total For ING371									0.00	0	0
ING375 On 24/02/2023 Spot Bond					0.00000	100.86341			0.00	0	0
Total ING375 SPOT									0.00	0	0
Total For ING375									0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	100.68886			0.00	0	0
Total INLV01 SPOT									0.00	0	0
Total For INLV01									0.00	0	0
INLV02 On 20/10/2020 Spot Bond					0.00000	102.25613			0.00	120,000,000	120,000,000
Total INLV02 SPOT									0.00	120,000,000	120,000,000
Total For INLV02									0.00	120,000,000	120,000,000
INLV03 On 11/02/2021 Spot Bond					0.00000	100.85616			0.00	0	0
Total INLV03 SPOT									0.00	0	0
Total For INLV03									0.00	0	0
INLV04 On 11/02/2021 Spot Bond			11.41000	107.05124	11.41000	107.01843		3,194,800,000,000.00	0.00	280,000,000	140,000,000
Total INLV04 SPOT								3,194,800,000,000.00	0.00	280,000,000	140,000,000
Total For INLV04								3,194,800,000,000.00	0.00	280,000,000	140,000,000
INLV05 On 22/03/2023 Spot Bond					0.00000	102.74087			0.00	0	0
Total INLV05 SPOT									0.00	0	0
Total For INLV05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF01/J On 25/11/2020 Spot Bond			10.00000	107.75600	10.00000	107.72800			0.00	0	0
Total IPF01/JIBAR SPOT									0.00	0	0
Total For IPF01/JIBAR									0.00	0	0
IPF08 On 01/07/2018 Spot Bond					0.00000	101.44805			0.00	0	0
Total IPF08 SPOT									0.00	0	0
Total For IPF08									0.00	0	0
IPF09 On 01/07/2019 Spot Bond					0.00000	101.82467			0.00	0	0
Total IPF09 SPOT									0.00	0	0
Total For IPF09									0.00	0	0
IPF11 On 15/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF11 SPOT									0.00	0	0
Total For IPF11									0.00	0	0
IPF13 On 04/12/2020 Spot Bond					0.00000	99.99988			0.00	0	0
Total IPF13 SPOT									0.00	0	0
Total For IPF13									0.00	0	0
IPF14 On 17/12/2018 Spot Bond					0.00000	102.10040			0.00	0	0
Total IPF14 SPOT									0.00	0	0
Total For IPF14									0.00	0	0
IPF15 On 17/12/2020 Spot Bond					0.00000	102.22991			0.00	0	0
Total IPF15 SPOT									0.00	0	0
Total For IPF15									0.00	0	0
IPF16 On 17/12/2021 Spot Bond					0.00000	101.92265			0.00	0	0
Total IPF16 SPOT									0.00	0	0
Total For IPF16									0.00	0	0
IPF17 On 22/12/2020 Spot Bond					0.00000	101.79101			0.00	0	0
Total IPF17 SPOT									0.00	0	0
Total For IPF17									0.00	0	0
IPF18 On 22/12/2021 Spot Bond					0.00000	101.81118			0.00	0	0
Total IPF18 SPOT									0.00	0	0
Total For IPF18									0.00	0	0
IPF19 On 22/12/2022 Spot Bond					0.00000	101.83136			0.00	0	0
Total IPF19 SPOT									0.00	0	0
Total For IPF19									0.00	0	0
IPF20 On 17/03/2020 Spot Bond					0.00000	101.83443			0.00	0	0
Total IPF20 SPOT									0.00	0	0
Total For IPF20									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF21 On 17/03/2022 Spot Bond					0.00000	101.90172			0.00	0	0
Total IPF21 SPOT									0.00	0	0
Total For IPF21									0.00	0	0
IPF22 On 14/06/2022 Spot Bond					0.00000	102.01952			0.00	0	0
Total IPF22 SPOT									0.00	0	0
Total For IPF22									0.00	0	0
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF23U SPOT									0.00	0	0
Total For IPF23U									0.00	0	0
IPF24 On 05/02/2023 Spot Bond					0.00000	100.66878			0.00	0	0
Total IPF24 SPOT									0.00	0	0
Total For IPF24									0.00	0	0
IPFC18 On 26/07/2018 Spot Bond					0.00000	100.78588			0.00	0	0
Total IPFC18 SPOT									0.00	0	0
Total For IPFC18									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.33500	100.48760	9.33500	100.46270			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					0.00000	100.27008			0.00	0	0
Total IPL11 SPOT									0.00	0	0
Total For IPL11									0.00	0	0
IPL8 On 10/10/2020 Spot Bond					0.00000	101.71756			0.00	0	50,359,900
Total IPL8 SPOT									0.00	0	50,359,900
Total For IPL8									0.00	0	50,359,900
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					0.00000	100.53761			0.00	0	0
Total IPL9 SPOT									0.00	0	0
Total For IPL9									0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.94758	2.75000	100.93997			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			5.96000	141.92019	5.96000	141.87954			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV025 On 12/09/2019 Spot Bond					0.00000	100.46080			0.00	0	30,000,000
Total IV025 SPOT									0.00	0	30,000,000
Total For IV025									0.00	0	30,000,000
IV026 On 27/09/2019 Spot Bond					0.00000	101.09091			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			4.41500	4.41500	4.41500	118.45829			0.00	0	1,000,000,000
Total IV030 SPOT									0.00	0	1,000,000,000
Total For IV030									0.00	0	1,000,000,000
IV030A On 31/01/2025 Spot Bond			4.41500	4.41500	4.41500	118.45829			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0
IV031 On 11/03/2020 Spot Bond					0.00000	99.82157			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV032 On 14/08/2018 Spot Bond					0.00000	100.84898			0.00	0	0
Total IV032 SPOT									0.00	0	0
Total For IV032									0.00	0	0
IV033 On 11/02/2021 Spot Bond					0.00000	101.31071			0.00	0	0
Total IV033 SPOT									0.00	0	0
Total For IV033									0.00	0	0
IV034 On 11/02/2021 Spot Bond			11.31000	106.51024	11.31000	106.47788		1,357,200,000,000.00	120,000,000	60,000,000	
Total IV034 SPOT								1,357,200,000,000.00	120,000,000	60,000,000	
Total For IV034								1,357,200,000,000.00	120,000,000	60,000,000	
IV035 On 07/04/2022 Spot Bond					0.00000	106.94607			0.00	0	0
Total IV035 SPOT									0.00	0	0
Total For IV035									0.00	0	0
IV036 On 22/07/2021 Spot Bond					0.00000	101.29148			0.00	0	0
Total IV036 SPOT									0.00	0	0
Total For IV036									0.00	0	0
IV038 On 23/09/2021 Spot Bond					0.00000	102.29587			0.00	0	0
Total IV038 SPOT									0.00	0	0
Total For IV038									0.00	0	0
IV039 On 31/01/2022 Spot Bond			5.03000	5.03000	5.03000	141.12521			0.00	0	0
Total IV039 SPOT									0.00	0	0
Total For IV039									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV040 On 29/09/2021 Spot Bond					0.00000	105.39496			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			11.66000	103.00513	11.66000	102.97340			0.00	0	0
Total IV041 SPOT									0.00	0	0
Total For IV041									0.00	0	0
IV042 On 18/11/2021 Spot Bond					0.00000	100.51862			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			11.55000	11.55000	11.55000	103.11251		693,000,000,000.00	60,000,000	30,000,000	
Total IV043 SPOT								693,000,000,000.00	60,000,000	30,000,000	
Total For IV043								693,000,000,000.00	60,000,000	30,000,000	
IV044 On 31/01/2022 Spot Bond					0.00000	101.06594			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			4.78000	142.35940	4.78000	142.32290			0.00	0	0
Total IV045 SPOT									0.00	0	0
Total For IV045									0.00	0	0
IV046 On 21/06/2022 Spot Bond					0.00000	102.25439			0.00	0	0
Total IV046 SPOT									0.00	0	0
Total For IV046									0.00	0	0
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV100U SPOT									0.00	0	0
Total For IV100U									0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV115U SPOT									0.00	0	0
Total For IV115U									0.00	0	0
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV118U SPOT									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IV19A On 31/03/2028 Spot Bond			4.66000	158.07343	4.66000	158.03362				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
IVA728 On 31/05/2018 Spot Bond			7.25000	7.25000	7.25000	7.25000				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			7.25000	7.25000	7.25000	99.84135				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			7.25000	7.25000	7.25000	99.70294				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			7.25000	7.25000	7.25000	99.56491				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			7.30000	7.30000	7.30000	99.44312				0.00	0	0
Total IVA733 SPOT										0.00	0	0
Total For IVA733										0.00	0	0
IVA734 On 12/07/2018 Spot Bond			7.30000	7.30000	7.30000	99.14733				0.00	0	0
Total IVA734 SPOT										0.00	0	0
Total For IVA734										0.00	0	0
IVA736 On 25/07/2018 Spot Bond			7.30000	7.30000	7.30000	98.89241				0.00	0	0
Total IVA736 SPOT										0.00	0	0
Total For IVA736										0.00	0	0
IVA831 On 03/08/2018 Spot Bond			7.40000	7.40000	7.40000	98.69933				0.00	0	0
Total IVA831 SPOT										0.00	0	0
Total For IVA831										0.00	0	0
IVA833 On 16/08/2018 Spot Bond			7.40000	7.40000	7.40000	98.44325				0.00	0	0
Total IVA833 SPOT										0.00	0	0
Total For IVA833										0.00	0	0
IVA852 On 23/08/2018 Spot Bond			7.40000	7.40000	7.40000	98.30591				0.00	0	0
Total IVA852 SPOT										0.00	0	0
Total For IVA852										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA853 On 06/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			250,000,000,000,000.00	22,500,000,000	22,500,000,000
Total IVA853 SPOT									50,000,000,000,000.00	22,500,000,000	22,500,000,000
Total For IVA853									50,000,000,000,000.00	22,500,000,000	22,500,000,000
IVC005 On 25/11/2020 Spot Bond			10.00000	107.75600	10.00000	107.72800			0.00	0	0
Total IVC005/JIBAR SPOT									0.00	0	0
Total For IVC005/JIBAR									0.00	0	0
IVC027 On 03/04/2019 Spot Bond					0.00000	101.47839			0.00	0	0
Total IVC027 SPOT									0.00	0	0
Total For IVC027									0.00	0	0
IVC033 On 30/06/2019 Spot Bond					0.00000	101.45150			0.00	0	0
Total IVC033 SPOT									0.00	0	0
Total For IVC033									0.00	0	0
IVC034 On 30/06/2021 Spot Bond					0.00000	101.48527			0.00	0	0
Total IVC034 SPOT									0.00	0	0
Total For IVC034									0.00	0	0
IVC035 On 30/06/2019 Spot Bond					0.00000	99.03688			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			8.52500	104.37218	8.52500	104.34812			0.00	0	0
Total IVC036 SPOT									0.00	0	0
Total For IVC036									0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	49.48985	100.00000	49.37911			0.00	0	0
Total IVC037 SPOT									0.00	0	0
Total For IVC037									0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC038 SPOT									0.00	0	0
Total For IVC038									0.00	0	0
IVC040 On 24/07/2021 Spot Bond			9.18000	103.84284	9.18000	103.81710			0.00	0	0
Total IVC040 SPOT									0.00	0	0
Total For IVC040									0.00	0	0
IVC049 On 21/11/2019 Spot Bond					0.00000	100.33968			0.00	0	0
Total IVC049 SPOT									0.00	0	0
Total For IVC049									0.00	0	0
IVC055 On 26/03/2020 Spot Bond					0.00000	101.77423			0.00	0	0
Total IVC055 SPOT									0.00	0	0
Total For IVC055									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC060 On 31/07/2018 Spot Bond					0.00000	100.84947				0.00	0	0
Total IVC060 SPOT										0.00	0	0
Total For IVC060										0.00	0	0
IVC061 On 01/07/2018 Spot Bond					0.00000	101.52655				0.00	0	0
Total IVC061 SPOT										0.00	0	0
Total For IVC061										0.00	0	0
IVC063 On 07/08/2020 Spot Bond					0.00000	100.71725				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC065 On 10/09/2018 Spot Bond					0.00000	99.83943				0.00	0	0
Total IVC065 SPOT										0.00	0	0
Total For IVC065										0.00	0	0
IVC070 On 20/01/2019 Spot Bond					0.00000	101.51854				0.00	0	0
Total IVC070 SPOT										0.00	0	0
Total For IVC070										0.00	0	0
IVC075 On 21/04/2019 Spot Bond					0.00000	101.05887				0.00	0	0
Total IVC075 SPOT										0.00	0	0
Total For IVC075										0.00	0	0
IVC081 On 14/07/2019 Spot Bond					0.00000	101.21725				0.00	0	0
Total IVC081 SPOT										0.00	0	0
Total For IVC081										0.00	0	0
IVC092 On 24/11/2019 Spot Bond					0.00000	100.27437				0.00	0	0
Total IVC092 SPOT										0.00	0	0
Total For IVC092										0.00	0	0
IVC093 On 24/11/2018 Spot Bond					0.00000	100.26254				0.00	0	0
Total IVC093 SPOT										0.00	0	0
Total For IVC093										0.00	0	0
IVC094 On 06/12/2021 Spot Bond			10.03000	102.19906	10.03000	102.17159				0.00	0	0
Total IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0
IVC097 On 29/06/2021 Spot Bond					0.00000	101.69036				0.00	0	0
Total IVC097 SPOT										0.00	0	0
Total For IVC097										0.00	0	0
IVC098 On 14/06/2018 Spot Bond			7.92500	99.80497	7.92500	104.25863				0.00	0	0
Total IVC098 SPOT										0.00	0	0
Total For IVC098										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC102 On 31/01/2020 Spot Bond					0.00000	100.94372				0.00	0	0
Total IVC102 SPOT										0.00	0	0
Total For IVC102										0.00	0	0
IVC103 On 29/06/2021 Spot Bond					0.00000	101.71771				0.00	0	0
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC105 On 08/03/2020 Spot Bond					0.00000	99.90765				0.00	0	0
Total IVC105 SPOT										0.00	0	0
Total For IVC105										0.00	0	0
IVC106 On 13/03/2020 Spot Bond					0.00000	99.79299				0.00	0	0
Total IVC106 SPOT										0.00	0	0
Total For IVC106										0.00	0	0
IVC107 On 29/06/2021 Spot Bond					0.00000	101.69948				0.00	0	0
Total IVC107 SPOT										0.00	0	0
Total For IVC107										0.00	0	0
IVC108 On 29/07/2019 Spot Bond					0.00000	100.91633				0.00	0	0
Total IVC108 SPOT										0.00	0	0
Total For IVC108										0.00	0	0
IVC109 On 19/05/2021 Spot Bond					0.00000	100.36337				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			9.68000	100.66823	9.68000	100.64237				0.00	0	0
Total IVC110 SPOT										0.00	0	0
Total For IVC110										0.00	0	0
IVC111 On 19/05/2020 Spot Bond					0.00000	100.32570				0.00	0	0
Total IVC111 SPOT										0.00	0	0
Total For IVC111										0.00	0	0
IVC113 On 26/08/2018 Spot Bond					0.00000	100.16705				0.00	0	0
Total IVC113 SPOT										0.00	0	0
Total For IVC113										0.00	0	0
IVC114 On 14/09/2021 Spot Bond					0.00000	102.12025				0.00	0	0
Total IVC114 SPOT										0.00	0	0
Total For IVC114										0.00	0	0
IVC116 On 16/08/2020 Spot Bond					0.00000	100.49060				0.00	0	0
Total IVC116 SPOT										0.00	0	0
Total For IVC116										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC119 On 21/02/2019 Spot Bond					0.00000	100.33398				0.00	0	0
Total IVC119 SPOT										0.00	0	0
Total For IVC119										0.00	0	0
IVC120 On 01/07/2018 Spot Bond					0.00000	101.53580				0.00	0	0
Total IVC120 SPOT										0.00	0	0
Total For IVC120										0.00	0	0
IVC121 On 22/09/2018 Spot Bond					0.00000	101.81101				0.00	0	0
Total IVC121 SPOT										0.00	0	0
Total For IVC121										0.00	0	0
IVC122 On 20/01/2020 Spot Bond					0.00000	101.46932				0.00	0	0
Total IVC122 SPOT										0.00	0	0
Total For IVC122										0.00	0	0
IVC124 On 17/09/2018 Spot Bond					0.00000	101.94374				0.00	0	0
Total IVC124 SPOT										0.00	0	0
Total For IVC124										0.00	0	0
IVC126 On 30/04/2019 Spot Bond					0.00000	100.86417				0.00	0	0
Total IVC126 SPOT										0.00	0	0
Total For IVC126										0.00	0	0
IVC127 On 27/12/2018 Spot Bond					0.00000	101.60870				0.00	0	0
Total IVC127 SPOT										0.00	0	0
Total For IVC127										0.00	0	0
IVC128 On 23/03/2019 Spot Bond					0.00000	101.68939				0.00	0	0
Total IVC128 SPOT										0.00	0	0
Total For IVC128										0.00	0	0
IVC129 On 26/03/2019 Spot Bond					0.00000	101.59307				0.00	0	0
