



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 05/06/2018

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 02/08/2018 Bond Future			10.78015	78.74033	10.66876	79.41607			0.00	0	9,466
ES33 On 01/11/2018 Bond Future			10.89168	76.35944	10.77618	77.04822			0.00	0	0
ES33 On 07/02/2019 Bond Future			11.01853	77.84122	10.89853	78.54320			0.00	0	0
Total ES33 Future									0.00	0	9,466
ES33 On 02/08/2018 Bond Future	11.14	Call			2,799.55000	2.79955	2,123,810		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.14	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.15	Call			2,857.30000	2.85730	2,181,560		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.15	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.16	Call			2,914.99000	2.91499	2,239,250		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.16	Put			0.00000	0.00000	0,000		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			10.97823	81.60328	10.86174	82.41387			0.00	0	7,957
ES42 On 01/11/2018 Bond Future			11.08586	78.80189	10.96508	79.62805			0.00	0	0
ES42 On 07/02/2019 Bond Future			11.20407	80.33087	11.07873	81.17287			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			134.41560	134.41560	134.41617	134.41617			0.00	0	864
I2025 On 01/11/2018 Bond Future			136.84379	136.84379	136.84577	136.84577			0.00	0	0
I2025 On 07/02/2019 Bond Future			138.11540	138.11540	138.11686	138.11686			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			2,243.83000	2.24383	2,244,400		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			2,253.83000	2.25383	2,254,400		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			2,233.83000	2.23383	2,234,400		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			102.78143	102.78143	102.78114	102.78114			0.00	0	1,370
I2029 On 01/11/2018 Bond Future			103.58850	103.58850	103.58937	103.58937			0.00	0	0
I2029 On 07/02/2019 Bond Future			105.62107	105.62107	105.62155	105.62155			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			106.66726	106.66726	106.66686	106.66686			0.00	0	7,981
I2033 On 01/11/2018 Bond Future			107.47320	107.47320	107.47399	107.47399			0.00	0	0
I2033 On 07/02/2019 Bond Future			109.58191	109.58191	109.58231	109.58231			0.00	0	0
Total I2033 Future									0.00	0	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			3,253.14000	3.25314	3,252,740		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			3,263.14000	3.26314	3,262,740		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			3,273.14000	3.27314	3,272,740		0.00	0	0
Total I2033 Option									0.00	0	0
Total For I2033									0.00	0	7,981
I2038 On 02/08/2018 Bond Future			127.74853	127.74853	127.74774	127.74774			0.00	0	8,997
I2038 On 01/11/2018 Bond Future			130.05614	130.05614	130.05693	130.05693			0.00	0	0
I2038 On 07/02/2019 Bond Future			131.01781	131.01781	131.01821	131.01821			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			6,792.26000	6.79226	6,791,470		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			6,802.26000	6.80226	6,801,470		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			6,782.26000	6.78226	6,781,470		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			121.05180	121.05180	121.05064	121.05064			0.00	0	10,876
I2046	On	01/11/2018	Bond Future			121.58953	121.58953	121.58953	121.58953			0.00	0	0
I2046	On	07/02/2019	Bond Future			123.97498	123.97498	123.97474	123.97474			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			7,729.36000	7.72936	7,728,200		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			7,739.36000	7.73936	7,738,200		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			7,719.36000	7.71936	7,718,200		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			126.39444	126.39444	126.39308	126.39308			0.00	0	9,567
I2050	On	01/11/2018	Bond Future			128.67770	128.67770	128.67770	128.67770			0.00	0	0
I2050	On	07/02/2019	Bond Future			129.43113	129.43113	129.43058	129.43058			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			11,136.92000	11.13692	11,135,560		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			11,146.92000	11.14692	11,145,560		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			11,126.92000	11.12692	11,125,560		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			8.68060	111.99613	8.59382	112.54198		7.04	82,205,159.42	734	100,415
R186	On	01/11/2018	Bond Future			8.74427	113.99805	8.65329	114.55512		7.30	0.00	0	0
R186	On	07/02/2019	Bond Future			8.81628	110.90522	8.72075	111.47284		7.68	0.00	0	0
Total R186 Future												82,205,159.42	734	100,415
R186	On	02/08/2018	Bond Future	8.46	Put			1,722.01000	1.72201	2,058,670	6.91	0.00	0	0
R186	On	02/08/2018	Bond Future	7.50	Call			5.34000	0.00534	2,590	6.11	0.00	0	3,020
R186	On	02/08/2018	Bond Future	8.47	Call			900.05000	0.90005	686,500	6.92	0.00	0	0
R186	On	02/08/2018	Bond Future	8.47	Put			1,685.02000	1.68502	2,017,320	6.92	0.00	0	0
R186	On	02/08/2018	Bond Future	8.48	Call			927.10000	0.92710	709,180	6.93	0.00	0	0
R186	On	02/08/2018	Bond Future	8.48	Put			1,648.41000	1.64841	1,976,340	6.93	0.00	0	0
R186	On	02/08/2018	Bond Future	8.46	Call			873.33000	0.87333	664,140	6.91	0.00	0	0
R186	On	02/08/2018	Bond Future	8.50	Call			982.67000	0.98267	755,980	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			1,576.79000	1.57679	1,895,950	6.95	0.00	0	2,500
R186	On	02/08/2018	Bond Future	8.25	Put			2,624.42000	2.62442	3,046,320	6.72	0.00	0	0
R186	On	02/08/2018	Bond Future	8.25	Call			426.74000	0.42674	302,790	6.72	0.00	0	3,020
R186	On	02/08/2018	Bond Future	7.50	Put			7,197.57000	7.19757	7,740,670	6.11	0.00	0	0
R186	On	01/11/2018	Bond Future	9.14	Call			4,021.52000	4.02152	3,630,280	7.80	0.00	0	0
R186	On	01/11/2018	Bond Future	9.14	Put			1,083.66000	1.08366	1,249,490	7.80	0.00	0	5,000
R186	On	01/11/2018	Bond Future	7.96	Put			4,923.22000	4.92322	5,371,950	6.82	0.00	0	0
R186	On	01/11/2018	Bond Future	8.54	Call			1,800.27000	1.80027	1,550,200	7.25	0.00	0	0
R186	On	01/11/2018	Bond Future	8.54	Put			2,499.12000	2.49912	2,806,120	7.25	0.00	0	0
R186	On	01/11/2018	Bond Future	8.52	Call			1,742.08000	1.74208	1,497,230	7.24	0.00	0	0
R186	On	01/11/2018	Bond Future	7.96	Call			554.89000	0.55489	446,550	6.82	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.46	Put			2,769.82000	2.76982	3,097,700	7.19	0.00	0	0
R186	On	01/11/2018	Bond Future	8.52	Put			2,564.90000	2.56490	2,877,120	7.24	0.00	0	0
R186	On	01/11/2018	Bond Future	8.46	Call			1,574.00000	1.57400	1,344,810	7.19	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.53	Call			1,771.19000	1.77119	1,523,720	7.25	0.00	0	0
R186	On	01/11/2018	Bond Future	8.53	Put			2,532.00000	2.53200	2,841,600	7.25	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Call			1,477.14000	1.47714	1,288,210	7.35	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Put			4,516.07000	4.51607	4,894,760	7.35	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Call			1,433.58000	1.43358	1,248,520	7.34	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Put			4,596.13000	4.59613	4,978,690	7.34	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Call			1,455.26000	1.45526	1,268,270	7.35	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Put			4,555.98000	4.55598	4,936,610	7.35	0.00	0	0
Total R186 Option												0.00	0	23,540
Total For R186												82,205,159.42	734	123,955
R197	On	02/08/2018	Bond Future			303.64049	303.64049	303.64289	303.64289			0.00	0	2,388
R197	On	01/11/2018	Bond Future			309.12597	309.12597	309.13170	309.13170			0.00	0	0
R197	On	07/02/2019	Bond Future			307.83489	307.83489	307.83947	307.83947			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			241.78749	241.78749	242.37508	242.37508			0.00	0	21,940
R202	On	01/11/2018	Bond Future			246.15545	246.15545	246.75638	246.75638			0.00	0	0
R202	On	07/02/2019	Bond Future			247.07811	247.07811	247.68975	247.68975			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			8.05250	102.22408	7.99044	102.45606		3.98	8,177,926.40	80	33,943
R2023	On	01/11/2018	Bond Future			8.11065	100.12515	8.04394	100.36261		4.04	0.00	0	0
R2023	On	07/02/2019	Bond Future			8.18063	102.06838	8.10868	102.31018		3.96	0.00	0	0
Total R2023 Future												8,177,926.40	80	33,943
R2023	On	02/08/2018	Bond Future	10.39	Call			8,505.13000	8.50513	8,273,150	4.51	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
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			8,538.66000	8.53866	8,306,680	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			8,572.17000	8.57217	8,340,190	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			8,557.32000	8.55732	8,320,130	4.58	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.58	Put			0.95000	0.00095	1,220	4.58	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.59	Call			8,589.18000	8.58918	8,351,980	4.58	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.59	Put			0.91000	0.00091	1,170	4.58	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.57	Call			8,525.45000	8.52545	8,288,270	4.58	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.57	Put			0.99000	0.00099	1,270	4.58	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Put			22.41000	0.02241	26,240	4.59	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Call			7,957.79000	7.95779	7,719,740	4.59	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Put			21.88000	0.02188	25,630	4.59	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.57	Call			7,898.08000	7.89808	7,660,200	4.59	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.57	Put			22.94000	0.02294	26,860	4.59	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Call			7,927.94000	7.92794	7,689,970	4.59	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												8,177,926.40	80	33,943
R2030	On	02/08/2018	Bond Future			9.12405	92.25246	9.02237	92.93154		9.46	10,240,023.06	111	41,092
R2030	On	01/11/2018	Bond Future			9.18650	93.90130	9.08102	94.59374		9.89	0.00	0	0
R2030	On	07/02/2019	Bond Future			9.25700	91.71419	9.14736	92.41988		10.46	0.00	0	0
Total R2030 Future												10,240,023.06	111	41,092
R2030	On	02/08/2018	Bond Future	8.51	Put			3,783.40000	3.78340	4,369,480	8.85	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.51	Call			256.78000	0.25678	163,780	8.85	0.00	0	7,850
R2030	On	02/08/2018	Bond Future	8.91	Put			1,810.75000	1.81075	2,218,030	9.35	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.47	Call			3,397.61000	3.39761	2,868,640	10.15	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.47	Put			457.79000	0.45779	607,900	10.15	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.45	Call			3,294.82000	3.29482	2,772,660	10.12	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.91	Call			1,052.38000	1.05238	780,580	9.35	0.00	0	7,850
R2030	On	02/08/2018	Bond Future	9.50	Call			3,553.51000	3.55351	3,014,700	10.19	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.45	Put			483.63000	0.48363	640,550	10.12	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.50	Put			421.20000	0.42120	561,470	10.19	0.00	0	7,850
R2030	On	02/08/2018	Bond Future	9.46	Call			3,346.09000	3.34609	2,820,500	10.13	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.46	Put			470.56000	0.47056	624,050	10.13	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.60	Put			4,314.11000	4.31411	4,806,510	9.51	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.58	Call			1,023.97000	1.02397	829,690	9.49	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.58	Put			4,410.57000	4.41057	4,908,730	9.49	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.59	Call			1,044.78000	1.04478	847,620	9.50	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.59	Put			4,362.17000	4.36217	4,857,450	9.50	0.00	0	0

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	Call			1,065.86000	1.06586	865,820	9.51	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Put			5,161.41000	5.16141	5,632,500	10.03	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Call			1,687.13000	1.68713	1,450,210	10.04	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Put			5,117.26000	5.11726	5,586,030	10.04	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Call			1,711.16000	1.71116	1,471,900	10.05	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Put			5,073.38000	5.07338	5,539,810	10.05	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Call			1,663.32000	1.66332	1,428,720	10.03	0.00	0	0
Total R2030 Option												0.00	0	23,550
Total For R2030												10,240,023.06	111	64,642
R2032	On	02/08/2018	Bond Future			9.29194	94.92132	9.19042	95.65784		10.17	9,681,974.64	102	32,727
R2032	On	01/11/2018	Bond Future			9.35760	92.46294	9.25245	93.21394		11.08	0.00	0	0
R2032	On	07/02/2019	Bond Future			9.43046	94.25728	9.32146	95.02254		11.24	0.00	0	0
Total R2032 Future												9,681,974.64	102	32,727
R2032	On	02/08/2018	Bond Future	9.67	Call			3,879.35000	3.87935	3,296,210	10.90	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.67	Put			471.45000	0.47145	624,830	10.90	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Call			3,935.72000	3.93572	3,349,170	10.92	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Put			458.66000	0.45866	608,630	10.92	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Call			3,823.10000	3.82310	3,243,420	10.89	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Put			484.44000	0.48444	641,280	10.89	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.76	Call			1,164.23000	1.16423	947,800	10.64	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.76	Put			4,798.51000	4.79851	5,333,080	10.64	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.77	Call			1,187.37000	1.18737	967,830	10.65	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.77	Put			4,745.88000	4.74588	5,277,340	10.65	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.75	Call			1,141.38000	1.14138	928,050	10.63	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.75	Put			4,851.51000	4.85151	5,389,180	10.63	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Call			1,885.15000	1.88515	1,624,750	10.76	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Put			5,598.25000	5.59825	6,103,110	10.76	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Call			1,911.80000	1.91180	1,648,870	10.77	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Put			5,550.32000	5.55032	6,052,650	10.77	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Call			1,858.72000	1.85872	1,600,850	10.75	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Put			5,646.48000	5.64648	6,153,870	10.75	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												9,681,974.64	102	32,727
R2035	On	02/08/2018	Bond Future			9.41585	99.35410	9.30420	100.25686		11.04	0.00	0	67,160
R2035	On	01/11/2018	Bond Future			9.48140	96.63400	9.36600	97.55415		12.06	0.00	0	0
R2035	On	07/02/2019	Bond Future			9.55534	98.50938	9.43585	99.44714		12.21	0.00	0	0
Total R2035 Future												0.00	0	67,160
R2035	On	02/08/2018	Bond Future	9.43	Call			2,354.60000	2.35460	1,834,970	11.26	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.43	Put			1,338.32000	1.33832	1,721,450	11.26	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.44	Call			2,403.99000	2.40399	1,878,080	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	9.44	Put			1,307.61000	1.30761	1,684,460	11.28	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.42	Call			2,305.68000	2.30568	1,792,380	11.24	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.42	Put			1,369.60000	1.36960	1,759,060	11.24	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.92	Call			1,476.25000	1.47625	1,191,300	11.65	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.92	Put			5,159.18000	5.15918	5,794,380	11.65	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.93	Call			1,504.08000	1.50408	1,215,280	11.66	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.93	Put			5,102.17000	5.10217	5,733,520	11.66	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.94	Call			1,532.01000	1.53201	1,239,370	11.67	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.94	Put			5,045.36000	5.04536	5,672,870	11.67	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Put			6,154.15000	6.15415	6,760,000	11.75	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Call			2,311.20000	2.31120	1,976,200	11.76	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Put			6,101.45000	6.10145	6,704,210	11.76	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Call			2,342.21000	2.34221	2,004,130	11.77	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Put			6,048.79000	6.04879	6,648,470	11.77	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Call			2,280.12000	2.28012	1,948,210	11.75	0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												0.00	0	67,160
R2037	On	02/08/2018	Bond Future			9.49301	91.58198	9.38144	92.48872		12.15	3,022,205.34	33	56,421
R2037	On	01/11/2018	Bond Future			9.55400	93.21877	9.43888	94.14298		12.70	0.00	0	0
R2037	On	07/02/2019	Bond Future			9.62225	90.76782	9.50326	91.70977		13.47	0.00	0	0
Total R2037 Future												3,022,205.34	33	56,421
R2037	On	02/08/2018	Bond Future	9.96	Call			4,992.88000	4.99288	4,244,580	13.19	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.96	Put			435.40000	0.43540	593,840	13.19	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Call			5,057.05000	5.05705	4,305,240	13.21	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Put			423.87000	0.42387	578,800	13.21	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Call			4,928.99000	4.92899	4,184,280	13.17	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Put			447.31000	0.44731	609,340	13.17	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.02	Call			1,580.44000	1.58044	1,282,080	12.27	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.02	Put			5,066.61000	5.06661	5,692,460	12.27	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.03	Call			1,609.60000	1.60960	1,307,340	12.28	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.03	Put			5,010.23000	5.01023	5,632,180	12.28	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.01	Call			1,551.81000	1.55181	1,257,330	12.26	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.01	Put			5,123.64000	5.12364	5,753,370	12.26	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Call			2,458.29000	2.45829	2,109,130	12.98	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Put			6,016.83000	6.01683	6,609,620	12.98	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Call			2,394.75000	2.39475	2,051,780	12.96	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Put			6,122.59000	6.12259	6,721,570	12.96	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Call			2,426.40000	2.42640	2,080,340	12.97	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Put			6,069.53000	6.06953	6,665,420	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									3,022,205.34	33	56,421
R204 On 02/08/2018 Bond Future			6.49124	101.54401	6.41647	101.57163		0.22	0.00	0	10,173
Total R204 Future									0.00	0	10,173
R204 On 02/08/2018 Bond Future	8.98	Call			938.77000	0.93877	911,150	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			942.40000	0.94240	914,780	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			935.15000	0.93515	907,530	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									0.00	0	10,173
R2040 On 02/08/2018 Bond Future			9.57298	94.98502	9.45633	96.00488		12.78	91,375,589.24	962	23,354
R2040 On 01/11/2018 Bond Future			9.63393	96.68260	9.51364	97.72199		13.36	0.00	0	0
R2040 On 07/02/2019 Bond Future			9.70206	94.04830	9.57780	95.10760		14.19	0.00	0	0
Total R2040 Future									91,375,589.24	962	23,354
R2040 On 02/08/2018 Bond Future	10.04	Put			496.67000	0.49667	679,910	14.03	0.00	0	0
R2040 On 02/08/2018 Bond Future	10.05	Call			5,498.15000	5.49815	4,657,630	14.05	0.00	0	0
R2040 On 02/08/2018 Bond Future	10.05	Put			483.99000	0.48399	663,330	14.05	0.00	0	0
R2040 On 02/08/2018 Bond Future	10.03	Call			5,361.93000	5.36193	4,529,300	14.02	0.00	0	0
R2040 On 02/08/2018 Bond Future	10.03	Put			509.74000	0.50974	696,970	14.02	0.00	0	0
R2040 On 02/08/2018 Bond Future	10.04	Call			5,429.90000	5.42990	4,593,280	14.03	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.08	Put			5,590.20000	5.59020	6,299,240	12.86	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.09	Call			1,718.72000	1.71872	1,384,040	12.87	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.09	Put			5,528.41000	5.52841	6,233,120	12.87	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.07	Call			1,657.00000	1.65700	1,330,970	12.84	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.07	Put			5,652.48000	5.65248	6,365,840	12.84	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.10	Put			5,467.10000	5.46710	6,167,460	12.88	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.10	Call			1,750.10000	1.75010	1,411,070	12.88	0.00	0	5,900
R2040 On 01/11/2018 Bond Future	8.50	Put			9,984.02000	9.98402	10,903,660	12.17	0.00	0	0
R2040 On 01/11/2018 Bond Future	8.50	Call			454.64000	0.45464	334,890	12.17	0.00	0	5,900
R2040 On 01/11/2018 Bond Future	9.08	Call			1,687.69000	1.68769	1,357,340	12.86	0.00	0	0
R2040 On 07/02/2019 Bond Future	9.13	Call			2,641.73000	2.64173	2,252,700	13.62	0.00	0	0
R2040 On 07/02/2019 Bond Future	9.13	Put			6,621.46000	6.62146	7,291,730	13.62	0.00	0	0
R2040 On 07/02/2019 Bond Future	9.11	Call			2,573.25000	2.57325	2,191,140	13.59	0.00	0	0
R2040 On 07/02/2019 Bond Future	9.11	Put			6,736.86000	6.73686	7,414,050	13.59	0.00	0	0
R2040 On 07/02/2019 Bond Future	9.12	Call			2,607.36000	2.60736	2,221,800	13.60	0.00	0	0
R2040 On 07/02/2019 Bond Future	9.12	Put			6,678.96000	6.67896	7,352,700	13.60	0.00	0	0
Total R2040 Option									0.00	0	11,800
Total For R2040									91,375,589.24	962	35,154

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			9.61168	92.01750	9.49506	93.05406		13.50	10,489,995.00	114	34,577
R2044	On	01/11/2018	Bond Future			9.67073	93.66206	9.55057	94.71841		14.12	0.00	0	0
R2044	On	07/02/2019	Bond Future			9.73661	91.09450	9.61260	92.17100		15.00	0.00	0	0
Total R2044 Future												10,489,995.00	114	34,577
R2044	On	02/08/2018	Bond Future	10.06	Call			5,373.88000	5.37388	4,530,910	14.65	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.06	Put			528.33000	0.52833	721,920	14.65	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.07	Call			5,442.30000	5.44230	4,595,240	14.67	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.07	Put			514.85000	0.51485	704,350	14.67	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.05	Call			5,305.66000	5.30566	4,466,860	14.63	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.05	Put			542.13000	0.54213	739,890	14.63	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.13	Call			1,788.48000	1.78848	1,444,320	13.66	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.13	Put			5,651.27000	5.65127	6,363,460	13.66	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.14	Call			1,820.85000	1.82085	1,472,270	13.67	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.14	Put			5,588.70000	5.58870	6,296,470	13.67	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.12	Call			1,756.46000	1.75646	1,416,700	13.64	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.12	Put			5,714.35000	5.71435	6,430,940	13.64	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.16	Call			2,710.63000	2.71063	2,314,350	14.44	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.16	Put			6,826.03000	6.82603	7,506,250	14.44	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.17	Call			2,746.09000	2.74609	2,346,280	14.45	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.17	Put			6,767.28000	6.76728	7,443,970	14.45	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.18	Call			2,781.50000	2.78150	2,378,180	14.46	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.18	Put			6,708.63000	6.70863	7,381,810	14.46	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												10,489,995.00	114	34,577
R2048	On	02/08/2018	Bond Future			9.59781	95.51190	9.47611	96.62639		13.43	10,219,773.30	107	99,707
R2048	On	01/11/2018	Bond Future			9.65796	92.78637	9.53254	93.92207		14.70	0.00	0	0
R2048	On	07/02/2019	Bond Future			9.72532	94.58710	9.59585	95.74457		14.91	0.00	0	0
Total R2048 Future												10,219,773.30	107	99,707
R2048	On	02/08/2018	Bond Future	8.99	Put			5,178.83000	5.17883	6,111,240	12.73	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.97	Call			446.39000	0.44639	275,630	12.69	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.97	Put			5,344.00000	5.34400	6,287,730	12.69	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.98	Call			464.52000	0.46452	288,150	12.71	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.98	Put			5,261.07000	5.26107	6,199,190	12.71	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.99	Call			483.17000	0.48317	301,090	12.73	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.03	Put			6,389.38000	6.38938	7,194,710	14.09	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.01	Call			1,522.67000	1.52267	1,201,500	14.06	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.01	Put			6,529.85000	6.52985	7,344,380	14.06	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.02	Call			1,552.36000	1.55236	1,226,600	14.08	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.02	Put			6,459.35000	6.45935	7,269,290	14.08	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.03	Call			1,582.41000	1.58241	1,252,040	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			2,496.49000	2.49649	2,103,800	14.23	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.06	Put			7,571.64000	7.57164	8,336,420	14.23	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Call			2,531.07000	2.53107	2,134,610	14.24	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Put			7,507.10000	7.50710	8,268,110	14.24	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Call			2,462.18000	2.46218	2,073,270	14.22	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Put			7,636.62000	7.63662	8,405,180	14.22	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												10,219,773.30	107	99,707
R207	On	02/08/2018	Bond Future			7.45944	100.16534	7.41516	100.22460		0.94	10,717,691.38	107	21,341
R207	On	01/11/2018	Bond Future			7.49537	101.95567	7.44029	102.01731		0.88	0.00	0	0
R207	On	07/02/2019	Bond Future			7.55007	100.28934	7.47855	100.35194		0.83	0.00	0	0
Total R207 Future												10,717,691.38	107	21,341
R207	On	02/08/2018	Bond Future	6.86	Call			0.93000	0.00093	0,480	0.78	0.00	0	0
R207	On	02/08/2018	Bond Future	6.86	Put			748.14000	0.74814	806,950	0.78	0.00	0	0
R207	On	02/08/2018	Bond Future	6.87	Call			1.09000	0.00109	0,570	0.78	0.00	0	0
R207	On	02/08/2018	Bond Future	6.87	Put			734.78000	0.73478	793,520	0.78	0.00	0	0
R207	On	02/08/2018	Bond Future	6.85	Call			0.79000	0.00079	0,410	0.78	0.00	0	0
R207	On	02/08/2018	Bond Future	6.85	Put			761.53000	0.76153	820,410	0.78	0.00	0	0
R207	On	01/11/2018	Bond Future	6.76	Call			12.85000	0.01285	9,390	0.75	0.00	0	0
R207	On	01/11/2018	Bond Future	6.76	Put			778.70000	0.77870	836,880	0.75	0.00	0	0
R207	On	01/11/2018	Bond Future	6.74	Call			11.26000	0.01126	8,160	0.75	0.00	0	0
R207	On	01/11/2018	Bond Future	6.74	Put			799.75000	0.79975	858,290	0.75	0.00	0	0
R207	On	01/11/2018	Bond Future	6.75	Call			12.04000	0.01204	8,760	0.75	0.00	0	0
R207	On	01/11/2018	Bond Future	6.75	Put			789.21000	0.78921	847,570	0.75	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Call			17.71000	0.01771	13,610	0.69	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Put			862.52000	0.86252	921,020	0.69	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Call			18.56000	0.01856	14,310	0.69	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Put			854.50000	0.85450	912,850	0.69	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Call			16.99000	0.01699	13,040	0.69	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Put			870.67000	0.87067	929,320	0.69	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												10,717,691.38	107	21,341
R208	On	02/08/2018	Bond Future			7.71106	100.10333	7.66351	100.21384		1.94	49,350,941.69	493	30,180
R208	On	01/11/2018	Bond Future			7.76494	98.49310	7.71135	98.60691		1.97	0.00	0	0
R208	On	07/02/2019	Bond Future			7.83296	100.40455	7.77215	100.52032		1.93	0.00	0	0
Total R208 Future												49,350,941.69	493	30,180
R208	On	02/08/2018	Bond Future	7.14	Put			1,237.66000	1.23766	1,344,230	1.71	0.00	0	0
R208	On	02/08/2018	Bond Future	7.12	Call			8.70000	0.00870	5,390	1.70	0.00	0	0
R208	On	02/08/2018	Bond Future	7.12	Put			1,282.98000	1.28298	1,390,180	1.70	0.00	0	0
R208	On	02/08/2018	Bond Future	7.13	Call			9.61000	0.00961	6,000	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			1,260.26000	1.26026	1,367,160	1.70	0.00	0	0
R208	On	02/08/2018	Bond Future	7.14	Call			10.63000	0.01063	6,690	1.71	0.00	0	0
R208	On	01/11/2018	Bond Future	7.11	Call			67.36000	0.06736	53,750	1.74	0.00	0	0
R208	On	01/11/2018	Bond Future	7.11	Put			1,355.92000	1.35592	1,456,120	1.74	0.00	0	0
R208	On	01/11/2018	Bond Future	7.12	Call			70.56000	0.07056	56,440	1.75	0.00	0	0
R208	On	01/11/2018	Bond Future	7.12	Put			1,337.52000	1.33752	1,437,210	1.75	0.00	0	0
R208	On	01/11/2018	Bond Future	7.10	Call			64.27000	0.06427	51,160	1.74	0.00	0	0
R208	On	01/11/2018	Bond Future	7.10	Put			1,374.44000	1.37444	1,475,140	1.74	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Put			1,479.53000	1.47953	1,575,800	1.70	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Call			134.23000	0.13423	114,270	1.71	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Put			1,464.32000	1.46432	1,560,130	1.71	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Call			126.18000	0.12618	107,130	1.70	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Put			1,495.04000	1.49504	1,591,760	1.70	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Call			130.06000	0.13006	110,560	1.70	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												49,350,941.69	493	30,180
R209	On	02/08/2018	Bond Future			9.41762	75.18235	9.30613	75.94370		12.22	173,821,593.20	2,312	77,404
R209	On	01/11/2018	Bond Future			9.47611	73.37850	9.36121	74.15444		13.40	0.00	0	0
R209	On	07/02/2019	Bond Future			9.54051	74.80244	9.42198	75.59327		13.66	0.00	0	0
Total R209 Future												173,821,593.20	2,312	77,404
R209	On	02/08/2018	Bond Future	10.21	Call			5,991.97000	5.99197	5,289,670	13.94	0.00	0	0
R209	On	02/08/2018	Bond Future	10.21	Put			140.08000	0.14008	199,130	13.94	0.00	0	435
R209	On	02/08/2018	Bond Future	9.66	Put			640.50000	0.64050	852,540	12.91	0.00	0	0
R209	On	02/08/2018	Bond Future	9.66	Call			3,017.53000	3.01753	2,468,220	12.91	0.00	0	435
R209	On	02/08/2018	Bond Future	8.96	Put			2,980.37000	2.98037	3,562,260	11.68	0.00	0	0
R209	On	02/08/2018	Bond Future	10.39	Put			77.34000	0.07734	112,570	14.11	0.00	0	0
R209	On	02/08/2018	Bond Future	10.40	Put			74.50000	0.07450	108,620	14.11	0.00	0	0
R209	On	02/08/2018	Bond Future	10.38	Call			6,955.10000	6.95510	6,230,120	14.11	0.00	0	0
R209	On	02/08/2018	Bond Future	10.38	Put			80.27000	0.08027	116,640	14.11	0.00	0	0
R209	On	02/08/2018	Bond Future	9.21	Call			1,168.15000	1.16815	853,580	12.08	0.00	0	0
R209	On	02/08/2018	Bond Future	9.21	Put			1,834.01000	1.83401	2,280,790	12.08	0.00	0	500
R209	On	02/08/2018	Bond Future	10.39	Call			7,011.62000	7.01162	6,285,500	14.11	0.00	0	0
R209	On	02/08/2018	Bond Future	8.83	Put			3,716.08000	3.71608	4,355,970	11.47	0.00	0	500
R209	On	02/08/2018	Bond Future	8.49	Put			6,005.29000	6.00529	6,737,720	10.93	0.00	0	0
R209	On	02/08/2018	Bond Future	8.49	Call			61.19000	0.06119	32,270	10.93	0.00	0	500
R209	On	02/08/2018	Bond Future	8.46	Put			6,226.71000	6.22671	6,963,440	10.89	0.00	0	0
R209	On	02/08/2018	Bond Future	8.46	Call			51.03000	0.05103	26,410	10.89	0.00	0	5,000
R209	On	02/08/2018	Bond Future	10.40	Call			7,068.15000	7.06815	6,340,920	14.11	0.00	0	0
R209	On	02/08/2018	Bond Future	8.96	Call			541.05000	0.54105	361,590	11.68	0.00	0	5,000
R209	On	02/08/2018	Bond Future	9.43	Call			1,970.29000	1.97029	1,532,130	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			1,125.11000	1.12511	1,448,300	12.47	0.00	0	5,000
R209	On	02/08/2018	Bond Future	10.84	Call			9,541.21000	9.54121	8,786,800	14.11	0.00	0	0
R209	On	02/08/2018	Bond Future	10.84	Put			12.23000	0.01223	19,170	14.11	0.00	0	435
R209	On	02/08/2018	Bond Future	8.83	Call			330.10000	0.33010	208,640	11.47	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Call			73,266.57000	73.26657	72,490,630	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			73,266.57000	73.26657	72,490,630	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			73,266.56000	73.26656	72,490,620	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			4,988.40000	4.98840	4,429,320	14.50	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Put			1,199.31000	1.19931	1,416,170	14.50	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Put			2,628.99000	2.62899	3,020,980	13.47	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Call			2,484.43000	2.48443	2,100,480	13.47	0.00	0	0
R209	On	01/11/2018	Bond Future	10.00	Put			1,104.97000	1.10497	1,307,880	14.60	0.00	0	5,850
R209	On	01/11/2018	Bond Future	10.00	Call			5,270.24000	5.27024	4,697,210	14.60	0.00	0	0
R209	On	01/11/2018	Bond Future	9.97	Call			5,128.88000	5.12888	4,562,740	14.55	0.00	0	0
R209	On	01/11/2018	Bond Future	9.97	Put			1,151.32000	1.15132	1,361,120	14.55	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Call			8,045.56000	8.04556	7,367,980	15.11	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Put			452.77000	0.45277	551,130	15.11	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Call			2,000.23000	2.00023	1,712,570	13.15	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Put			5,134.09000	5.13409	5,637,260	13.15	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Call			1,947.22000	1.94722	1,664,800	13.13	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Put			5,224.22000	5.22422	5,732,630	13.13	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Call			1,973.62000	1.97362	1,688,580	13.14	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Put			5,179.00000	5.17900	5,684,790	13.14	0.00	0	0
Total R209 Option												0.00	0	23,655
Total For R209												173,821,593.20	2,312	101,059
R210	On	02/08/2018	Bond Future			190.06304	190.06304	190.06256	190.06256			0.00	0	2,159
R210	On	01/11/2018	Bond Future			190.99638	190.99638	190.99796	190.99796			0.00	0	0
R210	On	07/02/2019	Bond Future			194.74393	194.74393	194.74486	194.74486			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			154.99877	154.99877	154.99995	154.99995			0.00	0	4,575
