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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 06/06/2018

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			10.79707	78.63846	10.78015	78.74033			0.00	0	9,466
ES33 On 01/11/2018 Bond Future			10.90912	76.25623	10.89168	76.35944			0.00	0	0
ES33 On 07/02/2019 Bond Future			11.03674	77.73553	11.01853	77.84122			0.00	0	0
Total ES33 Future									0.00	0	9,466
ES33 On 02/08/2018 Bond Future	11.14	Call			2,123.81000	2.12381	2,021,940		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			2,181.56000	2.18156	2,079,690		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			2,239.25000	2.23925	2,137,380		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			11.00546	81.41582	10.97823	81.60328			0.00	0	7,957
ES42 On 01/11/2018 Bond Future			11.11398	78.61165	11.08586	78.80189			0.00	0	0
ES42 On 07/02/2019 Bond Future			11.23335	80.13639	11.20407	80.33087			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			134.41365	134.41365	134.41560	134.41560			0.00	0	864
I2025	On	01/11/2018	Bond Future			136.84276	136.84276	136.84379	136.84379			0.00	0	0
I2025	On	07/02/2019	Bond Future			138.11347	138.11347	138.11540	138.11540			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			2,244.40000	2.24440	2,246,350		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			2,254.40000	2.25440	2,256,350		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			2,234.40000	2.23440	2,236,350		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			102.68310	102.68310	102.78143	102.78143			0.00	0	1,370
I2029	On	01/11/2018	Bond Future			103.48925	103.48925	103.58850	103.58850			0.00	0	0
I2029	On	07/02/2019	Bond Future			105.51922	105.51922	105.62107	105.62107			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			106.53406	106.53406	106.66726	106.66726			0.00	0	7,981
I2033	On	01/11/2018	Bond Future			107.33831	107.33831	107.47320	107.47320			0.00	0	0
I2033	On	07/02/2019	Bond Future			109.44377	109.44377	109.58191	109.58191			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			3,252.74000	3.25274	3,385,940		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			3,262.74000	3.26274	3,395,940		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			3,272.74000	3.27274	3,405,940		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			127.15196	127.15196	127.74853	127.74853			0.00	0	8,997
I2038	On	01/11/2018	Bond Future			129.44974	129.44974	130.05614	130.05614			0.00	0	0
I2038	On	07/02/2019	Bond Future			130.39871	130.39871	131.01781	131.01781			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			6,791.47000	6.79147	7,388,040		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			6,801.47000	6.80147	7,398,040		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			6,781.47000	6.78147	7,378,040		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			121.05484	121.05484	121.05180	121.05180			0.00	0	10,876
I2046	On	01/11/2018	Bond Future			121.59329	121.59329	121.58953	121.58953			0.00	0	0
I2046	On	07/02/2019	Bond Future			123.97828	123.97828	123.97498	123.97498			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			7,728.20000	7.72820	7,725,160		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			7,738.20000	7.73820	7,735,160		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			7,718.20000	7.71820	7,715,160		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			126.12422	126.12422	126.39444	126.39444			0.00	0	9,567
I2050	On	01/11/2018	Bond Future			128.40363	128.40363	128.67770	128.67770			0.00	0	0
I2050	On	07/02/2019	Bond Future			129.15092	129.15092	129.43113	129.43113			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			11,135.56000	11.13556	11,405,780		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			11,145.56000	11.14556	11,415,780		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			11,125.56000	11.12556	11,395,780		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			8.69865	111.88303	8.68060	111.99613		6.86	88,499,476.73	791	101,073
R186	On	01/11/2018	Bond Future			8.76301	113.88376	8.74427	113.99805		7.09	0.00	0	0
R186	On	07/02/2019	Bond Future			8.83607	110.78810	8.81628	110.90522		7.67	0.00	0	0
Total R186 Future												88,499,476.73	791	101,073
R186	On	02/08/2018	Bond Future	8.46	Put			2,058.67000	2.05867	2,081,470	6.63	0.00	0	0
R186	On	02/08/2018	Bond Future	7.50	Call			2.59000	0.00259	2,320	6.18	0.00	0	3,020
R186	On	02/08/2018	Bond Future	8.47	Call			686.50000	0.68650	594,780	6.64	0.00	0	0
R186	On	02/08/2018	Bond Future	8.47	Put			2,017.32000	2.01732	2,038,700	6.64	0.00	0	0
R186	On	02/08/2018	Bond Future	8.48	Call			709.18000	0.70918	616,210	6.65	0.00	0	0
R186	On	02/08/2018	Bond Future	8.48	Put			1,976.34000	1.97634	1,996,470	6.65	0.00	0	0
R186	On	02/08/2018	Bond Future	8.46	Call			664.14000	0.66414	573,840	6.63	0.00	0	0
R186	On	02/08/2018	Bond Future	8.50	Call			755.98000	0.75598	660,580	6.67	0.00	0	0