Total IVC129 SPOT										0.00	0	0
Total For IVC129										0.00	0	0
IVC130 On 23/04/2019 Spot Bond					0.00000	101.00531				0.00	0	0
Total IVC130 SPOT										0.00	0	0
Total For IVC130										0.00	0	0
IVC131 On 08/05/2019 Spot Bond					0.00000	100.66776				0.00	0	0
Total IVC131 SPOT										0.00	0	0
Total For IVC131										0.00	0	0
IVC132 On 31/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			850,000,000,000,000.00	18,500,000,000	18,500,000,000	
Total IVC132 SPOT									850,000,000,000,000.00	18,500,000,000	18,500,000,000	
Total For IVC132									850,000,000,000,000.00	18,500,000,000	18,500,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC68U SPOT									0.00	0	0
Total For IVC68U									0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC80U SPOT									0.00	0	0
Total For IVC80U									0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC84U SPOT									0.00	0	0
Total For IVC84U									0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC85U SPOT									0.00	0	0
Total For IVC85U									0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC91U SPOT									0.00	0	0
Total For IVC91U									0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC95U SPOT									0.00	0	0
Total For IVC95U									0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC96U SPOT									0.00	0	0
Total For IVC96U									0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC99U SPOT									0.00	0	0
Total For IVC99U									0.00	0	0
IVF41U On 16/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVF41U SPOT									0.00	0	0
Total For IVF41U									0.00	0	0
IVF47U On 16/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVF47U SPOT									0.00	0	0
Total For IVF47U									0.00	0	0
IVS01U On 23/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVS01U SPOT									0.00	0	0
Total For IVS01U									0.00	0	0
JAS01 On 31/01/2019 Spot Bond					0.00000	100.98143			0.00	0	0
Total JAS01 SPOT									0.00	0	0
Total For JAS01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
KAP002 On 13/06/2019 Spot Bond					0.00000	99.79205				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP003 On 06/06/2019 Spot Bond					0.00000	99.95418				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					0.00000	101.63565				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					0.00000	101.68124				0.00	300,000,000	150,000,000
Total KAP006 SPOT										0.00	300,000,000	150,000,000
Total For KAP006										0.00	300,000,000	150,000,000
KAP007 On 26/10/2021 Spot Bond			9.23000	103.94818	9.23000	103.92255				0.00	0	0
Total KAP007 SPOT										0.00	0	0
Total For KAP007										0.00	0	0
KAP008 On 28/11/2019 Spot Bond					0.00000	100.79022				0.00	0	0
Total KAP008 SPOT										0.00	0	0
Total For KAP008										0.00	0	0
KAP009 On 24/05/2020 Spot Bond					0.00000	100.26707				0.00	0	0
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP010 On 15/09/2020 Spot Bond					0.00000	102.61307				0.00	0	0
Total KAP010 SPOT										0.00	0	0
Total For KAP010										0.00	0	0
KAP012 On 01/12/2022 Spot Bond					0.00000	100.06781				0.00	0	0
Total KAP012 SPOT										0.00	0	0
Total For KAP012										0.00	0	0
KAP04U On 01/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total KAP04U SPOT										0.00	0	0
Total For KAP04U										0.00	0	0
KAP11 On 24/10/2022 Spot Bond					0.00000	101.01135				0.00	0	0
Total KAP11 SPOT										0.00	0	0
Total For KAP11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB009 On 05/08/2020 Spot Bond					0.00000	100.83120			0.00	0	0
Total KSB009 SPOT									0.00	0	0
Total For KSB009									0.00	0	0
KST01 On 12/07/2020 Spot Bond					0.00000	101.33029			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			9.87000	123.20726	9.87000	123.17501		381,696,588,000.00		38,672,400	9,668,100
Total KW01 SPOT								381,696,588,000.00		38,672,400	9,668,100
Total For KW01								381,696,588,000.00		38,672,400	9,668,100
LBK05 On 28/02/2019 Spot Bond					0.00000	99.89852			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK08 On 30/10/2019 Spot Bond					0.00000	100.92012			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LBK08/JIBAR On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LBK08/JIBAR SPOT									0.00	0	0
Total For LBK08/JIBAR									0.00	0	0
LBK11 On 28/11/2019 Spot Bond			9.57000	100.27192	9.57000	100.24645			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK11/R207 On 28/11/2019 Spot Bond			9.62000	100.20447	9.62000	100.17888			0.00	0	0
Total LBK11/R207 SPOT									0.00	0	0
Total For LBK11/R207									0.00	0	0
LBK12U On 25/02/2020 Spot Bond			9.71000	102.65384	9.71000	102.62696			0.00	0	0
Total LBK12U SPOT									0.00	0	0
Total For LBK12U									0.00	0	0
LBK15 On 12/10/2021 Spot Bond					0.00000	101.44811			0.00	0	0
Total LBK15 SPOT									0.00	0	0
Total For LBK15									0.00	0	0
LBK16 On 30/11/2019 Spot Bond					0.00000	100.02698			0.00	0	0
Total LBK16 SPOT									0.00	0	0
Total For LBK16									0.00	0	0
LBK17 On 22/03/2020 Spot Bond					0.00000	102.93041			0.00	0	0
Total LBK17 SPOT									0.00	0	0
Total For LBK17									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK18 On 22/03/2022 Spot Bond					0.00000	104.34304			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			9.73000	101.44771	9.73000	101.42124			0.00	0	2,500,000,000
Total LBK20 SPOT									0.00	0	2,500,000,000
Total For LBK20									0.00	0	2,500,000,000
LBK21 On 04/09/2018 Spot Bond					0.00000	99.98760			0.00	0	0
Total LBK21 SPOT									0.00	0	0
Total For LBK21									0.00	0	0
LBK22 On 04/09/2020 Spot Bond					0.00000	100.20315			0.00	0	0
Total LBK22 SPOT									0.00	0	0
Total For LBK22									0.00	0	0
LBK23 On 05/09/2022 Spot Bond					0.00000	99.97635			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			9.93000	103.21360	9.93000	103.18628			0.00	0	4,000,000,000
Total LBK24 SPOT									0.00	0	4,000,000,000
Total For LBK24									0.00	0	4,000,000,000
LBK25 On 25/03/2019 Spot Bond					0.00000	101.66948			0.00	0	0
Total LBK25 SPOT									0.00	0	0
Total For LBK25									0.00	0	0
LBK26 On 23/03/2021 Spot Bond					0.00000	101.74718			0.00	0	0
Total LBK26 SPOT									0.00	0	0
Total For LBK26									0.00	0	0
LBK27 On 23/03/2023 Spot Bond					0.00000	101.87852			0.00	220,000,000	110,000,000
Total LBK27 SPOT									0.00	220,000,000	110,000,000
Total For LBK27									0.00	220,000,000	110,000,000
LBK28 On 15/05/2028 Spot Bond			10.73500	99.56531	10.73500	99.53702			0.00	0	1,000,000,000
Total LBK28 SPOT									0.00	0	1,000,000,000
Total For LBK28									0.00	0	1,000,000,000
LGL04 On 14/08/2020 Spot Bond			9.27000	102.58143	9.27000	102.55576		110,617,056,000.00		11,932,800	585,563,200
Total LGL04 SPOT								110,617,056,000.00		11,932,800	585,563,200
Total For LGL04								110,617,056,000.00		11,932,800	585,563,200
LGL05 On 12/12/2021 Spot Bond					0.00000	100.99815			0.00	0	0
Total LGL05 SPOT									0.00	0	0
Total For LGL05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL06 On 04/10/2022 Spot Bond			9.78000	103.15508	9.78000	103.12818			0.00	0	2,503,100,000
Total LGL06 SPOT									0.00	0	2,503,100,000
Total For LGL06									0.00	0	2,503,100,000
LGL07 On 04/10/2022 Spot Bond					0.00000	102.39287			0.00	0	32,000,000
Total LGL07 SPOT									0.00	0	32,000,000
Total For LGL07									0.00	0	32,000,000
LGL08 On 28/02/2023 Spot Bond					0.00000	101.70130			0.00	0	0
Total LGL08 SPOT									0.00	0	0
Total For LGL08									0.00	0	0
LGL09 On 28/08/2024 Spot Bond					0.00000	101.81147			0.00	0	0
Total LGL09 SPOT									0.00	0	0
Total For LGL09									0.00	0	0
LHC04U On 21/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC04U SPOT									0.00	0	0
Total For LHC04U									0.00	0	0
LHL17 On 14/11/2018 Spot Bond					0.00000	101.79537			0.00	0	0
Total LHL17 SPOT									0.00	0	0
Total For LHL17									0.00	0	0
LHL18 On 14/11/2018 Spot Bond			9.75500	102.23367	9.75500	102.20750			0.00	0	0
Total LHL18 SPOT									0.00	0	0
Total For LHL18									0.00	0	0
LHL19 On 14/11/2019 Spot Bond			13.57000	101.75723	13.57000	101.72093			0.00	0	0
Total LHL19 SPOT									0.00	0	0
Total For LHL19									0.00	0	0
LHL26 On 13/11/2020 Spot Bond					0.00000	100.74321			0.00	0	0
Total LHL26 SPOT									0.00	0	0
Total For LHL26									0.00	0	0
LHL27 On 13/02/2021 Spot Bond					0.00000	100.65843			0.00	0	0
Total LHL27 SPOT									0.00	0	0
Total For LHL27									0.00	0	0
LHL28 On 13/02/2022 Spot Bond					0.00000	100.73699			0.00	0	0
Total LHL28 SPOT									0.00	0	0
Total For LHL28									0.00	0	0
LOM01 On 25/11/2019 Spot Bond					0.00000	102.69123			0.00	0	0
Total LOM01 SPOT									0.00	0	0
Total For LOM01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LRFA2 On 20/11/2019 Spot Bond					0.00000	100.32595				0.00	0	0
Total LRFA2 SPOT										0.00	0	0
Total For LRFA2										0.00	0	0
LRFB2 On 20/11/2019 Spot Bond					0.00000	100.96881				0.00	0	0
Total LRFB2 SPOT										0.00	0	0
Total For LRFB2										0.00	0	0
LRFC2 On 20/11/2019 Spot Bond					0.00000	100.36839				0.00	0	0
Total LRFC2 SPOT										0.00	0	0
Total For LRFC2										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond					0.00000	102.10154				0.00	0	0
Total MAQ0A3 SPOT										0.00	0	0
Total For MAQ0A3										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond					0.00000	102.18075				0.00	0	0
Total MAQ0A4 SPOT										0.00	0	0
Total For MAQ0A4										0.00	0	0
MAQ0J On 28/02/2020 Spot Bond					0.00000	102.00893				0.00	0	0
Total MAQ0J1 SPOT										0.00	0	0
Total For MAQ0J1										0.00	0	0
MAQ0J On 28/12/2020 Spot Bond					0.00000	101.94971				0.00	0	0
Total MAQ0J2 SPOT										0.00	0	0
Total For MAQ0J2										0.00	0	0
MAQ11 On 09/11/2018 Spot Bond					0.00000	100.56719				0.00	0	0
Total MAQ111 SPOT										0.00	0	0
Total For MAQ111										0.00	0	0
MAQ11 On 10/12/2018 Spot Bond					0.00000	99.86008				0.00	0	0
Total MAQ114 SPOT										0.00	0	0
Total For MAQ114										0.00	0	0
MAQ11 On 31/01/2019 Spot Bond					0.00000	100.75952				0.00	0	0
Total MAQ117 SPOT										0.00	0	0
Total For MAQ117										0.00	0	0
MAQ12 On 16/07/2018 Spot Bond					0.00000	99.17501				0.00	0	0
Total MAQ120 SPOT										0.00	0	0
Total For MAQ120										0.00	0	0
MAQ12 On 25/07/2018 Spot Bond					0.00000	98.99961				0.00	0	0
Total MAQ121 SPOT										0.00	0	0
Total For MAQ121										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ12 On 08/08/2018 Spot Bond					0.00000	98.72104			0.00	0	0
Total MAQ122 SPOT									0.00	0	0
Total For MAQ122									0.00	0	0
MBF04 On 17/08/2018 Spot Bond					0.00000	100.58900			0.00	300,000,000	650,000,000
Total MBF046 SPOT									0.00	300,000,000	650,000,000
Total For MBF046									0.00	300,000,000	650,000,000
MBF04 On 07/06/2019 Spot Bond					0.00000	100.36864			0.00	0	0
Total MBF047 SPOT									0.00	0	0
Total For MBF047									0.00	0	0
MBF04 On 14/03/2019 Spot Bond					0.00000	102.51946			0.00	0	0
Total MBF049 SPOT									0.00	0	0
Total For MBF049									0.00	0	0
MBF05 On 17/05/2019 Spot Bond					0.00000	101.01293			0.00	0	430,000,000
Total MBF051 SPOT									0.00	0	430,000,000
Total For MBF051									0.00	0	430,000,000
MBF05 On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MBF051/JIBAR SPOT									0.00	0	0
Total For MBF051/JIBAR									0.00	0	0
MBF05 On 28/09/2019 Spot Bond					0.00000	102.14296			0.00	0	0
Total MBF053 SPOT									0.00	0	0
Total For MBF053									0.00	0	0
MBF05 On 27/03/2020 Spot Bond					0.00000	102.08393			0.00	220,000,000	110,000,000
Total MBF055 SPOT									0.00	220,000,000	110,000,000
Total For MBF055									0.00	220,000,000	110,000,000
MBF05 On 28/08/2018 Spot Bond					0.00000	100.14604			0.00	0	0
Total MBF056 SPOT									0.00	0	0
Total For MBF056									0.00	0	0
MBF05 On 28/08/2020 Spot Bond					0.00000	100.76261			0.00	0	0
Total MBF057 SPOT									0.00	0	0
Total For MBF057									0.00	0	0
MBF05 On 21/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MBF058 SPOT									0.00	0	0
Total For MBF058									0.00	0	0
MBF05 On 21/05/2021 Spot Bond					0.00000	100.30886			0.00	0	0
Total MBF059 SPOT									0.00	0	0
Total For MBF059									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP03 On 12/09/2019 Spot Bond					0.00000	99.82798			0.00	0	0
Total MBP035 SPOT									0.00	0	0
Total For MBP035									0.00	0	0
MBP03 On 11/04/2020 Spot Bond					0.00000	101.21145			0.00	0	0
Total MBP036 SPOT									0.00	0	0
Total For MBP036									0.00	0	0
MBP03 On 26/05/2020 Spot Bond					0.00000	100.15485			0.00	0	0
Total MBP037 SPOT									0.00	0	0
Total For MBP037									0.00	0	0
MBP03 On 02/11/2022 Spot Bond					0.00000	100.75364			0.00	0	0
Total MBP038 SPOT									0.00	0	0
Total For MBP038									0.00	0	0
MBP03 On 23/02/2021 Spot Bond					0.00000	100.26610			0.00	0	0
Total MBP039 SPOT									0.00	0	0
Total For MBP039									0.00	0	0
MBP04 On 23/02/2023 Spot Bond					0.00000	100.27092			0.00	0	0
Total MBP040 SPOT									0.00	0	0
Total For MBP040									0.00	0	0
MBP04 On 13/04/2021 Spot Bond					0.00000	101.15740			0.00	0	0
Total MBP041 SPOT									0.00	0	0
Total For MBP041									0.00	0	0
MBP04 On 26/04/2021 Spot Bond					0.00000	100.86949			0.00	0	0
Total MBP042 SPOT									0.00	0	0
Total For MBP042									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.15500	101.93600	8.15500	101.91375		326,200,000,000.00	40,000,000	20,650,000	
Total MBSA01 SPOT								326,200,000,000.00	40,000,000	20,650,000	
Total For MBSA01								326,200,000,000.00	40,000,000	20,650,000	
MBSA0 On 16/04/2019 Spot Bond			8.00000	102.06393	8.00000	102.04207		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			8.20500	101.79338	8.20500	101.77102		820,500,000,000.00	100,000,000	50,000,000	
Total MBSA02 SPOT								820,500,000,000.00	100,000,000	50,000,000	
Total For MBSA02								820,500,000,000.00	100,000,000	50,000,000	
MBSA0 On 15/04/2019 Spot Bond			8.91000	101.21736	8.91000	101.19325		0.00	0	0	
Total MBSA02/R204 SPOT								0.00	0	0	
Total For MBSA02/R204								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSA On 05/01/2019 Spot Bond					0.00000	103.63507			0.00	0	0
Total MEFSA4 SPOT									0.00	0	0
Total For MEFSA4									0.00	0	0
MEFSA On 05/07/2026 Spot Bond					0.00000	103.77675			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			8.17500	104.53321	8.17500	104.51008			0.00	0	0
Total MEFSB4 SPOT									0.00	0	0
Total For MEFSB4									0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.43500	105.87375	9.43500	105.84679			0.00	0	0
Total MEFSB5 SPOT									0.00	0	0
Total For MEFSB5									0.00	0	0
MFS1A On 20/12/2018 Spot Bond					0.00000	101.76479			0.00	0	0
Total MFS1A2 SPOT									0.00	0	0
Total For MFS1A2									0.00	0	0
MFS1B On 20/09/2019 Spot Bond			9.37000	9.37000	9.37000	103.17293			0.00	0	0