R212	On	01/11/2018	Bond Future			157.79876	157.79876	157.80161	157.80161			0.00	0	0
R212	On	07/02/2019	Bond Future			158.74115	158.74115	158.74354	158.74354			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			9.19947	86.84808	9.10304	87.48083		9.98	264,626,099.76	3,047	33,337

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			9.26342	84.85424	9.16355	85.49953		10.89	0.00	0	0
R213	On	07/02/2019	Bond Future			9.33584	86.50103	9.23226	87.15865			0.00	0	0
Total R213 Future												264,626,099.76	3,047	33,337
R213	On	02/08/2018	Bond Future	9.06	Call			1,257.43000	1.25743	967,860	9.93	0.00	0	0
R213	On	02/08/2018	Bond Future	9.06	Put			1,541.95000	1.54195	1,885,130	9.93	0.00	0	0
R213	On	02/08/2018	Bond Future	9.07	Call			1,289.94000	1.28994	995,520	9.94	0.00	0	0
R213	On	02/08/2018	Bond Future	9.07	Put			1,508.24000	1.50824	1,846,570	9.94	0.00	0	0
R213	On	02/08/2018	Bond Future	9.05	Call			1,225.39000	1.22539	940,670	9.91	0.00	0	0
R213	On	02/08/2018	Bond Future	9.05	Put			1,576.20000	1.57620	1,924,230	9.91	0.00	0	0
R213	On	01/11/2018	Bond Future	8.65	Call			999.51000	0.99951	819,010	10.41	0.00	0	0
R213	On	01/11/2018	Bond Future	8.65	Put			4,426.20000	4.42620	4,890,990	10.41	0.00	0	0
R213	On	01/11/2018	Bond Future	8.66	Call			1,019.81000	1.01981	836,650	10.42	0.00	0	0
R213	On	01/11/2018	Bond Future	8.66	Put			4,378.00000	4.37800	4,840,130	10.42	0.00	0	0
R213	On	01/11/2018	Bond Future	8.64	Call			979.28000	0.97928	801,460	10.40	0.00	0	0
R213	On	01/11/2018	Bond Future	8.64	Put			4,474.54000	4.47454	4,942,010	10.40	0.00	0	0
R213	On	07/02/2019	Bond Future	8.69	Call			1,631.01000	1.63101	1,413,190	10.57	0.00	0	0
R213	On	07/02/2019	Bond Future	8.69	Put			5,190.24000	5.19024	5,630,040	10.57	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Call			1,654.49000	1.65449	1,434,500	10.58	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Put			5,146.27000	5.14627	5,583,900	10.58	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Call			1,607.73000	1.60773	1,392,080	10.56	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Put			5,234.48000	5.23448	5,676,450	10.56	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												264,626,099.76	3,047	33,337
R214	On	02/08/2018	Bond Future			9.55716	74.72046	9.44062	75.55434		13.10	123,288,759.00	1,650	32,085
R214	On	01/11/2018	Bond Future			9.61636	72.76320	9.49636	73.61296		14.34	0.00	0	0
R214	On	07/02/2019	Bond Future			9.68264	74.17530	9.55888	75.04138		14.62	0.00	0	0
Total R214 Future												123,288,759.00	1,650	32,085
R214	On	02/08/2018	Bond Future	8.95	Call			343.86000	0.34386	214,210	12.33	0.00	0	0
R214	On	02/08/2018	Bond Future	8.95	Put			4,029.02000	4.02902	4,733,250	12.33	0.00	0	0
R214	On	02/08/2018	Bond Future	8.96	Call			358.05000	0.35805	224,090	12.34	0.00	0	0
R214	On	02/08/2018	Bond Future	8.96	Put			3,965.17000	3.96517	4,665,090	12.34	0.00	0	0
R214	On	02/08/2018	Bond Future	8.94	Call			330.07000	0.33007	204,660	12.31	0.00	0	0
R214	On	02/08/2018	Bond Future	8.94	Put			4,093.40000	4.09340	4,801,870	12.31	0.00	0	0
R214	On	01/11/2018	Bond Future	8.99	Call			1,173.62000	1.17362	931,100	13.69	0.00	0	0
R214	On	01/11/2018	Bond Future	8.99	Put			4,941.97000	4.94197	5,549,210	13.69	0.00	0	0
R214	On	01/11/2018	Bond Future	9.00	Call			1,196.97000	1.19697	950,940	13.70	0.00	0	0
R214	On	01/11/2018	Bond Future	9.00	Put			4,887.92000	4.88792	5,491,650	13.70	0.00	0	0
R214	On	01/11/2018	Bond Future	8.98	Call			1,150.72000	1.15072	911,680	13.67	0.00	0	0
R214	On	01/11/2018	Bond Future	8.98	Put			4,996.58000	4.99658	5,607,300	13.67	0.00	0	0
R214	On	07/02/2019	Bond Future	9.04	Call			1,962.23000	1.96223	1,664,290	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		5,781.63000	5.78163	6,349,770	14.04	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Call		1,989.34000	1.98934	1,688,560	14.05	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Put		5,732.14000	5.73214	6,297,440	14.05	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Call		1,935.57000	1.93557	1,640,460	14.03	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Put		5,831.69000	5.83169	6,402,660	14.03	0.00	0	0
Total R214 Option											0.00	0	0
Total For R214											123,288,759.00	1,650	32,085
Total for Bond											847,217,731.43	9,852	864,601
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			616.32000	616.32000	621.22700	621.22700			0.00	0	472
GOVI	On	01/11/2018	GOVI			627.33800	627.33800	632.34100	632.34100			0.00	0	0
GOVI	On	07/02/2019	GOVI			639.51700	639.51700	644.61600	644.61600			0.00	0	0
Total GOVI Future												0.00	0	472
GOVI	On	02/08/2018	GOVI	605.71	Call			155,170.00000	15.51700	106,100,000		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			155,070.00000	15.50700	106,000,000		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			155,270.00000	15.52700	106,200,000		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	653.49	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/11/2018	GOVI	653.49	Put			211,490.00000	21.14900	261,520,000		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			211,590.00000	21.15900	261,620,000		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			211,690.00000	21.16900	261,720,000		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			219,140.00000	21.91400	270,130,000		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			218,940.00000	21.89400	269,930,000		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			219,040.00000	21.90400	270,030,000		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			587.17900	587.17900	588.46500	588.46500			0.00	0	0
AL37	On	01/11/2018	Index Future			597.67600	597.67600	598.99300	598.99300			0.00	0	0
AL37	On	07/02/2019	Index Future			609.27900	609.27900	610.62100	610.62100			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			682.98000	682.98000	686.63000	686.63000			0.00	0	0
AL7T	On	01/11/2018	Index Future			695.19000	695.19000	698.91400	698.91400			0.00	0	0
AL7T	On	07/02/2019	Index Future			708.68700	708.68700	712.48200	712.48200			0.00	0	0
Total AL7T Future												0.00	0	0
Total For AL7T												0.00	0	0
ALBI	On	02/08/2018	Index Future			620.63500	620.63500	625.31000	625.31000			80,682,550.00	13	871
ALBI	On	01/11/2018	Index Future			631.73100	631.73100	636.49800	636.49800			0.00	0	0
ALBI	On	07/02/2019	Index Future			643.99500	643.99500	648.85300	648.85300			0.00	0	0
Total ALBI Future												80,682,550.00	13	871
Total For ALBI												80,682,550.00	13	871
IGOV	On	02/08/2018	Index Future			258.27000	258.27000	258.37700	258.37700			20,661,600.00	8	869
IGOV	On	01/11/2018	Index Future			262.93700	262.93700	263.04900	263.04900			0.00	0	241
IGOV	On	07/02/2019	Index Future			268.09700	268.09700	268.21000	268.21000			0.00	0	0
Total IGOV Future												20,661,600.00	8	1,110
Total For IGOV												20,661,600.00	8	1,110

Contract Details	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									101,344,150.00	21	1,981
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			94.91000	94.91000	94.62000	94.62000			0.00	0	0
10Y ST On 16/03/2026 Interest Rate Swap			91.88000	91.88000	91.59000	91.59000			0.00	0	0
10Y ST On 15/06/2026 Interest Rate Swap			90.60000	90.60000	90.29000	90.29000			0.00	0	0
10Y ST On 21/09/2026 Interest Rate Swap			92.74000	92.74000	92.42000	92.42000			0.00	0	0
10Y ST On 21/12/2026 Interest Rate Swap			96.50000	96.50000	96.18000	96.18000			0.00	0	0
10Y ST On 15/03/2027 Interest Rate Swap			95.04000	95.04000	94.71000	94.71000			0.00	0	0
10Y ST On 21/06/2027 Interest Rate Swap			97.09000	97.09000	96.75000	96.75000			0.00	0	0
10Y ST On 20/09/2027 Interest Rate Swap			100.79000	100.79000	100.45000	100.45000			0.00	0	0
10Y ST On 20/12/2027 Interest Rate Swap			101.12000	101.12000	100.78000	100.78000			0.00	0	0
10Y ST On 22/03/2028 Interest Rate Swap			96.35000	96.35000	95.98000	95.98000			0.00	0	0
10Y ST On 20/06/2028 Interest Rate Swap			101.79000	101.79000	101.43000	101.43000			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			100.05000	100.05000	100.05000	100.05000			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			99.50000	99.50000	99.50000	99.50000			0.00	0	0
1Y STN On 20/06/2019 Interest Rate Swap			100.18000	100.18000	100.19000	100.19000			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			98.52000	98.52000	98.52000	98.52000			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			99.25000	99.25000	99.25000	99.25000			0.00	0	0
2Y STN On 21/06/2019 Interest Rate Swap			99.63000	99.63000	99.64000	99.64000			0.00	0	0
2Y STN On 20/09/2019 Interest Rate Swap			100.02000	100.02000	100.03000	100.03000			0.00	0	0
2Y STN On 20/12/2019 Interest Rate Swap			100.96000	100.96000	100.97000	100.97000			0.00	0	0
2Y STN On 23/03/2020 Interest Rate Swap			98.70000	98.70000	98.71000	98.71000			0.00	0	0
2Y STN On 22/06/2020 Interest Rate Swap			100.58000	100.58000	100.58000	100.58000			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			96.15000	96.15000	96.14000	96.14000			0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			95.37000	95.37000	95.34000	95.34000			0.00	0	0
5Y STN On 15/06/2021 Interest Rate Swap			94.55000	94.55000	94.51000	94.51000			0.00	0	0
5Y STN On 21/09/2021 Interest Rate Swap			94.73000	94.73000	94.67000	94.67000			0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			96.93000	96.93000	96.86000	96.86000			0.00	0	51
5Y STN On 15/03/2022 Interest Rate Swap			97.06000	97.06000	96.97000	96.97000			0.00	0	0
5Y STN On 21/06/2022 Interest Rate Swap			98.27000	98.27000	98.16000	98.16000			0.00	0	0
5Y STN On 20/09/2022 Interest Rate Swap			100.48000	100.48000	100.35000	100.35000			0.00	0	0
5Y STN On 20/12/2022 Interest Rate Swap			101.74000	101.74000	101.59000	101.59000			0.00	0	0
5Y STN On 22/03/2023 Interest Rate Swap			96.85000	96.85000	96.68000	96.68000			0.00	0	0
5Y STN On 20/06/2023 Interest Rate Swap			101.17000	101.17000	100.99000	100.99000			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 :									948,561,881.43	9,873	902,105
AA05 On 22/03/2019 Spot Bond			8.15500	102.77691	7.90500	102.94462			652,400,000,000.00	80,000,000	140,000,000
Total AA05 SPOT									652,400,000,000.00	80,000,000	140,000,000
Total For AA05									652,400,000,000.00	80,000,000	140,000,000
AA06 On 15/04/2021 Spot Bond				100.20571		100.18203			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			9.44500	101.48774	9.40000	101.57277			0.00	0	0
Total AA07 SPOT									0.00	0	0
Total For AA07									0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	107.21400	10.00000	107.18600			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				100.82314		100.80036			0.00	0	0
Total AB011 SPOT									0.00	0	0
Total For AB011									0.00	0	0
AB013 On 21/11/2018 Spot Bond			7.84500	100.55967	7.79500	100.56101			23,535,000,000,000.00	3,000,000,000	1,500,000,000
Total AB013 SPOT									23,535,000,000,000.00	3,000,000,000	1,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AB013										13,535,000,000,000.00	3,000,000,000	1,500,000,000
AB014L On 19/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 19/11/2019 Spot Bond			10.84000	100.56858	10.84000	100.53973				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	102.91592	11.37000	102.88500				0.00	0	0
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2022 Spot Bond			11.81000	103.07072	11.81000	103.03859				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	21.68309	100.00000	21.63537				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	21.53292	100.00000	21.48474				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	107.84100	10.00000	107.81200				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			4.31000	272.07190	4.31000	272.00594			1,430,920,000,000.00	332,000,000	166,000,000	
Total ABCPI3 SPOT									1,430,920,000,000.00	332,000,000	166,000,000	
Total For ABCPI3									1,430,920,000,000.00	332,000,000	166,000,000	
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				101.00689		100.98611				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				99.88074		99.85793				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				100.89504		100.87336				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				101.44052		101.41930				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				101.34656		101.32417				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				100.59634		100.57246				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				100.92189		100.89889				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				101.30246		101.27918				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				100.64274		100.61994				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				101.83838		101.81474				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				100.38627		100.36340				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				100.41268		100.38892				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				101.59774		101.57470				0.00	0	12,300,000
Total ABFN22 SPOT										0.00	0	12,300,000
Total For ABFN22										0.00	0	12,300,000
ABFN2: On 25/05/2027 Spot Bond				101.43909		101.41592				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				100.99387		100.97185				0.00	0	0
Total ABFN24 SPOT										0.00	0	0
Total For ABFN24										0.00	0	0
ABFN2: On 17/10/2024 Spot Bond				101.23149		101.20811				0.00	200,000,000	100,000,000
Total ABFN25 SPOT										0.00	200,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABFN25										0.00	200,000,000	100,000,000
ABFN2 On 17/10/2029 Spot Bond				101.28782		101.26334				0.00	0	0
Total ABFN26 SPOT										0.00	0	0
Total For ABFN26										0.00	0	0
ABK1 On 07/11/2018 Spot Bond			8.89500	101.97271	8.84500	101.96935				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				99.70371		99.67557				0.00	0	0
Total ABK10 SPOT										0.00	0	0
Total For ABK10										0.00	0	0
ABK11 On 20/05/2019 Spot Bond				100.80071		100.77444				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				94.45460		94.42032				0.00	0	0
Total ABK12 SPOT										0.00	0	0
Total For ABK12										0.00	0	0
ABK3 On 07/11/2018 Spot Bond				101.29504		101.26986				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				101.10184		101.07685				0.00	0	0
Total ABK5 SPOT										0.00	0	0
Total For ABK5										0.00	0	0
ABK5/J On 31/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABK5/JIBAR SPOT										0.00	0	0
Total For ABK5/JIBAR										0.00	0	0
ABK6 On 05/06/2020 Spot Bond				100.02036		100.04781				0.00	0	0
Total ABK6 SPOT										0.00	0	0
Total For ABK6										0.00	0	0
ABK7 On 03/06/2019 Spot Bond				99.12378		99.03929				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				94.73535		94.64814				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				98.92038		98.89286			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			4.40000	154.52323	4.40000	154.48550			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			5.86000	137.61344	5.86000	137.57440			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	26.11394	100.00000	26.05287			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			7.25000	117.43048	7.25000	117.39284			0.00	0	0
Total ABKI03 SPOT									0.00	0	0
Total For ABKI03									0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	11.33824	100.00000	11.31172			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			8.48000	114.52427	8.48000	114.48401			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	8.86244	100.00000	8.84181			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				90.72244		90.67523			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			3.52000	192.34248	3.52000	192.29991			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			3.33000	126.63593	3.33000	126.60845			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			3.37000	176.34850	3.37000	176.31018			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			3.28000	222.27267	3.26000	222.75804			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			9.63000	95.07505	9.57000	95.26516			0.00	0	0
Total ABN67 SPOT									0.00	0	0
Total For ABN67									0.00	0	0
ABN79 On 21/12/2026 Spot Bond			10.04500	107.43383	9.96000	107.89444			0.00	0	0
Total ABN79 SPOT									0.00	0	0
Total For ABN79									0.00	0	0
ABN80 On 31/03/2021 Spot Bond			8.85500	96.11590	8.81000	96.19972			0.00	0	0
Total ABN80 SPOT									0.00	0	0
Total For ABN80									0.00	0	0
ABN85 On 05/07/2018 Spot Bond				101.76684		101.76684			0.00	0	0
Total ABN85 SPOT									0.00	0	0
Total For ABN85									0.00	0	0
ABN86 On 01/08/2018 Spot Bond				116.43968		116.43968			0.00	0	0
Total ABN86 SPOT									0.00	0	0
Total For ABN86									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.59000	104.36831	10.50500	104.80881			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				99.93278		99.91037			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				100.96294		100.93839			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			8.88000	102.87609	8.83500	102.96357		11,011,200,000,000.00	1,240,000,000	620,000,000	
Total ABS11 SPOT								11,011,200,000,000.00	1,240,000,000	620,000,000	
Total For ABS11								11,011,200,000,000.00	1,240,000,000	620,000,000	
ABS12 On 14/05/2020 Spot Bond			8.88000	101.27863	8.86500	101.28099		4,479,960,000,000.00	504,500,000	310,000,000	
Total ABS12 SPOT								4,479,960,000,000.00	504,500,000	310,000,000	
Total For ABS12								4,479,960,000,000.00	504,500,000	310,000,000	
ABS12/ On 14/05/2020 Spot Bond			9.20000	100.72096	9.20000	100.69634		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			9.56000	101.01378	9.51500	101.13341			0.00	0	0
Total ABS13 SPOT									0.00	0	0
Total For ABS13									0.00	0	0
ABS14 On 11/11/2020 Spot Bond			8.48500	102.44753	8.44000	102.52246			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ABS15 On 11/11/2022 Spot Bond			9.10000	103.10722	9.04000	103.30051			0.00	0	12,100,000
Total ABS15 SPOT									0.00	0	12,100,000
Total For ABS15									0.00	0	12,100,000
ABS16 On 11/11/2025 Spot Bond			9.64000	104.71387	9.55500	105.14335		4,550,080,000,000.00		472,000,000	236,000,000
Total ABS16 SPOT								4,550,080,000,000.00		472,000,000	236,000,000
Total For ABS16								4,550,080,000,000.00		472,000,000	236,000,000
ABS17 On 11/11/2027 Spot Bond			9.84000	105.60440	9.75500	106.10996		29,520,000,000,000.00		3,000,000,000	1,630,000,100
Total ABS17 SPOT								29,520,000,000,000.00		3,000,000,000	1,630,000,100
Total For ABS17								29,520,000,000,000.00		3,000,000,000	1,630,000,100
ABS18 On 26/09/2023 Spot Bond			9.48000	103.42424	9.42000	103.64660		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			8.49500	99.62609	8.45500	99.67488		0.00		0	0
Total ABS6 SPOT								0.00		0	0
Total For ABS6								0.00		0	0
ABS7 On 11/09/2026 Spot Bond			9.83000	96.36755	9.74500	96.79955		75,887,600,000,000.00		7,720,000,000	4,435,000,000
Total ABS7 SPOT								75,887,600,000,000.00		7,720,000,000	4,435,000,000
Total For ABS7								75,887,600,000,000.00		7,720,000,000	4,435,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	10.81936	100.00000	10.79554		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			3.36000	284.65054	3.36000	284.58878		134,400,000,000.00		40,000,000	20,000,000
Total ABS12 SPOT								134,400,000,000.00		40,000,000	20,000,000
Total For ABS12								134,400,000,000.00		40,000,000	20,000,000
ABS14 On 31/01/2022 Spot Bond			2.75000	152.62889	2.75000	152.59815		2,695,000,000,000.00		980,000,000	490,000,000
Total ABS14 SPOT								2,695,000,000,000.00		980,000,000	490,000,000
Total For ABS14								2,695,000,000,000.00		980,000,000	490,000,000
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0
Total ABT01U SPOT								0.00		0	0

Contract Details	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				97.17154		97.10677				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	107.84100	10.00000	107.81200				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				90.78102		90.74007				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				89.76906		89.72737				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			9.03000	103.54468	8.99000	103.57681				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				206.65976		205.26729				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				206.69131		205.29801				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				102.06073		102.03642				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	107.84100	10.00000	107.81200				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				102.06730		102.04291				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			8.87500	105.46452	8.82500	105.48821				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				102.06093		102.03662				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				101.95167		101.92875				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				102.69843		102.67557				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				102.04981		102.02564				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				102.93824		102.91460				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				102.10430		102.07944				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				102.11096		102.08601				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				102.11096		102.08601				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				102.14811		102.12268				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				102.14811		102.12268				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				142.36407		141.41553				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				143.27480		142.31988				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				101.93413		101.91144				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				101.93090		101.90730				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				96.35728		96.32818				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				101.91009		101.88771				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				101.90792		101.88557				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				102.04110		102.01704				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				100.70233		100.67717				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL220 On 26/01/2021 Spot Bond				101.07286		101.04811				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				102.03233		102.00839				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				101.99957		101.97605				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				101.21518		101.19165				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				101.25668		101.23233				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				101.39493		101.36783			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				101.52825		101.50663			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				101.18754		101.16455			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				101.53313		101.50328			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				101.46409		101.43561			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				102.02916		101.98941			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				101.82272		101.78709			0.00	0	0
Total AHF3C3 SPOT									0.00	0	0
Total For AHF3C3									0.00	0	0
AHL01U On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		268,979,280,000,000.00	2,689,792,800	2,689,792,800	
Total AHL01U SPOT								268,979,280,000,000.00	2,689,792,800	2,689,792,800	
Total For AHL01U								268,979,280,000,000.00	2,689,792,800	2,689,792,800	
AHL1AU On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		221,212,540,000,000.00	102,212,125,400	102,212,125,400	
Total AHL1AU SPOT								221,212,540,000,000.00	102,212,125,400	102,212,125,400	
Total For AHL1AU								221,212,540,000,000.00	102,212,125,400	102,212,125,400	
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			7.84500	102.49963	7.79500	102.51526		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			9.34000	110.24817	9.25500	110.56805			0.00	0	273,250,100
Total AIR02 SPOT									0.00	0	273,250,100
Total For AIR02									0.00	0	273,250,100
AIR04 On 29/05/2024 Spot Bond			9.44000	99.39335	9.38000	99.63680		1,321,600,000,000.00		140,000,000	70,000,000
Total AIR04 SPOT								1,321,600,000,000.00		140,000,000	70,000,000
Total For AIR04								1,321,600,000,000.00		140,000,000	70,000,000
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			10.71000	95.53674	10.46500	97.10509		2,784,600,000,000.00		260,000,000	130,000,000
Total AIR05 SPOT								2,784,600,000,000.00		260,000,000	130,000,000
Total For AIR05								2,784,600,000,000.00		260,000,000	130,000,000
AIRL01 On 30/04/2028 Spot Bond			3.63000	178.17380	3.63000	178.13387		145,200,000,000.00		40,000,000	20,000,000
Total AIRL01 SPOT								145,200,000,000.00		40,000,000	20,000,000
Total For AIRL01								145,200,000,000.00		40,000,000	20,000,000
APF02 On 26/09/2019 Spot Bond				102.29818		102.27396			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				100.94001		100.91885			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				101.17226		101.14701			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				100.94449		100.92050			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				100.37545		100.35018			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				101.95173		101.92882			0.00	0	0
Total ASN011 SPOT									0.00	0	0
Total For ASN011									0.00	0	0
ASN01 On 20/03/2019 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN014 SPOT									0.00	0	0
Total For ASN014									0.00	0	0
ASN02 On 07/12/2033 Spot Bond			3.53000	240.53370	3.51000	241.03029			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				101.40719		101.38157				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				100.69500		100.67080				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			3.54500	215.35209	3.52500	215.81747				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				100.00000		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				101.15974		101.13477				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				100.97945		100.95451				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				100.96341		100.93888				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				100.00000		100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06: On 15/06/2018 Spot Bond				99.86506		99.84571				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				100.77354		100.74943				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07: On 02/07/2018 Spot Bond				94.01312		93.95917				0.00	0	0
Total ASN073 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				102.30292		102.27551				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				101.97328		101.95009				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				102.86387		102.83960				0.00	0	100,000,000
Total ASN083 SPOT										0.00	0	100,000,000
Total For ASN083										0.00	0	100,000,000
ASN08: On 03/09/2020 Spot Bond				100.10912		100.02447				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				101.78529		101.76244				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				119.23193		118.42737				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				101.41005		101.38693				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				100.00000		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				101.13487		101.11044				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				100.71675		100.69206				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN09: On 20/12/2020 Spot Bond				80.32127		80.19538				0.00	0	0
Total ASN099 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ASN099									0.00	0	0
ASN111 On 02/12/2020 Spot Bond				100.09964		100.01727			0.00	0	0
Total ASN111 SPOT									0.00	0	0
Total For ASN111									0.00	0	0
ASN111 On 07/03/2021 Spot Bond				100.02254		99.99986			0.00	0	0
Total ASN113 SPOT									0.00	0	0
Total For ASN113									0.00	0	0
ASN113 On 10/12/2020 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN115 SPOT									0.00	0	0
Total For ASN115									0.00	0	0
ASN121 On 20/12/2020 Spot Bond				102.58451		102.55350			0.00	0	0
Total ASN121 SPOT									0.00	0	0
Total For ASN121									0.00	0	0
ASN121 On 20/03/2019 Spot Bond				101.98998		101.96658			0.00	0	0
Total ASN125 SPOT									0.00	0	0
Total For ASN125									0.00	0	0
ASN125 On 24/02/2019 Spot Bond				100.36971		100.34482			0.00	0	0
Total ASN128 SPOT									0.00	0	0
Total For ASN128									0.00	0	0
ASN128 On 24/02/2019 Spot Bond				100.37015		100.34547			0.00	0	0
Total ASN129 SPOT									0.00	0	0
Total For ASN129									0.00	0	0
ASN129 On 24/02/2019 Spot Bond				100.36369		100.33921			0.00	0	0
Total ASN130 SPOT									0.00	0	0
Total For ASN130									0.00	0	0
ASN130 On 03/03/2019 Spot Bond				100.09858		100.01647			0.00	0	0
Total ASN131 SPOT									0.00	0	0
Total For ASN131									0.00	0	0
ASN131 On 03/03/2019 Spot Bond				100.09777		100.01586			0.00	0	0
Total ASN132 SPOT									0.00	0	0
Total For ASN132									0.00	0	0
ASN132 On 20/12/2020 Spot Bond				102.56269		102.53196			0.00	0	0
Total ASN134 SPOT									0.00	0	0
Total For ASN134									0.00	0	0
ASN134 On 05/03/2021 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN135 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN135										0.00	0	0
ASN13: On 31/12/2018 Spot Bond				93.92000		93.89000				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			3.48000	148.87969	3.48000	148.84677				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN14: On 30/03/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14: On 31/12/2018 Spot Bond				93.92000		93.89000				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				104.17053		103.95969				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14: On 28/04/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14: On 20/06/2021 Spot Bond				58.51370		58.51370				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14: On 04/05/2021 Spot Bond				100.85861		100.83382				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				100.85861		100.83382				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			3.52500	148.65215	3.52500	148.61910				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				115.63021		115.30505				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15: On 02/06/2021 Spot Bond				100.10185		100.01897				0.00	0	0
Total ASN152 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN152										0.00	0	0
ASN15: On 31/03/2028 Spot Bond			4.27000	163.44496	4.27000	163.40551				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				100.00000		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				100.00000		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				100.00000		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				100.78350		100.75826				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				100.44543		100.42060				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				100.00000		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				100.00000		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				102.14805		102.12263				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				100.00000		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				100.09541		100.01407				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN17: On 21/12/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN176										0.00	0	0
ASN17: On 23/12/2021 Spot Bond				100.00000		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				100.00000		100.00000				0.00	0	0
Total ASN178 SPOT										0.00	0	0
Total For ASN178										0.00	0	0
ASN17: On 25/02/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN179 SPOT										0.00	0	0
Total For ASN179										0.00	0	0
ASN18: On 20/06/2022 Spot Bond				102.26172		102.23484				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN18: On 25/04/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN185 SPOT										0.00	0	0
Total For ASN185										0.00	0	0
ASN19: On 12/06/2020 Spot Bond				99.91240		99.89049				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				97.41632		97.93929				0.00	0	0
Total ASN191 SPOT										0.00	0	0
Total For ASN191										0.00	0	0
ASN19: On 27/06/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN192 SPOT										0.00	0	0
Total For ASN192										0.00	0	0
ASN19: On 12/07/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN193 SPOT										0.00	0	0
Total For ASN193										0.00	0	0
ASN19: On 30/06/2022 Spot Bond				101.66254		101.63735				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	107.28202	3.87000	107.25715				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN19: On 20/06/2022 Spot Bond				101.92972		101.90709				0.00	0	0
Total ASN196 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ASN196									0.00	0	0
ASN19: On 09/04/2018 Spot Bond				100.00000					0.00	0	0
Total ASN197 SPOT									0.00	0	0
Total For ASN197									0.00	0	0
ASN19: On 04/05/2018 Spot Bond				100.00000					0.00	0	0
Total ASN198 SPOT									0.00	0	0
Total For ASN198									0.00	0	0
ASN19: On 01/07/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN199 SPOT									0.00	0	0
Total For ASN199									0.00	0	0
ASN20: On 25/07/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN200 SPOT									0.00	0	0
Total For ASN200									0.00	0	0
ASN20: On 21/07/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN201 SPOT									0.00	0	0
Total For ASN201									0.00	0	0
ASN20: On 18/07/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN202 SPOT									0.00	0	0
Total For ASN202									0.00	0	0
ASN20: On 20/06/2022 Spot Bond				101.94764		101.92477			0.00	0	0
Total ASN203 SPOT									0.00	0	0
Total For ASN203									0.00	0	0
ASN20: On 20/06/2022 Spot Bond				102.07172		102.04727			0.00	0	0
Total ASN204 SPOT									0.00	0	0
Total For ASN204									0.00	0	0
ASN20: On 25/08/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN207 SPOT									0.00	0	0
Total For ASN207									0.00	0	0
ASN20: On 24/08/2021 Spot Bond				100.42802		100.39923			0.00	0	0
Total ASN208 SPOT									0.00	0	0
Total For ASN208									0.00	0	0
ASN20: On 24/08/2025 Spot Bond				100.46564		100.43428			0.00	0	0
Total ASN209 SPOT									0.00	0	0
Total For ASN209									0.00	0	0
ASN21: On 28/08/2020 Spot Bond				100.25697		100.23324			0.00	0	0
Total ASN210 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ASN210									0.00	0	0
ASN21: On 02/09/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN212 SPOT									0.00	0	0