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			1,895.95000	1.89595	1,913,650	6.67	0.00	0	2,500
R186	On	02/08/2018	Bond Future	8.25	Put			3,046.32000	3.04632	3,098,970	6.42	0.00	0	0
R186	On	02/08/2018	Bond Future	8.25	Call			302.79000	0.30279	242,340	6.42	0.00	0	3,020
R186	On	02/08/2018	Bond Future	7.50	Put			7,740.67000	7.74067	7,853,500	6.18	0.00	0	0
R186	On	01/11/2018	Bond Future	9.14	Call			3,630.28000	3.63028	3,464,540	7.48	0.00	0	0
R186	On	01/11/2018	Bond Future	9.14	Put			1,249.49000	1.24949	1,198,040	7.48	0.00	0	5,000
R186	On	01/11/2018	Bond Future	7.96	Put			5,371.95000	5.37195	5,380,230	6.34	0.00	0	0
R186	On	01/11/2018	Bond Future	8.54	Call			1,550.20000	1.55020	1,403,040	6.92	0.00	0	0
R186	On	01/11/2018	Bond Future	8.54	Put			2,806.12000	2.80612	2,773,250	6.92	0.00	0	0
R186	On	01/11/2018	Bond Future	8.52	Call			1,497.23000	1.49723	1,351,480	6.91	0.00	0	0
R186	On	01/11/2018	Bond Future	7.96	Call			446.55000	0.44655	340,540	6.34	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.46	Put			3,097.70000	3.09770	3,069,200	6.85	0.00	0	0
R186	On	01/11/2018	Bond Future	8.52	Put			2,877.12000	2.87712	2,845,660	6.91	0.00	0	0
R186	On	01/11/2018	Bond Future	8.46	Call			1,344.81000	1.34481	1,202,020	6.85	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.53	Call			1,523.72000	1.52372	1,377,120	6.91	0.00	0	0
R186	On	01/11/2018	Bond Future	8.53	Put			2,841.60000	2.84160	2,809,290	6.91	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Call			1,288.21000	1.28821	1,140,810	7.02	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Put			4,894.76000	4.89476	4,864,480	7.02	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Call			1,248.52000	1.24852	1,098,440	6.99	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Put			4,978.69000	4.97869	4,945,730	6.99	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Call			1,268.27000	1.26827	1,119,360	7.00	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Put			4,936.61000	4.93661	4,904,820	7.00	0.00	0	0
Total R186 Option												0.00	0	23,540
Total For R186												88,499,476.73	791	124,613
R197	On	02/08/2018	Bond Future			303.63257	303.63257	303.64049	303.64049			0.00	0	2,388
R197	On	01/11/2018	Bond Future			309.11997	309.11997	309.12597	309.12597			0.00	0	0
R197	On	07/02/2019	Bond Future			307.82677	307.82677	307.83489	307.83489			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			241.78923	241.78923	241.78749	241.78749			0.00	0	21,940
R202	On	01/11/2018	Bond Future			246.15920	246.15920	246.15545	246.15545			0.00	0	0
R202	On	07/02/2019	Bond Future			247.08013	247.08013	247.07811	247.07811			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			8.05608	102.21071	8.05250	102.22408		4.06	0.00	0	33,943
R2023	On	01/11/2018	Bond Future			8.11427	100.11229	8.11065	100.12515		4.25	0.00	0	0
R2023	On	07/02/2019	Bond Future			8.18473	102.05462	8.18063	102.06838		4.18	0.00	0	0
Total R2023 Future												0.00	0	33,943
R2023	On	02/08/2018	Bond Future	10.39	Call			8,273.15000	8.27315	8,259,790	5.23	0.00	0	0

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R2023	On	02/08/2018	Bond Future	10.39	Put			0.00000	0.00000	0,010	5.23	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.40	Call			8,306.68000	8.30668	8,293,320	5.23	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.40	Put			0.00000	0.00000	0,010	5.23	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.41	Call			8,340.19000	8.34019	8,326,830	5.23	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.41	Put			0.00000	0.00000	0,010	5.23	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.58	Call			8,320.13000	8.32013	8,313,250	5.49	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.58	Put			1.22000	0.00122	7,200	5.49	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.59	Call			8,351.98000	8.35198	8,344,930	5.49	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.59	Put			1.17000	0.00117	6,980	5.49	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.57	Call			8,288.27000	8.28827	8,281,560	5.49	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.57	Put			1.27000	0.00127	7,420	5.49	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Put			26.24000	0.02624	71,130	5.43	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Call			7,719.74000	7.71974	7,750,200	5.43	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Put			25.63000	0.02563	69,850	5.43	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.57	Call			7,660.20000	7.66020	7,692,000	5.43	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.57	Put			26.86000	0.02686	72,420	5.43	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Call			7,689.97000	7.68997	7,721,100	5.43	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	33,943
R2030	On	02/08/2018	Bond Future			9.14227	92.13148	9.12405	92.25246		9.14	28,560,758.80	310	41,402