Total MFS1B SPOT									0.00	0	0
Total For MFS1B									0.00	0	0
MMF10 On 15/12/2024 Spot Bond					0.00000	100.44618			0.00	0	0
Total MMF101 SPOT									0.00	0	0
Total For MMF101									0.00	0	0
MMF20 On 15/12/2024 Spot Bond					0.00000	100.52699			0.00	0	0
Total MMF201 SPOT									0.00	0	0
Total For MMF201									0.00	0	0
MMF30 On 15/12/2024 Spot Bond					0.00000	100.60723			0.00	0	0
Total MMF301 SPOT									0.00	0	0
Total For MMF301									0.00	0	0
MMF40 On 15/12/2024 Spot Bond					0.00000	102.81347			0.00	0	0
Total MMF401 SPOT									0.00	0	0
Total For MMF401									0.00	0	0
MMIG0 On 17/03/2019 Spot Bond					0.00000	101.80009			0.00	0	0
Total MMIG01 SPOT									0.00	0	0
Total For MMIG01									0.00	0	0
MMIG0 On 17/03/2021 Spot Bond			9.39000	9.39000	9.39000	103.75372		1,057,661,430,000.00	112,637,000	456,318,500	
Total MMIG02 SPOT								1,057,661,430,000.00	112,637,000	456,318,500	
Total For MMIG02								1,057,661,430,000.00	112,637,000	456,318,500	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MMIG0 On 01/06/2020 Spot Bond					0.00000	100.16035			0.00	0	0
Total MMIG03 SPOT									0.00	0	0
Total For MMIG03									0.00	0	0
MMIG0 On 12/08/2025 Spot Bond			11.33000	11.33000	11.33000	103.31443			0.00	0	0
Total MMIG04 SPOT									0.00	0	0
Total For MMIG04									0.00	0	0
MMIG0 On 12/08/2022 Spot Bond			10.08000	10.08000	10.08000	105.94199		3,024,330,624,000.00	300,032,800	1,202,106,400	
Total MMIG05 SPOT								3,024,330,624,000.00	300,032,800	1,202,106,400	
Total For MMIG05								3,024,330,624,000.00	300,032,800	1,202,106,400	
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.57710			0.00	0	0
Total MMIG06 SPOT									0.00	0	0
Total For MMIG06									0.00	0	0
MTN06 On 13/07/2020 Spot Bond					0.00000	102.01803			0.00	0	2,020,000,000
Total MTN06 SPOT									0.00	0	2,020,000,000
Total For MTN06									0.00	0	2,020,000,000
MTN07 On 13/07/2022 Spot Bond					0.00000	101.79048			0.00	60,000,000	30,000,000
Total MTN07 SPOT									0.00	60,000,000	30,000,000
Total For MTN07									0.00	60,000,000	30,000,000
MTN08 On 11/10/2020 Spot Bond					0.00000	101.82132			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		200,000,000,000,000.00	12,000,000,000	4,000,000,000	
Total MTN08U SPOT								10,000,000,000,000.00	12,000,000,000	4,000,000,000	
Total For MTN08U								10,000,000,000,000.00	12,000,000,000	4,000,000,000	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.85715			0.00	40,000,000	20,000,000
Total MTN09 SPOT									0.00	40,000,000	20,000,000
Total For MTN09									0.00	40,000,000	20,000,000
MTN09 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MTN09U SPOT									0.00	0	0
Total For MTN09U									0.00	0	0
MTN10 On 11/10/2024 Spot Bond					0.00000	101.35801			0.00	0	0
Total MTN10 SPOT									0.00	0	0
Total For MTN10									0.00	0	0
MTN11 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		810,000,000,000,000.00	48,100,000,000	22,300,000,000	
Total MTN11 SPOT								10,000,000,000,000.00	48,100,000,000	22,300,000,000	
Total For MTN11								10,000,000,000,000.00	48,100,000,000	22,300,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN12 On 04/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	65,000,000,000	50,000,000,000
Total MTN12 SPOT									10,000,000,000,000.00	65,000,000,000	50,000,000,000
Total For MTN12									10,000,000,000,000.00	65,000,000,000	50,000,000,000
MTN13 On 04/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			150,000,000,000,000.00	111,500,000,000	90,000,000,000
Total MTN13 SPOT									10,000,000,000,000.00	111,500,000,000	90,000,000,000
Total For MTN13									10,000,000,000,000.00	111,500,000,000	90,000,000,000
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MWA1U SPOT									0.00	0	0
Total For MWA1U									0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MWA2U SPOT									0.00	0	0
Total For MWA2U									0.00	0	0
MWAR(On 22/11/2019 Spot Bond					0.00000	100.71299			0.00	0	0
Total MWAR01 SPOT									0.00	0	0
Total For MWAR01									0.00	0	0
MWAR(On 22/02/2021 Spot Bond					0.00000	100.31832			0.00	0	0
Total MWAR02 SPOT									0.00	0	0
Total For MWAR02									0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771			0.00	0	0
Total N4A211 SPOT									0.00	0	0
Total For N4A211									0.00	0	0
N5D23 On 20/09/2019 Spot Bond					0.00000	102.04261			0.00	0	0
Total N5D23 SPOT									0.00	0	0
Total For N5D23									0.00	0	0
N5E23 On 20/06/2023 Spot Bond					0.00000	110.31766			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
N5G23L On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total N5G23U SPOT									0.00	0	0
Total For N5G23U									0.00	0	0
N6A19 On 20/12/2018 Spot Bond					0.00000	101.27021			0.00	0	0
Total N6A19 SPOT									0.00	0	0
Total For N6A19									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N6B26 On 20/03/2020 Spot Bond					0.00000	101.35547			0.00	0	0
Total N6B26 SPOT									0.00	0	0
Total For N6B26									0.00	0	0
N6C26 On 21/09/2020 Spot Bond					0.00000	101.37168			0.00	0	0
Total N6C26 SPOT									0.00	0	0
Total For N6C26									0.00	0	0
N6D26 On 21/12/2020 Spot Bond					0.00000	101.38808			0.00	0	0
Total N6D26 SPOT									0.00	0	0
Total For N6D26									0.00	0	0
N6E26 On 22/03/2021 Spot Bond					0.00000	101.47153			0.00	0	0
Total N6E26 SPOT									0.00	0	0
Total For N6E26									0.00	0	0
N6F26 On 22/03/2021 Spot Bond					0.00000	101.74978			0.00	0	0
Total N6F26 SPOT									0.00	0	0
Total For N6F26									0.00	0	0
N6G26 On 22/03/2021 Spot Bond					0.00000	102.10959			0.00	0	0
Total N6G26 SPOT									0.00	0	0
Total For N6G26									0.00	0	0
NAM01 On 19/11/2022 Spot Bond			9.58000	95.67736	9.58000	95.65303			0.00	0	0
Total NAM01 SPOT									0.00	0	0
Total For NAM01									0.00	0	0
NAM02 On 29/06/2020 Spot Bond			9.01000	105.23346	9.01000	105.20799		2,320,424,588,000.00	257,538,800	64,384,700	
Total NAM02 SPOT								2,320,424,588,000.00	257,538,800	64,384,700	
Total For NAM02								2,320,424,588,000.00	257,538,800	64,384,700	
NAM03 On 01/08/2023 Spot Bond			9.53000	105.54126	9.53000	105.51412		0.00	0	0	
Total NAM03 SPOT								0.00	0	0	
Total For NAM03								0.00	0	0	
NAM04 On 01/08/2026 Spot Bond			10.33000	104.54777	10.33000	104.51869		0.00	0	0	
Total NAM04 SPOT								0.00	0	0	
Total For NAM04								0.00	0	0	
NBK11A On 28/11/2020 Spot Bond			8.54500	101.01194	8.54500	100.98898		7,735,309,980,000.00	905,244,000	226,311,000	
Total NBK11A SPOT								7,735,309,980,000.00	905,244,000	226,311,000	
Total For NBK11A								7,735,309,980,000.00	905,244,000	226,311,000	
NBK12A On 19/03/2021 Spot Bond			9.33500	102.07032	9.33500	102.04502		6,534,500,000,000.00	700,000,000	350,000,000	
Total NBK12A SPOT								6,534,500,000,000.00	700,000,000	350,000,000	
Total For NBK12A								6,534,500,000,000.00	700,000,000	350,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK12/ On 19/03/2021 Spot Bond			9.38000	101.96193	9.38000	101.93654			0.00	0	0
Total NBK12A/R208 SPOT									0.00	0	0
Total For NBK12A/R208									0.00	0	0
NBK13/ On 19/03/2024 Spot Bond			9.33000	103.79350	9.33000	103.76778			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			8.81000	105.17980	8.81000	105.36133			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK15/ On 11/02/2022 Spot Bond			9.36000	101.00200	9.36000	100.97649			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			9.53000	102.48323	9.53000	102.45688			0.00	0	914,700,000
Total NBK16A SPOT									0.00	0	914,700,000
Total For NBK16A									0.00	0	914,700,000
NBK17/ On 22/04/2026 Spot Bond			9.77000	102.14812	9.77000	102.12150			0.00	0	1,220,000,000
Total NBK17A SPOT									0.00	0	1,220,000,000
Total For NBK17A									0.00	0	1,220,000,000
NBK18/ On 01/06/2020 Spot Bond			8.41500	101.61766	8.41500	101.59478		504,900,000,000.00		60,000,000	348,000,000
Total NBK18A SPOT								504,900,000,000.00		60,000,000	348,000,000
Total For NBK18A								504,900,000,000.00		60,000,000	348,000,000
NBK19/ On 01/06/2022 Spot Bond			9.51000	100.52632	9.51000	100.50080			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			9.67000	103.89050	9.67000	103.86370		7,502,906,584,000.00		775,895,200	335,073,800
Total NBK20A SPOT								7,502,906,584,000.00		775,895,200	335,073,800
Total For NBK20A								7,502,906,584,000.00		775,895,200	335,073,800
NBK20I On 25/06/2021 Spot Bond					0.00000	100.18162			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21/ On 21/07/2027 Spot Bond			10.09000	107.11188	10.09000	107.08276			0.00	0	0
Total NBK21A SPOT									0.00	0	0
Total For NBK21A									0.00	0	0
NBK22/ On 19/11/2022 Spot Bond			9.67000	101.87553	9.67000	101.84939			0.00	0	2,800,000
Total NBK22A SPOT									0.00	0	2,800,000
Total For NBK22A									0.00	0	2,800,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK23/ On 19/11/2025 Spot Bond			9.60000	106.16675	9.60000	106.13970			0.00	0	47,900,000
Total NBK23A SPOT									0.00	0	47,900,000
Total For NBK23A									0.00	0	47,900,000
NBK23I On 12/02/2020 Spot Bond					0.00000	100.56544			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24/ On 19/11/2027 Spot Bond			9.78000	107.51546	9.78000	107.48757			0.00	0	1,000,000,000
Total NBK24A SPOT									0.00	0	1,000,000,000
Total For NBK24A									0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond					0.00000	100.56128			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25/ On 17/02/2023 Spot Bond			9.23000	9.23000	9.23000	108.48082		4,615,000,000,000.00		500,000,000	250,000,000
Total NBK25A SPOT								4,615,000,000,000.00		500,000,000	250,000,000
Total For NBK25A								4,615,000,000,000.00		500,000,000	250,000,000
NBK25I On 12/02/2025 Spot Bond					0.00000	101.93493			0.00	0	0
Total NBK25B SPOT									0.00	0	0
Total For NBK25B									0.00	0	0
NBK26/ On 10/05/2023 Spot Bond			100.00000	12.95005	100.00000	12.92155			0.00	0	0
Total NBK26A SPOT									0.00	0	0
Total For NBK26A									0.00	0	0
NBK26I On 22/04/2026 Spot Bond					0.00000	103.27312			0.00	0	0
Total NBK26B SPOT									0.00	0	0
Total For NBK26B									0.00	0	0
NBK27/ On 10/05/2026 Spot Bond			9.88000	107.64240	9.88000	107.61419		16,963,232,832,000.00		1,716,926,400	476,531,600
Total NBK27A SPOT								16,963,232,832,000.00		1,716,926,400	476,531,600
Total For NBK27A								16,963,232,832,000.00		1,716,926,400	476,531,600
NBK27I On 01/06/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total NBK27B SPOT									0.00	0	0
Total For NBK27B									0.00	0	0
NBK28/ On 02/08/2023 Spot Bond			9.58000	105.09469	9.58000	105.06753		25,270,606,832,000.00		2,637,850,400	739,462,600
Total NBK28A SPOT								25,270,606,832,000.00		2,637,850,400	739,462,600
Total For NBK28A								25,270,606,832,000.00		2,637,850,400	739,462,600
NBK28I On 19/11/2020 Spot Bond					0.00000	100.32748			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK29/ On 31/07/2026 Spot Bond			9.83000	107.29803	9.83000	107.26958			0.00	0	28,000,000
Total NBK29A SPOT									0.00	0	28,000,000
Total For NBK29A									0.00	0	28,000,000
NBK29I On 18/02/2019 Spot Bond					0.00000	100.80188			0.00	0	800,000,000
Total NBK29B SPOT									0.00	0	800,000,000
Total For NBK29B									0.00	0	800,000,000
NBK30/ On 20/02/2024 Spot Bond			9.37000	103.75721	9.37000	103.73097			0.00	0	0
Total NBK30A SPOT									0.00	0	0
Total For NBK30A									0.00	0	0
NBK30I On 18/02/2021 Spot Bond					0.00000	101.85200			0.00	0	0
Total NBK30B SPOT									0.00	0	0
Total For NBK30B									0.00	0	0
NBK31I On 17/02/2023 Spot Bond					0.00000	100.42945			0.00	0	0
Total NBK31B SPOT									0.00	0	0
Total For NBK31B									0.00	0	0
NBK32I On 26/02/2019 Spot Bond					0.00000	100.15949			0.00	0	0
Total NBK32B SPOT									0.00	0	0
Total For NBK32B									0.00	0	0
NBK33I On 10/05/2019 Spot Bond					0.00000	101.00252			0.00	0	0
Total NBK33B SPOT									0.00	0	0
Total For NBK33B									0.00	0	0
NBK34I On 10/05/2021 Spot Bond					0.00000	101.71057			0.00	0	0
Total NBK34B SPOT									0.00	0	0
Total For NBK34B									0.00	0	0
NBK35I On 10/05/2023 Spot Bond					0.00000	102.76367			0.00	50,000,000	50,000,000
Total NBK35B SPOT									0.00	50,000,000	50,000,000
Total For NBK35B									0.00	50,000,000	50,000,000
NBK36I On 10/05/2026 Spot Bond					0.00000	103.65015			0.00	0	0
Total NBK36B SPOT									0.00	0	0
Total For NBK36B									0.00	0	0
NBK37I On 02/08/2019 Spot Bond					0.00000	100.98056			0.00	0	0
Total NBK37B SPOT									0.00	0	0
Total For NBK37B									0.00	0	0
NBK38I On 02/08/2021 Spot Bond					0.00000	101.89274			0.00	0	0
Total NBK38B SPOT									0.00	0	0
Total For NBK38B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK3A On 09/09/2019 Spot Bond			7.75500	106.98436	7.75500	106.96224			290,762,868,000.00	37,493,600	9,373,400
Total NBK3A SPOT									290,762,868,000.00	37,493,600	9,373,400
Total For NBK3A									290,762,868,000.00	37,493,600	9,373,400
NBK3A On 09/09/2019 Spot Bond			100.00000	45.70068	100.00000	45.60009			0.00	0	0
Total NBK3A/R204 SPOT									0.00	0	0
Total For NBK3A/R204									0.00	0	0
NBK4 On 28/10/2024 Spot Bond			11.10500	11.10500	11.10500	50.96886			0.00	0	0
Total NBK4 SPOT									0.00	0	0
Total For NBK4									0.00	0	0
NBK40I On 31/07/2026 Spot Bond					0.00000	100.88232			0.00	0	0
Total NBK40B SPOT									0.00	0	0
Total For NBK40B									0.00	0	0
NBK41I On 20/02/2020 Spot Bond					0.00000	100.61913			0.00	0	0
Total NBK41B SPOT									0.00	0	0
Total For NBK41B									0.00	0	0
NBK42I On 21/02/2022 Spot Bond					0.00000	100.95869			0.00	0	25,000,000
Total NBK42B SPOT									0.00	0	25,000,000
Total For NBK42B									0.00	0	25,000,000
NBK43I On 20/02/2024 Spot Bond					0.00000	100.75735			0.00	20,000,000	10,000,000
Total NBK43B SPOT									0.00	20,000,000	10,000,000
Total For NBK43B									0.00	20,000,000	10,000,000
NBK44I On 15/02/2021 Spot Bond					0.00000	100.44953			0.00	0	0
Total NBK44B SPOT									0.00	0	0
Total For NBK44B									0.00	0	0
NBK45I On 15/02/2023 Spot Bond					0.00000	100.65460			0.00	0	0
Total NBK45B SPOT									0.00	0	0
Total For NBK45B									0.00	0	0
NBK46I On 15/08/2025 Spot Bond					0.00000	100.47373			0.00	0	0
Total NBK46B SPOT									0.00	0	0
Total For NBK46B									0.00	0	0
NBK47I On 15/02/2028 Spot Bond					0.00000	100.48705			0.00	0	0
Total NBK47B SPOT									0.00	0	0
Total For NBK47B									0.00	0	0
NBK7B On 19/04/2020 Spot Bond					0.00000	101.15234			0.00	0	0
Total NBK7B SPOT									0.00	0	0
Total For NBK7B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.92023				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NCLN82/JIBAR SPOT										0.00	0	0