Total For ASN212									0.00	0	0
ASN21: On 01/09/2021 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN213 SPOT									0.00	0	0
Total For ASN213									0.00	0	0
ASN21: On 29/08/2022 Spot Bond				100.24723		100.22225			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				99.87640		99.85575			0.00	0	0
Total ASN215 SPOT									0.00	0	0
Total For ASN215									0.00	0	0
ASN21: On 12/09/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN216 SPOT									0.00	0	0
Total For ASN216									0.00	0	0
ASN21: On 12/09/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN217 SPOT									0.00	0	0
Total For ASN217									0.00	0	0
ASN21: On 19/09/2021 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN218 SPOT									0.00	0	0
Total For ASN218									0.00	0	0
ASN21: On 20/09/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN219 SPOT									0.00	0	0
Total For ASN219									0.00	0	0
ASN22: On 22/09/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN220 SPOT									0.00	0	0
Total For ASN220									0.00	0	0
ASN22: On 13/07/2018 Spot Bond				101.20668		101.18483			0.00	0	0
Total ASN222 SPOT									0.00	0	0
Total For ASN222									0.00	0	0
ASN22: On 25/10/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN223 SPOT									0.00	0	0
Total For ASN223									0.00	0	0
ASN22: On 25/10/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN225 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN225										0.00	0	0
ASN22: On 01/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN228 SPOT										0.00	0	0
Total For ASN228										0.00	0	0
ASN22: On 10/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN229 SPOT										0.00	0	0
Total For ASN229										0.00	0	0
ASN23: On 10/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN230 SPOT										0.00	0	0
Total For ASN230										0.00	0	0
ASN23: On 17/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN231 SPOT										0.00	0	0
Total For ASN231										0.00	0	0
ASN23: On 28/05/2019 Spot Bond			8.56000	100.23295	8.56000	100.20964				0.00	0	0
Total ASN232 SPOT										0.00	0	0
Total For ASN232										0.00	0	0
ASN23: On 29/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN234 SPOT										0.00	0	0
Total For ASN234										0.00	0	0
ASN23: On 12/12/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN235 SPOT										0.00	0	0
Total For ASN235										0.00	0	0
ASN23: On 19/12/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN236 SPOT										0.00	0	0
Total For ASN236										0.00	0	0
ASN23: On 19/12/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN237 SPOT										0.00	0	0
Total For ASN237										0.00	0	0
ASN23: On 18/12/2018 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN239 SPOT										0.00	0	0
Total For ASN239										0.00	0	0
ASN24: On 02/02/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN240 SPOT										0.00	0	0
Total For ASN240										0.00	0	0
ASN24: On 02/02/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN241 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN241										0.00	0	0
ASN24: On 10/02/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN242 SPOT										0.00	0	0
Total For ASN242										0.00	0	0
ASN24: On 07/03/2019 Spot Bond				100.02112		100.00005				0.00	0	0
Total ASN243 SPOT										0.00	0	0
Total For ASN243										0.00	0	0
ASN24: On 10/03/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN244 SPOT										0.00	0	0
Total For ASN244										0.00	0	0
ASN24: On 30/03/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN245 SPOT										0.00	0	0
Total For ASN245										0.00	0	0
ASN24: On 12/04/2023 Spot Bond				100.00000		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				100.00000		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				100.00000		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				100.00000		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				100.00000		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				100.23380		100.21018				0.00	0	0
Total ASN255 SPOT										0.00	0	0
Total For ASN255										0.00	0	0
ASN25: On 05/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN256 SPOT										0.00	0	0
Total For ASN256										0.00	0	0
ASN25: On 02/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN257 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN257										0.00	0	0
ASN75I 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
ASN89I 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				99.91807		99.89755				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAW11 On 01/10/2018 Spot Bond			8.02000	102.31466	7.97000	102.30859				0.00	0	1,000,000,000
Total BAW11 SPOT										0.00	0	1,000,000,000
Total For BAW11										0.00	0	1,000,000,000
BAW17 On 05/12/2018 Spot Bond				100.38611		100.41854				0.00	738,000,000	1,218,000,000
Total BAW17 SPOT										0.00	738,000,000	1,218,000,000
Total For BAW17										0.00	738,000,000	1,218,000,000
BAW17 On 05/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW17/JIBAR SPOT										0.00	0	0
Total For BAW17/JIBAR										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.12502		100.15483				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			9.28000	100.68705	9.23500	100.76073		18,560,000,000,000.00		2,000,000,000	1,000,000,000	
Total BAW19 SPOT								18,560,000,000,000.00		2,000,000,000	1,000,000,000	
Total For BAW19								18,560,000,000,000.00		2,000,000,000	1,000,000,000	
BAW21 On 24/03/2022 Spot Bond			9.23000	102.09837	9.18500	102.21516				0.00	0	130,000,000
Total BAW21 SPOT										0.00	0	130,000,000
Total For BAW21										0.00	0	130,000,000
BAW21 On 24/03/2022 Spot Bond			9.30000	101.87837	9.30000	101.85320				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				101.30996		101.28834				0.00	0	0
Total BAW22 SPOT										0.00	0	0
Total For BAW22										0.00	0	0
BAW24 On 30/09/2019 Spot Bond				102.29726		102.27453				0.00	0	0
Total BAW24 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAW24										0.00	0	0
BAW25 On 08/05/2020 Spot Bond				101.45167		101.42843				0.00	42,000,000	22,000,000
Total BAW25 SPOT										0.00	42,000,000	22,000,000
Total For BAW25										0.00	42,000,000	22,000,000
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW26U SPOT										0.00	0	0
Total For BAW26U										0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond				100.37735		100.35480				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				100.41034		100.38601				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				102.03082		101.99995				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				102.49826		102.47162				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA4 On 30/09/2018 Spot Bond				100.10416		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				102.02178		101.99105				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				102.02190		101.99117				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				102.14824		102.11491				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				102.98205		102.95156				0.00	0	0
Total BAYA52 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA52										0.00	0	0
BAYA52 On 30/09/2019 Spot Bond				103.07816		103.04678				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYA54 On 31/03/2022 Spot Bond				105.29152		105.25942				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA57 On 30/06/2020 Spot Bond				104.18135		103.68970				0.00	0	0
Total BAYA58 SPOT										0.00	0	0
Total For BAYA58										0.00	0	0
BAYA58 On 30/06/2022 Spot Bond			11.96000	109.49703	11.90000	109.65550				0.00	0	100,000,000
Total BAYA59 SPOT										0.00	0	100,000,000
Total For BAYA59										0.00	0	100,000,000
BAYA59 On 30/06/2020 Spot Bond			12.48000	105.28468	12.43500	105.32923				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA60 On 30/06/2020 Spot Bond				102.17455		102.14145				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYA61 On 30/09/2020 Spot Bond				102.04873		102.01758				0.00	0	0
Total BAYA62 SPOT										0.00	0	0
Total For BAYA62										0.00	0	0
BAYA62 On 30/11/2020 Spot Bond				102.02180		101.99106				0.00	0	0
Total BAYA63 SPOT										0.00	0	0
Total For BAYA63										0.00	0	0
BAYA63 On 30/09/2022 Spot Bond				102.06669		102.03526				0.00	0	0
Total BAYA64 SPOT										0.00	0	0
Total For BAYA64										0.00	0	0
BAYA64 On 30/09/2020 Spot Bond				101.97691		101.94686				0.00	0	0
Total BAYA65 SPOT										0.00	0	0
Total For BAYA65										0.00	0	0
BAYA65 On 31/03/2021 Spot Bond				102.04883		102.01768				0.00	0	0
Total BAYA66 SPOT										0.00	0	0
Total For BAYA66										0.00	0	0
BAYA66 On 31/03/2023 Spot Bond			11.96000	99.22749	11.90000	99.40801				0.00	0	0
Total BAYA67 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA67										0.00	0	0
BAYB0 On 30/06/2019 Spot Bond				102.60511		102.56534				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB0 On 31/12/2019 Spot Bond				102.60489		102.56512				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB0 On 31/03/2020 Spot Bond				102.60499		102.56523				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB0 On 30/09/2020 Spot Bond				108.68308		108.64764				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB1 On 30/06/2020 Spot Bond				102.69471		102.65356				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYD1 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
BAYD2 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
BAYD3 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
BAYD4 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
BAYD5 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
BAYD6 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				100.14247		100.12210				0.00	0	0
Total BC123 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BC123									0.00	0	0
BCJ10 On 12/07/2019 Spot Bond				101.32511		101.30222			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				100.66822		100.64597			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				100.68427		100.66147			0.00	0	0
Total BCJ15 SPOT									0.00	0	0
Total For BCJ15									0.00	0	0
BCJ16 On 08/12/2020 Spot Bond				99.99988		99.97905			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				101.76837		101.74668			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			8.66000	194.29575	8.57500	195.82078			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			8.66000	194.85079	8.57500	196.35958			0.00	0	0
Total BD0206 SPOT									0.00	0	0
Total For BD0206									0.00	0	0
BD0302 On 18/04/2028 Spot Bond			9.04500	95.16140	8.96000	95.66588			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	9.12234	100.00000	9.10215			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BG1B2U										0.00	0	0
BG1C2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1C2U SPOT										0.00	0	0
Total For BG1C2U										0.00	0	0
BG1D2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1D2U SPOT										0.00	0	0
Total For BG1D2U										0.00	0	0
BG1E2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1E2U SPOT										0.00	0	0
Total For BG1E2U										0.00	0	0
BG1F2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1F2U SPOT										0.00	0	0
Total For BG1F2U										0.00	0	0
BGL01 On 19/11/2019 Spot Bond				102.25776		101.68926				0.00	230,000,000	130,000,000
Total BGL01 SPOT										0.00	230,000,000	130,000,000
Total For BGL01										0.00	230,000,000	130,000,000
BGL02 On 19/11/2019 Spot Bond			9.73000	102.03390	9.69000	102.06101				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2020 Spot Bond				103.52653		103.50163				0.00	130,000,000	579,800,000
Total BGL03 SPOT										0.00	130,000,000	579,800,000
Total For BGL03										0.00	130,000,000	579,800,000
BGL04 On 05/02/2020 Spot Bond			9.43000	104.32215	10.14000	103.22502				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			10.98000	103.67323	10.93500	103.73108				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2020 Spot Bond				102.72214		102.23272				0.00	0	0
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0
BGL07 On 03/09/2022 Spot Bond			10.89000	106.13110	10.83000	106.30432				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				100.11522		100.02905				0.00	0	0
Total BGL08 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BGL08										0.00	0	0
BGL09 On 29/09/2020 Spot Bond			10.68000	103.60307	10.63500	103.66483				0.00	0	200,000,000
Total BGL09 SPOT										0.00	0	200,000,000
Total For BGL09										0.00	0	200,000,000
BGL10 On 05/05/2021 Spot Bond				100.93774		100.90810				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			11.46000	103.46506	11.41500	103.54429				0.00	0	0
Total BGL11 SPOT										0.00	0	0
Total For BGL11										0.00	0	0
BGL12 On 20/08/2021 Spot Bond				104.35853		104.19169				0.00	140,000,000	70,000,000
Total BGL12 SPOT										0.00	140,000,000	70,000,000
Total For BGL12										0.00	140,000,000	70,000,000
BGL13 On 20/08/2021 Spot Bond			10.08000	107.91595	10.23500	107.45995				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				104.81247		104.78511				0.00	0	470,000,000
Total BGL14 SPOT										0.00	0	470,000,000
Total For BGL14										0.00	0	470,000,000
BGL15 On 17/03/2022 Spot Bond				102.14401		104.82893				0.00	0	30,000,000
Total BGL15 SPOT										0.00	0	30,000,000
Total For BGL15										0.00	0	30,000,000
BGL16 On 25/05/2022 Spot Bond				100.41256		100.38263				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				100.74200		100.71224				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				102.47575		102.44867				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				103.15620		103.12920				0.00	0	13,800,000
Total BGL19 SPOT										0.00	0	13,800,000
Total For BGL19										0.00	0	13,800,000
BGT01 On 12/09/2022 Spot Bond				102.00654		101.97547				0.00	0	169,310,700
Total BGT01 SPOT										0.00	0	169,310,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BGT01										0.00	0	169,310,700
BID05 On 30/06/2019 Spot Bond				101.53312		101.51081				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			8.04500	104.69085	7.99500	104.71854			35,398,000,000,000.00	4,400,000,000	2,270,000,000	
Total BID06 SPOT									15,398,000,000,000.00	4,400,000,000	2,270,000,000	
Total For BID06									15,398,000,000,000.00	4,400,000,000	2,270,000,000	
BID07 On 30/06/2020 Spot Bond				101.54564		101.52224				0.00	0	0
Total BID07 SPOT										0.00	0	0
Total For BID07										0.00	0	0
BID08 On 30/06/2022 Spot Bond				101.58161		101.55766				0.00	0	50,000,100
Total BID08 SPOT										0.00	0	50,000,100
Total For BID08										0.00	0	50,000,100
BPPF02 On 22/03/2020 Spot Bond				101.89465		101.87176				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BPPF03 On 17/09/2018 Spot Bond				99.86080		99.84086				0.00	0	0
Total BPPF03 SPOT										0.00	0	0
Total For BPPF03										0.00	0	0
BPPF04 On 15/09/2020 Spot Bond				99.85081		99.82944				0.00	0	30,000,000
Total BPPF04 SPOT										0.00	0	30,000,000
Total For BPPF04										0.00	0	30,000,000
BPPF05 On 24/10/2018 Spot Bond				100.97253		100.95118				0.00	0	0
Total BPPF05 SPOT										0.00	0	0
Total For BPPF05										0.00	0	0
BPPF06 On 22/09/2018 Spot Bond				101.66711		101.64610				0.00	0	0
Total BPPF06 SPOT										0.00	0	0
Total For BPPF06										0.00	0	0
BPPF07 On 22/03/2019 Spot Bond				101.73505		101.71425				0.00	0	0
Total BPPF07 SPOT										0.00	0	0
Total For BPPF07										0.00	0	0
BPPF08 On 22/03/2021 Spot Bond				101.82014		101.79822				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BS2A1U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BS2A1U										0.00	0	0
BS2A21 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A2U SPOT										0.00	0	0
Total For BS2A2U										0.00	0	0
BS2B11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2B1U SPOT										0.00	0	0
Total For BS2B1U										0.00	0	0
BS2C11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2C1U SPOT										0.00	0	0
Total For BS2C1U										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				101.87844		101.85385				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				101.85834		101.83403				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				100.56246		100.41149				0.00	0	100,000,000
Total BWZJ18 SPOT										0.00	0	100,000,000
Total For BWZJ18										0.00	0	100,000,000
BWZJ1 On 10/11/2019 Spot Bond				101.05289		100.69582				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				100.74016		100.71465				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BX164U									0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BYA49U SPOT									0.00	0	0
Total For BYA49U									0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BYB10U SPOT									0.00	0	0
Total For BYB10U									0.00	0	0
CBL12 On 06/09/2018 Spot Bond			10.06500	103.10126	10.01500	103.08605			0.00	0	0
Total CBL12 SPOT									0.00	0	0
Total For CBL12									0.00	0	0
CBL13 On 01/02/2019 Spot Bond				102.19547		102.16827			0.00	0	200,000,000
Total CBL13 SPOT									0.00	0	200,000,000
Total For CBL13									0.00	0	200,000,000
CBL14 On 01/02/2019 Spot Bond			12.24500	103.59458	12.19500	103.59105			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				102.86464		102.60835			0.00	0	0
Total CBL17 SPOT									0.00	0	0
Total For CBL17									0.00	0	0
CBL18 On 23/08/2019 Spot Bond			11.74500	102.41726	11.69500	102.43989		2,349,000,000,000.00		200,000,000	200,000,000
Total CBL18 SPOT								2,349,000,000,000.00		200,000,000	200,000,000
Total For CBL18								2,349,000,000,000.00		200,000,000	200,000,000
CBL20 On 14/12/2019 Spot Bond				104.97232		104.67570			0.00	47,418,800	212,418,800
Total CBL20 SPOT									0.00	47,418,800	212,418,800
Total For CBL20									0.00	47,418,800	212,418,800
CBL22 On 06/05/2020 Spot Bond			9.78000	98.56513	9.73500	98.61538			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				100.97365		100.94744			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				101.50328		101.48010			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			10.08000	103.51954	10.03500	103.60503			0.00	0	0
Total CBL26 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CBL26									0.00	0	0
CBL27 On 12/05/2020 Spot Bond				101.32324		101.29938			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				100.42176		100.39819			0.00	0	0
Total CBL28 SPOT									0.00	0	0
Total For CBL28									0.00	0	0
CCT01 On 23/06/2023 Spot Bond			10.36500	114.24652	10.28000	114.56067			0.00	0	0
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.09000	106.62571	10.00500	106.99034		12,108,000,000,000.00	1,200,000,000	600,000,000	
Total CCT02 SPOT								12,108,000,000,000.00	1,200,000,000	600,000,000	
Total For CCT02								12,108,000,000,000.00	1,200,000,000	600,000,000	
CCT03 On 15/03/2025 Spot Bond			10.24500	106.93286	10.16000	107.32469		0.00	0	0	
Total CCT03 SPOT								0.00	0	0	
Total For CCT03								0.00	0	0	
CCT04 On 17/07/2027 Spot Bond			10.19000	103.84497	10.10500	104.10430		0.00	0	101,100,000	
Total CCT04 SPOT								0.00	0	101,100,000	
Total For CCT04								0.00	0	101,100,000	
CGR14 On 25/11/2020 Spot Bond			10.00000	107.84050	10.00000	107.81240		0.00	0	0	
Total CGR14/JIBAR SPOT								0.00	0	0	
Total For CGR14/JIBAR								0.00	0	0	
CGR20 On 03/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total CGR20U SPOT								0.00	0	0	
Total For CGR20U								0.00	0	0	
CGR21 On 12/10/2020 Spot Bond				101.78880		101.75764		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				100.93295		100.90285		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				102.15280		102.12089		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				102.73893		102.21675		0.00	0	0	
Total CGR25 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CGR25										0.00	0	0
CGR27 On 25/11/2019 Spot Bond				100.41813		100.38781				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				102.34015		102.31021				0.00	0	0
Total CGR29 SPOT										0.00	0	0
Total For CGR29										0.00	0	0
CGR31 On 27/06/2018 Spot Bond				101.78890		101.76556				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				101.37162		101.34199				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				102.37330		102.34414				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	101.73905	8.38800	101.71622				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				101.56347		101.53980				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				100.74107		100.71723				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				100.75245		100.72231				0.00	0	0
Total CGR38 SPOT										0.00	0	0
Total For CGR38										0.00	0	0
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR39U SPOT										0.00	0	0
Total For CGR39U										0.00	0	0
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR40U SPOT										0.00	0	0
Total For CGR40U										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				101.22865		101.17692				0.00	0	0
Total CIG04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				102.58651		102.55955				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				100.29981		100.27217				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				101.50343		101.47496				0.00	0	0
Total CIG07 SPOT										0.00	0	0
Total For CIG07										0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CIG09U SPOT										0.00	0	0
Total For CIG09U										0.00	0	0
CIG10 On 29/07/2019 Spot Bond				101.06912		101.04187				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				96.95996		96.92765				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				101.14267		101.11350				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLC1U										0.00	0	0
CLN18 On 01/07/2021 Spot Bond			10.11000	104.39874	10.11000	104.37030				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN19 On 29/08/2021 Spot Bond			3.14000	144.79273	3.14000	144.76211				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN19 On 13/09/2021 Spot Bond			3.45000	142.75158	3.45000	142.72034				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	107.84100	10.00000	107.81200				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	107.84100	10.00000	107.81200				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	103.15628	8.59000	103.13205				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	102.66005	9.35000	102.63414				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			8.67500	102.65313	8.62500	102.66775				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	107.84100	10.00000	107.81200				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				100.66626		100.63957				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			10.91000	95.91800	10.85000	96.09111				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			11.43000	97.22948	11.37000	97.41032				0.00	0	0
Total CLN315 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN315										0.00	0	0
CLN315 On 20/03/2023 Spot Bond				102.26181		102.23493				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond				100.65283		100.62668				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				102.09808		102.07330				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				102.13085		102.10565				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				102.25735		102.23053				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				102.15440		102.12949				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN332 On 20/06/2018 Spot Bond				102.32308		102.29543				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN332 On 20/09/2018 Spot Bond				118.73534		118.73534				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN337 On 20/12/2018 Spot Bond				103.98439		103.96058				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				102.41011		102.38133				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				101.90792		101.88557				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				101.38170		101.35484				0.00	0	0
Total CLN345 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN345										0.00	0	0
CLN35 On 28/10/2018 Spot Bond				100.92135		100.89792				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN36 On 20/03/2019 Spot Bond				101.85992		101.83818				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN36 On 20/03/2024 Spot Bond			10.09000	104.24037	10.03000	104.47453				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN36 On 20/03/2024 Spot Bond				102.00726		101.98363				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				100.92913		100.90017				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			12.23000	105.82004	12.17000	106.03511				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				100.96354		100.93348				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN37 On 26/07/2022 Spot Bond				101.11370		101.08800				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				111.79368		111.77544				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				101.97992		101.95664				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				102.01723		101.99348				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			9.48000	103.07838	9.43500	103.16123				0.00	0	0
Total CLN376 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN376										0.00	0	0
CLN376 On 20/06/2019 Spot Bond				99.66994		99.63752				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.98000	100.45335	10.98000	100.42417				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	102.35517	11.00000	102.32538				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond				102.23522		102.20868				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 20/09/2024 Spot Bond			12.02000	102.63807	11.96000	102.86577				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				102.42741		102.39840				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				102.01691		101.99317				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				101.17743		101.15022				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				102.13730		102.11202				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 20/12/2019 Spot Bond				107.14677		107.14677				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond				102.02797		102.00408				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				102.18105		102.15521				0.00	0	0
Total CLN396 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond				103.07278		103.04050				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				100.63134		100.60605				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				100.62798		100.60283				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN399 On 20/06/2020 Spot Bond				102.02786		102.00397				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				102.39587		102.39587				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				102.03877		102.01475				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN407 On 18/07/2020 Spot Bond				101.46358		101.43510				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN409 On 20/09/2020 Spot Bond				102.23529		102.20875				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				102.24620		102.21953				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN411 On 18/07/2020 Spot Bond				101.47047		101.44186				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN412 On 20/09/2020 Spot Bond				103.67969		103.65491				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				102.32260		102.29495				0.00	0	0
Total CLN415 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN415										0.00	0	0
CLN415 On 18/07/2020 Spot Bond				101.56011		101.52971				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN416 On 23/09/2020 Spot Bond				102.24088		102.21292				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond				102.43177		102.40271				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	51.27052	7.01000	51.26100				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				102.45359		102.42426				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN420 On 26/01/2021 Spot Bond				101.46027		101.42639				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN421 On 20/12/2020 Spot Bond				115.86915		115.86915				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN422 On 20/12/2020 Spot Bond				112.85313		112.85313				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN423 On 20/12/2020 Spot Bond				115.83546		115.83546				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN424 On 20/12/2020 Spot Bond				104.57750		104.55153				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN425 On 20/12/2020 Spot Bond				113.19431		113.19431				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN426 On 20/12/2018 Spot Bond				103.31092		103.28866				0.00	0	0
Total CLN427 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN427										0.00	0	0
CLN427 On 20/12/2020 Spot Bond				102.88987		102.85494				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN430 On 20/12/2020 Spot Bond				128.55750		128.55750				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN431 On 20/12/2020 Spot Bond				117.90227		117.90227				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN432 On 20/12/2020 Spot Bond				119.70634		119.70634				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN433 On 20/12/2020 Spot Bond				121.32108		121.32108				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN434 On 20/12/2020 Spot Bond				129.45366		129.45366				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN435 On 20/12/2020 Spot Bond				102.22441		102.19801				0.00	0	0
Total CLN435 SPOT										0.00	0	0
Total For CLN435										0.00	0	0
CLN436 On 20/12/2020 Spot Bond				102.12617		102.10102				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN437 On 03/02/2021 Spot Bond				100.93765		100.91170				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN439 On 20/03/2021 Spot Bond				130.86780		130.86780				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN440 On 20/03/2021 Spot Bond				103.97878		103.92976				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN441 On 23/05/2021 Spot Bond				100.42896		100.40193				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
Total CLN444 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN444										0.00	0	0
CLN444 On 24/05/2021 Spot Bond			9.58000	104.90892	9.68500	104.60984				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			4.00000	146.27529	4.15000	145.49923				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			6.18000	106.67402	6.18000	106.64266				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN453 On 31/01/2025 Spot Bond			5.82000	108.98694	5.82000	108.95595				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				100.39804		100.37126				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				102.50178		102.47183				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				100.55837		100.53290				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				100.84575		100.82027				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				100.25387		100.22823				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				104.08054		103.26735				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			10.65000	104.57982	10.60500	104.68564				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			9.84000	102.98008	9.78000	103.13943				0.00	0	7,700,000
Total CLN464 SPOT										0.00	0	7,700,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN464										0.00	0	7,700,000
CLN464 On 14/03/2020 Spot Bond				99.86739		99.84526				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				101.75902		101.73609				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				101.79466		101.77083				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN468 On 28/03/2022 Spot Bond				102.98984		102.96572				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN469 On 17/05/2019 Spot Bond				100.51423		100.49079				0.00	0	0
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0
CLN471 On 19/11/2022 Spot Bond				100.49728		100.46953				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN472 On 23/06/2021 Spot Bond				100.03125		99.99961				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN475 On 20/09/2020 Spot Bond				102.24620		102.21953				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN476 On 29/11/2021 Spot Bond			100.00000	15.01095	100.00000	14.97790				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN477 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN480 On 07/06/2022 Spot Bond				100.03112		99.99962				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN481 On 20/05/2021 Spot Bond				100.46476		100.43885				0.00	0	0
Total CLN482 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN482										0.00	0	0
CLN482 On 20/05/2021 Spot Bond				101.75176		101.21097				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN483 On 02/12/2021 Spot Bond				100.84120		100.46192				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN484 On 02/12/2021 Spot Bond			9.58000	100.38710	9.53500	100.49251				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN485 On 20/06/2022 Spot Bond				102.77025		102.74589				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			12.52000	100.40209	12.46000	100.55383				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			9.32000	102.71744	9.26000	102.89355				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				101.77504		101.75149				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				101.86350		101.83870				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				100.03112		99.99962				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				101.74348		101.71704				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				102.24425		102.21760				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			12.08000	99.47387	12.03500	99.58113				0.00	0	0
Total CLN494 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN494										0.00	0	0
CLN494 On 29/08/2020 Spot Bond				100.23908		100.21493				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			10.12000	102.36873	10.26000	101.70797				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				101.81722		101.73677				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN497 On 08/06/2022 Spot Bond				101.33102		99.97465				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				100.45019		100.42510				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN499 On 10/10/2020 Spot Bond				101.41066		101.38711				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				101.48177		101.45655				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				101.53679		101.51060				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				102.31624		102.28866				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				101.53679		101.51060				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN504 On 24/10/2020 Spot Bond				101.07353		101.04990				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				100.91075		100.88759				0.00	0	0
Total CLN506 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN506										0.00	0	0
CLN506 On 20/12/2022 Spot Bond				102.26820		102.24124				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				100.40993		100.38234				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				101.45805		101.43325				0.00	0	0
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0
CLN511 On 14/11/2022 Spot Bond				97.05368		97.03004				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN512 On 07/06/2022 Spot Bond				100.02906		99.99969				0.00	0	0
Total CLN512 SPOT										0.00	0	0
Total For CLN512										0.00	0	0
CLN514 On 23/02/2019 Spot Bond				100.43722		100.40965				0.00	0	0
Total CLN514 SPOT										0.00	0	0
Total For CLN514										0.00	0	0
CLN515 On 23/02/2019 Spot Bond				100.52234		100.48939				0.00	0	201,167,500
Total CLN515 SPOT										0.00	0	201,167,500
Total For CLN515										0.00	0	201,167,500
CLN516 On 15/09/2022 Spot Bond			9.96000	102.27048	9.96000	102.24347				0.00	0	0
Total CLN516 SPOT										0.00	0	0
Total For CLN516										0.00	0	0
CLN517 On 30/10/2022 Spot Bond			10.01000	101.04624	10.01000	101.01928				0.00	0	0
Total CLN517 SPOT										0.00	0	0
Total For CLN517										0.00	0	0
CLN518 On 25/11/2022 Spot Bond				100.36373		100.33730				0.00	0	0
Total CLN518 SPOT										0.00	0	0
Total For CLN518										0.00	0	0
CLN519 On 30/06/2022 Spot Bond			9.60000	103.90307	9.60000	103.86248				0.00	0	0
Total CLN519 SPOT										0.00	0	0
Total For CLN519										0.00	0	0
CLN520 On 12/03/2023 Spot Bond				99.90859		99.88572				0.00	0	0
Total CLN520 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN520										0.00	0	0
CLN52 On 17/09/2020 Spot Bond				99.78193		99.75999				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN52 On 27/02/2023 Spot Bond				100.26722		100.24265				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN52 On 13/05/2021 Spot Bond				100.61875		100.59403				0.00	0	0
Total CLN523 SPOT										0.00	0	0
Total For CLN523										0.00	0	0
CLN52 On 09/09/2022 Spot Bond			9.20000	101.58492	9.20000	101.55298				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				101.03276		101.00901				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				100.92672		100.90201				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				102.08780		102.06241				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				101.70476		101.67839				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				101.35269		101.32657				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				99.91266		99.89080				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				99.90859		99.88572				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				223.41471		224.27634				0.00	0	0
Total CLN55 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN55									0.00	0	0
CLN61 On 02/03/2028 Spot Bond				100.00000		100.00000			0.00	0	0
Total CLN61 SPOT									0.00	0	0
Total For CLN61									0.00	0	0
CLN81 On 18/04/2028 Spot Bond			9.04500	95.16140	8.96000	95.66588			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			8.66000	194.29575	8.57500	195.82078			0.00	0	0
Total CLN88 SPOT									0.00	0	0
Total For CLN88									0.00	0	0
CLN89 On 02/03/2028 Spot Bond			8.66000	194.85079	8.57500	196.35958			0.00	0	0
Total CLN89 SPOT									0.00	0	0
Total For CLN89									0.00	0	0
CLNF12 On 20/06/2019 Spot Bond				101.97352		101.95033			0.00	0	0
Total CLNF12 SPOT									0.00	0	0
Total For CLNF12									0.00	0	0
CLNF13 On 20/06/2019 Spot Bond				102.20751		102.18508			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF14 On 20/09/2019 Spot Bond				101.97346		101.95026			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF15 On 20/06/2020 Spot Bond				102.04969		102.02552			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
CLNF16 On 17/08/2021 Spot Bond				100.55401		100.52875			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			7.44500	99.93885	7.44500	99.95922			0.00	0	0
Total COJ04 SPOT									0.00	0	0
Total For COJ04									0.00	0	0
COJ05 On 05/06/2023 Spot Bond			9.28000	111.57604	9.23500	111.73791		14,848,000,000,000.00	1,600,000,000	1,000,000,000	
Total COJ05 SPOT								14,848,000,000,000.00	1,600,000,000	1,000,000,000	
Total For COJ05								14,848,000,000,000.00	1,600,000,000	1,000,000,000	
COJ07 On 23/03/2021 Spot Bond			9.69000	104.83528	9.64500	104.91819		0.00	0	0	
Total COJ07 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For COJ07									0.00	0	0
COJ08 On 22/06/2026 Spot Bond			10.30000	111.48852	10.21500	111.93530			61,800,000,000,000.00	6,000,000,000	3,000,000,000
Total COJ08 SPOT									1,800,000,000,000.00	6,000,000,000	3,000,000,000
Total For COJ08									1,800,000,000,000.00	6,000,000,000	3,000,000,000
COJG0 On 09/06/2024 Spot Bond			9.92000	101.12792	9.86000	101.37011			0.00	0	170,000,000
Total COJG01 SPOT									0.00	0	170,000,000
Total For COJG01									0.00	0	170,000,000
COT01 On 03/04/2023 Spot Bond			10.15500	97.71040	10.09500	97.90329			0.00	0	0
Total COT01 SPOT									0.00	0	0
Total For COT01									0.00	0	0
COT02 On 03/04/2028 Spot Bond			11.38500	94.90736	11.30000	95.35171			4,554,000,000,000.00	400,000,000	100,000,000
Total COT02 SPOT									4,554,000,000,000.00	400,000,000	100,000,000
Total For COT02									4,554,000,000,000.00	400,000,000	100,000,000
COT03 On 05/06/2028 Spot Bond			11.39000	88.73270	11.30500	89.16749			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			12.13500	99.97567	12.07500	100.18752			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				99.78087		99.75883			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				99.64575		99.62100			0.00	0	0
Total CS003 SPOT									0.00	0	0
Total For CS003									0.00	0	0
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSA04U SPOT									0.00	0	0
Total For CSA04U									0.00	0	0
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSD04U SPOT									0.00	0	0
Total For CSD04U									0.00	0	0
DEN38I 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
DEN40I 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DEN40U									0.00	0	0
DENG7 On 21/09/2018 Spot Bond				101.86181		101.83940			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				101.72611		101.70325			0.00	0	0
Total DENG74 SPOT									0.00	0	0
Total For DENG74									0.00	0	0
DENG7 On 04/09/2018 Spot Bond				100.08979		100.06733			0.00	0	0
Total DENG75 SPOT									0.00	0	0
Total For DENG75									0.00	0	0
DENG7 On 04/09/2018 Spot Bond				100.08979		100.06733			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				101.91907		101.89653			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				101.87562		101.85329			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				102.57401		102.54314			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				101.68715		101.64970			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				81.89607		81.82178			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				103.77287		103.72653			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				100.42552		100.40173			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				100.63269		100.60833			0.00	0	0
Total DSY02 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DSY02									0.00	0	0
DSY03 On 21/11/2024 Spot Bond			9.71000	104.03492	9.62500	104.41894			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			9.18000	99.36895	9.13500	103.96378			0.00	0	0
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV22 On 07/02/2020 Spot Bond			8.51000	104.56856	8.48000	104.59079		1,808,068,640,000.00	212,464,000	104,824,200	
Total DV22 SPOT								1,808,068,640,000.00	212,464,000	104,824,200	
Total For DV22								1,808,068,640,000.00	212,464,000	104,824,200	
DV22/R On 07/02/2020 Spot Bond			100.00000	35.84760	100.00000	35.76739		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			9.34000	105.23591	9.29000	105.40016		4,252,089,172,000.00	455,255,800	233,385,800	
Total DV23 SPOT								4,252,089,172,000.00	455,255,800	233,385,800	
Total For DV23								4,252,089,172,000.00	455,255,800	233,385,800	
DV23/R On 27/02/2023 Spot Bond			100.00000	14.49594	100.00000	14.46351		0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	14.49594	100.00000	14.46351		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			9.62000	103.21887	9.56000	103.45176		0.00	0	600,000	
Total DV24 SPOT								0.00	0	600,000	
Total For DV24								0.00	0	600,000	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.91710	9.69000	102.89021		0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.91710	9.69000	102.89021		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			10.96000	97.69644	10.86500	98.23816		0.00	0	0	
Total DV29 SPOT								0.00	0	0	
Total For DV29								0.00	0	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.03936	10.10000	103.01131		0.00	0	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.03936	10.10000	103.01131		0.00	0	0	
Total DV29/R213 SPOT								0.00	0	0	
Total For DV29/R213								0.00	0	0	
DVC02: On 29/08/2018 Spot Bond				100.23993		100.21820		0.00	0	0	
Total DVC029 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DVC029									0.00	0	0
DVC03 On 23/10/2018 Spot Bond				100.98512		100.96398			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				100.76999		100.74789			0.00	0	0
Total DVF19 SPOT									0.00	0	0
Total For DVF19									0.00	0	0
DVF20 On 29/11/2019 Spot Bond				100.23256		100.20908			0.00	0	0
Total DVF20 SPOT									0.00	0	0
Total For DVF20									0.00	0	0
DVF20f On 28/03/2020 Spot Bond				101.82018		101.79806			0.00	0	0
Total DVF20B SPOT									0.00	0	0
Total For DVF20B									0.00	0	0
DVF20 On 31/08/2020 Spot Bond				100.48579		100.46300			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				101.03996		101.01761			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				100.24105		100.21670			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				101.93846		101.91547			0.00	0	0
Total DVF22 SPOT									0.00	0	0
Total For DVF22									0.00	0	0
DVF22f On 29/08/2022 Spot Bond				100.23653		100.21264			0.00	0	0
Total DVF22B SPOT									0.00	0	0
Total For DVF22B									0.00	0	0
DVF22 On 24/10/2022 Spot Bond				101.04808		101.02503			0.00	0	0
Total DVF22C SPOT									0.00	0	0
Total For DVF22C									0.00	0	0
DVF24 On 23/10/2024 Spot Bond				101.10716		101.08334			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			8.38000	114.58921	8.34000	114.64562			0.00	0	200,000,000
Total E170 SPOT									0.00	0	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For E170									0.00	0	200,000,000
E170/R On 01/08/2020 Spot Bond			100.00000	33.08241	100.00000	33.00838			0.00	0	0
Total E170/R207 SPOT									0.00	0	0
Total For E170/R207									0.00	0	0
ECN20 On 14/03/2020 Spot Bond			9.04000	103.20427	9.00000	103.24410			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			9.29000	103.68525	9.24500	103.80157			0.00	0	0
Total ECN22 SPOT									0.00	0	0
Total For ECN22									0.00	0	0
ECN24 On 14/03/2024 Spot Bond			9.63000	103.68720	9.57000	103.92451			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			3.79000	105.69353	3.77000	105.90191			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	99.37821	3.52000	99.35612			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	119.90794	2.25000	119.88544			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	129.10454	3.41000	129.07644		1,364,000,000,000.00		400,000,000	200,000,000
Total EL28 SPOT								1,364,000,000,000.00		400,000,000	200,000,000
Total For EL28								1,364,000,000,000.00		400,000,000	200,000,000
EL29 On 19/11/2029 Spot Bond			3.42000	115.69806	3.42000	115.67283			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			3.43000	115.12706	3.43000	115.10174			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			3.45000	105.79210	3.43000	106.00368			0.00	0	380,000,000
Total EL31 SPOT									0.00	0	380,000,000
Total For EL31									0.00	0	380,000,000
EL36 On 31/01/2036 Spot Bond			3.49000	100.59301	3.49000	100.57075			0.00	0	0
Total EL36 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For EL36									0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	119.90794	2.25000	119.88544			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			9.25500	106.27750	9.21000	106.33810			0.00	0	61,500,000
Total EMM01 SPOT									0.00	0	61,500,000
Total For EMM01									0.00	0	61,500,000
EMM02 On 11/03/2021 Spot Bond			8.98000	106.73236	8.93500	106.81785			0.00	0	151,000,100
Total EMM02 SPOT									0.00	0	151,000,100
Total For EMM02									0.00	0	151,000,100
EMM03 On 04/05/2024 Spot Bond			10.56000	98.73680	10.47500	99.07169			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			10.76000	94.78477	10.66500	95.03470			0.00	0	0
Total EMM04 SPOT									0.00	0	0
Total For EMM04									0.00	0	0
EMM05 On 17/04/2029 Spot Bond			11.01000	100.12842	10.91500	100.45945			0.00	0	1,876,481,200
Total EMM05 SPOT									0.00	0	1,876,481,200
Total For EMM05									0.00	0	1,876,481,200
EMM06 On 23/06/2025 Spot Bond			10.54000	103.88700	10.45500	104.08910			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			10.39000	104.68932	10.30500	104.94630			0.00	0	0
Total EMM07 SPOT									0.00	0	0
Total For EMM07									0.00	0	0
EMM07 On 17/07/2032 Spot Bond			11.00000	92.67289	10.90000	92.95042			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				101.27783		101.25025			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				101.19072		101.16506			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				100.57892		100.55770			0.00	0	0
Total EPF006 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond				100.09478		100.01356				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				100.50471		100.30459				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF010 On 07/11/2019 Spot Bond				101.14218		101.11879				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF011 On 12/06/2020 Spot Bond				100.73408		100.34428				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				100.78273		100.75837				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				100.26437		100.23997				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				100.09727		100.07224				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
EPFC34 On 06/09/2018 Spot Bond				100.04070		100.02033				0.00	0	0
Total EPFC34 SPOT										0.00	0	0
Total For EPFC34										0.00	0	0
EPFC36 On 06/11/2018 Spot Bond				100.71800		100.69568				0.00	0	0
Total EPFC36 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EPFC36										0.00	0	0
EPFC3 On 04/03/2019 Spot Bond				100.08942		100.00948				0.00	0	0
Total EPFC37 SPOT										0.00	0	0
Total For EPFC37										0.00	0	0
EPFC3 On 03/10/2018 Spot Bond				101.37136		101.35021				0.00	0	0
Total EPFC38 SPOT										0.00	0	0
Total For EPFC38										0.00	0	0
EQS05 On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2020 Spot Bond				99.10183		99.06984				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				101.24830		101.22073				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS08A/JIBAR SPOT										0.00	0	0
Total For EQS08A/JIBAR										0.00	0	0
EQS10 On 28/07/2022 Spot Bond				101.06911		101.04185				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				100.53472		100.51033				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				100.53460		100.51007				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				100.56425		100.53851				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				100.59272		100.56553				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERS3C5 SPOT									0.00	0	0
Total For ERS3C5									0.00	0	0
ERSA1:On 25/11/2020 Spot Bond			10.00000	107.84100	10.00000	107.81200			0.00	0	0
Total ERS12/JIBAR SPOT									0.00	0	0
Total For ERS12/JIBAR									0.00	0	0
ERSA1 On 17/08/2018 Spot Bond				100.48691		100.46348			0.00	0	0
Total ERS17 SPOT									0.00	0	0
Total For ERS17									0.00	0	0
ERSA2 On 17/08/2018 Spot Bond				100.60872		100.58661			0.00	0	0
Total ERS20 SPOT									0.00	0	0
Total For ERS20									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond				100.21868		100.19400			0.00	0	0
Total ERS21 SPOT									0.00	0	0
Total For ERS21									0.00	0	0
ERSA2 On 17/05/2019 Spot Bond				100.84247		100.81922			0.00	0	0
Total ERS22 SPOT									0.00	0	0
Total For ERS22									0.00	0	0
ERSA2 On 17/08/2019 Spot Bond				101.03716		100.78731			0.00	0	0
Total ERS23 SPOT									0.00	0	0
Total For ERS23									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond				100.51410		100.49066			0.00	0	0
Total ERS24 SPOT									0.00	0	0
Total For ERS24									0.00	0	0
ERSA2 On 17/08/2022 Spot Bond				100.53183		100.50758			0.00	0	0
Total ERS25 SPOT									0.00	0	0
Total For ERS25									0.00	0	0
ES23 On 25/01/2023 Spot Bond			9.16000	106.79283	9.10000	106.99362		13,368,730,544,000.00	1,459,468,400	2,529,155,300	
Total ES23 SPOT								13,368,730,544,000.00	1,459,468,400	2,529,155,300	
Total For ES23								13,368,730,544,000.00	1,459,468,400	2,529,155,300	
ES23/R On 25/01/2023 Spot Bond			10.00000	103.67812	10.00000	103.65018		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			9.92000	90.33791	9.83500	90.73748		10,894,495,168,000.00	1,098,235,400	7,543,617,900	
Total ES26 SPOT								10,894,495,168,000.00	1,098,235,400	7,543,617,900	
Total For ES26								10,894,495,168,000.00	1,098,235,400	7,543,617,900	
ES26/R On 02/04/2026 Spot Bond			7.85000	101.41952	7.85000	101.39818		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ES26/R186 SPOT									0.00	0	0
Total For ES26/R186									0.00	0	0
ES33 On 15/09/2033 Spot Bond			10.71000	77.82963	10.60000	78.48237			2,770,389,972,000.00	258,673,200	9,646,696,800
Total ES33 SPOT									2,770,389,972,000.00	258,673,200	9,646,696,800
Total For ES33									2,770,389,972,000.00	258,673,200	9,646,696,800
ES33/R On 15/09/2033 Spot Bond			7.50000	101.71519	7.50000	101.69484			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			10.91000	80.65941	10.79500	81.44492			565,650,770,000.00	51,847,000	8,300,170,500
Total ES42 SPOT									565,650,770,000.00	51,847,000	8,300,170,500
Total For ES42									565,650,770,000.00	51,847,000	8,300,170,500
ES42/R On 25/04/2042 Spot Bond			8.50000	101.00577	8.50000	100.98279			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				101.14147		101.11846			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				99.59274		99.56574			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				101.98442		101.96109			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				102.04976		102.02559			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIF02U SPOT										0.00	0	0
Total For FIF02U										0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF11U SPOT										0.00	0	0
Total For FIF11U										0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF12U SPOT										0.00	0	0
Total For FIF12U										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond				100.51017		100.48645				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				101.81677		101.79304				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				100.32539		100.30377				0.00	0	0
Total FIFB10 SPOT										0.00	0	0
Total For FIFB10										0.00	0	0
FIFB11 On 07/02/2020 Spot Bond				101.13917		101.11574				0.00	0	155,000,100
Total FIFB11 SPOT										0.00	0	155,000,100
Total For FIFB11										0.00	0	155,000,100
FIFB12 On 13/08/2020 Spot Bond				100.60526		100.58107				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				100.75709		100.73350				0.00	0	75,000,000

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 FIFB14 SPOT									0.00	0	75,000,000
Total For FIFB14									0.00	0	75,000,000
FIFB15 On 20/11/2022 Spot Bond				100.43063		100.40662			0.00	0	0
Total FIFB15 SPOT									0.00	0	0
Total For FIFB15									0.00	0	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FMLA1U SPOT									0.00	0	0
Total For FMLA1U									0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FPA1U SPOT									0.00	0	0
Total For FPA1U									0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FPB1U SPOT									0.00	0	0
Total For FPB1U									0.00	0	0
FRB05 On 21/12/2018 Spot Bond			8.19500	104.09748	8.14500	104.10042		5,900,400,000,000.00	720,000,000	360,000,000	
Total FRB05 SPOT								5,900,400,000,000.00	720,000,000	360,000,000	
Total For FRB05								5,900,400,000,000.00	720,000,000	360,000,000	
FRB12 On 02/06/2019 Spot Bond				100.52222		100.44050		0.00	601,000,000	480,000,000	
Total FRB12 SPOT								0.00	601,000,000	480,000,000	
Total For FRB12								0.00	601,000,000	480,000,000	
FRB13 On 02/06/2021 Spot Bond				98.79932		98.71534		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			10.68000	98.46067	10.63500	98.54410		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				102.45178		102.34722		0.00	0	70,000,000	
Total FRB15 SPOT								0.00	0	70,000,000	
Total For FRB15								0.00	0	70,000,000	
FRB16 On 08/07/2020 Spot Bond				104.29554		104.27009		0.00	1,080,000,000	540,000,000	
Total FRB16 SPOT								0.00	1,080,000,000	540,000,000	
Total For FRB16								0.00	1,080,000,000	540,000,000	
FRB17 On 08/01/2022 Spot Bond				104.13634		104.10928		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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRB17/JIBAR SPOT									0.00	0	0
Total For FRB17/JIBAR									0.00	0	0
FRB18 On 13/04/2021 Spot Bond				105.38668		105.35978			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			11.38000	104.11322	11.33500	104.19056			0.00	0	0
Total FRB19 SPOT									0.00	0	0
Total For FRB19									0.00	0	0
FRB20 On 15/04/2021 Spot Bond				104.42341		104.39578			0.00	0	0
Total FRB20 SPOT									0.00	0	0
Total For FRB20									0.00	0	0
FRB21 On 24/11/2021 Spot Bond				100.44390		100.41404			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				103.03450		103.00910			0.00	80,000,000	40,000,000
Total FRB22 SPOT									0.00	80,000,000	40,000,000
Total For FRB22									0.00	80,000,000	40,000,000
FRB23 On 20/09/2027 Spot Bond				102.78404		102.75748			0.00	0	0
Total FRB23 SPOT									0.00	0	0
Total For FRB23									0.00	0	0
FRB2 On 21/12/2018 Spot Bond			8.32500	107.45061	8.27500	107.45288			0.00	0	0
Total FRB21 SPOT									0.00	0	0
Total For FRB21									0.00	0	0
FRB2 On 21/12/2018 Spot Bond				103.03999		103.01772			0.00	0	0
Total FRB22 SPOT									0.00	0	0
Total For FRB22									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			3.00000	151.33249	3.00000	151.30100			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			3.22000	286.56183	3.22000	286.50075		450,800,000,000.00	0.00	140,000,000	70,000,000
Total FRBI23 SPOT								450,800,000,000.00		140,000,000	70,000,000
Total For FRBI23								450,800,000,000.00		140,000,000	70,000,000
FRBI25 On 31/01/2025 Spot Bond			3.18000	127.79833	3.18000	127.77111			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			3.66000	172.06715	3.66000	172.02844			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRBI28 SPOT									0.00	0	0
Total For FRBI28									0.00	0	0
FRBI29 On 31/03/2029 Spot Bond			3.72500	86.89030	3.72500	86.87060			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			4.18000	199.80164	4.16000	200.22244		1,956,240,000,000.00	468,000,000	234,000,000	
Total FRBI33 SPOT								1,956,240,000,000.00	468,000,000	234,000,000	
Total For FRBI33								1,956,240,000,000.00	468,000,000	234,000,000	
FRBI46 On 31/03/2046 Spot Bond			4.26500	92.41767	4.26500	92.39538			0.00	0	0
Total FRBI46 SPOT									0.00	0	0
Total For FRBI46									0.00	0	0
FRBI50 On 31/12/2050 Spot Bond			4.29000	95.19270	4.29000	95.16962			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			8.32000	81.95936	8.33000	81.91466			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			9.72000	55.22418	9.68000	55.31728			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			9.75000	54.51309	9.72000	54.61104			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				100.12249		100.03468			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				102.04651		102.02226			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			4.27500	119.58192	4.27500	119.55289			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				102.12648		102.10134			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				102.12599		102.10080			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17:On 20/06/2018 Spot Bond				102.12648		102.10134				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				102.01715		101.99340				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				101.97564		101.95242				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17:On 06/08/2023 Spot Bond				100.45112		100.42200				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17:On 20/09/2020 Spot Bond				102.27240		102.24539				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18:On 06/08/2023 Spot Bond				96.81883		96.21356				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18:On 20/12/2018 Spot Bond				103.76111		103.73625				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18:On 20/12/2018 Spot Bond				102.57189		102.54105				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18:On 20/03/2019 Spot Bond				102.09354		102.06864				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18:On 20/03/2019 Spot Bond				102.10472		102.07985				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19:On 02/04/2019 Spot Bond				102.07248		102.04971				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19:On 25/11/2020 Spot Bond			10.00000	107.84100	10.00000	107.81200				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC193 On 20/06/2024 Spot Bond				102.20921		102.18300				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC206 On 20/06/2019 Spot Bond				102.35298		102.32928				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC207 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC208 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC209 On 07/10/2020 Spot Bond				104.35007		104.32214				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC210 On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
FRC211 On 20/12/2019 Spot Bond				102.17010		102.14440				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC212 On 07/05/2020 Spot Bond				100.78659		100.76208				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC213 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
FRC214 On 07/11/2019 Spot Bond				101.11666		100.76204				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC216 On 04/11/2019 Spot Bond				100.86380		100.83915				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC220 On 31/01/2022 Spot Bond			3.56000	148.47547	3.56000	148.44231				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC22: On 20/05/2020 Spot Bond				100.44540		100.42057			0.00	0	0
Total FRC225 SPOT									0.00	0	0
Total For FRC225									0.00	0	0
FRC23: On 25/06/2018 Spot Bond				101.79141		101.76848			0.00	0	0
Total FRC231 SPOT									0.00	0	0
Total For FRC231									0.00	0	0
FRC23: On 31/01/2022 Spot Bond			4.42000	144.21100	4.42000	144.17543			0.00	0	0
Total FRC233 SPOT									0.00	0	0
Total For FRC233									0.00	0	0
FRC23: On 20/12/2020 Spot Bond				103.10136		103.06370			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				108.19593		108.03633			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				116.29447		116.05919			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				108.60796		108.44820			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				116.83561		116.60551			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				115.78509		115.57744			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				108.21489		108.05218			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				107.93688		107.77508			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				102.65969		102.60620			0.00	0	0
Total FRC243 SPOT									0.00	0	0
Total For FRC243									0.00	0	0

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				107.99211		107.85652			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				102.63292		102.57998			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				102.10963		102.06741			0.00	0	0
Total FRC246 SPOT									0.00	0	0
Total For FRC246									0.00	0	0
FRC24 On 08/02/2020 Spot Bond				107.88128		107.73031			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				100.70007		100.55471			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				114.58729		114.37336			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				97.30373		97.11559			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				100.71241		100.68391			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				102.15955		102.13609			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				102.08094		101.89228			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				101.30894		101.28404			0.00	0	0
Total FRC256 SPOT									0.00	0	0
Total For FRC256									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC25: On 27/03/2020 Spot Bond				101.72915		101.70665			0.00	0	0
Total FRC257 SPOT									0.00	0	0
Total For FRC257									0.00	0	0
FRC25: On 08/05/2020 Spot Bond				101.20350		100.74157			0.00	0	0
Total FRC258 SPOT									0.00	0	0
Total For FRC258									0.00	0	0
FRC25: On 06/11/2023 Spot Bond			3.33700	103.09848	3.33700	103.07623			0.00	0	0
Total FRC259 SPOT									0.00	0	0
Total For FRC259									0.00	0	0
FRC26: On 27/02/2023 Spot Bond			3.45500	103.71190	3.45500	103.68904			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				101.38662		101.36349			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				101.34778		101.32405			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				101.92098		101.90006			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				101.34474		101.32106			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				102.45367		102.42434			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				100.35827		100.33569			0.00	0	0
Total FRC266 SPOT									0.00	0	0
Total For FRC266									0.00	0	0
FRC26: On 06/08/2023 Spot Bond				104.32419		104.29868			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				101.40265		101.37924			0.00	0	0
Total FRC268 SPOT									0.00	0	0
Total For FRC268									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC269 On 21/10/2019 Spot Bond				101.07450		101.05279				0.00	0	0
Total FRC269 SPOT										0.00	0	0
Total For FRC269										0.00	0	0
FRC270 On 16/11/2019 Spot Bond				100.50956		100.48736				0.00	0	0
Total FRC270 SPOT										0.00	0	0
Total For FRC270										0.00	0	0
FRC271 On 30/01/2023 Spot Bond				100.38939		100.36473				0.00	0	0
Total FRC271 SPOT										0.00	0	0
Total For FRC271										0.00	0	0
FRC272 On 30/01/2023 Spot Bond			9.58400	101.05343	9.58400	100.98287				0.00	0	0
Total FRC272 SPOT										0.00	0	0
Total For FRC272										0.00	0	0
FRC273 On 07/12/2023 Spot Bond			8.82000	100.02358	100.00000	9.73386				0.00	0	5,100,936,200
Total FRC273 SPOT										0.00	0	5,100,936,200
Total For FRC273										0.00	0	5,100,936,200
FRC274 On 02/05/2028 Spot Bond			9.80000	100.96658	100.00000	9.88040				0.00	0	1,143,336,900
Total FRC274 SPOT										0.00	0	1,143,336,900
Total For FRC274										0.00	0	1,143,336,900
FRC66 On 31/01/2022 Spot Bond			4.20000	145.28797	4.20000	145.25300				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			4.14000	145.58334	4.14000	145.54853				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			4.12000	145.68195	4.12000	145.64721				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD01U On 22/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD17U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD17U SPOT										0.00	0	0
Total For FRD17U										0.00	0	0
FRD18U On 15/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD18U SPOT										0.00	0	0
Total For FRD18U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRD19I On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			800,000,000,000,000.00	8,000,000,000	8,000,000,000
Total FRD19U SPOT									10,000,000,000,000.00	8,000,000,000	8,000,000,000
Total For FRD19U									10,000,000,000,000.00	8,000,000,000	8,000,000,000
FRI33 On 28/02/2033 Spot Bond			4.19000	87.51367	4.19000	87.49279			83,800,000,000.00	20,000,000	10,000,000
Total FRI33 SPOT									83,800,000,000.00	20,000,000	10,000,000
Total For FRI33									83,800,000,000.00	20,000,000	10,000,000
FRI38 On 31/01/2038 Spot Bond			4.09500	103.74869	4.09500	103.72402			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				101.76016		101.72299			0.00	40,000,000,000	20,300,000,000
Total FRJ19 SPOT									0.00	40,000,000,000	20,300,000,000
Total For FRJ19									0.00	40,000,000,000	20,300,000,000
FRJ20 On 20/09/2020 Spot Bond				101.84005		101.81912			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				102.26308		102.24204			0.00	0	0
Total FRJ21 SPOT									0.00	0	0
Total For FRJ21									0.00	0	0
FRJ22 On 07/03/2022 Spot Bond				101.26666		101.24609			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				101.27580		101.17048			0.00	58,000,000,000	58,000,000,000
Total FRJ23 SPOT									0.00	58,000,000,000	58,000,000,000
Total For FRJ23									0.00	58,000,000,000	58,000,000,000
FRJ25 On 09/03/2025 Spot Bond				102.44755		102.42800			0.00	400,000,000	200,000,000
Total FRJ25 SPOT									0.00	400,000,000	200,000,000
Total For FRJ25									0.00	400,000,000	200,000,000
FRJ27 On 25/01/2027 Spot Bond				102.28435		102.26215			0.00	0	0
Total FRJ27 SPOT									0.00	0	0
Total For FRJ27									0.00	0	0
FRS01I 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