Total For NCLN82/JIBAR										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.27500	103.84755	10.27500	103.81928				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.90987				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.31000	102.93335	10.31000	102.90523				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.92023				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.93670				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.95743				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond					0.00000	101.85216				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NCLN9 On 08/10/2018 Spot Bond					0.00000	101.31677				0.00	0	0
Total NCLN95 SPOT										0.00	0	0
Total For NCLN95										0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED02U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NED02U									0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED03U SPOT									0.00	0	0
Total For NED03U									0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED04U SPOT									0.00	0	0
Total For NED04U									0.00	0	0
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED05U SPOT									0.00	0	0
Total For NED05U									0.00	0	0
NED13 On 25/07/2018 Spot Bond					0.00000	101.26871			0.00	0	0
Total NED13 SPOT									0.00	0	0
Total For NED13									0.00	0	0
NED14 On 29/11/2018 Spot Bond					0.00000	100.55705			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			8.65500	8.65500	8.65500	103.07358			0.00	0	0
Total NED15 SPOT									0.00	0	0
Total For NED15									0.00	0	0
NED16 On 08/04/2019 Spot Bond					0.00000	102.34931			0.00	160,000,000	80,000,000
Total NED16 SPOT									0.00	160,000,000	80,000,000
Total For NED16									0.00	160,000,000	80,000,000
NED17 On 14/10/2019 Spot Bond					0.00000	101.30698			0.00	0	0
Total NED17 SPOT									0.00	0	0
Total For NED17									0.00	0	0
NED18 On 16/01/2020 Spot Bond					0.00000	101.30658			0.00	0	0
Total NED18 SPOT									0.00	0	0
Total For NED18									0.00	0	0
NED19 On 01/07/2020 Spot Bond					0.00000	104.68022			0.00	0	300,000,000
Total NED19 SPOT									0.00	0	300,000,000
Total For NED19									0.00	0	300,000,000
NED20 On 01/07/2020 Spot Bond			10.57000	106.12512	10.57000	106.09493		3,593,800,000,000.00		340,000,000	3,200,000,000
Total NED20 SPOT								3,593,800,000,000.00		340,000,000	3,200,000,000
Total For NED20								3,593,800,000,000.00		340,000,000	3,200,000,000
NEDT1 On 21/05/2021 Spot Bond					0.00000	105.57956			0.00	0	0
Total NEDT1A SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NEDT1A										0.00	0	0
NEDT1 On 26/11/2021 Spot Bond					0.00000	104.18842				0.00	0	0
Total NEDT1B SPOT										0.00	0	0
Total For NEDT1B										0.00	0	0
NET51 On 16/11/2018 Spot Bond					0.00000	100.41930				0.00	0	0
Total NET51 SPOT										0.00	0	0
Total For NET51										0.00	0	0
NGL01 On 22/09/2021 Spot Bond					0.00000	105.99223				0.00	0	0
Total NGL01 SPOT										0.00	0	0
Total For NGL01										0.00	0	0
NGL02 On 15/03/2022 Spot Bond					0.00000	105.52618				0.00	0	0
Total NGL02 SPOT										0.00	0	0
Total For NGL02										0.00	0	0
NGL03 On 26/05/2022 Spot Bond					0.00000	100.20274				0.00	0	0
Total NGL03 SPOT										0.00	0	0
Total For NGL03										0.00	0	0
NGL04 On 20/03/2023 Spot Bond					0.00000	103.10794				0.00	0	50,385,600
Total NGL04 SPOT										0.00	0	50,385,600
Total For NGL04										0.00	0	50,385,600
NGLT1/ On 01/07/2022 Spot Bond					0.00000	102.13371				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	107.75600	10.00000	107.72800				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	100.85563	13.50000	100.81983				0.00	0	0
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0
NHM00 On 09/06/2019 Spot Bond					0.00000	99.79314				0.00	0	0
Total NHM003 SPOT										0.00	0	0
Total For NHM003										0.00	0	0
NHM00 On 20/04/2019 Spot Bond					0.00000	101.35616				0.00	0	0
Total NHM004 SPOT										0.00	0	0
Total For NHM004										0.00	0	0
NHM00 On 18/05/2019 Spot Bond					0.00000	100.51233				0.00	0	0
Total NHM005 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NHM005									0.00	0	0
NILB11 On 31/01/2025 Spot Bond			3.27500	3.27500	3.27500	126.95119			0.00	0	0
Total NILB11 SPOT									0.00	0	0
Total For NILB11									0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000			0.00	0	0
Total NILB12 SPOT									0.00	0	0
Total For NILB12									0.00	0	0
NILB13 On 31/01/2025 Spot Bond			3.66500	3.66500	3.66500	123.97055			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			3.91000	3.91000	3.91000	168.31568			0.00	0	0
Total NILB14 SPOT									0.00	0	0
Total For NILB14									0.00	0	0
NILB15 On 31/03/2028 Spot Bond			4.22000	164.01455	4.22000	163.97518			0.00	0	0
Total NILB15 SPOT									0.00	0	0
Total For NILB15									0.00	0	0
NILB17 On 31/01/2038 Spot Bond			4.19000	79.80384	4.19000	102.20115			0.00	0	0
Total NILB17 SPOT									0.00	0	0
Total For NILB17									0.00	0	0
NMP20 On 24/07/2020 Spot Bond			8.42000	105.17386	8.42000	105.14989		3,263,487,592,000.00		387,587,600	96,896,900
Total NMP20N SPOT								3,263,487,592,000.00		387,587,600	96,896,900
Total For NMP20N								3,263,487,592,000.00		387,587,600	96,896,900
NQ1A1 On 22/05/2020 Spot Bond			9.05000	9.05000	9.05000	102.83258			0.00	0	0
Total NQ1A10 SPOT									0.00	0	0
Total For NQ1A10									0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond					0.00000	100.29446			0.00	0	0
Total NQ1A21 SPOT									0.00	0	0
Total For NQ1A21									0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond					0.00000	100.30458			0.00	0	0
Total NQ1A24 SPOT									0.00	0	0
Total For NQ1A24									0.00	0	0
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.31286			0.00	0	0
Total NQ1A25 SPOT									0.00	0	0
Total For NQ1A25									0.00	0	0
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.31327			0.00	0	0
Total NQ1A27 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NQ1A27									0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.25000	9.25000	9.25000	102.83429			0.00	0	0
Total NQ1B10 SPOT									0.00	0	0
Total For NQ1B10									0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.31226			0.00	0	0
Total NQ1B17 SPOT									0.00	0	0
Total For NQ1B17									0.00	0	0
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.32721			0.00	0	0
Total NQ1B20 SPOT									0.00	0	0
Total For NQ1B20									0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			9.45000	9.45000	9.45000	102.83602			0.00	0	0
Total NQ1C10 SPOT									0.00	0	0
Total For NQ1C10									0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond					0.00000	100.32724			0.00	0	0
Total NQ1C17 SPOT									0.00	0	0
Total For NQ1C17									0.00	0	0
NQF1D On 22/05/2020 Spot Bond					0.00000	100.36205			0.00	0	0
Total NQF1D5 SPOT									0.00	0	0
Total For NQF1D5									0.00	0	0
NQF1D On 22/05/2019 Spot Bond					0.00000	100.33831			0.00	0	0
Total NQF1D8 SPOT									0.00	0	0
Total For NQF1D8									0.00	0	0
NRA01 On 30/11/2018 Spot Bond			7.93500	102.17131	7.93500	102.14993			0.00	0	0
Total NRA018 SPOT									0.00	0	0
Total For NRA018									0.00	0	0
NRA02 On 31/10/2022 Spot Bond			9.31000	111.59996	9.31000	111.57237		942,172,000,000.00		101,200,000	25,300,000
Total NRA022 SPOT								942,172,000,000.00		101,200,000	25,300,000
Total For NRA022								942,172,000,000.00		101,200,000	25,300,000
NRA02 On 31/05/2023 Spot Bond			3.51500	178.84868	3.51500	178.80912		0.00		0	0
Total NRA023 SPOT								0.00		0	0
Total For NRA023								0.00		0	0
NRA02 On 30/11/2028 Spot Bond			11.03000	107.63601	11.03000	107.60444		0.00		0	6,240,000,000
Total NRA028 SPOT								0.00		0	6,240,000,000
Total For NRA028								0.00		0	6,240,000,000
NRA02 On 30/11/2028 Spot Bond			100.00000	12.40425	100.00000	12.37680		0.00		0	0
Total NRA028/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 NRA028/R186										0.00	0	0
NSN96 On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NSN96U SPOT										0.00	0	0
Total For NSN96U										0.00	0	0
NSN97 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NSN97U SPOT										0.00	0	0
Total For NSN97U										0.00	0	0
NSN98 On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NSN98U SPOT										0.00	0	0
Total For NSN98U										0.00	0	0
NSN99 On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			105,000,000,000,000.00	1,050,000,000	51,050,000,000	
Total NSN99U SPOT									15,000,000,000,000.00	1,050,000,000	51,050,000,000	
Total For NSN99U									15,000,000,000,000.00	1,050,000,000	51,050,000,000	
NTC18 On 27/02/2019 Spot Bond					0.00000	100.40752				0.00	0	0
Total NTC18 SPOT										0.00	0	0
Total For NTC18										0.00	0	0
NTC19 On 27/07/2020 Spot Bond					0.00000	100.85137				0.00	0	0
Total NTC19 SPOT										0.00	0	0
Total For NTC19										0.00	0	0
NTC20 On 27/07/2020 Spot Bond					0.00000	101.41239				0.00	0	0
Total NTC20 SPOT										0.00	0	0
Total For NTC20										0.00	0	0
NTC21 On 24/03/2022 Spot Bond					0.00000	102.05588				0.00	0	0
Total NTC21 SPOT										0.00	0	0
Total For NTC21										0.00	0	0
NTC22 On 15/02/2021 Spot Bond					0.00000	100.46834				0.00	0	0
Total NTC22 SPOT										0.00	0	0
Total For NTC22										0.00	0	0
NTC23 On 15/02/2023 Spot Bond					0.00000	100.47908				0.00	0	0
Total NTC23 SPOT										0.00	0	0
Total For NTC23										0.00	0	0
NTC24 On 29/03/2021 Spot Bond					0.00000	101.61830				0.00	0	0
Total NTC24 SPOT										0.00	0	0
Total For NTC24										0.00	0	0
OMI01 On 22/11/2022 Spot Bond					0.00000	100.32152				0.00	0	0
Total OMI01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For OMI01										0.00	0	0
OML02 On 27/11/2019 Spot Bond					0.00000	101.13911				0.00	0	0
Total OML02 SPOT										0.00	0	0
Total For OML02										0.00	0	0
OML03 On 27/11/2019 Spot Bond			9.57000	99.79726	9.57000	99.77191				0.00	0	0
Total OML03 SPOT										0.00	0	0
Total For OML03										0.00	0	0
OML04 On 19/03/2020 Spot Bond					0.00000	102.17105				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			9.84000	9.84000	9.84000	101.88521				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			10.51000	101.57378	10.51000	101.54552				0.00	0	1,500,000,000
Total OML06 SPOT										0.00	0	1,500,000,000
Total For OML06										0.00	0	1,500,000,000
OML07 On 19/03/2025 Spot Bond			11.39500	100.24348	11.39500	100.21329				0.00	0	1,000,000,000
Total OML07 SPOT										0.00	0	1,000,000,000
Total For OML07										0.00	0	1,000,000,000
OML08 On 14/09/2020 Spot Bond					0.00000	100.82779				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			10.50000	103.77368	10.50000	103.74482				0.00	0	1,000,000,000
Total OML09 SPOT										0.00	0	1,000,000,000
Total For OML09										0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			11.38000	102.37530	11.38000	102.34451				0.00	0	930,000,000
Total OML10 SPOT										0.00	0	930,000,000
Total For OML10										0.00	0	930,000,000
PBKJ1U On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKJ1U SPOT										0.00	0	0
Total For PBKJ1U										0.00	0	0
PBKS1U On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKS1U SPOT										0.00	0	0
Total For PBKS1U										0.00	0	0
PBKX1U On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKX1U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For PBKX1U										0.00	0	0
PBLS11 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBL1U SPOT										0.00	0	0
Total For PBL1U										0.00	0	0
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
PBUJ11 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUJ1U SPOT										0.00	0	0
Total For PBUJ1U										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	107.75600	10.00000	107.72800				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM38 On 12/06/2020 Spot Bond					0.00000	99.81936				0.00	0	0
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0
PMM39 On 04/09/2018 Spot Bond					0.00000	99.99995				0.00	0	0
Total PMM39 SPOT										0.00	0	0
Total For PMM39										0.00	0	0
PMM40 On 04/09/2018 Spot Bond					0.00000	99.99995				0.00	0	0
Total PMM40 SPOT										0.00	0	0
Total For PMM40										0.00	0	0
PMM43 On 28/02/2019 Spot Bond					0.00000	100.15646				0.00	0	0
Total PMM43 SPOT										0.00	0	0
Total For PMM43										0.00	0	0
PMM44 On 07/11/2019 Spot Bond					0.00000	100.65692				0.00	0	0
Total PMM44 SPOT										0.00	0	0
Total For PMM44										0.00	0	0
PMM45 On 28/11/2018 Spot Bond					0.00000	100.14871				0.00	0	0
Total PMM45 SPOT										0.00	0	0
Total For PMM45										0.00	0	0
PPC00: On 31/12/2018 Spot Bond					0.00000	100.16685				0.00	0	0
Total PPC002 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For PPC002									0.00	0	0
PPC00: On 31/10/2019 Spot Bond					0.00000	98.83920			0.00	0	0
Total PPC003 SPOT									0.00	0	0
Total For PPC003									0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	100.30850			0.00	0	0
Total PRE2A1 SPOT									0.00	0	0
Total For PRE2A1									0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	100.32350			0.00	0	0
Total PRE2A2 SPOT									0.00	0	0
Total For PRE2A2									0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	100.33662			0.00	0	0
Total PRE2A3 SPOT									0.00	0	0
Total For PRE2A3									0.00	0	0
PRE2B On 20/02/2022 Spot Bond					0.00000	100.36283			0.00	0	0
Total PRE2B1 SPOT									0.00	0	0
Total For PRE2B1									0.00	0	0
PRE2C On 20/02/2022 Spot Bond					0.00000	100.36657			0.00	0	0
Total PRE2C1 SPOT									0.00	0	0
Total For PRE2C1									0.00	0	0
PRE2D On 20/02/2022 Spot Bond					0.00000	100.37031			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			8.53500	116.52968	8.53000	116.53511			329,720,902,275,000.00	2,499,088,565,000	1,703,511,622,000
Total R186 SPOT									329,720,902,275,000.00	499,088,565,000	703,511,622,000
Total For R186									329,720,902,275,000.00	499,088,565,000	703,511,622,000
R197 On 07/12/2023 Spot Bond			2.26000	299.91510	2.31500	299.06289			35,643,554,292,000.00	15,771,484,200	70,922,286,600
Total R197 SPOT									35,643,554,292,000.00	15,771,484,200	70,922,286,600
Total For R197									35,643,554,292,000.00	15,771,484,200	70,922,286,600
R202 On 07/12/2033 Spot Bond			2.69000	238.52268	2.70000	238.18542			98,823,173,986,000.00	36,737,239,400	174,546,232,700
Total R202 SPOT									98,823,173,986,000.00	36,737,239,400	174,546,232,700
Total For R202									98,823,173,986,000.00	36,737,239,400	174,546,232,700
R2023 On 28/02/2023 Spot Bond			7.93500	101.30527	7.93000	101.30322			054,171,411,040,000.00	258,874,784,000	922,386,069,900
Total R2023 SPOT									054,171,411,040,000.00	258,874,784,000	922,386,069,900
Total For R2023									054,171,411,040,000.00	258,874,784,000	922,386,069,900
R2030 On 31/01/2030 Spot Bond			8.94500	95.98914	8.94500	95.96594			405,097,785,946,000.00	45,287,622,800	608,325,617,300
Total R2030 SPOT									405,097,785,946,000.00	45,287,622,800	608,325,617,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2030									15,097,785,946,000.00	45,287,622,800	508,325,617,300