FRS02I 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS10(On 15/01/2024 Spot Bond			3.07800	102.93236	3.07800	102.86746				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			3.34000	116.19857	3.34000	116.17332				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS10 On 23/01/2024 Spot Bond				101.03492		101.01268				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS10 On 23/01/2024 Spot Bond				101.03492		101.01268				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			3.48000	113.75898	3.48000	113.73381				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS10 On 07/12/2033 Spot Bond			3.48000	217.02524	3.46000	217.49544				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS11 On 31/01/2038 Spot Bond			4.27000	101.09829	4.27000	101.07378				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS11 On 07/12/2033 Spot Bond			3.51000	216.25107	3.49000	216.71904				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS11 On 29/04/2019 Spot Bond				101.13230		101.10340				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS11 On 31/01/2025 Spot Bond			3.53000	125.10461	3.53000	125.07677				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS11 On 31/01/2038 Spot Bond			3.70500	109.96632	3.70500	109.94134				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS11 On 31/01/2038 Spot Bond			4.01000	105.06660	4.01000	105.04186				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS12(On 07/12/2033 Spot Bond			3.63000	213.18759	3.61000	213.64671			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0
FRS12(On 07/12/2033 Spot Bond			3.68000	211.92663	3.66000	212.38212			0.00	0	0
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0
FRS12(On 31/01/2025 Spot Bond			3.06000	112.70607	3.06000	112.68242			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS12(On 07/12/2033 Spot Bond			3.71000	211.17439	3.69000	211.62773			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS12(On 31/01/2038 Spot Bond			4.84000	93.02281	4.84000	92.99881			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS12(On 31/03/2028 Spot Bond			4.45000	160.99636	4.45000	160.95673			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS12(On 31/01/2038 Spot Bond			4.37000	99.62098	4.37000	99.59654			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS12(On 31/03/2028 Spot Bond			3.97000	167.62179	3.97000	167.58266			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS13(On 31/03/2028 Spot Bond			4.03000	166.77670	4.03000	166.73751			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS13(On 07/12/2033 Spot Bond			4.22000	198.86855	4.20000	199.28671			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS13(On 24/03/2020 Spot Bond				97.82024		97.41930			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS13(On 31/01/2038 Spot Bond			4.30000	100.65230	4.30000	100.62780			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS135 On 31/01/2038 Spot Bond			4.55500	96.95711	4.55500	96.93285			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	103.97979	4.08000	103.95510			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			3.84000	169.46974	3.84000	169.43076			0.00	0	0
Total FRS137 SPOT									0.00	0	0
Total For FRS137									0.00	0	0
FRS138 On 07/12/2033 Spot Bond			3.99000	204.30725	3.97000	204.74093			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0
FRS142 On 31/03/2028 Spot Bond			3.97000	167.62179	3.97000	167.58266			0.00	0	0
Total FRS142 SPOT									0.00	0	0
Total For FRS142									0.00	0	0
FRS143 On 31/03/2028 Spot Bond			3.97000	167.62179	3.97000	167.58266			0.00	0	0
Total FRS143 SPOT									0.00	0	0
Total For FRS143									0.00	0	0
FRS145 On 31/03/2028 Spot Bond			4.26000	163.58225	4.26000	163.54280			0.00	0	0
Total FRS145 SPOT									0.00	0	0
Total For FRS145									0.00	0	0
FRS146 On 31/01/2025 Spot Bond			3.83000	122.84672	3.83000	122.81838			0.00	0	0
Total FRS146 SPOT									0.00	0	0
Total For FRS146									0.00	0	0
FRS147 On 31/01/2022 Spot Bond			3.26000	149.99802	3.26000	149.96574			0.00	0	0
Total FRS147 SPOT									0.00	0	0
Total For FRS147									0.00	0	0
FRS149 On 31/03/2028 Spot Bond			4.32000	162.76051	4.32000	162.72102			0.00	0	0
Total FRS149 SPOT									0.00	0	0
Total For FRS149									0.00	0	0
FRS150 On 31/03/2028 Spot Bond			4.36000	162.21535	4.36000	162.17579			0.00	0	0
Total FRS150 SPOT									0.00	0	0
Total For FRS150									0.00	0	0
FRS151 On 31/01/2025 Spot Bond			3.80000	123.07042	3.80000	123.04213			0.00	0	0
Total FRS151 SPOT									0.00	0	0
Total For FRS151									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS15: On 31/03/2028 Spot Bond			4.33000	162.62403	4.33000	162.58451			0.00	0	0
Total FRS152 SPOT									0.00	0	0
Total For FRS152									0.00	0	0
FRS15: On 31/03/2028 Spot Bond			4.37000	162.07937	4.37000	162.03981			0.00	0	0
Total FRS153 SPOT									0.00	0	0
Total For FRS153									0.00	0	0
FRS15: On 19/05/2019 Spot Bond				121.69216		120.32498			0.00	0	0
Total FRS157 SPOT									0.00	0	0
Total For FRS157									0.00	0	0
FRS15: On 20/06/2022 Spot Bond				73.55607		72.06785			0.00	0	0
Total FRS158 SPOT									0.00	0	0
Total For FRS158									0.00	0	0
FRS15: On 06/06/2023 Spot Bond				79.51749		78.28232			0.00	0	0
Total FRS159 SPOT									0.00	0	0
Total For FRS159									0.00	0	0
FRS16: On 06/06/2024 Spot Bond				81.65351		80.42891			0.00	0	0
Total FRS160 SPOT									0.00	0	0
Total For FRS160									0.00	0	0
FRS16: On 06/06/2025 Spot Bond				82.11129		80.85566			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				59.59082		58.35993			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				65.04928		64.02401			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				69.02550		67.96389			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				70.41530		69.30481			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				35.71806		35.09461			0.00	0	0
Total FRS166 SPOT									0.00	0	0
Total For FRS166									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS167 On 01/08/2022 Spot Bond				49.39016		48.29379			0.00	0	0
Total FRS167 SPOT									0.00	0	0
Total For FRS167									0.00	0	0
FRS168 On 01/08/2022 Spot Bond				47.76330		46.71245			0.00	0	0
Total FRS168 SPOT									0.00	0	0
Total For FRS168									0.00	0	0
FRS169 On 01/08/2021 Spot Bond				37.07933		36.42238			0.00	0	0
Total FRS169 SPOT									0.00	0	0
Total For FRS169									0.00	0	0
FRS170 On 01/08/2022 Spot Bond				152.93805		150.00306			0.00	0	0
Total FRS170 SPOT									0.00	0	0
Total For FRS170									0.00	0	0
FRS171 On 16/10/2022 Spot Bond				101.25195		101.22865			0.00	0	0
Total FRS171 SPOT									0.00	0	0
Total For FRS171									0.00	0	0
FRS172 On 16/10/2024 Spot Bond				101.33101		101.30619			0.00	0	0
Total FRS172 SPOT									0.00	0	0
Total For FRS172									0.00	0	0
FRS173 On 13/11/2020 Spot Bond				100.00000		100.00000			0.00	0	0
Total FRS173 SPOT									0.00	0	0
Total For FRS173									0.00	0	0
FRS174 On 13/05/2021 Spot Bond				100.00000		100.00000			0.00	0	0
Total FRS174 SPOT									0.00	0	0
Total For FRS174									0.00	0	0
FRS175 On 26/01/2024 Spot Bond				62.28346		61.30844			0.00	0	0
Total FRS175 SPOT									0.00	0	0
Total For FRS175									0.00	0	0
FRS176 On 26/01/2024 Spot Bond				62.28336		61.30834			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			2.87000	291.40678	2.87000	291.34741			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			2.76000	292.94941	2.76000	292.89059		552,000,000,000.00		200,000,000	200,000,000
Total FRS37 SPOT								552,000,000,000.00		200,000,000	200,000,000
Total For FRS37								552,000,000,000.00		200,000,000	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS43 On 07/12/2023 Spot Bond			3.48000	283.02425	3.48000	282.96194				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			3.05000	151.07478	3.05000	151.04314				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				100.93286		100.90922				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			2.75000	152.62889	2.75000	152.59815				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				100.84471		100.82061				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	111.13190	3.32000	111.10781				0.00	0	0
Total FRS64 SPOT										0.00	0	0
Total For FRS64										0.00	0	0
FRS81 On 30/10/2042 Spot Bond			3.00000	117.94888	2.98000	118.35255				0.00	0	0
Total FRS81 SPOT										0.00	0	0
Total For FRS81										0.00	0	0
FRS85 On 31/01/2025 Spot Bond			2.99000	129.28805	2.99000	129.26118				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			3.02000	129.05153	3.02000	129.02460				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			3.67000	280.47172	3.67000	280.40855				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				100.73283		100.70926				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				100.26544		100.24105				0.00	0	0
Total FRS96 SPOT										0.00	0	0
Total For FRS96										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX19 On 15/11/2019 Spot Bond			7.99000	101.92099	7.95000	101.95317			0.00	0	0
Total FRX19 SPOT									0.00	0	0
Total For FRX19									0.00	0	0
FRX20 On 01/10/2020 Spot Bond			8.18000	102.78524	8.13500	102.85684			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			8.92000	97.65040	8.88000	97.77498		1,248,800,000,000.00		140,000,000	4,776,200,000
Total FRX23 SPOT								1,248,800,000,000.00		140,000,000	4,776,200,000
Total For FRX23								1,248,800,000,000.00		140,000,000	4,776,200,000
FRX24 On 10/12/2024 Spot Bond			9.36500	106.57759	9.28000	106.97637			0.00	0	2,126,700,000
Total FRX24 SPOT									0.00	0	2,126,700,000
Total For FRX24									0.00	0	2,126,700,000
FRX26 On 01/10/2026 Spot Bond			9.73000	100.44782	9.64500	100.89660		12,259,800,000,000.00		1,260,000,000	657,200,000
Total FRX26 SPOT								12,259,800,000,000.00		1,260,000,000	657,200,000
Total For FRX26								12,259,800,000,000.00		1,260,000,000	657,200,000
FRX27 On 07/03/2027 Spot Bond			9.77000	104.97739	9.68500	105.45241			0.00	0	11,700,000
Total FRX27 SPOT									0.00	0	11,700,000
Total For FRX27									0.00	0	11,700,000
FRX30 On 31/01/2030 Spot Bond			10.27000	99.93603	10.17000	100.56576		821,600,000,000.00		80,000,000	90,000,000
Total FRX30 SPOT								821,600,000,000.00		80,000,000	90,000,000
Total For FRX30								821,600,000,000.00		80,000,000	90,000,000
FRX31 On 21/02/2031 Spot Bond			10.42000	96.37891	10.31500	97.05269		1,458,800,000,000.00		140,000,000	1,383,000,000
Total FRX31 SPOT								1,458,800,000,000.00		140,000,000	1,383,000,000
Total For FRX31								1,458,800,000,000.00		140,000,000	1,383,000,000
FRX32 On 31/03/2032 Spot Bond			10.41000	102.74852	10.31000	103.45263			0.00	0	170,000,000
Total FRX32 SPOT									0.00	0	170,000,000
Total For FRX32									0.00	0	170,000,000
FRX45 On 14/04/2045 Spot Bond			11.20000	74.13970	11.08500	74.86344			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				101.89213		101.87059			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				102.02138		101.99913			0.00	0	0
Total FS1B1 SPOT									0.00	0	0
Total For FS1B1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS1C1 On 20/09/2018 Spot Bond				102.01715		101.99340			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				102.30110		102.27372			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				100.47682		100.45427			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				100.42351		100.39990			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				100.43561		100.41132			0.00	0	0
Total FS2C1 SPOT									0.00	0	0
Total For FS2C1									0.00	0	0
FS2D1 On 20/02/2019 Spot Bond				100.48877		100.46151			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				100.51556		100.49313			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				100.81275		100.63189			0.00	0	0
Total FS3B1 SPOT									0.00	0	0
Total For FS3B1									0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3B1U SPOT									0.00	0	0
Total For FS3B1U									0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3C1U SPOT									0.00	0	0
Total For FS3C1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A3L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				101.33423		101.30935				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				100.63011		100.60263				0.00	0	0
Total GBL03 SPOT										0.00	0	0
Total For GBL03										0.00	0	0
GBL04 On 05/06/2021 Spot Bond				100.08002	100.00000	100.00000				0.00	0	18,600,000,000
Total GBL04 SPOT										0.00	0	18,600,000,000
Total For GBL04										0.00	0	18,600,000,000
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				100.32252		100.29906				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2020 Spot Bond				100.32628		100.30255				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				100.35066		100.32518				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				100.38062		100.35298				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				100.39931		100.37033				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT44 On 06/06/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total GPT44 SPOT									0.00	0	0
Total For GPT44									0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB01U SPOT									0.00	0	0
Total For GRB01U									0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB03U SPOT									0.00	0	0
Total For GRB03U									0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB04U SPOT									0.00	0	0
Total For GRB04U									0.00	0	0
GRB05 On 10/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB05U SPOT									0.00	0	0
Total For GRB05U									0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB06U SPOT									0.00	0	0
Total For GRB06U									0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB07U SPOT									0.00	0	0
Total For GRB07U									0.00	0	0
GRB12 On 31/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB12U SPOT									0.00	0	0
Total For GRB12U									0.00	0	0
GRB13 On 31/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB13U SPOT									0.00	0	0
Total For GRB13U									0.00	0	0
GRB14 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB14U SPOT									0.00	0	0
Total For GRB14U									0.00	0	0
GRB15 On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB15U SPOT									0.00	0	0
Total For GRB15U									0.00	0	0
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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT07 On 21/02/2024 Spot Bond				101.32393		101.30030			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				102.23283		102.21151			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				101.46186		101.44066			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				101.14346		101.12151			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				101.63344		101.61010			0.00	520,000,000	260,000,000
Total GRT11 SPOT									0.00	520,000,000	260,000,000
Total For GRT11									0.00	520,000,000	260,000,000
GRT12 On 24/06/2020 Spot Bond				102.46405		102.44161			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				101.23058		101.20768			0.00	0	0
Total GRT13 SPOT									0.00	0	0
Total For GRT13									0.00	0	0
GRT14 On 15/09/2021 Spot Bond				100.75071		100.72911			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				101.31852		101.29568			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				102.14280		102.11984			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			9.56000	103.84769	9.50000	104.07268			0.00	0	16,800,000
Total GRT17 SPOT									0.00	0	16,800,000
Total For GRT17									0.00	0	16,800,000
GRT18 On 13/03/2020 Spot Bond				100.06461		100.04357			0.00	0	0
Total GRT18 SPOT									0.00	0	0
Total For GRT18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT19 On 14/03/2022 Spot Bond				100.82520		100.80376			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				101.58996		101.56578			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			10.19000	99.96847	10.10500	100.30476			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				101.22463		101.20185			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				101.50186		101.47865			0.00	0	30,000,000
Total GRT23 SPOT									0.00	0	30,000,000
Total For GRT23									0.00	0	30,000,000
GRT24 On 09/03/2023 Spot Bond				99.93665		99.91547			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				99.93412		99.91214			0.00	0	0
Total GRT25G SPOT									0.00	0	0
Total For GRT25G									0.00	0	0
GRT26 On 09/03/2028 Spot Bond				99.93164		99.90882			0.00	60,000,000	37,500,000
Total GRT26G SPOT									0.00	60,000,000	37,500,000
Total For GRT26G									0.00	60,000,000	37,500,000
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	341,200,000
Total GRX01U SPOT									0.00	0	341,200,000
Total For GRX01U									0.00	0	341,200,000
HC2T2 On 05/10/2018 Spot Bond				101.42888		101.40696			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				100.26036		100.23782			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HILB04 On 01/11/2019 Spot Bond				101.03855		101.01555				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				101.61540		101.59256				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				101.39346		101.36979				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				101.41087		101.38690				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				101.72248		101.69928				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				101.78031		101.75627				0.00	40,000,000	20,000,000
Total HILB09 SPOT										0.00	40,000,000	20,000,000
Total For HILB09										0.00	40,000,000	20,000,000
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1D4U SPOT										0.00	0	0
Total For HM1D4U										0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1D5U SPOT										0.00	0	0
Total For HM1D5U										0.00	0	0
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	107.84100	10.00000	107.81200				0.00	0	0
Total HPF04/JIBAR SPOT										0.00	0	0
Total For HPF04/JIBAR										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HPF06 On 20/02/2020 Spot Bond				100.48394		100.45695			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				101.44934		101.42226			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				101.52010		101.49582			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				101.60853		101.58416			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			8.48000	105.87180	8.44000	105.92598			0.00	0	320,000,000
Total HWAY20 SPOT									0.00	0	320,000,000
Total For HWAY20									0.00	0	320,000,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	28.81914	100.00000	28.75466			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			3.23500	286.35633	3.23500	286.29517			0.00	0	0
Total HWAY23 SPOT									0.00	0	0
Total For HWAY23									0.00	0	0
HWAY2 On 07/12/2024 Spot Bond			3.40000	288.48269	3.40000	288.41980			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			3.32000	101.01739	3.32000	100.99563			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			10.54000	93.33757	10.43000	94.09736		46,797,600,000,000.00	4,440,000,000	2,830,200,000	
Total HWAY34 SPOT								16,797,600,000,000.00	4,440,000,000	2,830,200,000	
Total For HWAY34								16,797,600,000,000.00	4,440,000,000	2,830,200,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.32188	100.00000	12.29430		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			10.50000	93.40040	10.39000	94.17997		2,100,000,000,000.00	200,000,000	513,900,000	
Total HWAY35 SPOT								2,100,000,000,000.00	200,000,000	513,900,000	
Total For HWAY35								2,100,000,000,000.00	200,000,000	513,900,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.32178	100.00000	12.29420			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				101.22491		101.20212			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				102.18024		102.15867			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	107.84100	10.00000	107.81200			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			2.38000	134.20494	2.38000	134.17927		567,399,993,468,000.00	238,403,358,600	122,934,822,500	
Total I2025 SPOT								57,399,993,468,000.00	238,403,358,600	122,934,822,500	
Total For I2025								57,399,993,468,000.00	238,403,358,600	122,934,822,500	
I2029 On 31/03/2029 Spot Bond			2.65000	101.57747	2.65000	101.55739		191,486,017,690,000.00	72,258,874,600	58,703,602,200	
Total I2029 SPOT								191,486,017,690,000.00	72,258,874,600	58,703,602,200	
Total For I2029								191,486,017,690,000.00	72,258,874,600	58,703,602,200	
I2033 On 28/02/2033 Spot Bond			2.69000	105.41783	2.69000	105.39690		96,898,989,817,000.00	36,021,929,300	35,291,078,800	
Total I2033 SPOT								16,898,989,817,000.00	36,021,929,300	35,291,078,800	
Total For I2033								16,898,989,817,000.00	36,021,929,300	35,291,078,800	
I2038 On 31/01/2038 Spot Bond			2.72000	127.78641	2.72000	127.76079		215,084,949,824,000.00	79,075,349,200	172,908,169,700	
Total I2038 SPOT								15,084,949,824,000.00	79,075,349,200	172,908,169,700	
Total For I2038								15,084,949,824,000.00	79,075,349,200	172,908,169,700	
I2046 On 31/03/2046 Spot Bond			2.89000	119.63393	2.89000	119.60950		277,403,397,861,000.00	95,987,334,900	126,302,241,600	
Total I2046 SPOT								17,403,397,861,000.00	95,987,334,900	126,302,241,600	
Total For I2046								17,403,397,861,000.00	95,987,334,900	126,302,241,600	
I2050 On 31/12/2050 Spot Bond			2.89000	126.61488	2.89000	126.58891		38,530,402,927,280.00	13,332,319,352	155,027,236,144	
Total I2050 SPOT								18,530,402,927,280.00	13,332,319,352	155,027,236,144	
Total For I2050								18,530,402,927,280.00	13,332,319,352	155,027,236,144	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				100.34568		100.32241			0.00	0	0
Total IBL100 SPOT									0.00	0	0
Total For IBL100									0.00	0	0
IBL101 On 24/05/2022 Spot Bond			9.03500	100.49315	8.97500	100.66562			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				100.85284		100.82940			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				100.00000		99.98078			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	101.23464	8.70500	101.21073			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	100.72192	8.28000	100.69939			0.00	0	0
Total IBL106 SPOT									0.00	0	0
Total For IBL106									0.00	0	0
IBL108 On 22/11/2019 Spot Bond				100.38538		100.36254			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			3.33000	285.05884	3.33000	284.99723			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	100.00055	8.12000	99.97875			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				100.40580		100.38312			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				100.40579		100.38310			0.00	0	0
Total IBL113 SPOT									0.00	0	0
Total For IBL113									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL114 On 21/05/2022 Spot Bond				100.42257		100.39895			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				100.41685		100.39355			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			2.82000	152.26457	2.82000	152.23363			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	107.84100	10.00000	107.81200			0.00	0	0
Total IBL43/JIBAR SPOT									0.00	0	0
Total For IBL43/JIBAR									0.00	0	0
IBL45 On 21/12/2018 Spot Bond			8.17500	103.61900	8.12500	103.62204			0.00	0	0
Total IBL45 SPOT									0.00	0	0
Total For IBL45									0.00	0	0
IBL46 On 15/01/2020 Spot Bond			9.06000	100.22675	9.02000	100.25979			0.00	0	6,900,000
Total IBL46 SPOT									0.00	0	6,900,000
Total For IBL46									0.00	0	6,900,000
IBL50 On 02/08/2020 Spot Bond			9.05000	103.24186	9.01000	103.29355			0.00	0	0
Total IBL50 SPOT									0.00	0	0
Total For IBL50									0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.87341		100.85119			0.00	0	155,000,100
Total IBL53 SPOT									0.00	0	155,000,100
Total For IBL53									0.00	0	155,000,100
IBL55 On 31/07/2018 Spot Bond			7.95500	102.86677	7.90500	102.85214			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				100.95240		100.92812			0.00	0	0
Total IBL56 SPOT									0.00	0	0
Total For IBL56									0.00	0	0
IBL59 On 17/02/2019 Spot Bond			7.91500	103.66016	7.86500	103.67156			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			9.72000	105.41336	9.66000	105.64787			0.00	0	0
Total IBL60 SPOT									0.00	0	0
Total For IBL60									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL61 On 31/03/2019 Spot Bond				101.49471		101.47282			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				101.04112		100.80277			0.00	480,000,000	320,000,000
Total IBL64 SPOT									0.00	480,000,000	320,000,000
Total For IBL64									0.00	480,000,000	320,000,000
IBL65 On 29/07/2021 Spot Bond				100.89493		100.87218			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			3.55000	148.52593	3.55000	148.49279			0.00	0	0
Total IBL67 SPOT									0.00	0	0
Total For IBL67									0.00	0	0
IBL68 On 29/06/2018 Spot Bond				101.61516		101.59293			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				100.49514		100.47299			0.00	0	0
Total IBL73 SPOT									0.00	0	0
Total For IBL73									0.00	0	0
IBL75 On 19/08/2020 Spot Bond				101.42650		101.40366			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				100.66299		100.64161			0.00	0	100,000,000
Total IBL76 SPOT									0.00	0	100,000,000
Total For IBL76									0.00	0	100,000,000
IBL77 On 25/11/2020 Spot Bond				100.99300		100.96959			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			9.77000	101.31362	9.71000	101.50193			0.00	0	4,900,000
Total IBL78 SPOT									0.00	0	4,900,000
Total For IBL78									0.00	0	4,900,000
IBL79 On 27/01/2019 Spot Bond			7.74500	104.99990	7.69500	105.00892			0.00	0	0
Total IBL79 SPOT									0.00	0	0
Total For IBL79									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				101.12844		101.10617			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				101.87352		101.85091			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				100.92143		100.89918			0.00	0	0
Total IBL85 SPOT									0.00	0	0
Total For IBL85									0.00	0	0
IBL86 On 20/05/2021 Spot Bond				101.59602		101.57248			0.00	0	0
Total IBL86 SPOT									0.00	0	0
Total For IBL86									0.00	0	0
IBL87 On 20/05/2019 Spot Bond			8.04500	102.02199	7.99500	102.04565			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			9.18000	103.40958	9.13500	103.50062			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	18.97104	100.00000	18.92927			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				100.27288		100.24782			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL92 On 12/01/2020 Spot Bond				101.34814		101.32484			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				100.28632		100.26414			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				100.16116		100.13928			0.00	0	0
Total IBL94 SPOT									0.00	0	0
Total For IBL94									0.00	0	0
IBL95 On 12/09/2021 Spot Bond				101.47179		101.45074			0.00	0	2,500,000,000
Total IBL95 SPOT									0.00	0	2,500,000,000
Total For IBL95									0.00	0	2,500,000,000
IBL96 On 21/09/2019 Spot Bond				101.85954		101.83716			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				101.52539		101.50221			0.00	0	0
Total IBL97 SPOT									0.00	0	0
Total For IBL97									0.00	0	0
IBL98 On 03/10/2023 Spot Bond				102.22715		102.20346			0.00	0	0
Total IBL98 SPOT									0.00	0	0
Total For IBL98									0.00	0	0
IBL99 On 21/10/2019 Spot Bond			7.91500	102.54534	7.86500	102.58813			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	11.60671	100.00000	11.58074			0.00	0	0
Total IDC02U SPOT									0.00	0	0
Total For IDC02U									0.00	0	0
IDCC01 On 06/12/2018 Spot Bond				100.03964		100.01981			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				100.93799		100.91641			0.00	0	0
Total IDCC02 SPOT									0.00	0	0
Total For IDCC02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCG02 On 22/10/2018 Spot Bond				101.14441		101.12297			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			8.68000	100.33925	8.63500	100.41038			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				100.94581		100.92328			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			10.19000	97.40499	10.10500	97.76748			0.00	0	0
Total IDCG06 SPOT									0.00	0	0
Total For IDCG06									0.00	0	0
IDCG07 On 13/11/2020 Spot Bond				100.58836		100.56485			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			11.41000	99.89248	11.31500	100.48434			0.00	0	0
Total IDCG08 SPOT									0.00	0	0
Total For IDCG08									0.00	0	0
IDCG09 On 05/12/2019 Spot Bond				100.01325		100.04317			0.00	0	0
Total IDCG09 SPOT									0.00	0	0
Total For IDCG09									0.00	0	0
IDCG10 On 05/12/2021 Spot Bond				100.01414		100.04369			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			10.59000	101.24372	10.50500	101.68888			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				100.99617		100.97323			0.00	0	0
Total IDCG12 SPOT									0.00	0	0
Total For IDCG12									0.00	0	0
IDCG13 On 26/04/2023 Spot Bond				101.02643		101.00278			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	100.56428	4.00000	100.55340			0.00	0	0
Total IDCP06 SPOT									0.00	0	0
Total For IDCP06									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP07 On 15/12/2022 Spot Bond				102.05797		102.03540			0.00	0	0
Total IDCP07 SPOT									0.00	0	0
Total For IDCP07									0.00	0	0
IDCP1L On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IDCP1U SPOT									0.00	0	0
Total For IDCP1U									0.00	0	0
IDCP2L On 05/04/2025 Spot Bond			100.00000	5.56254	100.00000	5.55023			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			8.89000	99.12680	8.80500	99.51532			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			7.83000	103.64690	7.78500	103.74006			0.00	0	0
Total IFC02 SPOT									0.00	0	0
Total For IFC02									0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN276U SPOT									0.00	0	0
Total For IN276U									0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN277U SPOT									0.00	0	0
Total For IN277U									0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN281U SPOT									0.00	0	0
Total For IN281U									0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN286U SPOT									0.00	0	0
Total For IN286U									0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN289U SPOT									0.00	0	0
Total For IN289U									0.00	0	0
IN302U On 28/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN302U SPOT									0.00	0	0
Total For IN302U									0.00	0	0
IN303U On 01/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN303U SPOT									0.00	0	0
Total For IN303U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN304U SPOT										0.00	0	0
Total For IN304U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN313U SPOT										0.00	0	0
Total For IN313U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN334U SPOT										0.00	0	0
Total For IN334U										0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN343U SPOT										0.00	0	0
Total For IN343U										0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN345U SPOT										0.00	0	0
Total For IN345U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN347U SPOT										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				75.78758		75.78758			0.00	0	0
Total ING196 SPOT									0.00	0	0
Total For ING196									0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	107.84100	10.00000	107.81200			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				102.05400		102.02902			0.00	0	0
Total ING228 SPOT									0.00	0	0
Total For ING228									0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.09268		100.06949			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				100.85046		100.82839			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				102.09679		102.07126			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				100.16913		100.14493			0.00	0	0
Total ING362 SPOT									0.00	0	0
Total For ING362									0.00	0	0
ING370 On 29/01/2019 Spot Bond				100.87273		100.85055			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				100.89917		100.87627			0.00	0	0
Total ING371 SPOT									0.00	0	0
Total For ING371									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING375 On 24/02/2023 Spot Bond				100.96285		100.93829			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				100.81355		100.78276			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				102.36987		102.34169			0.00	0	120,000,000
Total INLV02 SPOT									0.00	0	120,000,000
Total For INLV02									0.00	0	120,000,000
INLV03 On 11/02/2021 Spot Bond				100.98176		100.95073			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			11.48000	106.98890	11.43500	107.05936			0.00	0	0
Total INLV04 SPOT									0.00	0	0
Total For INLV04									0.00	0	0
INLV05 On 22/03/2023 Spot Bond				102.87374		102.84101			0.00	0	117,034,500
Total INLV05 SPOT									0.00	0	117,034,500
Total For INLV05									0.00	0	117,034,500
IPF01/J On 25/11/2020 Spot Bond			10.00000	107.84100	10.00000	107.81200			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				101.54196		101.51862			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				101.91645		101.89364			0.00	0	105,000,000
Total IPF09 SPOT									0.00	0	105,000,000
Total For IPF09									0.00	0	105,000,000
IPF11 On 15/10/2015 Spot Bond				101.44980					0.00	0	0
IPF11 On 15/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF11 SPOT									0.00	0	0
Total For IPF11									0.00	0	0
IPF13 On 04/12/2020 Spot Bond				100.09414		100.01382			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				102.18584		102.16491			0.00	0	0
Total IPF14 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IPF14									0.00	0	0
IPF15 On 17/12/2020 Spot Bond				102.32220		102.29956			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				102.01779		101.99443			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				101.88399		101.86124			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				101.90528		101.88225			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				101.92656		101.90326			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				101.92490		101.90271			0.00	0	0
Total IPF20 SPOT									0.00	0	0
Total For IPF20									0.00	0	0
IPF21 On 17/03/2022 Spot Bond				101.99575		101.97267			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				102.11245		102.08955			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				100.76540		100.74158			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				100.86648		100.84633			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			9.28000	100.70159	9.36000	100.47419		34,336,000,000,000.00	3,700,000,000	1,850,000,000	
Total IPL10 SPOT								34,336,000,000,000.00	3,700,000,000	1,850,000,000	

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 IPL10										14,336,000,000,000.00	3,700,000,000	1,850,000,000
IPL11 On 24/05/2022 Spot Bond				100.37190		100.34687				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				101.81105		101.78788				0.00	0	0
Total IPL8 SPOT										0.00	0	0
Total For IPL8										0.00	0	0