R2032 On 31/03/2032 Spot Bond			9.12000	94.70853	9.12000	94.68546			336,325,034,800,000.00	914,070,727,500	929,613,993,200
Total R2032 SPOT									16,325,034,800,000.00	914,070,727,500	929,613,993,200
Total For R2032									16,325,034,800,000.00	914,070,727,500	929,613,993,200
R2035 On 28/02/2035 Spot Bond			9.23500	99.27645	9.23500	99.25210			438,693,778,847,000.00	480,638,200,200	712,780,870,800
Total R2035 SPOT									18,693,778,847,000.00	480,638,200,200	712,780,870,800
Total For R2035									18,693,778,847,000.00	480,638,200,200	712,780,870,800
R2037 On 31/01/2037 Spot Bond			9.31500	95.76589	9.31500	95.74181			630,586,144,125,000.00	67,695,775,000	686,594,182,000
Total R2037 SPOT									10,586,144,125,000.00	67,695,775,000	686,594,182,000
Total For R2037									10,586,144,125,000.00	67,695,775,000	686,594,182,000
R204 On 21/12/2018 Spot Bond			6.74500	104.30245	6.75500	104.27812			303,765,796,500.00	45,035,700	33,614,719,300
Total R204 SPOT									303,765,796,500.00	45,035,700	33,614,719,300
Total For R204									303,765,796,500.00	45,035,700	33,614,719,300
R2040 On 31/01/2040 Spot Bond			9.39000	99.50166	9.39000	99.47644			625,675,896,012,000.00	66,632,150,800	752,272,465,700
Total R2040 SPOT									15,675,896,012,000.00	66,632,150,800	752,272,465,700
Total For R2040									15,675,896,012,000.00	66,632,150,800	752,272,465,700
R2044 On 31/01/2044 Spot Bond			9.43500	96.42159	9.43500	96.39703			280,984,603,351,000.00	241,757,774,600	1,036,769,165,200
Total R2044 SPOT									10,984,603,351,000.00	241,757,774,600	1,036,769,165,200
Total For R2044									10,984,603,351,000.00	241,757,774,600	1,036,769,165,200
R2048 On 28/02/2048 Spot Bond			9.41000	95.72293	9.41000	95.69902			802,078,141,937,000.00	297,776,635,700	1,663,717,632,500
Total R2048 SPOT									12,078,141,937,000.00	297,776,635,700	1,663,717,632,500
Total For R2048									12,078,141,937,000.00	297,776,635,700	1,663,717,632,500
R207 On 15/01/2020 Spot Bond			7.38500	102.61103	7.37000	102.61291			152,012,884,567,000.00	291,403,234,200	321,359,514,100
Total R207 SPOT									12,012,884,567,000.00	291,403,234,200	321,359,514,100
Total For R207									12,012,884,567,000.00	291,403,234,200	321,359,514,100
R208 On 31/03/2021 Spot Bond			7.62500	99.01973	7.61000	99.03647			546,970,684,150,000.00	202,881,401,200	378,535,880,700
Total R208 SPOT									16,970,684,150,000.00	202,881,401,200	378,535,880,700
Total For R208									16,970,684,150,000.00	202,881,401,200	378,535,880,700
R209 On 31/03/2036 Spot Bond			9.25000	75.15254	9.24000	75.20352			481,328,766,825,000.00	592,576,082,900	906,253,055,100
Total R209 SPOT									11,328,766,825,000.00	592,576,082,900	906,253,055,100
Total For R209									11,328,766,825,000.00	592,576,082,900	906,253,055,100
R210 On 31/03/2028 Spot Bond			2.63000	187.72557	2.66000	187.20625			15,857,524,510,000.00	6,029,477,000	61,535,713,700
Total R210 SPOT									15,857,524,510,000.00	6,029,477,000	61,535,713,700
Total For R210									15,857,524,510,000.00	6,029,477,000	61,535,713,700
R212 On 31/01/2022 Spot Bond			2.25000	155.17377	2.28000	154.98482			146,864,500,200,000.00	65,273,111,200	124,068,666,200
Total R212 SPOT									16,864,500,200,000.00	65,273,111,200	124,068,666,200

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 For R212									16,864,500,200,000.00	65,273,111,200	124,068,666,200
R213 On 28/02/2031 Spot Bond			9.03500	86.61097	9.03000	86.62362			816,002,363,052,500.00	90,315,701,500	750,801,806,400
Total R213 SPOT									16,002,363,052,500.00	90,315,701,500	750,801,806,400
Total For R213									16,002,363,052,500.00	90,315,701,500	750,801,806,400
R214 On 28/02/2041 Spot Bond			9.38500	74.77446	9.38500	74.75583			524,643,500,317,000.00	55,902,344,200	932,518,668,100
Total R214 SPOT									14,643,500,317,000.00	55,902,344,200	932,518,668,100
Total For R214									14,643,500,317,000.00	55,902,344,200	932,518,668,100
RCG01 On 24/10/2019 Spot Bond					0.00000	101.29744			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF04 On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF04U SPOT									0.00	0	0
Total For RDF04U									0.00	0	0
RDF05 On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF05U SPOT									0.00	0	0
Total For RDF05U									0.00	0	0
RDF06 On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF06U SPOT									0.00	0	0
Total For RDF06U									0.00	0	0
RDF07 On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF07U SPOT									0.00	0	0
Total For RDF07U									0.00	0	0
RDFB0 On 27/11/2019 Spot Bond					0.00000	100.99811			0.00	0	0
Total RDFB05 SPOT									0.00	0	0
Total For RDFB05									0.00	0	0
RDFB0 On 22/03/2019 Spot Bond					0.00000	102.58928			0.00	0	0
Total RDFB06 SPOT									0.00	0	0
Total For RDFB06									0.00	0	0
RDFB0 On 22/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDFB06/JIBAR SPOT									0.00	0	0
Total For RDFB06/JIBAR									0.00	0	0
RDFB0 On 30/09/2019 Spot Bond					0.00000	101.69972			0.00	0	0
Total RDFB07 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDFB07										0.00	0	0
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.56491				0.00	0	0
Total RDFB08 SPOT										0.00	0	0
Total For RDFB08										0.00	0	0
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.00006				0.00	0	0
Total RDFB09 SPOT										0.00	0	0
Total For RDFB09										0.00	0	0
RDFB1 On 27/03/2020 Spot Bond					0.00000	102.06363				0.00	0	0
Total RDFB10 SPOT										0.00	0	0
Total For RDFB10										0.00	0	0
RDFB1 On 27/03/2022 Spot Bond					0.00000	101.70261				0.00	0	0
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.16302				0.00	0	0
Total RDFB12 SPOT										0.00	0	0
Total For RDFB12										0.00	0	0
RDFB1 On 12/03/2021 Spot Bond					0.00000	99.82908				0.00	0	0
Total RDFB13 SPOT										0.00	0	0
Total For RDFB13										0.00	0	0
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.82470				0.00	0	0
Total RDFB14 SPOT										0.00	0	0
Total For RDFB14										0.00	0	0
RDFC3 On 04/06/2018 Spot Bond					0.00000	100.00000				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					0.00000	100.77088				0.00	0	0
Total RDFC39 SPOT										0.00	0	0
Total For RDFC39										0.00	0	0
RDFC4 On 05/10/2018 Spot Bond					0.00000	101.30454				0.00	0	0
Total RDFC41 SPOT										0.00	0	0
Total For RDFC41										0.00	0	0
RDFC4 On 23/09/2018 Spot Bond					0.00000	101.57059				0.00	0	0
Total RDFC42 SPOT										0.00	0	0
Total For RDFC42										0.00	0	0
REB10U On 07/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				000,000,000,000,000.00	10,000,000,000	5,000,000,000
Total REB10U SPOT										10,000,000,000,000.00	10,000,000,000	5,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For REB10U									10,000,000,000,000.00	10,000,000,000	5,000,000,000
REB11 On 07/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			060,000,000,000,000.00	80,600,000,000	30,000,000,000
Total REB11U SPOT									10,000,000,000,000.00	80,600,000,000	30,000,000,000
Total For REB11U									10,000,000,000,000.00	80,600,000,000	30,000,000,000
REBC0 On 21/05/2019 Spot Bond					0.00000	100.32476			0.00	0	0
Total REBC09 SPOT									0.00	0	0
Total For REBC09									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
REBC8 On 07/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total REBC8U SPOT									0.00	0	0
Total For REBC8U									0.00	0	0
RED20 On 05/04/2019 Spot Bond					0.00000	101.98578			0.00	0	0
Total RED202 SPOT									0.00	0	0
Total For RED202									0.00	0	0
RED20 On 05/04/2019 Spot Bond					0.00000	102.40017			0.00	0	0
Total RED203 SPOT									0.00	0	0
Total For RED203									0.00	0	0
RED20 On 05/01/2020 Spot Bond					0.00000	101.96072			0.00	0	0
Total RED204 SPOT									0.00	0	0
Total For RED204									0.00	0	0
RED20 On 05/07/2020 Spot Bond					0.00000	102.20456			0.00	0	0
Total RED205 SPOT									0.00	0	0
Total For RED205									0.00	0	0
RED30 On 16/09/2021 Spot Bond					0.00000	102.56423			0.00	0	0
Total RED301 SPOT									0.00	0	0
Total For RED301									0.00	0	0
RED40 On 26/11/2019 Spot Bond					0.00000	100.23552			0.00	0	0
Total RED401 SPOT									0.00	0	0
Total For RED401									0.00	0	0
RED50 On 05/12/2022 Spot Bond					0.00000	99.96873			0.00	0	0
Total RED501 SPOT									0.00	0	0
Total For RED501									0.00	0	0
RED60 On 09/03/2022 Spot Bond					0.00000	100.61427			0.00	0	0
Total RED601 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RED601										0.00	0	0
RED60: On 09/03/2022 Spot Bond					0.00000	100.76898				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					0.00000	99.44930				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES34: On 25/08/2019 Spot Bond					0.00000	100.21273				0.00	0	0
Total RES34 SPOT										0.00	0	0
Total For RES34										0.00	0	0
RES35: On 25/08/2021 Spot Bond					0.00000	100.01733				0.00	0	0
Total RES35 SPOT										0.00	0	0
Total For RES35										0.00	0	0
RES36: On 21/10/2019 Spot Bond					0.00000	100.95963				0.00	0	0
Total RES36 SPOT										0.00	0	0
Total For RES36										0.00	0	0
RES38: On 01/08/2020 Spot Bond					0.00000	100.60173				0.00	0	0
Total RES38 SPOT										0.00	0	0
Total For RES38										0.00	0	0
RES40: On 13/10/2022 Spot Bond					0.00000	101.23780				0.00	0	0
Total RES40 SPOT										0.00	0	0
Total For RES40										0.00	0	0
RES41: On 30/11/2022 Spot Bond					0.00000	100.02234				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RES42U									0.00	0	0
RES43I On 03/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES43U SPOT									0.00	0	0
Total For RES43U									0.00	0	0
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES44U SPOT									0.00	0	0
Total For RES44U									0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RMBI06 SPOT									0.00	0	0
Total For RMBI06									0.00	0	0
RW21 On 21/04/2021 Spot Bond			9.05000	103.49086	9.05000	103.46583		10,036,276,240,000.00	1,108,980,800	277,245,200	
Total RW21 SPOT								10,036,276,240,000.00	1,108,980,800	277,245,200	
Total For RW21								10,036,276,240,000.00	1,108,980,800	277,245,200	
RW23 On 10/12/2023 Spot Bond			9.61000	99.45209	9.61000	99.42644		7,678,220,864,000.00	798,982,400	199,745,600	
Total RW23 SPOT								7,678,220,864,000.00	798,982,400	199,745,600	
Total For RW23								7,678,220,864,000.00	798,982,400	199,745,600	
RW28 On 10/12/2028 Spot Bond			10.74000	96.78842	10.74000	96.76060		0.00	0	0	
Total RW28 SPOT								0.00	0	0	
Total For RW28								0.00	0	0	
SBK12/ On 25/11/2020 Spot Bond			10.00000	107.75600	10.00000	107.72800		0.00	0	0	
Total SBK12/R157 SPOT								0.00	0	0	
Total For SBK12/R157								0.00	0	0	
SBK17 On 30/07/2019 Spot Bond					0.00000	101.53592		0.00	0	0	
Total SBK17 SPOT								0.00	0	0	
Total For SBK17								0.00	0	0	
SBK18 On 24/10/2020 Spot Bond					0.00000	102.50746		0.00	0	0	
Total SBK18 SPOT								0.00	0	0	
Total For SBK18								0.00	0	0	
SBK19 On 24/10/2019 Spot Bond					0.00000	101.03364		0.00	0	0	
Total SBK19 SPOT								0.00	0	0	
Total For SBK19								0.00	0	0	
SBK20 On 02/12/2019 Spot Bond					0.00000	102.21854		0.00	0	0	
Total SBK20 SPOT								0.00	0	0	
Total For SBK20								0.00	0	0	
SBK21 On 28/01/2020 Spot Bond					0.00000	103.19445		0.00	0	0	
Total SBK21 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBK21									0.00	0	0
SBK22 On 28/05/2020 Spot Bond					0.00000	102.34765			0.00	100,000,000	50,000,000
Total SBK22 SPOT									0.00	100,000,000	50,000,000
Total For SBK22									0.00	100,000,000	50,000,000
SBK23 On 28/05/2022 Spot Bond			10.68000	103.03793	10.68000	103.00880			2,029,200,000,000.00	190,000,000	2,335,000,000
Total SBK23 SPOT									2,029,200,000,000.00	190,000,000	2,335,000,000
Total For SBK23									2,029,200,000,000.00	190,000,000	2,335,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	102.57783			0.00	80,000,000	40,000,000
Total SBK24 SPOT									0.00	80,000,000	40,000,000
Total For SBK24									0.00	80,000,000	40,000,000
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	104.65188			0.00	60,000,000	30,000,000
Total SBK25 SPOT									0.00	60,000,000	30,000,000
Total For SBK25									0.00	60,000,000	30,000,000
SBK26 On 25/04/2021 Spot Bond			10.41000	105.83552	10.41000	105.80618			416,400,000,000.00	40,000,000	20,000,000
Total SBK26 SPOT									416,400,000,000.00	40,000,000	20,000,000
Total For SBK26									416,400,000,000.00	40,000,000	20,000,000
SBS16 On 22/09/2018 Spot Bond					0.00000	101.94521			0.00	40,000,000	20,000,000
Total SBS16 SPOT									0.00	40,000,000	20,000,000
Total For SBS16									0.00	40,000,000	20,000,000
SBS18 On 23/06/2021 Spot Bond					0.00000	103.26997			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			8.49000	109.03525	8.49000	109.01035			326,016,000,000.00	38,400,000	38,400,000
Total SBS19 SPOT									326,016,000,000.00	38,400,000	38,400,000
Total For SBS19									326,016,000,000.00	38,400,000	38,400,000
SBS20 On 15/05/2026 Spot Bond			9.52000	103.46939	9.52000	103.44324			38,843,031,808,000.00	4,080,150,400	1,047,512,600
Total SBS20 SPOT									38,843,031,808,000.00	4,080,150,400	1,047,512,600
Total For SBS20									38,843,031,808,000.00	4,080,150,400	1,047,512,600
SBS21 On 15/05/2026 Spot Bond					0.00000	103.44260			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS24 On 24/05/2019 Spot Bond					0.00000	100.90476			0.00	0	0
Total SBS24 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			7.93000	101.14308	7.93000	101.12171			1,270,281,324,000.00	160,186,800	40,046,700
Total SBS25 SPOT									1,270,281,324,000.00	160,186,800	40,046,700
Total For SBS25									1,270,281,324,000.00	160,186,800	40,046,700
SBS27 On 20/02/2024 Spot Bond			9.18000	107.06036	9.18000	107.03382			73,247,414,616,000.00	7,979,021,200	1,994,755,300
Total SBS27 SPOT									73,247,414,616,000.00	7,979,021,200	1,994,755,300
Total For SBS27									73,247,414,616,000.00	7,979,021,200	1,994,755,300
SBS29 On 12/06/2019 Spot Bond			8.08500	100.41702	8.08500	100.39516			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			9.67000	92.19975	9.67000	92.17609			15,118,337,156,000.00	1,563,426,800	390,856,700
Total SBS3 SPOT									15,118,337,156,000.00	1,563,426,800	390,856,700
Total For SBS3									15,118,337,156,000.00	1,563,426,800	390,856,700
SBS30 On 12/06/2019 Spot Bond					0.00000	99.87550			0.00	0	1,200,000,000
Total SBS30 SPOT									0.00	0	1,200,000,000
Total For SBS30									0.00	0	1,200,000,000
SBS31 On 12/06/2027 Spot Bond			9.73000	100.14175	9.73000	100.11561			0.00	0	46,800,000
Total SBS31 SPOT									0.00	0	46,800,000
Total For SBS31									0.00	0	46,800,000
SBS33 On 19/09/2019 Spot Bond					0.00000	101.79735			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			9.82500	103.37886	9.82500	103.35191			0.00	0	1,524,100,000