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				100.63398		100.61032				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	100.97043	2.75000	100.96281				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			5.93000	142.39269	5.93000	142.35201				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.55347		100.53057				0.00	0	0
Total IV025 SPOT										0.00	0	0
Total For IV025										0.00	0	0
IV026 On 27/09/2019 Spot Bond				101.20054		101.17368				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			4.38000	118.82597	4.38000	118.79679				0.00	0	0
Total IV030 SPOT										0.00	0	0
Total For IV030										0.00	0	0
IV030A On 31/01/2025 Spot Bond			4.38000	118.82597	4.38000	118.79679				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				99.92395		99.89859				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				100.94441		100.92094				0.00	0	0
Total IV032 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IV032									0.00	0	0
IV033 On 11/02/2021 Spot Bond				101.43382		101.40343			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			11.38000	106.44679	11.33500	106.51755			0.00	0	0
Total IV034 SPOT									0.00	0	0
Total For IV034									0.00	0	0
IV035 On 07/04/2022 Spot Bond				107.06220		107.03433			0.00	220,000,000	110,000,000
Total IV035 SPOT									0.00	220,000,000	110,000,000
Total For IV035									0.00	220,000,000	110,000,000
IV036 On 22/07/2021 Spot Bond				101.41491		101.38432			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				102.41929		102.38896			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			5.00000	141.41663	5.00000	141.37954			0.00	0	0
Total IV039 SPOT									0.00	0	0
Total For IV039									0.00	0	0
IV040 On 29/09/2021 Spot Bond				105.51118		105.48305			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			11.73000	102.91168	11.68500	103.00112			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				100.64393		100.61301			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			11.62000	103.04062	11.57500	103.13619			0.00	0	0
Total IV043 SPOT									0.00	0	0
Total For IV043									0.00	0	0
IV044 On 31/01/2022 Spot Bond				101.18883		101.15841			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			4.55000	143.57903	4.75000	142.57673		546,000,000,000.00		120,000,000	60,000,000
Total IV045 SPOT								546,000,000,000.00		120,000,000	60,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV045										546,000,000,000.00	120,000,000	60,000,000
IV046 On 21/06/2022 Spot Bond				102.37269		102.34359				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
IV19A On 31/03/2028 Spot Bond			4.63000	158.58992	4.63000	158.55011				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
IVA729 On 07/06/2018 Spot Bond			7.25000	7.25000	7.25000	99.94045				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	99.82155	7.25000	99.80176				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	99.68320	7.25000	99.66347				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			7.25000	99.56491	7.25000	99.54523				0.00	0	0
Total IVA733 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVA733										0.00	0	0
IVA734 On 12/07/2018 Spot Bond			7.30000	99.26544	7.30000	99.24573				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	99.00990	7.30000	98.99030				0.00	0	0
Total IVA736 SPOT										0.00	0	0
Total For IVA736										0.00	0	0
IVA831 On 03/08/2018 Spot Bond			7.30000	98.83376	7.30000	98.81423				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	98.56128	7.40000	98.54158				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	98.42360	7.40000	98.40397				0.00	0	0
Total IVA852 SPOT										0.00	0	0
Total For IVA852										0.00	0	0
IVA853 On 06/09/2018 Spot Bond			7.40000	98.14941	7.40000	98.12989				0.00	0	0
Total IVA853 SPOT										0.00	0	0
Total For IVA853										0.00	0	0
IVA854 On 13/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVA854 SPOT										0.00	0	0
Total For IVA854										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	107.84100	10.00000	107.81200				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				101.57396		101.55003				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				101.54564		101.52224				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				101.58162		101.55766				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				99.15662		99.12683				0.00	0	0
Total IVC035 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			8.51500	104.45483	8.46500	104.48300				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	49.82356	100.00000	49.71207				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			9.25000	103.73305	9.20500	103.82744				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				100.43965		100.41507				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				101.87283		101.84872				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC060 On 31/07/2018 Spot Bond				100.94728		100.92314				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				101.62402		101.59979				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				100.82103		100.79543				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				99.93165		99.90884				0.00	200,000,000	100,000,000
Total IVC065 SPOT										0.00	200,000,000	100,000,000
Total For IVC065										0.00	200,000,000	100,000,000
IVC070 On 20/01/2019 Spot Bond				101.61151		101.58852				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				101.15985		101.13488				0.00	0	0
Total IVC075 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IVC075									0.00	0	0
IVC081 On 14/07/2019 Spot Bond				101.31633		101.29179			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				100.37780		100.35237			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				100.36166		100.33731			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			10.10000	102.07651	10.05500	102.18066			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				101.79312		101.76799			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			7.91500	99.87006	7.86500	99.84939			0.00	0	0
Total IVC098 SPOT									0.00	0	0
Total For IVC098									0.00	0	0
IVC102 On 31/01/2020 Spot Bond				101.05243		101.02556			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				101.82213		101.79659			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				99.99983		99.97693			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				99.88574		99.86285			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				101.80279		101.77752			0.00	0	0
Total IVC107 SPOT									0.00	0	0
Total For IVC107									0.00	0	0
IVC108 On 29/07/2019 Spot Bond				101.02167		100.99564			0.00	0	0
Total IVC108 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC108										0.00	0	0
IVC109 On 19/05/2021 Spot Bond				100.46972		100.44354				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			9.75000	100.56994	9.70500	100.65705				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				100.42125		100.39778				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				100.26692		100.24240				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				99.85853		99.83494				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				100.59614		100.57015				0.00	0	0
Total IVC116 SPOT										0.00	0	0
Total For IVC116										0.00	0	0
IVC119 On 21/02/2019 Spot Bond				100.43233		100.40816				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				101.63546		101.61068				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				101.90510		101.88207				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				101.56443		101.54091				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				99.77022		102.01636				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				100.96351		100.93898				0.00	0	0
Total IVC126 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IVC126									0.00	0	0
IVC127 On 27/12/2018 Spot Bond				101.69928		101.67719			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				101.77885		101.75702			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				101.68113		101.65966			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				101.10115		101.07746			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				101.30931		100.74332			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				100.18462		100.16125			0.00	0	0
Total IVC132 SPOT									0.00	0	0
Total For IVC132									0.00	0	0
IVC133 On 06/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		460,000,000,000,000.00	4,600,000,000	4,600,000,000	
Total IVC133 SPOT								50,000,000,000,000.00	4,600,000,000	4,600,000,000	
Total For IVC133								50,000,000,000,000.00	4,600,000,000	4,600,000,000	
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IVC68U SPOT								0.00	0	0	
Total For IVC68U								0.00	0	0	
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IVC80U SPOT								0.00	0	0	
Total For IVC80U								0.00	0	0	
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IVC84U SPOT								0.00	0	0	
Total For IVC84U								0.00	0	0	
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IVC85U SPOT								0.00	0	0	
Total For IVC85U								0.00	0	0	
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IVC91U SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC91U										0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC95U SPOT										0.00	0	0
Total For IVC95U										0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC96U SPOT										0.00	0	0
Total For IVC96U										0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
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				101.09450		101.06654				0.00	0	0
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
KAP002 On 13/06/2019 Spot Bond				99.88523		99.86224				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP003 On 06/06/2019 Spot Bond				100.04552		100.02276				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				101.72308		101.70179				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				101.78345		101.75846				0.00	0	30,000,000
Total KAP006 SPOT										0.00	0	30,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For KAP006										0.00	0	30,000,000
KAP006 On 26/10/2021 Spot Bond			9.30000	103.82217	9.25500	103.92687				0.00	0	17,600,000
Total KAP007 SPOT										0.00	0	17,600,000
Total For KAP007										0.00	0	17,600,000
KAP007 On 28/11/2019 Spot Bond				100.88767		100.86376				0.00	0	0
Total KAP008 SPOT										0.00	0	0
Total For KAP008										0.00	0	0
KAP008 On 24/05/2020 Spot Bond				100.36781		100.34305				0.00	0	0
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP009 On 15/09/2020 Spot Bond				99.82284		100.43577				0.00	10,800,000,000	10,930,000,000
Total KAP010 SPOT										0.00	10,800,000,000	10,930,000,000
Total For KAP010										0.00	10,800,000,000	10,930,000,000
KAP010 On 01/12/2022 Spot Bond				100.17035		100.14530				0.00	0	0
Total KAP012 SPOT										0.00	0	0
Total For KAP012										0.00	0	0
KAP012 On 01/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total KAP04U SPOT										0.00	0	0
Total For KAP04U										0.00	0	0
KAP04U On 24/10/2022 Spot Bond				101.11022		101.08578				0.00	0	0
Total KAP11 SPOT										0.00	0	0
Total For KAP11										0.00	0	0
KAP11 On 05/08/2020 Spot Bond				101.62056		100.92151				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KSB009 On 12/07/2020 Spot Bond				101.43021		101.40544				0.00	0	0
Total KST01 SPOT										0.00	0	0
Total For KST01										0.00	0	0
KST01 On 31/10/2027 Spot Bond			9.98000	122.54583	9.89500	123.09885				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
KW01 On 28/02/2019 Spot Bond				99.99875		99.97414				0.00	0	0
Total LBK05 SPOT										0.00	0	0
Total For LBK05										0.00	0	0
LBK05 On 30/10/2019 Spot Bond				101.01790		100.99376				0.00	0	0
Total LBK08 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For LBK08									0.00	0	0
LBK08/ On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LBK08/JIBAR SPOT									0.00	0	0
Total For LBK08/JIBAR									0.00	0	0
LBK11 On 28/11/2019 Spot Bond			9.63000	100.26783	9.59000	100.29598			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK11/ On 28/11/2019 Spot Bond			9.62000	100.28125	9.62000	100.25565			0.00	0	0
Total LBK11/R207 SPOT									0.00	0	0
Total For LBK11/R207									0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	102.73454	9.71000	102.70763			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				101.55706		101.53004			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				100.22213		100.19716			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				103.02087		102.99876			0.00	0	0
Total LBK17 SPOT									0.00	0	0
Total For LBK17									0.00	0	0
LBK18 On 22/03/2022 Spot Bond				104.44494		104.42038			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			9.82000	101.23249	9.76000	101.40228		49,100,000,000,000.00	5,000,000,000	2,500,000,000	
Total LBK20 SPOT								19,100,000,000,000.00	5,000,000,000	2,500,000,000	
Total For LBK20								19,100,000,000,000.00	5,000,000,000	2,500,000,000	
LBK21 On 04/09/2018 Spot Bond				100.07648		99.99744		0.00	0	0	
Total LBK21 SPOT								0.00	0	0	
Total For LBK21								0.00	0	0	
LBK22 On 04/09/2020 Spot Bond				100.29499		100.21525		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				100.01824		100.04638		0.00	0	9,200,000	
Total LBK23 SPOT								0.00	0	9,200,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For LBK23									0.00	0	9,200,000
LBK24 On 10/10/2024 Spot Bond			10.02000	102.87608	9.96000	103.12813		80,160,000,000,000.00	8,000,000,000	4,004,600,000	
Total LBK24 SPOT								80,160,000,000,000.00	8,000,000,000	4,004,600,000	
Total For LBK24								80,160,000,000,000.00	8,000,000,000	4,004,600,000	
LBK25 On 25/03/2019 Spot Bond				101.75783		101.73628		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				101.83986		101.81722		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				101.97855		101.95407		0.00	0	0	
Total LBK27 SPOT								0.00	0	0	
Total For LBK27								0.00	0	0	
LBK28 On 15/05/2028 Spot Bond			10.87000	98.84771	10.77000	99.41296		21,740,000,000,000.00	2,000,000,000	1,000,000,000	
Total LBK28 SPOT								21,740,000,000,000.00	2,000,000,000	1,000,000,000	
Total For LBK28								21,740,000,000,000.00	2,000,000,000	1,000,000,000	
LBK29 On 07/06/2023 Spot Bond			100.00000	11.30571	100.00000	1.73415		000,000,000,000,000.00	100,000,000,000	50,000,000,000	
Total LBK29 SPOT								000,000,000,000,000.00	100,000,000,000	50,000,000,000	
Total For LBK29								000,000,000,000,000.00	100,000,000,000	50,000,000,000	
LGL04 On 14/08/2020 Spot Bond			9.33000	102.54231	9.29000	102.59401		10,822,800,000,000.00	1,160,000,000	587,700,000	
Total LGL04 SPOT								10,822,800,000,000.00	1,160,000,000	587,700,000	
Total For LGL04								10,822,800,000,000.00	1,160,000,000	587,700,000	
LGL05 On 12/12/2021 Spot Bond				101.09328		101.06993		0.00	100,000,000	50,000,000	
Total LGL05 SPOT								0.00	100,000,000	50,000,000	
Total For LGL05								0.00	100,000,000	50,000,000	
LGL06 On 04/10/2022 Spot Bond			9.87000	102.92220	9.81000	103.10418		49,350,000,000,000.00	5,000,000,000	2,512,000,000	
Total LGL06 SPOT								49,350,000,000,000.00	5,000,000,000	2,512,000,000	
Total For LGL06								49,350,000,000,000.00	5,000,000,000	2,512,000,000	
LGL07 On 04/10/2022 Spot Bond				102.49212		102.46735		0.00	0	0	
Total LGL07 SPOT								0.00	0	0	
Total For LGL07								0.00	0	0	
LGL08 On 28/02/2023 Spot Bond				101.80167		101.77765		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				101.91501		101.89074		0.00	60,000,000	90,000,000	
Total LGL09 SPOT								0.00	60,000,000	90,000,000	

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 LGL09										0.00	60,000,000	90,000,000
LHC04I On 21/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC04U SPOT										0.00	0	0
Total For LHC04U										0.00	0	0
LHL17 On 14/11/2018 Spot Bond				101.90806		101.88027				0.00	0	0
Total LHL17 SPOT										0.00	0	0
Total For LHL17										0.00	0	0
LHL18 On 14/11/2018 Spot Bond			9.74500	102.31658	9.69500	102.31189				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			13.63000	101.78985	13.59000	101.80436				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				100.88686		100.85131				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				100.78588		100.75439				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				100.87956		100.84431				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				102.80663		102.77820				0.00	0	0
Total LOM01 SPOT										0.00	0	0
Total For LOM01										0.00	0	0
LRFA2 On 20/11/2019 Spot Bond				100.42006		100.39652				0.00	0	0
Total LRFA2 SPOT										0.00	0	0
Total For LRFA2										0.00	0	0
LRFB2 On 20/11/2019 Spot Bond				101.27277		101.04467				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				100.47472		100.44812				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				102.17213		102.15446				0.00	0	0
Total MAQ0A3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MAQ0A3										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				102.25490		102.23636				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				102.08981		102.06958				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				102.02803		102.00843				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				100.65601		100.63417				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				99.94051		99.92065				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				100.84695		100.82540				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				99.25358		99.23394				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				99.07807		99.05845				0.00	0	0
Total MAQ121 SPOT										0.00	0	0
Total For MAQ121										0.00	0	0
MAQ12 On 08/08/2018 Spot Bond				98.79975		98.78007				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				100.67315		100.65251				0.00	0	480,000,000
Total MBF046 SPOT										0.00	0	480,000,000
Total For MBF046										0.00	0	480,000,000
MBF04 On 07/06/2019 Spot Bond				100.44862		100.42873				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				100.42978		100.41010				0.00	0	0
Total MBF049 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBF049										0.00	0	0
MBF05 On 17/05/2019 Spot Bond				101.10153		101.07978				0.00	0	180,000,000
Total MBF051 SPOT										0.00	0	180,000,000
Total For MBF051										0.00	0	180,000,000
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				102.23140		102.20985				0.00	0	80,000,100
Total MBF053 SPOT										0.00	0	80,000,100
Total For MBF053										0.00	0	80,000,100
MBF05 On 27/03/2020 Spot Bond				102.17182		102.15041				0.00	0	60,000,000
Total MBF055 SPOT										0.00	0	60,000,000
Total For MBF055										0.00	0	60,000,000
MBF05 On 28/08/2018 Spot Bond				100.23459		100.21290				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				100.85288		100.83077				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				100.39997		100.37761				0.00	0	0
Total MBF059 SPOT										0.00	0	0
Total For MBF059										0.00	0	0
MBP03 On 12/09/2019 Spot Bond				99.91457		99.89320				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				101.30050		101.27845				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				100.24772		100.22495				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				100.84582		100.82310				0.00	0	0
Total MBP038 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBP038										0.00	0	0
MBP03 On 23/02/2021 Spot Bond				100.35813		100.33555				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				100.36457		100.34158				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				101.24584		101.22395				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				100.95890		100.93684				0.00	0	0
Total MBP042 SPOT										0.00	0	0
Total For MBP042										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.14500	102.01098	8.09500	102.02973				0.00	0	2,800,000
Total MBSA01 SPOT										0.00	0	2,800,000
Total For MBSA01										0.00	0	2,800,000
MBSA0 On 16/04/2019 Spot Bond			8.00000	102.12958	8.00000	102.10770				0.00	0	0
Total MBSA01/R204 SPOT										0.00	0	0
Total For MBSA01/R204										0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.19500	101.86863	8.14500	101.88708				0.00	0	0
Total MBSA02 SPOT										0.00	0	0
Total For MBSA02										0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.91000	101.28971	8.91000	101.26558				0.00	0	0
Total MBSA02/R204 SPOT										0.00	0	0
Total For MBSA02/R204										0.00	0	0
MEFSA On 05/01/2019 Spot Bond				103.73222		103.70791				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				103.87796		103.85263				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			8.16500	104.60819	8.11500	104.61297				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			9.50500	105.74432	9.46000	105.85245				0.00	0	0
Total MEFSB5 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MEFSB5									0.00	0	0
MFS1A On 20/12/2018 Spot Bond				101.85329		101.83163			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			9.43000	103.20467	9.39000	103.22674			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				100.58405		100.55954			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				100.57972		100.55513			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				100.73096		100.77907			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				102.94811		102.91480			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				99.75500		99.73323			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			9.33000	104.00265	9.28500	104.08620		7,464,000,000,000.00	800,000,000	640,000,000	
Total MMIG02 SPOT								7,464,000,000,000.00	800,000,000	640,000,000	
Total For MMIG02								7,464,000,000,000.00	800,000,000	640,000,000	
MMIG0 On 01/06/2020 Spot Bond				100.26569		100.23995			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			11.44000	102.91155	11.35500	103.28829			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			10.07000	106.09120	10.11000	105.92634		21,147,000,000,000.00	2,100,000,000	1,058,800,000	
Total MMIG05 SPOT								21,147,000,000,000.00	2,100,000,000	1,058,800,000	
Total For MMIG05								21,147,000,000,000.00	2,100,000,000	1,058,800,000	
MMIG0 On 19/10/2028 Spot Bond				101.67703		101.65252			0.00	0	0
Total MMIG06 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MMIG06										0.00	0	0
MTN06 On 13/07/2020 Spot Bond				102.20628		102.08759				0.00	3,200,000,000	2,100,000,000
Total MTN06 SPOT										0.00	3,200,000,000	2,100,000,000
Total For MTN06										0.00	3,200,000,000	2,100,000,000
MTN07 On 13/07/2022 Spot Bond				101.88745		101.86356				0.00	0	60,000,000
Total MTN07 SPOT										0.00	0	60,000,000
Total For MTN07										0.00	0	60,000,000
MTN08 On 11/10/2020 Spot Bond				101.91440		101.89134				0.00	0	0
Total MTN08 SPOT										0.00	0	0
Total For MTN08										0.00	0	0
MTN08 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MTN08U SPOT										0.00	0	0
Total For MTN08U										0.00	0	0
MTN09 On 11/10/2022 Spot Bond				101.95341		101.92971				0.00	0	40,000,000
Total MTN09 SPOT										0.00	0	40,000,000
Total For MTN09										0.00	0	40,000,000
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				101.45807		101.43327				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				100.08996		100.06628				0.00	0	0
Total MTN11 SPOT										0.00	0	0
Total For MTN11										0.00	0	0
MTN12 On 04/06/2023 Spot Bond				100.09253		100.06820				0.00	0	0
Total MTN12 SPOT										0.00	0	0
Total For MTN12										0.00	0	0
MTN13 On 04/06/2025 Spot Bond				100.09551		100.07043				0.00	0	0
Total MTN13 SPOT										0.00	0	0
Total For MTN13										0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA2U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MWA2U										0.00	0	0
MWAR(On 22/11/2019 Spot Bond				100.80688		100.78339				0.00	0	0
Total MWAR01 SPOT										0.00	0	0
Total For MWAR01										0.00	0	0
MWAR(On 22/02/2021 Spot Bond				100.41945		100.39458				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				102.14604		102.12064				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				110.41608		110.39579				0.00	0	0
Total N5E23 SPOT										0.00	0	0
Total For N5E23										0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total N5G23U SPOT										0.00	0	0
Total For N5G23U										0.00	0	0
N6A19 On 20/12/2018 Spot Bond				101.35414		101.33363				0.00	0	0
Total N6A19 SPOT										0.00	0	0
Total For N6A19										0.00	0	0
N6B26 On 20/03/2020 Spot Bond				101.67523		101.42319				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				101.46246		101.44023				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				101.47996		101.45746				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				101.56905		101.54514				0.00	0	0
Total N6E26 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For N6E26										0.00	0	0
N6F26 On 22/03/2021 Spot Bond				101.86609		101.83747				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				102.25027		102.21555				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			9.67000	95.44054	9.61000	95.62256				0.00	0	12,900,000
Total NAM01 SPOT										0.00	0	12,900,000
Total For NAM01										0.00	0	12,900,000
NAM02 On 29/06/2020 Spot Bond			9.08000	105.18021	9.03500	105.23802				0.00	0	0
Total NAM02 SPOT										0.00	0	0
Total For NAM02										0.00	0	0
NAM03 On 01/08/2023 Spot Bond			9.62000	105.25889	9.56000	105.47405				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			10.44000	104.03705	10.35500	104.46960				0.00	0	0
Total NAM04 SPOT										0.00	0	0
Total For NAM04										0.00	0	0
NBK11/ On 28/11/2020 Spot Bond			8.60500	100.94915	8.56500	101.01391				0.00	0	0
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			9.40500	101.97816	9.36000	102.06082				0.00	0	800,000
Total NBK12A SPOT										0.00	0	800,000
Total For NBK12A										0.00	0	800,000
NBK12/ On 19/03/2021 Spot Bond			9.38000	102.03816	9.38000	102.01274				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			9.42000	103.47188	9.36000	103.71174				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			8.88000	105.27635	8.83500	105.37011				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			9.43000	100.86743	9.38500	100.97753				0.00	0	0
Total NBK15A SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK15A									0.00	0	0
NBK16, On 12/02/2025 Spot Bond			9.64000	102.03087	9.55500	102.41482			41,452,000,000,000.00	4,300,000,000	1,290,000,000
Total NBK16A SPOT									1,452,000,000,000.00	4,300,000,000	1,290,000,000
Total For NBK16A									1,452,000,000,000.00	4,300,000,000	1,290,000,000
NBK17, On 22/04/2026 Spot Bond			9.88000	101.63179	9.79500	102.06544			25,095,200,000,000.00	2,540,000,000	1,270,000,000
Total NBK17A SPOT									15,095,200,000,000.00	2,540,000,000	1,270,000,000
Total For NBK17A									15,095,200,000,000.00	2,540,000,000	1,270,000,000
NBK18, On 01/06/2020 Spot Bond			8.47500	101.57792	8.43500	101.62724			0.00	0	0
Total NBK18A SPOT									0.00	0	0
Total For NBK18A									0.00	0	0
NBK19, On 01/06/2022 Spot Bond			9.58000	100.37504	9.53500	100.49587			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			9.78000	103.35628	9.69500	103.80397			978,000,000,000.00	100,000,000	50,000,000
Total NBK20A SPOT									978,000,000,000.00	100,000,000	50,000,000
Total For NBK20A									978,000,000,000.00	100,000,000	50,000,000
NBK20I On 25/06/2021 Spot Bond				100.27615		100.25296			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			10.20000	106.54224	10.11500	107.02030			2,040,000,000,000.00	200,000,000	100,000,000
Total NBK21A SPOT									2,040,000,000,000.00	200,000,000	100,000,000
Total For NBK21A									2,040,000,000,000.00	200,000,000	100,000,000
NBK22, On 19/11/2022 Spot Bond			9.76000	101.63262	9.70000	101.82051			0.00	0	12,100,000
Total NBK22A SPOT									0.00	0	12,100,000
Total For NBK22A									0.00	0	12,100,000
NBK23, On 19/11/2025 Spot Bond			9.71000	105.65308	9.62500	106.08526			0.00	0	0
Total NBK23A SPOT									0.00	0	0
Total For NBK23A									0.00	0	0
NBK23I On 12/02/2020 Spot Bond				100.65945		100.63632			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			9.89000	106.90236	9.80500	107.41233			19,780,000,000,000.00	2,000,000,000	1,000,000,000
Total NBK24A SPOT									19,780,000,000,000.00	2,000,000,000	1,000,000,000
Total For NBK24A									19,780,000,000,000.00	2,000,000,000	1,000,000,000
NBK24I On 11/02/2022 Spot Bond				100.65688		100.63336			0.00	0	0
Total NBK24B SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK24B									0.00	0	0
NBK25 On 17/02/2023 Spot Bond			9.32000	108.24164	9.26000	108.44595			0.00	0	0
Total NBK25A SPOT									0.00	0	0
Total For NBK25A									0.00	0	0
NBK25I On 12/02/2025 Spot Bond				102.03276		102.00982			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	13.03595	100.00000	13.00725			0.00	0	0
Total NBK26A SPOT									0.00	0	0
Total For NBK26A									0.00	0	0
NBK26I On 22/04/2026 Spot Bond				103.36875		103.34750			0.00	100,000,000	50,000,000
Total NBK26B SPOT									0.00	100,000,000	50,000,000
Total For NBK26B									0.00	100,000,000	50,000,000
NBK27 On 10/05/2026 Spot Bond			9.99000	107.10782	9.90500	107.55764			0.00	0	4,500,000
Total NBK27A SPOT									0.00	0	4,500,000
Total For NBK27A									0.00	0	4,500,000
NBK28 On 02/08/2023 Spot Bond			9.67000	104.81359	9.61000	105.02792			0.00	0	0
Total NBK28A SPOT									0.00	0	0
Total For NBK28A									0.00	0	0
NBK28I On 19/11/2020 Spot Bond				100.42358		100.39996			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK29 On 31/07/2026 Spot Bond			9.94000	106.76388	9.85500	107.21366			0.00	0	146,500,000
Total NBK29A SPOT									0.00	0	146,500,000
Total For NBK29A									0.00	0	146,500,000
NBK29I On 18/02/2019 Spot Bond				100.89085		100.86902			0.00	0	0
Total NBK29B SPOT									0.00	0	0
Total For NBK29B									0.00	0	0
NBK30 On 20/02/2024 Spot Bond			9.47000	103.40010	9.40000	103.67866			0.00	0	124,900,000
Total NBK30A SPOT									0.00	0	124,900,000
Total For NBK30A									0.00	0	124,900,000
NBK30I On 18/02/2021 Spot Bond				101.94629		101.92318			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				100.52586		100.50174			0.00	0	0
Total NBK31B SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK31B									0.00	0	0
NBK32I On 26/02/2019 Spot Bond				100.25505		100.23160			0.00	0	0
Total NBK32B SPOT									0.00	0	0
Total For NBK32B									0.00	0	0
NBK33I On 10/05/2019 Spot Bond				101.09202		101.07000			0.00	0	40,000,000
Total NBK33B SPOT									0.00	0	40,000,000
Total For NBK33B									0.00	0	40,000,000
NBK34I On 10/05/2021 Spot Bond				101.80543		101.78213			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				102.85992		102.83718			0.00	0	0
Total NBK35B SPOT									0.00	0	0
Total For NBK35B									0.00	0	0
NBK36I On 10/05/2026 Spot Bond				103.74733		103.72666			0.00	260,000,000	130,000,000
Total NBK36B SPOT									0.00	260,000,000	130,000,000
Total For NBK36B									0.00	260,000,000	130,000,000
NBK37I On 02/08/2019 Spot Bond				101.07166		101.04921			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				101.98671		101.96363			0.00	0	0
Total NBK38B SPOT									0.00	0	0
Total For NBK38B									0.00	0	0
NBK3A On 09/09/2019 Spot Bond			7.84500	106.94180	7.69500	107.10147		2,353,500,000,000.00		300,000,000	150,000,000
Total NBK3A SPOT								2,353,500,000,000.00		300,000,000	150,000,000
Total For NBK3A								2,353,500,000,000.00		300,000,000	150,000,000
NBK3A On 09/09/2019 Spot Bond			100.00000	46.00381	100.00000	45.90254			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			11.21500	50.70612	11.13000	50.93969			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				100.98394		100.95883			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				100.71071		100.68822			0.00	0	0
Total NBK41B SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK41B									0.00	0	0
NBK42I On 21/02/2022 Spot Bond				101.05349		101.03032			0.00	0	0
Total NBK42B SPOT									0.00	0	0
Total For NBK42B									0.00	0	0
NBK43I On 20/02/2024 Spot Bond				100.85539		100.83155			0.00	200,000,000	255,000,000
Total NBK43B SPOT									0.00	200,000,000	255,000,000
Total For NBK43B									0.00	200,000,000	255,000,000
NBK44I On 15/02/2021 Spot Bond				100.54146		100.51886			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				100.74888		100.72577			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				100.57053		100.54671			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				100.58656		100.56206			0.00	140,000,000	70,000,000
Total NBK47B SPOT									0.00	140,000,000	70,000,000
Total For NBK47B									0.00	140,000,000	70,000,000
NBK7B On 19/04/2020 Spot Bond				101.25247		101.22769			0.00	0	0
Total NBK7B SPOT									0.00	0	0
Total For NBK7B									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				102.01709		101.99334			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			10.38500	103.45775	10.30000	103.79595			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				102.00617		101.98255			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			10.42000	102.54616	10.33500	102.88214			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				102.01709		101.99334				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				102.03445		102.01048				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				102.05629		102.03204				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				101.94893		101.92520				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				101.41005		101.38693				0.00	0	0
Total NCLN95 SPOT										0.00	0	0
Total For NCLN95										0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED05U SPOT										0.00	0	0
Total For NED05U										0.00	0	0
NED13 On 25/07/2018 Spot Bond				101.36033		101.33771				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				100.65632		100.63196				0.00	260,000,000	130,000,000

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 NED14 SPOT									0.00	260,000,000	130,000,000
Total For NED14									0.00	260,000,000	130,000,000
NED15 On 08/04/2019 Spot Bond			8.64500	103.17707	8.59500	103.19334		11,238,500,000,000.00	1,300,000,000	650,000,000	
Total NED15 SPOT								11,238,500,000,000.00	1,300,000,000	650,000,000	
Total For NED15								11,238,500,000,000.00	1,300,000,000	650,000,000	
NED16 On 08/04/2019 Spot Bond				102.44196		102.41899		0.00	0	0	
Total NED16 SPOT								0.00	0	0	
Total For NED16								0.00	0	0	