Total SBS34 SPOT									0.00	0	1,524,100,000
Total For SBS34									0.00	0	1,524,100,000
SBS36 On 29/01/2020 Spot Bond					0.00000	101.11411			0.00	0	0
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			8.12500	102.55396	8.12500	102.53140			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			9.27500	102.26435	9.27500	102.23875			203,122,500,000.00	21,900,000	39,400,000
Total SBS38 SPOT									203,122,500,000.00	21,900,000	39,400,000
Total For SBS38									203,122,500,000.00	21,900,000	39,400,000
SBS39 On 29/01/2030 Spot Bond			10.11000	100.67904	10.11000	100.65161			0.00	0	0
Total SBS39 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS39									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			8.82500	99.80225	8.82500	99.77884			13,543,755,740,000.00	1,534,703,200	965,035,800
Total SBS4 SPOT									13,543,755,740,000.00	1,534,703,200	965,035,800
Total For SBS4									13,543,755,740,000.00	1,534,703,200	965,035,800
SBS40 On 12/11/2020 Spot Bond					0.00000	101.41501			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			8.83500	104.76593	8.83500	104.74133			0.00	0	248,000,000
Total SBS41 SPOT									0.00	0	248,000,000
Total For SBS41									0.00	0	248,000,000
SBS42 On 12/11/2025 Spot Bond			9.42000	107.09856	9.42000	107.07178			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			9.72000	107.38607	9.72000	107.35839			29,790,349,776,000.00	3,064,850,800	766,212,700
Total SBS43 SPOT									29,790,349,776,000.00	3,064,850,800	766,212,700
Total For SBS43									29,790,349,776,000.00	3,064,850,800	766,212,700
SBS44 On 15/02/2019 Spot Bond					0.00000	100.69699			0.00	0	0
Total SBS44 SPOT									0.00	0	0
Total For SBS44									0.00	0	0
SBS45 On 15/02/2021 Spot Bond					0.00000	101.66327			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			8.88000	109.88668	8.88000	109.86030			0.00	0	0
Total SBS46 SPOT									0.00	0	0
Total For SBS46									0.00	0	0
SBS47 On 15/02/2023 Spot Bond					0.00000	102.09293			0.00	0	0
Total SBS47 SPOT									0.00	0	0
Total For SBS47									0.00	0	0
SBS48 On 31/01/2020 Spot Bond					0.00000	101.29836			0.00	0	0
Total SBS48 SPOT									0.00	0	0
Total For SBS48									0.00	0	0
SBS49 On 31/01/2022 Spot Bond					0.00000	100.97740			0.00	0	0
Total SBS49 SPOT									0.00	0	0
Total For SBS49									0.00	0	0
SBS50 On 31/01/2022 Spot Bond			9.09000	104.35616	9.09000	104.33054			0.00	0	0
Total SBS50 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS50									0.00	0	0
SBS51 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	104.20345			0.00	0	0
Total SBS51 SPOT									0.00	0	0
Total For SBS51									0.00	0	0
SBS52 On 29/01/2030 Spot Bond					0.00000	101.66714			0.00	0	0
Total SBS52 SPOT									0.00	0	0
Total For SBS52									0.00	0	0
SBS53 On 03/05/2027 Spot Bond					0.00000	100.25301			0.00	0	0
Total SBS53 SPOT									0.00	0	0
Total For SBS53									0.00	0	0
SBS54 On 12/06/2020 Spot Bond					0.00000	99.83119			0.00	0	0
Total SBS54 SPOT									0.00	0	0
Total For SBS54									0.00	0	0
SBS55 On 12/06/2022 Spot Bond					0.00000	100.68543			0.00	0	0
Total SBS55 SPOT									0.00	0	0
Total For SBS55									0.00	0	0
SBS56 On 12/06/2022 Spot Bond			8.72500	8.72500	8.72500	100.55731		7,902,045,785,000.00	905,678,600	943,839,300	
Total SBS56 SPOT								7,902,045,785,000.00	905,678,600	943,839,300	
Total For SBS56								7,902,045,785,000.00	905,678,600	943,839,300	
SBS57 On 12/06/2024 Spot Bond					0.00000	100.88763			0.00	0	0
Total SBS57 SPOT									0.00	0	0
Total For SBS57									0.00	0	0
SBS58 On 12/06/2027 Spot Bond					0.00000	100.84539			0.00	0	0
Total SBS58 SPOT									0.00	0	0
Total For SBS58									0.00	0	0
SBS59 On 09/10/2020 Spot Bond					0.00000	101.24815			0.00	0	0
Total SBS59 SPOT									0.00	0	0
Total For SBS59									0.00	0	0
SBS60 On 18/01/2023 Spot Bond					0.00000	101.10210			0.00	0	0
Total SBS60 SPOT									0.00	0	0
Total For SBS60									0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.32500	284.94193	3.32500	284.88020			0.00	0	25,300,000
Total SBSI11 SPOT									0.00	0	25,300,000
Total For SBSI11									0.00	0	25,300,000
SBSI14 On 07/12/2033 Spot Bond			4.10000	4.10000	4.10000	201.49250			0.00	0	0
Total SBSI14 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS14										0.00	0	0
SBT101 On 31/03/2022 Spot Bond					0.00000	104.72564				0.00	0	0
Total SBT101 SPOT										0.00	0	0
Total For SBT101										0.00	0	0
SBT102 On 30/09/2022 Spot Bond					0.00000	102.26356				0.00	0	0
Total SBT102 SPOT										0.00	0	0
Total For SBT102										0.00	0	0
SBT201 On 13/02/2023 Spot Bond					0.00000	101.47089				0.00	0	0
Total SBT201 SPOT										0.00	0	0
Total For SBT201										0.00	0	0
SGI004 On 20/01/2021 Spot Bond					0.00000	101.87415				0.00	0	0
Total SGI004 SPOT										0.00	0	0
Total For SGI004										0.00	0	0
SGI005 On 10/07/2021 Spot Bond					0.00000	101.87428				0.00	0	0
Total SGI005 SPOT										0.00	0	0
Total For SGI005										0.00	0	0
SGI006 On 11/07/2022 Spot Bond					0.00000	101.69472				0.00	0	0
Total SGI006 SPOT										0.00	0	0
Total For SGI006										0.00	0	0
SHI02 On 01/10/2021 Spot Bond					0.00000	82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHS11U On 25/11/2020 Spot Bond			10.00000	107.75600	10.00000	107.72800				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			7.91000	102.76874	7.91000	102.74681				0.00	0	0
Total SLI3 SPOT										0.00	0	0
Total For SLI3										0.00	0	0
SLI4 On 15/08/2021 Spot Bond					0.00000	101.60748				0.00	0	0
Total SLI4 SPOT										0.00	0	0
Total For SLI4										0.00	0	0
SLRA1 On 15/08/2019 Spot Bond					0.00000	100.47822				0.00	0	0
Total SLRA1 SPOT										0.00	0	0
Total For SLRA1										0.00	0	0
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.49146				0.00	0	0
Total SLRA2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SLRA2										0.00	0	0
SLRA3 On 15/11/2020 Spot Bond					0.00000	100.46563				0.00	0	0
Total SLRA3 SPOT										0.00	0	0
Total For SLRA3										0.00	0	0
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.47913				0.00	0	0
Total SLRA4 SPOT										0.00	0	0
Total For SLRA4										0.00	0	0
SLRB1 On 15/08/2019 Spot Bond					0.00000	100.49974				0.00	0	0
Total SLRB1 SPOT										0.00	0	0
Total For SLRB1										0.00	0	0
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.50488				0.00	0	0
Total SLRB2 SPOT										0.00	0	0
Total For SLRB2										0.00	0	0
SLRB3 On 15/11/2020 Spot Bond					0.00000	100.50587				0.00	0	0
Total SLRB3 SPOT										0.00	0	0
Total For SLRB3										0.00	0	0
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.50866				0.00	0	0
Total SLRB4 SPOT										0.00	0	0
Total For SLRB4										0.00	0	0
SLRC1 On 15/08/2019 Spot Bond					0.00000	100.54327				0.00	0	0
Total SLRC1 SPOT										0.00	0	0
Total For SLRC1										0.00	0	0
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.55418				0.00	0	0
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0
SLRC3 On 15/11/2020 Spot Bond					0.00000	100.52891				0.00	0	0
Total SLRC3 SPOT										0.00	0	0
Total For SLRC3										0.00	0	0
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.54082				0.00	0	0
Total SLRC4 SPOT										0.00	0	0
Total For SLRC4										0.00	0	0
SNT02 On 12/04/2021 Spot Bond					0.00000	102.99437				0.00	0	0
Total SNT02 SPOT										0.00	0	0
Total For SNT02										0.00	0	0
SNT03 On 12/04/2023 Spot Bond			10.48000	10.48000	10.48000	106.48650				0.00	0	1,550,000,000
Total SNT03 SPOT										0.00	0	1,550,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SNT03									0.00	0	1,550,000,000
SNT04 On 27/06/2022 Spot Bond					0.00000	102.27319			0.00	0	0
Total SNT04 SPOT									0.00	0	0
Total For SNT04									0.00	0	0
SPDA1 On 21/08/2021 Spot Bond					0.00000	101.00396			0.00	0	0
Total SPDA10 SPOT									0.00	0	0
Total For SPDA10									0.00	0	0
SPDA1 On 21/08/2020 Spot Bond					0.00000	100.32463			0.00	0	0
Total SPDA11 SPOT									0.00	0	0
Total For SPDA11									0.00	0	0
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.33091			0.00	4,000,000,000	2,000,000,000
Total SPDA12 SPOT									0.00	4,000,000,000	2,000,000,000
Total For SPDA12									0.00	4,000,000,000	2,000,000,000
SPDA6 On 21/08/2019 Spot Bond					0.00000	100.32282			0.00	0	0
Total SPDA6 SPOT									0.00	0	0
Total For SPDA6									0.00	0	0
SPDA7 On 21/08/2019 Spot Bond					0.00000	100.47628			0.00	0	0
Total SPDA7 SPOT									0.00	0	0
Total For SPDA7									0.00	0	0
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.32771			0.00	0	0
Total SPDA8 SPOT									0.00	0	0
Total For SPDA8									0.00	0	0
SPDA9 On 21/08/2019 Spot Bond					0.00000	100.53530			0.00	0	0
Total SPDA9 SPOT									0.00	0	0
Total For SPDA9									0.00	0	0
SPG00 On 09/09/2019 Spot Bond					0.00000	99.83393			0.00	0	0
Total SPG002 SPOT									0.00	0	0
Total For SPG002									0.00	0	0
SPG00 On 31/10/2019 Spot Bond					0.00000	100.88718			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			100,000,000,000,000.00	1,000,000,000	500,000,000
Total SS039U SPOT									10,000,000,000,000.00	1,000,000,000	500,000,000
Total For SS039U									10,000,000,000,000.00	1,000,000,000	500,000,000
SS040L On 18/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS040U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SS040U										0.00	0	0
SS041L On 29/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS041U SPOT										0.00	0	0
Total For SS041U										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			9.01000	99.48672	9.01000	99.46277				0.00	0	0
Total SSA06 SPOT										0.00	0	0
Total For SSA06										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			9.18000	95.28110	9.18000	95.25773				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			9.18000	95.28110	9.18000	95.25773				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			3.83000	3.83000	3.83000	122.73338				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN01 On 21/12/2026 Spot Bond			10.03000	107.43329	10.03000	107.40441				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			10.90000	75.30139	10.90000	75.27969				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02 On 21/01/2019 Spot Bond					0.00000	101.00652				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02 On 16/01/2019 Spot Bond					0.00000	101.12068				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN02 On 25/09/2019 Spot Bond					0.00000	101.77379				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN02 On 07/12/2023 Spot Bond					0.00000	99.92120				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03 On 17/03/2020 Spot Bond					0.00000	101.92673				0.00	0	0
Total SSN033 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN033										0.00	0	0
SSN03: On 02/06/2020 Spot Bond					0.00000	100.00010				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03: On 17/11/2020 Spot Bond					0.00000	100.44286				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03: On 01/06/2021 Spot Bond					0.00000	100.07207				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	103.38030				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN04: On 13/10/2023 Spot Bond					0.00000	101.25191				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN04: On 13/10/2023 Spot Bond			9.33000	103.32106	9.33000	103.29532				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN04: On 31/01/2038 Spot Bond			4.32000	100.28287	4.32000	100.25839				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN04: On 09/02/2027 Spot Bond					0.00000	98.90284				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN04: On 30/04/2027 Spot Bond					0.00000	100.89215				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN04: On 05/04/2027 Spot Bond					0.00000	101.32252				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN04: On 21/06/2018 Spot Bond					0.00000	107.83238				0.00	0	200,000,000
Total SSN048 SPOT										0.00	0	200,000,000
Total For SSN048										0.00	0	200,000,000
SSN04: On 30/09/2027 Spot Bond					0.00000	102.91370				0.00	0	0
Total SSN049 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN049										0.00	0	0
SSN05 On 08/12/2023 Spot Bond			3.34500	3.34500	3.34500	284.60748				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN05 On 26/09/2018 Spot Bond					0.00000	105.43054				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0
SSN05 On 26/10/2020 Spot Bond					0.00000	100.87791				0.00	0	0
Total SSN052 SPOT										0.00	0	0
Total For SSN052										0.00	0	0
SSN05 On 26/10/2020 Spot Bond			7.66200	102.44871	7.66200	102.42766				0.00	0	0
Total SSN053 SPOT										0.00	0	0
Total For SSN053										0.00	0	0
SSN05 On 26/10/2022 Spot Bond					0.00000	100.94119				0.00	0	0
Total SSN054 SPOT										0.00	0	0
Total For SSN054										0.00	0	0
SSN05 On 03/11/2022 Spot Bond					0.00000	100.76795				0.00	0	0
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0
SSN05 On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN057 SPOT										0.00	0	0
Total For SSN057										0.00	0	0
SSN05 On 19/01/2023 Spot Bond					0.00000	101.06017				0.00	0	0
Total SSN058 SPOT										0.00	0	0
Total For SSN058										0.00	0	0
SSN05 On 05/10/2022 Spot Bond			8.40000	100.92476	8.40000	101.35805				0.00	0	0
Total SSN059 SPOT										0.00	0	0
Total For SSN059										0.00	0	0
SSN06 On 05/10/2022 Spot Bond					0.00000	101.30937				0.00	0	0
Total SSN060 SPOT										0.00	0	0
Total For SSN060										0.00	0	0
SSN06 On 31/03/2028 Spot Bond			3.88000	3.88000	3.88000	168.74269				0.00	0	10,600,000
Total SSN061 SPOT										0.00	0	10,600,000
Total For SSN061										0.00	0	10,600,000
SSN06 On 31/01/2025 Spot Bond			3.48500	3.48500	3.48500	125.33629				0.00	0	0
Total SSN062 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SSN062									0.00	0	0
SSN06: On 31/01/2038 Spot Bond			4.10000	4.10000	4.10000	103.57312			0.00	0	0
Total SSN063 SPOT									0.00	0	0
Total For SSN063									0.00	0	0
SSN06: On 31/03/2029 Spot Bond			3.99000	3.99000	3.99000	89.29342			0.00	0	0
Total SSN064 SPOT									0.00	0	0
Total For SSN064									0.00	0	0
SSN06: On 31/03/2028 Spot Bond			3.84000	3.84000	3.84000	169.31397			0.00	0	0
Total SSN065 SPOT									0.00	0	0
Total For SSN065									0.00	0	0
SSN06: On 14/05/2028 Spot Bond					0.00000	100.00000			0.00	0	5,000,000,000
Total SSN066 SPOT									0.00	0	5,000,000,000
Total For SSN066									0.00	0	5,000,000,000
SSN06: On 22/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SSN067 SPOT									0.00	0	0
Total For SSN067									0.00	0	0
SSN06: On 28/05/2023 Spot Bond					0.00000	100.16727			0.00	0	0
Total SSN068 SPOT									0.00	0	0
Total For SSN068									0.00	0	0
SSN06: On 28/05/2023 Spot Bond					0.00000	100.16522			0.00	0	0
Total SSN069 SPOT									0.00	0	0
Total For SSN069									0.00	0	0