NED17 On 14/10/2019 Spot Bond				101.41347		101.38708		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				101.41307		101.38668		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				104.78229		104.75697		0.00	0	0	
Total NED19 SPOT								0.00	0	0	
Total For NED19								0.00	0	0	
NED20 On 01/07/2020 Spot Bond			10.63000	106.10612	10.59000	106.14893		64,417,800,000,000.00	6,060,000,000	3,030,000,000	
Total NED20 SPOT								64,417,800,000,000.00	6,060,000,000	3,030,000,000	
Total For NED20								64,417,800,000,000.00	6,060,000,000	3,030,000,000	
NEDT1 On 21/05/2021 Spot Bond				105.72106		105.68632		0.00	0	0	
Total NEDT1A SPOT								0.00	0	0	
Total For NEDT1A								0.00	0	0	
NEDT1 On 26/11/2021 Spot Bond				104.32691		104.29327		0.00	20,000,000	10,000,000	
Total NEDT1B SPOT								0.00	20,000,000	10,000,000	
Total For NEDT1B								0.00	20,000,000	10,000,000	
NET51 On 16/11/2018 Spot Bond				100.50968		100.48748		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				106.10269		106.07597		0.00	770,000,000	740,000,000	
Total NGL01 SPOT								0.00	770,000,000	740,000,000	
Total For NGL01								0.00	770,000,000	740,000,000	
NGL02 On 15/03/2022 Spot Bond				105.63507		105.60873		0.00	120,000,000	86,000,000	
Total NGL02 SPOT								0.00	120,000,000	86,000,000	
Total For NGL02								0.00	120,000,000	86,000,000	
NGL03 On 26/05/2022 Spot Bond				100.32302		100.29338		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NGL03 SPOT										0.00	0	0
Total For NGL03										0.00	0	0
NGL04 On 20/03/2023 Spot Bond				103.40418		103.18892				0.00	500,000,000	500,000,000
Total NGL04 SPOT										0.00	500,000,000	500,000,000
Total For NGL04										0.00	500,000,000	500,000,000
NGLT1/On 01/07/2022 Spot Bond				102.27269		102.23807				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	107.84100	10.00000	107.81200				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	100.96310	13.50000	100.92726				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				99.91124		99.88169				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				101.47671		101.44658				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				100.63288		100.60274				0.00	0	0
Total NHM005 SPOT										0.00	0	0
Total For NHM005										0.00	0	0
NILB11 On 31/01/2025 Spot Bond			3.24000	127.33194	3.24000	127.30460				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			3.63000	124.34680	3.63000	124.31879				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			3.88000	168.89865	3.88000	168.85964				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			4.19000	164.54695	4.19000	164.50759				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NILB15 SPOT										0.00	0	0
Total For NILB15										0.00	0	0
NILB17 On 31/01/2038 Spot Bond			4.19000	102.29952	4.19000	102.27492				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			8.48000	105.12975	8.44000	105.18305				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			9.11000	102.82479	9.07000	102.87160				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				100.38605		100.36314				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				100.40139		100.37761				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				100.41226		100.38782				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				100.41278		100.38832				0.00	0	0
Total NQ1A27 SPOT										0.00	0	0
Total For NQ1A27										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.31000	102.82893	9.27000	102.87504				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				100.41144		100.38706				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				100.43103		100.40548				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			9.51000	102.83307	9.47000	102.87850				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				100.43107		100.40553				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.47664		100.44841				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				100.44351		100.41719				0.00	0	0
Total NQF1D8 SPOT										0.00	0	0
Total For NQF1D8										0.00	0	0
NRA01i On 30/11/2018 Spot Bond			7.92500	102.24022	7.87500	102.24258				0.00	0	0
Total NRA018 SPOT										0.00	0	0
Total For NRA018										0.00	0	0
NRA02i On 31/10/2022 Spot Bond			9.38000	111.41917	9.33500	111.56088				0.00	0	0
Total NRA022 SPOT										0.00	0	0
Total For NRA022										0.00	0	0
NRA02i On 31/05/2023 Spot Bond			3.46000	179.40169	3.46000	179.36228				0.00	0	0
Total NRA023 SPOT										0.00	0	0
Total For NRA023										0.00	0	0
NRA02i On 30/11/2028 Spot Bond			11.14000	107.02522	11.05500	107.53822			139,027,200,000,000.00	12,480,000,000	6,240,000,000	
Total NRA028 SPOT									139,027,200,000,000.00	12,480,000,000	6,240,000,000	
Total For NRA028									139,027,200,000,000.00	12,480,000,000	6,240,000,000	
NRA02i On 30/11/2028 Spot Bond			100.00000	12.48697	100.00000	12.45934			0.00	0	0	
Total NRA028/R186 SPOT									0.00	0	0	
Total For NRA028/R186									0.00	0	0	
NSN96i On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total NSN96U SPOT									0.00	0	0	
Total For NSN96U									0.00	0	0	
NSN97i On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total NSN97U SPOT									0.00	0	0	
Total For NSN97U									0.00	0	0	
NSN98i On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total NSN98U SPOT									0.00	0	0	
Total For NSN98U									0.00	0	0	
NSN99i On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total NSN99U SPOT									0.00	0	0	
Total For NSN99U									0.00	0	0	
NTC18 On 27/02/2019 Spot Bond				100.50009		100.47739				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NTC18 SPOT									0.00	0	0
Total For NTC18									0.00	0	0
NTC19 On 27/07/2020 Spot Bond				100.94877		100.92471			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				101.50455		101.48181			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				102.15124		102.12800			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				100.56405		100.54051			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				100.57696		100.55287			0.00	230,000,100	230,000,100
Total NTC23 SPOT									0.00	230,000,100	230,000,100
Total For NTC23									0.00	230,000,100	230,000,100
NTC24 On 29/03/2021 Spot Bond				101.71281		101.68975			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				100.42361		100.39850			0.00	0	0
Total OMI01 SPOT									0.00	0	0
Total For OMI01									0.00	0	0
OML02 On 27/11/2019 Spot Bond				101.23630		101.21244			0.00	338,000,000	169,000,000
Total OML02 SPOT									0.00	338,000,000	169,000,000
Total For OML02									0.00	338,000,000	169,000,000
OML03 On 27/11/2019 Spot Bond			9.63000	99.79320	9.59000	99.82121		308,160,000,000.00	32,000,000	16,000,000	
Total OML03 SPOT								308,160,000,000.00	32,000,000	16,000,000	
Total For OML03								308,160,000,000.00	32,000,000	16,000,000	
OML04 On 19/03/2020 Spot Bond				102.27007		102.24576			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			9.91000	101.87983	9.86500	101.92502		29,730,000,000,000.00	3,000,000,000	1,500,000,000	
Total OML05 SPOT								29,730,000,000,000.00	3,000,000,000	1,500,000,000	
Total For OML05								29,730,000,000,000.00	3,000,000,000	1,500,000,000	
OML06 On 19/03/2022 Spot Bond			10.60000	101.38493	10.54000	101.53895		31,800,000,000,000.00	3,000,000,000	1,500,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total OML06 SPOT									1,800,000,000,000.00	3,000,000,000	1,500,000,000
Total For OML06									1,800,000,000,000.00	3,000,000,000	1,500,000,000
OML07 On 19/03/2025 Spot Bond			11.50500	99.83230	11.42000	100.18951			24,629,904,000,000.00	2,140,800,000	1,170,800,000
Total OML07 SPOT									24,629,904,000,000.00	2,140,800,000	1,170,800,000
Total For OML07									24,629,904,000,000.00	2,140,800,000	1,170,800,000
OML08 On 14/09/2020 Spot Bond				100.91933		100.89678			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			10.59000	103.55478	10.53000	103.72939			21,921,300,000,000.00	2,070,000,000	1,043,800,000
Total OML09 SPOT									21,921,300,000,000.00	2,070,000,000	1,043,800,000
Total For OML09									21,921,300,000,000.00	2,070,000,000	1,043,800,000
OML10 On 14/09/2025 Spot Bond			11.49000	101.93563	11.40500	102.31561			21,371,400,000,000.00	1,860,000,000	1,040,000,100
Total OML10 SPOT									21,371,400,000,000.00	1,860,000,000	1,040,000,100
Total For OML10									21,371,400,000,000.00	1,860,000,000	1,040,000,100
PBKJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKJ1U SPOT									0.00	0	0
Total For PBKJ1U									0.00	0	0
PBKS1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKS1U SPOT									0.00	0	0
Total For PBKS1U									0.00	0	0
PBKX1L On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKX1U SPOT									0.00	0	0
Total For PBKX1U									0.00	0	0
PBLS1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBLS1U SPOT									0.00	0	0
Total For PBLS1U									0.00	0	0
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBLT1U SPOT									0.00	0	0
Total For PBLT1U									0.00	0	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBUC1U SPOT									0.00	0	0
Total For PBUC1U									0.00	0	0
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBUJ1U SPOT									0.00	0	0
Total For PBUJ1U									0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	107.84100	10.00000	107.81200			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM38 On 12/06/2020 Spot Bond				99.91024		99.88780				0.00	0	0
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0
PMM39 On 04/09/2018 Spot Bond				100.08991		100.01062				0.00	0	0
Total PMM39 SPOT										0.00	0	0
Total For PMM39										0.00	0	0
PMM40 On 04/09/2018 Spot Bond				100.08991		100.01062				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				100.25105		100.22785				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				100.75201		100.72859				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				100.23507		100.21347				0.00	0	0
Total PMM45 SPOT										0.00	0	0
Total For PMM45										0.00	0	0
PPC001 On 31/12/2018 Spot Bond				100.28628		100.25698				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC001 On 31/10/2019 Spot Bond				98.94692		98.92031				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				100.39918		100.37693				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				100.41851		100.39518				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				100.43541		100.41113				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				100.46917		100.44301				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PRE2B1 SPOT									0.00	0	0
Total For PRE2B1									0.00	0	0
PRE2C On 20/02/2022 Spot Bond				100.47399		100.44756			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				100.47881		100.45211			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			8.64000	115.93761	8.55500	116.45470		435,648,360,384,000.00	1,217,088,930,600	1,609,431,761,900	
Total R186 SPOT								15,648,360,384,000.00	217,088,930,600	509,431,761,900	
Total For R186								15,648,360,384,000.00	217,088,930,600	509,431,761,900	
R197 On 07/12/2023 Spot Bond			2.26000	300.08393	2.26000	300.02771		204,186,701,932,000.00	90,348,098,200	67,593,127,500	
Total R197 SPOT								14,186,701,932,000.00	90,348,098,200	67,593,127,500	
Total For R197								14,186,701,932,000.00	90,348,098,200	67,593,127,500	
R202 On 07/12/2033 Spot Bond			2.68000	238.95534	2.66000	239.48933		543,103,578,788,000.00	202,650,589,100	201,751,311,900	
Total R202 SPOT								13,103,578,788,000.00	202,650,589,100	201,751,311,900	
Total For R202								13,103,578,788,000.00	202,650,589,100	201,751,311,900	
R203 On 28/02/2023 Spot Bond			8.02000	101.04172	7.96000	101.25151		341,467,368,218,000.00	1,414,148,050,900	976,536,823,200	
Total R203 SPOT								11,467,368,218,000.00	414,148,050,900	976,536,823,200	
Total For R203								11,467,368,218,000.00	414,148,050,900	976,536,823,200	
R2030 On 31/01/2030 Spot Bond			9.08000	95.14459	8.98000	95.79734		224,889,241,468,000.00	1,236,221,282,100	663,813,920,900	
Total R2030 SPOT								14,889,241,468,000.00	236,221,282,100	563,813,920,900	
Total For R2030								14,889,241,468,000.00	236,221,282,100	563,813,920,900	
R2032 On 31/03/2032 Spot Bond			9.25000	93.82342	9.15000	94.53321		217,171,284,200,000.00	1,753,207,706,400	916,734,507,700	
Total R2032 SPOT								17,171,284,200,000.00	753,207,706,400	916,734,507,700	
Total For R2032								17,171,284,200,000.00	753,207,706,400	916,734,507,700	
R2035 On 28/02/2035 Spot Bond			9.37500	98.20495	9.26500	99.07818		878,041,269,375,000.00	1,053,657,735,400	631,560,868,500	
Total R2035 SPOT								18,041,269,375,000.00	1,053,657,735,400	631,560,868,500	
Total For R2035								18,041,269,375,000.00	1,053,657,735,400	631,560,868,500	
R2037 On 31/01/2037 Spot Bond			9.45000	94.72927	9.34000	95.60716		124,465,746,435,000.00	1,283,012,248,300	739,997,682,300	
Total R2037 SPOT								14,465,746,435,000.00	283,012,248,300	739,997,682,300	
Total For R2037								14,465,746,435,000.00	283,012,248,300	739,997,682,300	
R204 On 21/12/2018 Spot Bond			6.74500	104.35949	6.69500	104.36668		697,684,775,336,500.00	103,437,327,700	33,676,352,900	
Total R204 SPOT								17,684,775,336,500.00	103,437,327,700	33,676,352,900	
Total For R204								17,684,775,336,500.00	103,437,327,700	33,676,352,900	
R2040 On 31/01/2040 Spot Bond			9.53000	98.34043	9.41500	99.32935		826,843,171,930,000.00	1,136,080,081,000	789,058,044,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2040 SPOT									26,843,171,930,000.00	136,080,081,000	789,058,044,800
Total For R2040									26,843,171,930,000.00	136,080,081,000	789,058,044,800
R2044 On 31/01/2044 Spot Bond			9.57000	95.28353	9.45500	96.28950			493,562,865,005,000.00	1,096,506,046,500	1,111,418,555,000
Total R2044 SPOT									13,562,865,005,000.00	096,506,046,500	111,418,555,000
Total For R2044									13,562,865,005,000.00	096,506,046,500	111,418,555,000
R2048 On 28/02/2048 Spot Bond			9.56000	94.40720	9.44000	95.49037			052,107,857,352,000.00	2,620,513,374,200	2,674,316,721,100
Total R2048 SPOT									2,107,857,352,000.00	620,513,374,200	674,316,721,100
Total For R2048									2,107,857,352,000.00	620,513,374,200	674,316,721,100
R207 On 15/01/2020 Spot Bond			7.43000	102.60594	7.39000	102.64472			567,094,699,099,000.00	1,153,041,009,300	378,714,231,900
Total R207 SPOT									7,094,699,099,000.00	153,041,009,300	378,714,231,900
Total For R207									7,094,699,099,000.00	153,041,009,300	378,714,231,900
R208 On 31/03/2021 Spot Bond			7.68000	98.94550	7.63500	99.03565			643,649,617,152,000.00	865,058,543,900	364,987,358,600
Total R208 SPOT									13,649,617,152,000.00	865,058,543,900	364,987,358,600
Total For R208									13,649,617,152,000.00	865,058,543,900	364,987,358,600
R209 On 31/03/2036 Spot Bond			9.38000	74.31280	9.27000	75.05086			050,505,034,812,000.00	1,391,311,837,400	847,047,750,900
Total R209 SPOT									50,505,034,812,000.00	391,311,837,400	347,047,750,900
Total For R209									50,505,034,812,000.00	391,311,837,400	347,047,750,900
R210 On 31/03/2028 Spot Bond			2.63000	187.83673	2.63000	187.79966			16,638,953,266,000.00	6,326,598,200	60,895,070,000
Total R210 SPOT									16,638,953,266,000.00	6,326,598,200	60,895,070,000
Total For R210									16,638,953,266,000.00	6,326,598,200	60,895,070,000
R212 On 31/01/2022 Spot Bond			2.25000	155.26121	2.25000	155.23206			136,535,998,725,000.00	60,682,666,100	118,058,422,900
Total R212 SPOT									16,535,998,725,000.00	60,682,666,100	118,058,422,900
Total For R212									16,535,998,725,000.00	60,682,666,100	118,058,422,900
R213 On 28/02/2031 Spot Bond			9.16000	85.84354	9.06500	86.45238			931,382,731,576,000.00	1,084,212,088,600	909,239,634,200
Total R213 SPOT									11,382,731,576,000.00	084,212,088,600	909,239,634,200
Total For R213									11,382,731,576,000.00	084,212,088,600	909,239,634,200
R214 On 28/02/2041 Spot Bond			9.52000	73.85622	9.40500	74.66609			484,102,413,288,000.00	1,101,271,261,900	1,021,852,140,800
Total R214 SPOT									14,102,413,288,000.00	101,271,261,900	1021,852,140,800
Total For R214									14,102,413,288,000.00	101,271,261,900	1021,852,140,800
RCG01 On 24/10/2019 Spot Bond				101.90869		101.88675			0.00	0	305,000,000
Total RCG01B SPOT									0.00	0	305,000,000
Total For RCG01B									0.00	0	305,000,000
RDF02U 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
RDF04U On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDF06I On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF06U SPOT										0.00	0	0
Total For RDF06U										0.00	0	0
RDF07I On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF07U SPOT										0.00	0	0
Total For RDF07U										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				101.09406		101.07051				0.00	20,000,000	10,000,000
Total RDFB05 SPOT										0.00	20,000,000	10,000,000
Total For RDFB05										0.00	20,000,000	10,000,000
RDFB0 On 22/03/2019 Spot Bond				102.67642		102.65513				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				101.79193		101.76901				0.00	0	0
Total RDFB07 SPOT										0.00	0	0
Total For RDFB07										0.00	0	0
RDFB0 On 30/09/2021 Spot Bond				101.66163		101.63759				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				100.09695		100.01522				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				102.15527		102.13292				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				101.79874		101.77526				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				100.26073		100.23676				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFB12 SPOT										0.00	0	0
Total For RDFB12										0.00	0	0
RDFB1:On 12/03/2021 Spot Bond				99.91514		99.89389				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				99.91291		99.89112				0.00	0	0
Total RDFB14 SPOT										0.00	0	0
Total For RDFB14										0.00	0	0
RDFC3 On 27/07/2018 Spot Bond				100.85900		100.83727				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				101.39054		101.36923				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				101.65498		101.63387				0.00	0	0
Total RDFC42 SPOT										0.00	0	0
Total For RDFC42										0.00	0	0
RDFC4 On 04/06/2019 Spot Bond				100.08620		100.06397				0.00	0	0
Total RDFC43 SPOT										0.00	0	0
Total For RDFC43										0.00	0	0
REB10:On 07/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB10U SPOT										0.00	0	0
Total For REB10U										0.00	0	0
REB11:On 07/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB11U SPOT										0.00	0	0
Total For REB11U										0.00	0	0
REBC0 On 21/05/2019 Spot Bond				100.42041		100.39691				0.00	0	0
Total REBC09 SPOT										0.00	0	0
Total For REBC09										0.00	0	0
REBC8 On 07/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REBC8U SPOT										0.00	0	0
Total For REBC8U										0.00	0	0
RED20:On 05/04/2019 Spot Bond				102.11800		102.08512				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				102.56067		102.52071				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RED203 SPOT										0.00	0	0
Total For RED203										0.00	0	0
RED20 On 05/01/2020 Spot Bond				102.09129		102.05882				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				102.35175		102.31512				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				102.68852		102.65786				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				100.37452		100.34020				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				100.04038		100.06080				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				99.92897		99.90532				0.00	0	0
Total RED601 SPOT										0.00	0	0
Total For RED601										0.00	0	0
RED60 On 09/03/2022 Spot Bond				99.91108		99.88147				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				99.53927		99.51687				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				100.31210		100.28770				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RES34 SPOT										0.00	0	0
Total For RES34										0.00	0	0
RES35 On 25/08/2021 Spot Bond				100.11836		100.09353				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				101.05639		101.03247				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				100.69986		100.67564				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				101.33251		101.30906				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				100.21381		100.18978				0.00	0	0
Total RES41 SPOT										0.00	0	0
Total For RES41										0.00	0	0
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES42U SPOT										0.00	0	0
Total For RES42U										0.00	0	0
RES43I On 03/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES43U SPOT										0.00	0	0
Total For RES43U										0.00	0	0
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES44U SPOT										0.00	0	0
Total For RES44U										0.00	0	0
RMBI0€ On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RW21 On 21/04/2021 Spot Bond			9.12000	103.39006	9.07500	103.47801				0.00	0	0
Total RW21 SPOT										0.00	0	0
Total For RW21										0.00	0	0
RW23 On 10/12/2023 Spot Bond			9.70000	99.15302	9.64000	99.37780				0.00	0	0
Total RW23 SPOT										0.00	0	0
Total For RW23										0.00	0	0
RW28 On 10/12/2028 Spot Bond			10.87000	96.08654	10.77500	96.63172				0.00	0	186,500,000

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 RW28 SPOT									0.00	0	186,500,000
Total For RW28									0.00	0	186,500,000
SBK12/ On 25/11/2020 Spot Bond			10.00000	107.84100	10.00000	107.81200			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				101.63163		101.60801			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				102.60474		102.58071			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				101.13470		101.10971			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				102.45823		102.23603			0.00	200,000,000	220,000,000
Total SBK20 SPOT									0.00	200,000,000	220,000,000
Total For SBK20									0.00	200,000,000	220,000,000
SBK21 On 28/01/2020 Spot Bond				103.29490		103.27009			0.00	5,500,000,000	5,500,000,000
Total SBK21 SPOT									0.00	5,500,000,000	5,500,000,000
Total For SBK21									0.00	5,500,000,000	5,500,000,000
SBK22 On 28/05/2020 Spot Bond				102.81746		102.42892			0.00	6,946,000,000	6,913,000,000
Total SBK22 SPOT									0.00	6,946,000,000	6,913,000,000
Total For SBK22									0.00	6,946,000,000	6,913,000,000
SBK23 On 28/05/2022 Spot Bond			10.77000	102.83565	10.71000	102.99947		43,726,200,000,000.00	0.00	4,060,000,000	2,080,000,000
Total SBK23 SPOT								13,726,200,000,000.00	0.00	4,060,000,000	2,080,000,000
Total For SBK23								13,726,200,000,000.00	0.00	4,060,000,000	2,080,000,000
SBK24 On 19/10/2020 Spot Bond				103.53366		102.66080			0.00	0	80,000,000
Total SBK24 SPOT									0.00	0	80,000,000
Total For SBK24									0.00	0	80,000,000
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				104.76279		104.73549			0.00	100,000,000	120,000,000
Total SBK25 SPOT									0.00	100,000,000	120,000,000
Total For SBK25									0.00	100,000,000	120,000,000
SBK26 On 25/04/2021 Spot Bond			10.28000	106.25002	10.43500	105.83154			0.00	0	30,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBK26 SPOT									0.00	0	30,000,000
Total For SBK26									0.00	0	30,000,000
SBS16 On 22/09/2018 Spot Bond				102.03094		102.01001			0.00	0	0
Total SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0
SBS18 On 23/06/2021 Spot Bond				103.36144		103.33919			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			8.56000	108.92083	8.51500	109.01741			0.00	0	88,400,000
Total SBS19 SPOT									0.00	0	88,400,000
Total For SBS19									0.00	0	88,400,000
SBS20 On 15/05/2026 Spot Bond			9.61000	103.04662	9.54000	103.41002		1,153,200,000,000.00		120,000,000	266,300,000
Total SBS20 SPOT								1,153,200,000,000.00		120,000,000	266,300,000
Total For SBS20								1,153,200,000,000.00		120,000,000	266,300,000
SBS21 On 15/05/2026 Spot Bond				103.53977		103.51905			0.00	160,000,000	80,000,000
Total SBS21 SPOT									0.00	160,000,000	80,000,000
Total For SBS21									0.00	160,000,000	80,000,000
SBS24 On 24/05/2019 Spot Bond				100.99480		100.97272			0.00	200,000,000	100,000,000
Total SBS24 SPOT									0.00	200,000,000	100,000,000
Total For SBS24									0.00	200,000,000	100,000,000
SBS25 On 24/05/2019 Spot Bond			7.92000	101.21635	7.87000	101.24080			0.00	0	0
Total SBS25 SPOT									0.00	0	0
Total For SBS25									0.00	0	0
SBS27 On 20/02/2024 Spot Bond			9.23000	106.91634	9.16000	107.20314			0.00	0	330,000,000
Total SBS27 SPOT									0.00	0	330,000,000
Total For SBS27									0.00	0	330,000,000
SBS29 On 12/06/2019 Spot Bond			8.07500	100.49221	8.02500	100.51832			0.00	0	160,000,000
Total SBS29 SPOT									0.00	0	160,000,000
Total For SBS29									0.00	0	160,000,000
SBS3 On 25/05/2026 Spot Bond			9.74000	91.90909	9.67500	92.22118			0.00	0	1,500,000
Total SBS3 SPOT									0.00	0	1,500,000
Total For SBS3									0.00	0	1,500,000
SBS30 On 12/06/2019 Spot Bond				99.95741		99.93721			0.00	0	0
Total SBS30 SPOT									0.00	0	0
Total For SBS30									0.00	0	0
SBS31 On 12/06/2027 Spot Bond			9.83500	99.60073	9.75500	100.04606		31,472,000,000,000.00		3,200,000,000	1,635,400,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS31 SPOT									1,472,000,000,000.00	3,200,000,000	1,635,400,000
Total For SBS31									1,472,000,000,000.00	3,200,000,000	1,635,400,000
SBS33 On 19/09/2019 Spot Bond				101.88612		101.86437			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			9.93500	102.95038	9.85000	103.31668		44,480,001,415,500.00	4,477,101,300	2,947,101,300	
Total SBS34 SPOT								14,480,001,415,500.00	4,477,101,300	2,947,101,300	
Total For SBS34								14,480,001,415,500.00	4,477,101,300	2,947,101,300	
SBS36 On 29/01/2020 Spot Bond				101.20508		101.18265		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			8.18500	102.53128	8.14500	102.56891		982,200,000,000.00	120,000,000	60,000,000	
Total SBS37 SPOT								982,200,000,000.00	120,000,000	60,000,000	
Total For SBS37								982,200,000,000.00	120,000,000	60,000,000	
SBS38 On 29/01/2025 Spot Bond			9.44000	101.54486	9.39500	101.73544		0.00	0	381,900,000	
Total SBS38 SPOT								0.00	0	381,900,000	
Total For SBS38								0.00	0	381,900,000	
SBS39 On 29/01/2030 Spot Bond			10.21500	100.06893	10.14500	100.50230		0.00	0	370,000,000	
Total SBS39 SPOT								0.00	0	370,000,000	
Total For SBS39								0.00	0	370,000,000	
SBS4 On 16/11/2021 Spot Bond			8.89500	99.66982	8.85000	99.77660		10,318,200,000,000.00	1,160,000,000	585,200,000	
Total SBS4 SPOT								10,318,200,000,000.00	1,160,000,000	585,200,000	
Total For SBS4								10,318,200,000,000.00	1,160,000,000	585,200,000	
SBS40 On 12/11/2020 Spot Bond				101.50720		101.48454		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			8.92500	104.50815	8.86500	104.70441		0.00	0	0	
Total SBS41 SPOT								0.00	0	0	
Total For SBS41								0.00	0	0	
SBS42 On 12/11/2025 Spot Bond			9.47000	106.90563	9.43500	107.07004		2,462,198,106,000.00	259,999,800	132,599,900	
Total SBS42 SPOT								2,462,198,106,000.00	259,999,800	132,599,900	
Total For SBS42								2,462,198,106,000.00	259,999,800	132,599,900	
SBS43 On 12/11/2027 Spot Bond			9.81000	106.89912	9.74500	107.28269		0.00	0	0	
Total SBS43 SPOT								0.00	0	0	
Total For SBS43								0.00	0	0	
SBS44 On 15/02/2019 Spot Bond				100.78753		100.76528		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS44 SPOT										0.00	0	0
Total For SBS44										0.00	0	0
SBS45 On 15/02/2021 Spot Bond				101.75629		101.73346				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			8.97000	109.61320	8.91000	109.82168				0.00	0	120,000,000
Total SBS46 SPOT										0.00	0	120,000,000
Total For SBS46										0.00	0	120,000,000
SBS47 On 15/02/2023 Spot Bond				102.18877		102.16582				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				101.38718		101.36529				0.00	0	0
Total SBS48 SPOT										0.00	0	0
Total For SBS48										0.00	0	0
SBS49 On 31/01/2022 Spot Bond				101.07169		101.04846				0.00	500,000,000	250,000,000
Total SBS49 SPOT										0.00	500,000,000	250,000,000
Total For SBS49										0.00	500,000,000	250,000,000
SBS50 On 31/01/2022 Spot Bond			9.18000	104.15732	9.12000	104.31535				0.00	0	0
Total SBS50 SPOT										0.00	0	0
Total For SBS50										0.00	0	0
SBS51 On 31/01/2024 Spot Bond			9.68000	103.83827	9.59500	104.17645				0.00	0	0
Total SBS51 SPOT										0.00	0	0
Total For SBS51										0.00	0	0
SBS52 On 29/01/2030 Spot Bond				101.76530		101.74246				0.00	490,000,000	245,000,000
Total SBS52 SPOT										0.00	490,000,000	245,000,000
Total For SBS52										0.00	490,000,000	245,000,000
SBS53 On 03/05/2027 Spot Bond				102.05496		100.32799				0.00	410,000,000	410,000,000
Total SBS53 SPOT										0.00	410,000,000	410,000,000
Total For SBS53										0.00	410,000,000	410,000,000
SBS54 On 12/06/2020 Spot Bond				99.91618		99.89520				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				100.73823		100.75089				0.00	0	540,000,000
Total SBS55 SPOT										0.00	0	540,000,000
Total For SBS55										0.00	0	540,000,000
SBS56 On 12/06/2022 Spot Bond			8.81500	100.35174	8.75500	100.52794				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS56 SPOT									0.00	0	0
Total For SBS56									0.00	0	0
SBS57 On 12/06/2024 Spot Bond				100.97521		100.95430			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				100.96574		100.94487			0.00	0	30,800,000
Total SBS58 SPOT									0.00	0	30,800,000
Total For SBS58									0.00	0	30,800,000
SBS59 On 09/10/2020 Spot Bond				101.33648		101.31460			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				101.19567		101.17252			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			3.27000	285.87749	3.27000	285.81616		392,400,000,000.00	120,000,000	60,000,000	
Total SBSI11 SPOT								392,400,000,000.00	120,000,000	60,000,000	
Total For SBSI11								392,400,000,000.00	120,000,000	60,000,000	
SBSI14 On 07/12/2033 Spot Bond			3.98000	204.54779	4.06000	202.58528		0.00	0	0	
Total SBSI14 SPOT								0.00	0	0	
Total For SBSI14								0.00	0	0	
SBT101 On 31/03/2022 Spot Bond				104.86069		104.82792		0.00	0	369,405,300	
Total SBT101 SPOT								0.00	0	369,405,300	
Total For SBT101								0.00	0	369,405,300	
SBT102 On 30/09/2022 Spot Bond				102.40131		102.36743		0.00	0	185,318,200	
Total SBT102 SPOT								0.00	0	185,318,200	
Total For SBT102								0.00	0	185,318,200	
SBT201 On 13/02/2023 Spot Bond				101.58205		101.55498		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				102.01054		101.97663		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				102.01067		101.97676		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				101.82014		101.78898		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SGI006 SPOT										0.00	0	0
Total For SGI006										0.00	0	0
SHI02 On 01/10/2021 Spot Bond				82.63494		82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHS11U On 25/11/2020 Spot Bond			10.00000	107.84100	10.00000	107.81200				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SLI3 On 15/08/2018 Spot Bond			7.90000	102.83647	7.85000	102.82412				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				101.84609		101.68292				0.00	144,000,000	80,000,000
Total SLI4 SPOT										0.00	144,000,000	80,000,000
Total For SLI4										0.00	144,000,000	80,000,000
SLRA1 On 15/08/2019 Spot Bond				100.57589		100.55186				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				100.59184		100.56712				0.00	0	0
Total SLRA2 SPOT										0.00	0	0
Total For SLRA2										0.00	0	0
SLRA3 On 15/11/2020 Spot Bond				100.56081		100.53740				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				100.57702		100.55292				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				100.60175		100.57663				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				100.60796		100.58257				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				100.60917		100.58373				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				100.61250		100.58691				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SLRB4 SPOT										0.00	0	0
Total For SLRB4										0.00	0	0
SLRC1 On 15/08/2019 Spot Bond				100.65404		100.62673				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				100.66722		100.63933				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				100.63686		100.61025				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				100.65116		100.62395				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				103.09242		103.06819				0.00	400,000,000	1,400,000,000
Total SNT02 SPOT										0.00	400,000,000	1,400,000,000
Total For SNT02										0.00	400,000,000	1,400,000,000
SNT03 On 12/04/2023 Spot Bond			10.57000	106.26053	10.51000	106.46052			32,767,000,000,000.00	3,100,000,000	1,550,000,000	
Total SNT03 SPOT									12,767,000,000,000.00	3,100,000,000	1,550,000,000	
Total For SNT03									12,767,000,000,000.00	3,100,000,000	1,550,000,000	
SNT04 On 27/06/2022 Spot Bond				102.37217		102.34810				0.00	0	0
Total SNT04 SPOT										0.00	0	0
Total For SNT04										0.00	0	0
SPDA10 On 21/08/2021 Spot Bond				101.10104		101.07726				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA11 On 21/08/2020 Spot Bond				100.61976		100.39678				0.00	0	0
Total SPDA11 SPOT										0.00	0	0
Total For SPDA11										0.00	0	0
SPDA12 On 21/08/2022 Spot Bond				100.42840		100.40445				0.00	0	2,000,000,000
Total SPDA12 SPOT										0.00	0	2,000,000,000
Total For SPDA12										0.00	0	2,000,000,000
SPDA6 On 21/08/2019 Spot Bond				100.41793		100.39457				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				100.79873		100.54815				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SPDA7 SPOT									0.00	0	0
Total For SPDA7									0.00	0	0
SPDA8 On 21/08/2021 Spot Bond				100.42232		100.39864			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				100.63063		100.60722			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				99.92936		99.90575			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				100.98935		100.96412			0.00	0	50,000,000
Total SPG003 SPOT									0.00	0	50,000,000
Total For SPG003									0.00	0	50,000,000
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS039U SPOT									0.00	0	0
Total For SS039U									0.00	0	0
SS040L On 18/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS040U SPOT									0.00	0	0
Total For SS040U									0.00	0	0
SS041L On 29/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS041U SPOT									0.00	0	0
Total For SS041U									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			9.08000	99.44261	9.03500	99.49313			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			9.25000	95.18752	9.20500	95.26928			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			9.25000	95.18752	9.20500	95.26928		1,850,000,000,000.00	200,000,000	100,000,000	