SSN07: On 28/02/2022 Spot Bond					0.00000	100.16010			0.00	0	0
Total SSN070 SPOT									0.00	0	0
Total For SSN070									0.00	0	0
SSN07: On 28/05/2028 Spot Bond			9.65000	9.65000	9.65000	100.18155			0.00	0	0
Total SSN071 SPOT									0.00	0	0
Total For SSN071									0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.55000	98.74902	9.55000	98.72385		12,592,163,960,000.00	1,318,551,200	329,637,800	
Total SZ25 SPOT								12,592,163,960,000.00	1,318,551,200	329,637,800	
Total For SZ25								12,592,163,960,000.00	1,318,551,200	329,637,800	
T12A10 On 21/08/2019 Spot Bond					0.00000	100.32094			0.00	0	0
Total T12A10 SPOT									0.00	0	0
Total For T12A10									0.00	0	0
T12A11 On 21/08/2019 Spot Bond					0.00000	100.67696			0.00	0	0
Total T12A11 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For T12A11									0.00	0	0
T12A12 On 21/08/2019 Spot Bond			9.02000	102.58113	9.02000	102.55614			0.00	0	0
Total T12A12 SPOT									0.00	0	0
Total For T12A12									0.00	0	0
T13A1C On 21/08/2018 Spot Bond					0.00000	100.45462			0.00	0	0
Total T13A10 SPOT									0.00	0	0
Total For T13A10									0.00	0	0
T13A11 On 21/08/2020 Spot Bond					0.00000	100.33214			0.00	0	0
Total T13A11 SPOT									0.00	0	0
Total For T13A11									0.00	0	0
T13A12 On 21/08/2020 Spot Bond			8.92000	105.94122	8.92000	105.91568			0.00	0	0
Total T13A12 SPOT									0.00	0	0
Total For T13A12									0.00	0	0
T13A13 On 21/08/2018 Spot Bond					0.00000	100.30549			0.00	0	0
Total T13A13 SPOT									0.00	0	0
Total For T13A13									0.00	0	0
T13A14 On 21/08/2018 Spot Bond					0.00000	100.38166			0.00	0	0
Total T13A14 SPOT									0.00	0	0
Total For T13A14									0.00	0	0
T13A15 On 21/08/2020 Spot Bond					0.00000	100.33140			0.00	0	0
Total T13A15 SPOT									0.00	0	0
Total For T13A15									0.00	0	0
T13A16 On 21/08/2020 Spot Bond			9.02000	105.47045	9.02000	105.44475			0.00	0	0
Total T13A16 SPOT									0.00	0	0
Total For T13A16									0.00	0	0
T13A18 On 21/08/2018 Spot Bond					0.00000	100.32847			0.00	0	0
Total T13A18 SPOT									0.00	0	0
Total For T13A18									0.00	0	0
T13A19 On 21/08/2020 Spot Bond					0.00000	100.10895			0.00	0	0
Total T13A19 SPOT									0.00	0	0
Total For T13A19									0.00	0	0
T13A2C On 21/08/2020 Spot Bond			8.97000	104.28695	8.97000	104.26168			0.00	0	0
Total T13A20 SPOT									0.00	0	0
Total For T13A20									0.00	0	0
T14A1C On 21/11/2019 Spot Bond					0.00000	100.32653			0.00	0	0
Total T14A10 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For T14A10										0.00	0	0
T14A11 On 21/11/2021 Spot Bond					0.00000	100.33386				0.00	0	0
Total T14A11 SPOT										0.00	0	0
Total For T14A11										0.00	0	0
T14A12 On 21/11/2021 Spot Bond			8.55000	102.13040	8.55000	102.10717				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
T15OM On 21/11/2018 Spot Bond					0.00000	100.29832				0.00	0	0
Total T15OM1 SPOT										0.00	0	0
Total For T15OM1										0.00	0	0
T15OM On 21/05/2019 Spot Bond					0.00000	100.21372				0.00	0	0
Total T15OM2 SPOT										0.00	0	0
Total For T15OM2										0.00	0	0
TFS117 On 02/09/2018 Spot Bond					0.00000	100.15912				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS123 On 20/03/2019 Spot Bond					0.00000	101.58186				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS135 On 06/07/2018 Spot Bond					0.00000	101.38855				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS136 On 06/07/2020 Spot Bond					0.00000	101.37012				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS139 On 27/05/2019 Spot Bond					0.00000	100.64926				0.00	0	0
Total TFS139 SPOT										0.00	0	0
Total For TFS139										0.00	0	0
TFS141 On 28/10/2019 Spot Bond					0.00000	101.18336				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS142 On 28/10/2021 Spot Bond					0.00000	100.83111				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS144 On 20/03/2020 Spot Bond					0.00000	101.76273				0.00	0	0
Total TFS144 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TFS144										0.00	0	0
TFS14€ On 20/03/2022 Spot Bond					0.00000	101.81651				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS147 On 12/10/2020 Spot Bond					0.00000	101.17500				0.00	0	0
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.27888				0.00	0	0
Total TFS148 SPOT										0.00	0	0
Total For TFS148										0.00	0	0
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.78781				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS15C On 16/11/2018 Spot Bond					0.00000	100.40907				0.00	0	0
Total TFS150 SPOT										0.00	0	0
Total For TFS150										0.00	0	0
TFS151 On 30/11/2020 Spot Bond					0.00000	100.01490				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TFS15z On 25/04/2019 Spot Bond					0.00000	100.85702				0.00	0	0
Total TFS152 SPOT										0.00	0	0
Total For TFS152										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
TH11Az On 18/07/2018 Spot Bond					0.00000	101.10102				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	103.30257	8.73000	103.27812				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A€ On 18/07/2018 Spot Bond					0.00000	101.14356				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A€ On 18/07/2018 Spot Bond			8.25500	8.25500	8.25500	103.07429				0.00	0	0
Total TH11A6 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH11A6										0.00	0	0
TH11A6 On 18/07/2018 Spot Bond					0.00000	101.11606				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2018 Spot Bond					0.00000	101.18821				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2018 Spot Bond					0.00000	101.14434				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2018 Spot Bond					0.00000	101.13925				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1 On 18/07/2018 Spot Bond					0.00000	101.27041				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2018 Spot Bond					0.00000	101.26532				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2018 Spot Bond					0.00000	101.22076				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2018 Spot Bond					0.00000	101.66674				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2018 Spot Bond					0.00000	101.67181				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3 On 18/07/2018 Spot Bond					0.00000	101.64645				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1 On 21/08/2019 Spot Bond					0.00000	100.31717				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond					0.00000	100.32658				0.00	0	0
Total TH12A2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TH12A2									0.00	0	0
TH12A On 21/08/2019 Spot Bond			8.97000	8.97000	8.97000	102.81001			0.00	0	0
Total TH12A3 SPOT									0.00	0	0
Total For TH12A3									0.00	0	0
TH12A On 21/08/2019 Spot Bond					0.00000	100.32094			0.00	0	0
Total TH12A4 SPOT									0.00	0	0
Total For TH12A4									0.00	0	0
TH12A On 21/08/2019 Spot Bond					0.00000	100.33411			0.00	0	0
Total TH12A5 SPOT									0.00	0	0
Total For TH12A5									0.00	0	0
TH12A On 21/08/2019 Spot Bond			8.88000	102.04789	8.88000	102.02340			0.00	0	0
Total TH12A6 SPOT									0.00	0	0
Total For TH12A6									0.00	0	0
TH12A On 21/08/2019 Spot Bond					0.00000	100.31906			0.00	0	0
Total TH12A7 SPOT									0.00	0	0
Total For TH12A7									0.00	0	0
TH12A On 21/08/2019 Spot Bond					0.00000	100.33411			0.00	0	0
Total TH12A8 SPOT									0.00	0	0
Total For TH12A8									0.00	0	0
TH12A On 21/08/2019 Spot Bond			8.99000	101.59993	8.99000	101.57525			0.00	0	0
Total TH12A9 SPOT									0.00	0	0
Total For TH12A9									0.00	0	0
TH12B On 21/08/2019 Spot Bond					0.00000	100.35102			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					0.00000	100.35102			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					0.00000	100.35102			0.00	0	0
Total TH12B3 SPOT									0.00	0	0
Total For TH12B3									0.00	0	0
TH12B On 21/08/2019 Spot Bond					0.00000	100.35102			0.00	0	0
Total TH12B4 SPOT									0.00	0	0
Total For TH12B4									0.00	0	0
TH12C On 21/08/2019 Spot Bond					0.00000	101.29053			0.00	0	0
Total TH12C1 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12C1										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	101.29053				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	100.38105				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	100.38068				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	100.50250				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	100.49144				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	100.56884				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	100.50026				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A: On 21/08/2018 Spot Bond					0.00000	100.31229				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A: On 21/08/2018 Spot Bond					0.00000	100.32057				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A: On 21/08/2020 Spot Bond					0.00000	100.63376				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A: On 21/08/2020 Spot Bond			9.12000	103.04487	9.12000	103.01949				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A: On 21/08/2018 Spot Bond					0.00000	100.31266				0.00	0	0
Total TH13A5 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13A5										0.00	0	0
TH13A5 On 21/08/2018 Spot Bond					0.00000	100.40083				0.00	0	700,000,000
Total TH13A6 SPOT										0.00	0	700,000,000
Total For TH13A6										0.00	0	700,000,000
TH13A6 On 21/08/2020 Spot Bond					0.00000	99.87860				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A7 On 21/08/2020 Spot Bond			9.01000	103.95982	9.01000	103.93451				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A8 On 21/08/2018 Spot Bond					0.00000	100.36785				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					0.00000	100.35091				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond					0.00000	100.35129				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond					0.00000	100.35170				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B3 On 21/08/2020 Spot Bond					0.00000	100.34432				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B4 On 21/08/2020 Spot Bond					0.00000	100.34979				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C1 On 21/08/2020 Spot Bond					0.00000	100.37715				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C1 On 21/08/2020 Spot Bond					0.00000	100.38015				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C2 On 21/08/2020 Spot Bond					0.00000	100.37011				0.00	0	0
Total TH13C3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13C3										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	100.37747				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	100.39774				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	100.50027				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	100.50027				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	100.49792				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	100.49249				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	100.50771				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A: On 21/11/2019 Spot Bond					0.00000	100.80722				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A: On 21/11/2021 Spot Bond					0.00000	100.33910				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A: On 21/11/2021 Spot Bond			9.15000	103.16102	9.15000	103.13594				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A: On 21/11/2019 Spot Bond					0.00000	100.73694				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A: On 21/11/2021 Spot Bond					0.00000	101.25762				0.00	1,200,000,000	600,000,000
Total TH14A7 SPOT										0.00	1,200,000,000	600,000,000

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 TH14A7										0.00	1,200,000,000	600,000,000
TH14A: On 21/11/2021 Spot Bond			9.10000	100.95528	9.10000	101.07686				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	100.36192				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	100.35070				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	100.34621				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	100.38060				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	100.37313				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	100.36865				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	100.49221				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	100.48442				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	100.47366				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
TH15A: On 21/11/2020 Spot Bond					0.00000	100.32257				0.00	0	0
Total TH15A1 SPOT										0.00	0	0
Total For TH15A1										0.00	0	0
TH15A: On 21/11/2022 Spot Bond					0.00000	100.33018				0.00	0	0
Total TH15A2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH15A2										0.00	0	0
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	100.36537				0.00	0	0
Total TH15A3 SPOT										0.00	0	0
Total For TH15A3										0.00	0	0
TH15A: On 21/11/2020 Spot Bond					0.00000	100.23104				0.00	0	0
Total TH15A4 SPOT										0.00	0	0
Total For TH15A4										0.00	0	0
TH15A: On 21/11/2022 Spot Bond					0.00000	100.23654				0.00	0	0
Total TH15A5 SPOT										0.00	0	0
Total For TH15A5										0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	100.33843				0.00	0	0
Total TH15B1 SPOT										0.00	0	0
Total For TH15B1										0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	100.24193				0.00	0	0
Total TH15B2 SPOT										0.00	0	0
Total For TH15B2										0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	100.35604				0.00	0	0
Total TH15C1 SPOT										0.00	0	0
Total For TH15C1										0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	100.25296				0.00	0	0
Total TH15C2 SPOT										0.00	0	0
Total For TH15C2										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	100.46461				0.00	0	0
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	100.32143				0.00	0	0
Total TH15D2 SPOT										0.00	0	0
Total For TH15D2										0.00	0	0
TH9A1: On 18/07/2019 Spot Bond					0.00000	101.64458				0.00	0	0
Total TH9A12 SPOT										0.00	0	0
Total For TH9A12										0.00	0	0
THE9B: On 18/07/2019 Spot Bond					0.00000	101.19019				0.00	0	0
Total THE9B4 SPOT										0.00	0	0
Total For THE9B4										0.00	0	0
THE9C: On 18/07/2019 Spot Bond					0.00000	103.62908				0.00	0	0
Total THE9C4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For THE9C4									0.00	0	0
THE9D On 18/07/2019 Spot Bond					0.00000	101.71107			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			8.72000	8.72000	8.72000	97.40766		13,603,200,000,000.00	1,560,000,000	520,000,000	
Total TL20 SPOT								13,603,200,000,000.00	1,560,000,000	520,000,000	
Total For TL20								13,603,200,000,000.00	1,560,000,000	520,000,000	
TL20/R On 22/02/2020 Spot Bond			100.00000	35.87321	100.00000	35.80515		0.00	0	0	