Total SSN005 SPOT								1,850,000,000,000.00	200,000,000	100,000,000	
Total For SSN005								1,850,000,000,000.00	200,000,000	100,000,000	
SSN01:On 31/01/2025 Spot Bond			3.79500	123.10775	3.79500	123.07946			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			10.14000	106.89049	10.05500	107.34753			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SSN017 SPOT									0.00	0	0
Total For SSN017									0.00	0	0
SSN02 On 28/02/2031 Spot Bond			11.03000	74.65817	10.93500	75.15316			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				101.10247		101.07876			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				101.21178		101.18924			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				101.87207		101.84803			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				100.02576		99.99973			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				99.75653		99.73225			0.00	0	0
Total SSN033 SPOT									0.00	0	0
Total For SSN033									0.00	0	0
SSN03 On 02/06/2020 Spot Bond				100.09861		100.01650			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				100.54361		100.51882			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				100.18030		100.15383			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	103.48692	9.55000	103.46026		5,424,400,000,000.00	568,000,000	284,000,000	
Total SSN038 SPOT								5,424,400,000,000.00	568,000,000	284,000,000	
Total For SSN038								5,424,400,000,000.00	568,000,000	284,000,000	
SSN04 On 13/10/2023 Spot Bond				101.34772		101.32399			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			9.42000	103.02224	9.36000	103.24696			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN041 On 31/01/2038 Spot Bond			4.32000	100.35630	4.32000	100.33182				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN043 On 09/02/2027 Spot Bond				99.00636		98.97876				0.00	160,000,000	80,000,000
Total SSN044 SPOT										0.00	160,000,000	80,000,000
Total For SSN044										0.00	160,000,000	80,000,000
SSN044 On 30/04/2027 Spot Bond				100.99537		100.96955				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN046 On 05/04/2027 Spot Bond				101.41905		101.39494				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN047 On 21/06/2018 Spot Bond				107.92241		107.89990				0.00	0	0
Total SSN048 SPOT										0.00	0	0
Total For SSN048										0.00	0	0
SSN048 On 30/09/2027 Spot Bond				103.10429		103.05674				0.00	0	0
Total SSN049 SPOT										0.00	0	0
Total For SSN049										0.00	0	0
SSN049 On 08/12/2023 Spot Bond			3.29000	285.60429	3.29000	285.54287				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN050 On 26/09/2018 Spot Bond				105.51708		105.49545				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0
SSN051 On 26/10/2020 Spot Bond				100.96820		100.94591				0.00	0	0
Total SSN052 SPOT										0.00	0	0
Total For SSN052										0.00	0	0
SSN052 On 26/10/2020 Spot Bond			7.73200	102.36058	7.68700	102.43668				0.00	0	0
Total SSN053 SPOT										0.00	0	0
Total For SSN053										0.00	0	0
SSN053 On 26/10/2022 Spot Bond				101.03803		101.01411				0.00	0	0
Total SSN054 SPOT										0.00	0	0
Total For SSN054										0.00	0	0
SSN054 On 03/11/2022 Spot Bond				100.86490		100.84099				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0
SSN055 On 19/12/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN057 SPOT										0.00	0	0
Total For SSN057										0.00	0	0
SSN057 On 19/01/2023 Spot Bond				101.15218		101.12943				0.00	0	0
Total SSN058 SPOT										0.00	0	0
Total For SSN058										0.00	0	0
SSN058 On 05/10/2022 Spot Bond			8.40000	101.44925	8.40000	101.42644				0.00	0	0
Total SSN059 SPOT										0.00	0	0
Total For SSN059										0.00	0	0
SSN059 On 05/10/2022 Spot Bond				101.39571		101.37431				0.00	0	0
Total SSN060 SPOT										0.00	0	0
Total For SSN060										0.00	0	0
SSN060 On 31/03/2028 Spot Bond			3.85000	169.32674	3.85000	169.28777				0.00	0	0
Total SSN061 SPOT										0.00	0	0
Total For SSN061										0.00	0	0
SSN061 On 31/01/2025 Spot Bond			3.45000	125.71461	3.45000	125.68692				0.00	0	0
Total SSN062 SPOT										0.00	0	0
Total For SSN062										0.00	0	0
SSN062 On 31/01/2038 Spot Bond			4.10000	103.67180	4.10000	103.64713				0.00	0	0
Total SSN063 SPOT										0.00	0	0
Total For SSN063										0.00	0	0
SSN063 On 31/03/2029 Spot Bond			3.95000	89.71637	3.95000	89.69550				0.00	0	0
Total SSN064 SPOT										0.00	0	0
Total For SSN064										0.00	0	0
SSN064 On 31/03/2028 Spot Bond			3.81000	169.89949	3.81000	169.86056				0.00	0	0
Total SSN065 SPOT										0.00	0	0
Total For SSN065										0.00	0	0
SSN065 On 14/05/2028 Spot Bond				100.00000		100.00000				0.00	0	5,000,000,000
Total SSN066 SPOT										0.00	0	5,000,000,000
Total For SSN066										0.00	0	5,000,000,000
SSN066 On 22/05/2019 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN067 SPOT										0.00	0	0
Total For SSN067										0.00	0	0
SSN067 On 28/05/2023 Spot Bond				100.26810		100.24335				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN068 SPOT										0.00	0	0
Total For SSN068										0.00	0	0
SSN068 On 28/05/2023 Spot Bond				100.26487		100.24041				0.00	0	0
Total SSN069 SPOT										0.00	0	0
Total For SSN069										0.00	0	0
SSN069 On 28/02/2022 Spot Bond				100.25684		100.23312				0.00	0	0
Total SSN070 SPOT										0.00	0	0
Total For SSN070										0.00	0	0
SSN070 On 28/05/2028 Spot Bond			9.65000	100.28543	9.65000	100.25945				0.00	0	0
Total SSN071 SPOT										0.00	0	0
Total For SSN071										0.00	0	0
SSN071 On 04/06/2019 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN072 SPOT										0.00	0	0
Total For SSN072										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.66000	98.26728	9.57500	98.67232				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A10 On 21/08/2019 Spot Bond				100.41551		100.39228				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A10 On 21/08/2019 Spot Bond				100.77244		100.74898				0.00	0	0
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0
T12A11 On 21/08/2019 Spot Bond			9.08000	102.58898	9.04000	102.60870				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T12A12 On 21/08/2018 Spot Bond				100.54500		100.52282				0.00	0	0
Total T13A10 SPOT										0.00	0	0
Total For T13A10										0.00	0	0
T13A10 On 21/08/2020 Spot Bond				100.42803		100.40404				0.00	0	0
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0
T13A11 On 21/08/2020 Spot Bond			8.98000	105.89781	8.94000	105.95223				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A12 On 21/08/2018 Spot Bond				100.39372		100.37165				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total T13A13 SPOT										0.00	0	0
Total For T13A13										0.00	0	0
T13A14 On 21/08/2018 Spot Bond				100.47048		100.44826				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				100.42708		100.40314				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			9.08000	105.42802	9.04000	105.48196				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				100.42520		100.40144				0.00	0	0
Total T13A18 SPOT										0.00	0	0
Total For T13A18										0.00	0	0
T13A19 On 21/08/2020 Spot Bond				100.20931		100.18463				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A20 On 21/08/2020 Spot Bond			9.03000	104.24396	8.99000	104.29784				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
T14A10 On 21/11/2019 Spot Bond				100.42272		100.39909				0.00	0	0
Total T14A10 SPOT										0.00	0	0
Total For T14A10										0.00	0	0
T14A11 On 21/11/2021 Spot Bond				100.43221		100.40804				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	102.20012	8.55000	102.17687				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				100.38640		100.36480				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				100.30108		100.27966				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				100.24164		100.16333				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				101.89560		101.64899				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				101.47233		101.45157				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				101.46206		101.43926				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				100.73963		100.71748				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				101.27286		101.25079				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				100.92663		100.90306				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				101.85112		101.82949				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS145 On 20/03/2022 Spot Bond				101.90780		101.88544				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				101.26303		101.24124				0.00	0	0
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS148 On 12/10/2022 Spot Bond				101.36918		101.34685				0.00	0	370,000,000
Total TFS148 SPOT										0.00	0	370,000,000
Total For TFS148										0.00	0	370,000,000
TFS149 On 31/10/2021 Spot Bond				100.87852		100.85616				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS150 On 16/11/2018 Spot Bond				100.49728		100.47562				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS150 SPOT										0.00	0	0
Total For TFS150										0.00	0	0
TFS151On 30/11/2020 Spot Bond				100.20058		100.17803				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TFS152On 25/04/2019 Spot Bond				100.94284		100.92167				0.00	0	0
Total TFS152 SPOT										0.00	0	0
Total For TFS152										0.00	0	0
TH10A7On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH11A2On 18/07/2018 Spot Bond				101.19448		101.17136				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3On 18/07/2018 Spot Bond			8.73000	103.37599	8.73000	103.35150				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A5On 18/07/2018 Spot Bond				101.23185		101.21002				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6On 18/07/2018 Spot Bond			7.24500	103.27998	7.19500	103.26541				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A8On 18/07/2018 Spot Bond				101.20683		101.18438				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1On 18/07/2018 Spot Bond				101.28392		101.26024				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2On 18/07/2018 Spot Bond				101.24154		101.21749				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3On 18/07/2018 Spot Bond				101.23601		101.21206				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C7On 18/07/2018 Spot Bond				101.37847		101.35170				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C1 On 18/07/2018 Spot Bond				101.37294		101.34628				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C2 On 18/07/2018 Spot Bond				101.32455		101.29885				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				101.80907		101.77372				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				101.81458		101.77912				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				101.78702		101.75212				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				100.41066		100.38771				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				100.42277		100.39914				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			9.03000	102.84242	8.99000	102.86231				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A4 On 21/08/2019 Spot Bond				100.41551		100.39228				0.00	20,000,000	10,000,000
Total TH12A4 SPOT										0.00	20,000,000	10,000,000
Total For TH12A4										0.00	20,000,000	10,000,000
TH12A5 On 21/08/2019 Spot Bond				100.43246		100.40829				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond			8.94000	102.05433	8.90000	102.07447				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				100.41309		100.39000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				100.43246		100.40829				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond			9.05000	101.60718	9.01000	101.62698				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond				100.45423		100.42884				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond				100.45423		100.42884				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond				100.45423		100.42884				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B3 On 21/08/2019 Spot Bond				100.45423		100.42884				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12B4 On 21/08/2019 Spot Bond				101.39479		101.36914				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C1 On 21/08/2019 Spot Bond				101.39479		101.36914				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C2 On 21/08/2019 Spot Bond				100.49289		100.46534				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C3 On 21/08/2019 Spot Bond				100.49240		100.46488				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12C4 On 21/08/2019 Spot Bond				100.64927		100.61298				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D1 On 21/08/2019 Spot Bond				100.63831		100.60200				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.71508		100.67892				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				100.64640		100.61026				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				100.40437		100.38177				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				100.41503		100.39183				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				100.73089		100.70703				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			9.18000	103.00327	9.14000	103.05633				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				100.40486		100.38223				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.49138		100.46916				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A: On 21/08/2020 Spot Bond				99.97935		99.95457				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A: On 21/08/2020 Spot Bond			9.07000	103.91719	9.03000	103.97086				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.45816		100.43600				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				100.45412		100.42873				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond				100.45460		100.42919				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				100.45323		100.42783				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				100.44373		100.41885				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				100.45267		100.42736				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13B5 On 21/08/2020 Spot Bond				100.48791		100.46063				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				100.49177		100.46427				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				100.47695		100.45022				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C3 On 21/08/2020 Spot Bond				100.48642		100.45916				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C4 On 21/08/2020 Spot Bond				100.51442		100.48566				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13C5 On 21/08/2020 Spot Bond				100.64651		100.61035				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D1 On 21/08/2020 Spot Bond				100.64651		100.61035				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D2 On 21/08/2020 Spot Bond				100.64169		100.60571				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D3 On 21/08/2020 Spot Bond				100.63467		100.59909				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D4 On 21/08/2020 Spot Bond				100.65609		100.61939				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A2 On 21/11/2019 Spot Bond				101.03708		100.87774				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A2 On 21/11/2021 Spot Bond				100.43896		100.41442				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A3 On 21/11/2021 Spot Bond			9.22000	103.02976	9.17500	103.13732				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A4 On 21/11/2019 Spot Bond				100.96666		100.80741				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A6 On 21/11/2021 Spot Bond				101.50366		101.33080				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A7 On 21/11/2021 Spot Bond			9.03000	101.37934	9.12500	101.07720				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14B7 On 21/11/2021 Spot Bond				100.46837		100.44218				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B1 On 21/11/2021 Spot Bond				101.04194		100.42853				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B2 On 21/11/2021 Spot Bond				100.44813		100.42307				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14C3 On 21/11/2021 Spot Bond				100.49244		100.46490				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C:On 21/11/2021 Spot Bond				100.48282		100.45582				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				100.47704		100.45036				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				100.63631		100.60070				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				100.62627		100.59122				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				100.61240		100.57813				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				100.41768		100.39431				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				100.42745		100.40356				0.00	0	0
Total TH15A2 SPOT										0.00	0	0
Total For TH15A2										0.00	0	0
TH15A:On 21/11/2022 Spot Bond			9.82000	100.47000	9.82000	100.44384				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				100.32542		100.30224				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				100.33308		100.30936				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				100.43808		100.41359				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				100.34062		100.31637				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH15B2 SPOT										0.00	0	0
Total For TH15B2										0.00	0	0
TH15C On 21/11/2022 Spot Bond				100.46076		100.43500				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				100.35607		100.33072				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				100.60066		100.56707				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				100.45195		100.41973				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				101.89269		101.71207				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				101.29134		101.26630				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				103.72290		103.69968				0.00	0	0
Total THE9C4 SPOT										0.00	0	0
Total For THE9C4										0.00	0	0
THE9D On 18/07/2019 Spot Bond				101.85724		101.82093				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			8.65500	97.59359	8.61500	97.63102				0.00	0	520,000,000
Total TL20 SPOT										0.00	0	520,000,000
Total For TL20										0.00	0	520,000,000
TL20/R On 22/02/2020 Spot Bond			100.00000	36.07817	100.00000	36.00972				0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	107.84100	10.00000	107.81200				0.00	0	0
Total TL20/R207 SPOT										0.00	0	0
Total For TL20/R207										0.00	0	0
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TL21U SPOT										0.00	0	0
Total For TL21U										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL22	On	04/03/2021	Spot Bond				100.09134		100.01171			0.00	0	0
Total TL22 SPOT												0.00	0	0
Total For TL22												0.00	0	0
TL23	On	05/09/2022	Spot Bond				100.01371		100.04343			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			9.21000	101.72230	9.15000	101.90401			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			9.75000	101.64128	9.69000	101.88988			0.00	0	0
Total TL25 SPOT												0.00	0	0
Total For TL25												0.00	0	0
TL26	On	25/11/2024	Spot Bond				101.30991		101.28614			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				101.05543		101.03221			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			9.91000	98.03185	9.82500	98.41573			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				101.09070		101.06669			0.00	0	0
Total TL29 SPOT												0.00	0	0
Total For TL29												0.00	0	0
TLC04	On	21/09/2018	Spot Bond				101.67582		101.65434			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				101.74571		101.72477			0.00	0	0
Total TLC05 SPOT												0.00	0	0
Total For TLC05												0.00	0	0
TN20	On	17/09/2020	Spot Bond			9.03000	105.30217	8.98500	105.36961		832,566,000,000,000.00	92,200,000,000	41,311,900,000	
Total TN20 SPOT												12,566,000,000,000.00	92,200,000,000	41,311,900,000
Total For TN20												12,566,000,000,000.00	92,200,000,000	41,311,900,000
TN20/R	On	17/09/2020	Spot Bond			100.00000	26.75868	100.00000	26.69978			0.00	0	0
Total TN20/R208 SPOT												0.00	0	0
Total For TN20/R208												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN20U On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TN20U SPOT									0.00	0	0
Total For TN20U									0.00	0	0
TN21U On 13/05/2021 Spot Bond			100.00000	18.47382	100.00000	18.43315			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			9.59500	105.94492	9.53500	106.17507		333,138,400,000,000.00	34,720,000,000	16,172,800,000	
Total TN23 SPOT								13,138,400,000,000.00	34,720,000,000	16,172,800,000	
Total For TN23								13,138,400,000,000.00	34,720,000,000	16,172,800,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	12.72366	100.00000	12.69565			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			10.49000	97.91453	10.40500	98.29694		836,262,800,000,000.00	79,720,000,000	25,480,000,000	
Total TN25 SPOT								16,262,800,000,000.00	79,720,000,000	25,480,000,000	
Total For TN25								16,262,800,000,000.00	79,720,000,000	25,480,000,000	
TN25/R On 19/08/2025 Spot Bond			100.00000	12.39123	100.00000	12.36350			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			10.56000	90.82694	10.41500	91.60276		49,901,282,112,000.00	4,725,500,200	1,380,450,100	
Total TN27 SPOT								19,901,282,112,000.00	4,725,500,200	1,380,450,100	
Total For TN27								19,901,282,112,000.00	4,725,500,200	1,380,450,100	
TN27/R On 14/11/2027 Spot Bond			100.00000	9.44748	100.00000	9.42669			0.00	0	0
Total TN27/R186 SPOT									0.00	0	0
Total For TN27/R186									0.00	0	0
TN30 On 09/10/2030 Spot Bond			11.15000	97.38918	11.01000	98.26425		323,461,502,230,000.00	29,010,000,200	14,213,400,000	
Total TN30 SPOT								13,461,502,230,000.00	29,010,000,200	14,213,400,000	
Total For TN30								13,461,502,230,000.00	29,010,000,200	14,213,400,000	
TN30/R On 09/10/2030 Spot Bond			8.00000	121.07456	8.00000	121.04861			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			11.62000	94.84256	11.51500	95.60145		209,741,000,000,000.00	18,050,000,000	8,800,000,000	
Total TN40 SPOT								19,741,000,000,000.00	18,050,000,000	8,800,000,000	
Total For TN40								19,741,000,000,000.00	18,050,000,000	8,800,000,000	
TN40/R On 09/10/2040 Spot Bond			10.75000	101.73138	10.75000	101.70228			0.00	0	0
Total TN40/R214 SPOT									0.00	0	0
Total For TN40/R214									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TNF18 On 22/08/2018 Spot Bond				100.43828		100.41597			0.00	0	1,939,700
Total TNF18 SPOT									0.00	0	1,939,700
Total For TNF18									0.00	0	1,939,700
TPDA0 On 25/11/2020 Spot Bond			10.00000	107.84100	10.00000	107.81200			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				101.52369		101.51021			0.00	200,000,000	100,000,000
Total TPDA05 SPOT									0.00	200,000,000	100,000,000
Total For TPDA05									0.00	200,000,000	100,000,000
TPDA0 On 30/11/2018 Spot Bond				100.44599		100.42392			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			9.19000	100.91110	9.13500	101.00657		1,838,000,000,000.00	0.00	200,000,000	100,000,000
Total TPDA08 SPOT								1,838,000,000,000.00	0.00	200,000,000	100,000,000
Total For TPDA08								1,838,000,000,000.00	0.00	200,000,000	100,000,000
TRA2A On 14/12/2018 Spot Bond				99.87174		99.85031			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				99.86502		99.84249			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			9.33000	100.59156	9.29000	100.65481			0.00	0	0
Total TRA2A3 SPOT									0.00	0	0
Total For TRA2A3									0.00	0	0
TRA2A On 14/12/2018 Spot Bond				99.87158		99.85012			0.00	0	22,591,763
Total TRA2A4 SPOT									0.00	0	22,591,763
Total For TRA2A4									0.00	0	22,591,763
TRA2A On 14/12/2020 Spot Bond				99.86502		99.84249			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			9.13000	101.07811	9.09000	101.14229			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				99.85452		99.83025			0.00	0	0
Total TRA2B1 SPOT									0.00	0	0
Total For TRA2B1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRA2B: On 14/12/2020 Spot Bond				99.85048		99.82555			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				99.83355		99.80581			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				99.82710		99.79831			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				99.78536		99.74967			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				99.78536		99.74967			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				100.53651		100.51504			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				100.58684		100.56333			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				100.60176		100.57766			0.00	0	0
Total TRA3A3 SPOT									0.00	0	0
Total For TRA3A3									0.00	0	0
TRA3A: On 14/11/2022 Spot Bond			100.00000	11.45389	100.00000	100.00000			0.00	0	0
Total TRA3A4 SPOT									0.00	0	0
Total For TRA3A4									0.00	0	0
TRA3A: On 14/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		700,000,000,000.00	7,000,000,000	7,000,000,000	
Total TRA3A5 SPOT								10,000,000,000,000.00	7,000,000,000	7,000,000,000	
Total For TRA3A5								10,000,000,000,000.00	7,000,000,000	7,000,000,000	
TRA3A: On 14/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		230,000,000,000,000.00	12,300,000,000	12,300,000,000	
Total TRA3A6 SPOT								10,000,000,000,000.00	12,300,000,000	12,300,000,000	
Total For TRA3A6								10,000,000,000,000.00	12,300,000,000	12,300,000,000	
TRA3A: On 14/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		830,000,000,000,000.00	8,300,000,000	8,300,000,000	
Total TRA3A7 SPOT								10,000,000,000,000.00	8,300,000,000	8,300,000,000	
Total For TRA3A7								10,000,000,000,000.00	8,300,000,000	8,300,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRA3B On 14/11/2022 Spot Bond				100.69847		100.67047			0.00	0	0
Total TRA3B1 SPOT									0.00	0	0
Total For TRA3B1									0.00	0	0
TRA3B: On 14/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		590,000,000,000,000.00	5,900,000,000	5,900,000,000	
Total TRA3B2 SPOT								10,000,000,000,000.00	5,900,000,000	5,900,000,000	
Total For TRA3B2								10,000,000,000,000.00	5,900,000,000	5,900,000,000	
TRAA2 On 14/06/2019 Spot Bond				99.87722		99.85511			0.00	0	0
Total TRAA2 SPOT									0.00	0	0
Total For TRAA2									0.00	0	0
TRAA4 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRAA4U SPOT									0.00	0	0
Total For TRAA4U									0.00	0	0
TRAB1 On 14/06/2019 Spot Bond				100.20083		100.17889			0.00	0	0
Total TRAB1 SPOT									0.00	0	0
Total For TRAB1									0.00	0	0
TRAB2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRAB2U SPOT									0.00	0	0
Total For TRAB2U									0.00	0	0
TRAC1 On 14/06/2019 Spot Bond				99.86276		99.83983			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				101.18601		101.16272			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				101.82793		101.79806			0.00	0	0
Total TRAE1 SPOT									0.00	0	0
Total For TRAE1									0.00	0	0
TRAE2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRAE2U SPOT									0.00	0	0
Total For TRAE2U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRQ11 On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ11U SPOT										0.00	0	0
Total For TRQ11U										0.00	0	0
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ12U SPOT										0.00	0	0
Total For TRQ12U										0.00	0	0
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ13U SPOT										0.00	0	0
Total For TRQ13U										0.00	0	0
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ14U SPOT										0.00	0	0
Total For TRQ14U										0.00	0	0
TSE01 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP226 On 07/06/2018 Spot Bond					0.00000	100.00000				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				99.70328		99.68209				0.00	0	0
Total TSP227 SPOT										0.00	0	0
Total For TSP227										0.00	0	0
TTO01 On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TUHF0 On 26/01/2020 Spot Bond				101.20646		101.17857				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC26 On 10/07/2018 Spot Bond				101.12921		101.10904				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				101.02838		101.00822				0.00	0	0
Total TWC267 SPOT										0.00	0	0
Total For TWC267										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC26 On 23/07/2018 Spot Bond				100.98805		100.96789			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				100.88844		100.86825			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				100.78748		100.76729			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				100.50342		100.48329			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				100.44301		100.42288			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			9.53000	105.57709	9.48500	105.65864			0.00	0	0
Total UG21 SPOT									0.00	0	0
Total For UG21									0.00	0	0
UG26 On 09/03/2026 Spot Bond			10.63000	106.29130	10.54500	106.71479			0.00	0	200,400,000
Total UG26 SPOT									0.00	0	200,400,000
Total For UG26									0.00	0	200,400,000
VCJA1U On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA1U SPOT									0.00	0	0
Total For VCJA1U									0.00	0	0
VCJA2U On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA2U SPOT									0.00	0	0
Total For VCJA2U									0.00	0	0
VCJA3U On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA3U SPOT									0.00	0	0
Total For VCJA3U									0.00	0	0
VCJA4U On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA4U SPOT									0.00	0	0
Total For VCJA4U									0.00	0	0
VCJA5U On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA5U SPOT									0.00	0	0
Total For VCJA5U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VCJB1 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
VCJB2 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
VCJB3 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
VCJB4 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
VCJB5 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
VCPA1 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
VCPA2 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
VCPA3 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
VCPA4 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
VCPA5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA5U SPOT										0.00	0	0
Total For VCPA5U										0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB1U SPOT										0.00	0	0
Total For VCPB1U										0.00	0	0
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB2U SPOT										0.00	0	0
Total For VCPB2U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
Total VJB04U SPOT									0.00	0	0
Total For VJB04U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VKC23 On 20/08/2018 Spot Bond				100.36753		100.34693				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				100.40172		100.37933				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	0.00000				0.00	0	0
Total VKC25 SPOT										0.00	0	0
Total For VKC25										0.00	0	0
VKC26 On 05/09/2018 Spot Bond				100.06089	100.00000	100.00000				0.00	7,700,000,000	7,700,000,000
Total VKC26 SPOT										0.00	7,700,000,000	7,700,000,000
Total For VKC26										0.00	7,700,000,000	7,700,000,000
VKE07 On 08/06/2020 Spot Bond				99.99989		99.97811				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				101.88939		101.86628				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				102.06166		102.03917				0.00	0	0
Total VKE09 SPOT										0.00	0	0
Total For VKE09										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE10 On 08/07/2022 Spot Bond				101.44265		101.41897			0.00	0	0
Total VKE10 SPOT									0.00	0	0
Total For VKE10									0.00	0	0
VKE11 On 20/04/2023 Spot Bond				101.17468		101.15098			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				100.85042		100.82692			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB05U SPOT									0.00	0	0
Total For VPB05U									0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB06U SPOT									0.00	0	0
Total For VPB06U									0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB07U SPOT									0.00	0	0
Total For VPB07U									0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB08U SPOT									0.00	0	0
Total For VPB08U									0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB09U SPOT									0.00	0	0
Total For VPB09U									0.00	0	0
VR714L On 25/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR714U SPOT									0.00	0	0
Total For VR714U									0.00	0	0
VR829L On 18/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR829U SPOT									0.00	0	0
Total For VR829U									0.00	0	0
VR830L On 25/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR830U SPOT									0.00	0	0
Total For VR830U									0.00	0	0
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				99.94168		99.92222			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				101.53581		101.51337			0.00	0	0
Total WHL01 SPOT									0.00	0	0
Total For WHL01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL01U SPOT										0.00	0	0
Total For WHL01U										0.00	0	0
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL02U SPOT										0.00	0	0
Total For WHL02U										0.00	0	0
WRS2L On 25/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WRS2U SPOT										0.00	0	0
Total For WRS2U										0.00	0	0
WS05 On 01/08/2018 Spot Bond			0.95000	258.55264	0.95000	258.51337				0.00	0	157,000,000
Total WS05 SPOT										0.00	0	157,000,000
Total For WS05										0.00	0	157,000,000
WSP3 On 28/05/2019 Spot Bond			7.30500	101.82460	7.25500	101.85150				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			8.07000	101.92726	8.03000	101.97782				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			8.45500	101.66932	8.41000	101.76372				0.00	0	0
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
WSP5/R203 On 28/05/2021 Spot Bond			100.00000	17.40586	100.00000	17.36756				0.00	0	0
Total WSP5/R203 SPOT										0.00	0	0
Total For WSP5/R203										0.00	0	0
Z083 On 30/09/2019 Spot Bond			6.69000	91.74192	6.64000	91.78378				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										2.24e+017	188,938,824,152	371,449,483,639
Total for SPOT :										2.24e+017	188,938,824,152	371,449,483,639
Total Futures										2.24e+017	188,938,834,025	371,450,303,199
Total Options										0.00	0	82,545
Grand Total:										2.24e+017	188,938,834,025	371,450,385,744