TL20/R On 25/11/2020 Spot Bond			10.00000	107.75600	10.00000	107.72800		0.00	0	0	
Total TL20/R207 SPOT								0.00	0	0	
Total For TL20/R207								0.00	0	0	
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total TL21U SPOT								0.00	0	0	
Total For TL21U								0.00	0	0	
TL22 On 04/03/2021 Spot Bond					0.00000	99.99998		0.00	0	0	
Total TL22 SPOT								0.00	0	0	
Total For TL22								0.00	0	0	
TL23 On 05/09/2022 Spot Bond					0.00000	99.97791		0.00	0	0	
Total TL23 SPOT								0.00	0	0	
Total For TL23								0.00	0	0	
TL24 On 05/09/2022 Spot Bond			9.12000	101.95808	9.12000	101.93338		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			9.66000	101.97540	9.66000	101.94926		0.00	0	0	
Total TL25 SPOT								0.00	0	0	
Total For TL25								0.00	0	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.21009		0.00	0	0	
Total TL26 SPOT								0.00	0	0	
Total For TL26								0.00	0	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.96148		0.00	0	0	
Total TL27 SPOT								0.00	0	0	
Total For TL27								0.00	0	0	
TL28 On 24/04/2025 Spot Bond			9.80000	98.48518	9.80000	98.45944		0.00	0	0	
Total TL28 SPOT								0.00	0	0	
Total For TL28								0.00	0	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.99358		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TL29 SPOT										0.00	0	0
Total For TL29										0.00	0	0
TLC04 On 21/09/2018 Spot Bond					0.00000	101.58988				0.00	0	0
Total TLC04 SPOT										0.00	0	0
Total For TLC04										0.00	0	0
TLC05 On 22/09/2019 Spot Bond					0.00000	101.65995				0.00	0	0
Total TLC05 SPOT										0.00	0	0
Total For TLC05										0.00	0	0
TN20 On 17/09/2020 Spot Bond			8.96000	105.37096	8.96000	105.34586			34,048,000,000.00		3,800,000	40,820,220,000
Total TN20 SPOT									34,048,000,000.00		3,800,000	40,820,220,000
Total For TN20									34,048,000,000.00		3,800,000	40,820,220,000
TN20/R On 17/09/2020 Spot Bond			100.00000	26.58237	100.00000	26.52385			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	18.35209	100.00000	18.31169			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			9.50500	106.25030	9.50500	106.22349			0.00		0	16,030,000,000
Total TN23 SPOT									0.00		0	16,030,000,000
Total For TN23									0.00		0	16,030,000,000
TN23/R On 06/11/2023 Spot Bond			100.00000	12.63982	100.00000	12.61200			0.00		0	0
Total TN23/R2023 SPOT									0.00		0	0
Total For TN23/R2023									0.00		0	0
TN25 On 19/08/2025 Spot Bond			10.38000	98.36297	10.38000	98.33548			0.00		0	28,076,300,000
Total TN25 SPOT									0.00		0	28,076,300,000
Total For TN25									0.00		0	28,076,300,000
TN25/R On 19/08/2025 Spot Bond			100.00000	12.30823	100.00000	12.28069			0.00		0	0
Total TN25/R186 SPOT									0.00		0	0
Total For TN25/R186									0.00		0	0
TN27 On 14/11/2027 Spot Bond			10.39000	91.69137	10.39000	91.66613			0.00		0	2,200,000,000
Total TN27 SPOT									0.00		0	2,200,000,000
Total For TN27									0.00		0	2,200,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	9.38524	100.00000	9.36457			0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TN27/R186 SPOT										0.00	0	0
Total For TN27/R186										0.00	0	0
TN30 On 09/10/2030 Spot Bond			10.97500	98.43468	10.97500	98.40594				0.00	0	14,200,000,000
Total TN30 SPOT										0.00	0	14,200,000,000
Total For TN30										0.00	0	14,200,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	120.99674	8.00000	120.97081				0.00	0	0
Total TN30/R2030 SPOT										0.00	0	0
Total For TN30/R2030										0.00	0	0
TN40 On 09/10/2040 Spot Bond			11.49500	95.69441	11.49500	95.66519				0.00	0	8,800,000,000
Total TN40 SPOT										0.00	0	8,800,000,000
Total For TN40										0.00	0	8,800,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	101.64411	10.75000	101.61504				0.00	0	0
Total TN40/R214 SPOT										0.00	0	0
Total For TN40/R214										0.00	0	0
TNF18 On 22/08/2018 Spot Bond					0.00000	100.34736				0.00	1,939,700	1,939,700
Total TNF18 SPOT										0.00	1,939,700	1,939,700
Total For TNF18										0.00	1,939,700	1,939,700
TPDA0 On 25/11/2020 Spot Bond			10.00000	107.75600	10.00000	107.72800				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0 On 10/04/2019 Spot Bond					0.00000	101.44476				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TPDA0 On 30/11/2018 Spot Bond					0.00000	100.26220				0.00	0	0
Total TPDA06 SPOT										0.00	0	0
Total For TPDA06										0.00	0	0
TPDA0 On 30/11/2020 Spot Bond			9.11000	101.01231	9.11000	100.98786				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					0.00000	101.93891				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					0.00000	102.03068				0.00	0	0
Total TRA2A2 SPOT										0.00	0	0
Total For TRA2A2										0.00	0	0
TRA2A On 14/12/2020 Spot Bond			9.27000	105.47313	9.27000	105.44687				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2A: On 14/12/2018 Spot Bond					0.00000	101.94115				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					0.00000	102.03068				0.00	0	0
Total TRA2A5 SPOT										0.00	0	0
Total For TRA2A5										0.00	0	0
TRA2A: On 14/12/2020 Spot Bond			9.07000	9.07000	9.07000	105.94607				0.00	0	0
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2B: On 14/12/2020 Spot Bond					0.00000	102.15402				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B: On 14/12/2020 Spot Bond					0.00000	102.23226				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C: On 14/12/2020 Spot Bond					0.00000	102.46736				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C: On 14/12/2020 Spot Bond					0.00000	102.55691				0.00	0	0
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2D: On 14/12/2020 Spot Bond					0.00000	103.13868				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D: On 14/12/2020 Spot Bond					0.00000	103.13868				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRA3A: On 14/11/2018 Spot Bond					0.00000	100.44911				0.00	0	0
Total TRA3A1 SPOT										0.00	0	0
Total For TRA3A1										0.00	0	0
TRA3A: On 14/11/2020 Spot Bond					0.00000	100.49131				0.00	0	0
Total TRA3A2 SPOT										0.00	0	0
Total For TRA3A2										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.50384				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA3A3 SPOT										0.00	0	0
Total For TRA3A3										0.00	0	0
TRA3B On 14/11/2022 Spot Bond					0.00000	100.58495				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					0.00000	102.00695				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA4I On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2019 Spot Bond					0.00000	102.39412				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2I On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2019 Spot Bond					0.00000	102.06444				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2019 Spot Bond					0.00000	103.73835				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2019 Spot Bond					0.00000	105.13143				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2I 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
TRQ11I On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRQ11U SPOT										0.00	0	0
Total For TRQ11U										0.00	0	0
TRQ121 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ12U SPOT										0.00	0	0
Total For TRQ12U										0.00	0	0
TRQ131 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ13U SPOT										0.00	0	0
Total For TRQ13U										0.00	0	0
TRQ141 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ14U SPOT										0.00	0	0
Total For TRQ14U										0.00	0	0
TSE011 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
TSE031 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
TSP226 On 07/06/2018 Spot Bond					0.00000	99.93604				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					0.00000	99.61851				0.00	0	0
Total TSP227 SPOT										0.00	0	0
Total For TSP227										0.00	0	0
TTO011 On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TUHF0 On 26/01/2020 Spot Bond					0.00000	101.09376				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC26 On 31/05/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC265 SPOT										0.00	0	0
Total For TWC265										0.00	0	0
TWC26 On 10/07/2018 Spot Bond					0.00000	101.04855				0.00	0	0
Total TWC266 SPOT										0.00	0	0
Total For TWC266										0.00	0	0
TWC26 On 13/07/2018 Spot Bond					0.00000	100.94773				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TWC267 SPOT									0.00	0	0
Total For TWC267									0.00	0	0
TWC26 On 23/07/2018 Spot Bond					0.00000	100.90740			0.00	0	0
Total TWC268 SPOT									0.00	0	0
Total For TWC268									0.00	0	0
TWC26 On 25/07/2018 Spot Bond					0.00000	100.80767			0.00	0	0
Total TWC269 SPOT									0.00	0	0
Total For TWC269									0.00	0	0
TWC27 On 31/07/2018 Spot Bond					0.00000	100.70671			0.00	0	0
Total TWC270 SPOT									0.00	0	0
Total For TWC270									0.00	0	0
TWC27 On 15/08/2018 Spot Bond					0.00000	100.42288			0.00	0	0
Total TWC271 SPOT									0.00	0	0
Total For TWC271									0.00	0	0
TWC27 On 17/08/2018 Spot Bond					0.00000	100.36247			0.00	0	0
Total TWC272 SPOT									0.00	0	0
Total For TWC272									0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.46000	105.66575	9.46000	105.63922		933,100,344,000.00	98,636,400	24,659,100	
Total UG21 SPOT								933,100,344,000.00	98,636,400	24,659,100	
Total For UG21								933,100,344,000.00	98,636,400	24,659,100	
UG26 On 09/03/2026 Spot Bond			10.52000	106.78912	10.52000	106.75938		3,491,760,528,000.00	331,916,400	82,979,100	
Total UG26 SPOT								3,491,760,528,000.00	331,916,400	82,979,100	
Total For UG26								3,491,760,528,000.00	331,916,400	82,979,100	
VCJA1 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	
VCJA2 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	
VCJA3 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	
VCJA4 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	
VCJA5 On 20/07/2026 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 VCJA5U SPOT										0.00	0	0
Total For VCJA5U										0.00	0	0
VCJB1L 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
VCJB2L 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
VCJB3L 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
VCJB4L 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
VCJB5L 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
VCPA1L 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
VCPA2L 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
VCPA3L 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
VCPA4L 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
VCPA5L 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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VKC23 On 20/08/2018 Spot Bond					0.00000	100.28518				0.00	0	0
Total VKC23 SPOT										0.00	0	0
Total For VKC23										0.00	0	0
VKC24 On 20/02/2019 Spot Bond					0.00000	100.31049				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					0.00000	101.89247				0.00	0	0
Total VKC25 SPOT										0.00	0	0
Total For VKC25										0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	99.91221				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE08 On 29/03/2019 Spot Bond					0.00000	101.79470				0.00	0	0
Total VKE08 SPOT										0.00	0	0
Total For VKE08										0.00	0	0
VKE09 On 08/07/2020 Spot Bond					0.00000	101.97082				0.00	0	500,000,000
Total VKE09 SPOT										0.00	0	500,000,000
Total For VKE09										0.00	0	500,000,000
VKE10 On 08/07/2022 Spot Bond					0.00000	101.34715				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VKE10 SPOT										0.00	0	0
Total For VKE10										0.00	0	0
VKE11 On 20/04/2023 Spot Bond					0.00000	101.07886				0.00	0	0
Total VKE11 SPOT										0.00	0	0
Total For VKE11										0.00	0	0
VKE12 On 03/05/2021 Spot Bond					0.00000	100.75511				0.00	0	0
Total VKE12 SPOT										0.00	0	0
Total For VKE12										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA07U SPOT										0.00	0	0
Total For VPA07U										0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA08U SPOT										0.00	0	0
Total For VPA08U										0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA09U SPOT										0.00	0	0
Total For VPA09U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB07U SPOT										0.00	0	0
Total For VPB07U										0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB08U SPOT										0.00	0	0
Total For VPB08U										0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
VR714L On 25/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR714U SPOT										0.00	0	0
Total For VR714U										0.00	0	0
VR829L On 18/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR829U SPOT										0.00	0	0
Total For VR829U										0.00	0	0
VR830L On 25/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR830U SPOT										0.00	0	0
Total For VR830U										0.00	0	0
VR831L On 26/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR831U SPOT										0.00	0	0
Total For VR831U										0.00	0	0
VR832L On 28/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR832U SPOT										0.00	0	0
Total For VR832U										0.00	0	0
VRI712 On 11/12/2018 Spot Bond					0.00000	101.82353				0.00	0	0
Total VRI712 SPOT										0.00	0	0
Total For VRI712										0.00	0	0
WHL01 On 10/10/2020 Spot Bond					0.00000	101.44523				0.00	0	0
Total WHL01 SPOT										0.00	0	0
Total For WHL01										0.00	0	0
WHL01 On 27/10/2020 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 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			0.98000	0.98000	0.98000	258.38326			182,835,856,000.00	186,567,200	164,391,800	
Total WS05 SPOT									182,835,856,000.00	186,567,200	164,391,800	
Total For WS05									182,835,856,000.00	186,567,200	164,391,800	
WSP3 On 28/05/2019 Spot Bond			7.31500	101.75567	7.31500	101.73580			0.00	0	0	
Total WSP3 SPOT									0.00	0	0	
Total For WSP3									0.00	0	0	
WSP4 On 28/05/2020 Spot Bond			8.01000	101.97054	8.01000	101.94877			0.00	0	0	
Total WSP4 SPOT									0.00	0	0	
Total For WSP4									0.00	0	0	
WSP5 On 28/05/2021 Spot Bond			8.38500	101.78349	8.38500	101.76077			3,713,968,050,000.00	442,930,000	110,732,500	
Total WSP5 SPOT									3,713,968,050,000.00	442,930,000	110,732,500	
Total For WSP5									3,713,968,050,000.00	442,930,000	110,732,500	
WSP5/f On 28/05/2021 Spot Bond			100.00000	17.29118	100.00000	17.25312			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			6.70000	91.68102	6.70000	91.66460			0.00	0	0	
Total Z083 SPOT									0.00	0	0	
Total For Z083									0.00	0	0	
Total for SPOT									1.06e+017	935,980,098,580	085,717,106,523	
Total for SPOT :									1.06e+017	935,980,098,580	085,717,106,523	
Total Futures									1.06e+017	935,980,101,935	085,717,921,740	
Total Options									0.00	0	82,545	
Grand Total:									1.06e+017	935,980,101,935	085,718,004,285	