R2030	On	01/11/2018	Bond Future			9.20527	93.77881	9.18650	93.90130		9.56	0.00	0	0
R2030	On	07/02/2019	Bond Future			9.27661	91.58873	9.25700	91.71419		10.33	0.00	0	0
Total R2030 Future												28,560,758.80	310	41,402
R2030	On	02/08/2018	Bond Future	8.51	Put			4,369.48000	4.36948	4,450,920	8.49	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.51	Call			163.78000	0.16378	124,240	8.49	0.00	0	7,850
R2030	On	02/08/2018	Bond Future	8.91	Put			2,218.03000	2.21803	2,247,000	9.04	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.47	Call			2,868.64000	2.86864	2,731,190	9.83	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.47	Put			607.90000	0.60790	591,430	9.83	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.45	Call			2,772.66000	2.77266	2,634,860	9.79	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.91	Call			780.58000	0.78058	688,570	9.04	0.00	0	7,850
R2030	On	02/08/2018	Bond Future	9.50	Call			3,014.70000	3.01470	2,877,730	9.88	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.45	Put			640.55000	0.64055	623,730	9.79	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.50	Put			561.47000	0.56147	545,480	9.88	0.00	0	7,850
R2030	On	02/08/2018	Bond Future	9.46	Call			2,820.50000	2.82050	2,682,860	9.81	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.46	Put			624.05000	0.62405	607,390	9.81	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.60	Put			4,806.51000	4.80651	4,755,770	8.78	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.58	Call			829.69000	0.82969	658,230	8.76	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.58	Put			4,908.73000	4.90873	4,859,760	8.76	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.59	Call			847.62000	0.84762	675,270	8.77	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.59	Put			4,857.45000	4.85745	4,807,590	8.77	0.00	0	0

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			865.82000	0.86582	692,590	8.78	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Put			5,632.50000	5.63250	5,556,140	9.42	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Call			1,450.21000	1.45021	1,249,220	9.43	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Put			5,586.03000	5.58603	5,510,500	9.43	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Call			1,471.90000	1.47190	1,271,770	9.45	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Put			5,539.81000	5.53981	5,465,140	9.45	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Call			1,428.72000	1.42872	1,226,900	9.42	0.00	0	0
Total R2030 Option												0.00	0	23,550
Total For R2030												28,560,758.80	310	64,952
R2032	On	02/08/2018	Bond Future			9.31026	94.78929	9.29194	94.92132		9.65	9,384,139.71	99	32,826
R2032	On	01/11/2018	Bond Future			9.37645	92.32922	9.35760	92.46294		10.59	0.00	0	0
R2032	On	07/02/2019	Bond Future			9.45010	94.12034	9.43046	94.25728		10.89	0.00	0	0
Total R2032 Future												9,384,139.71	99	32,826
R2032	On	02/08/2018	Bond Future	9.67	Call			3,296.21000	3.29621	3,115,080	10.31	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.67	Put			624.83000	0.62483	575,730	10.31	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Call			3,349.17000	3.34917	3,168,740	10.33	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Put			608.63000	0.60863	560,230	10.33	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Call			3,243.42000	3.24342	3,061,720	10.29	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Put			641.28000	0.64128	591,610	10.29	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.76	Call			947.80000	0.94780	791,550	10.01	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.76	Put			5,333.08000	5.33308	5,310,550	10.01	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.77	Call			967.83000	0.96783	810,540	10.03	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.77	Put			5,277.34000	5.27734	5,253,770	10.03	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.75	Call			928.05000	0.92805	772,870	10.00	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.75	Put			5,389.18000	5.38918	5,367,720	10.00	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Call			1,624.75000	1.62475	1,390,200	10.07	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Put			6,103.11000	6.10311	6,005,500	10.07	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Call			1,648.87000	1.64887	1,414,020	10.09	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Put			6,052.65000	6.05265	5,954,740	10.09	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Call			1,600.85000	1.60085	1,366,630	10.06	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Put			6,153.87000	6.15387	6,056,590	10.06	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												9,384,139.71	99	32,826
R2035	On	02/08/2018	Bond Future			9.43421	99.20685	9.41585	99.35410		10.23	0.00	0	67,160
R2035	On	01/11/2018	Bond Future			9.50027	96.48479	9.48140	96.63400		11.27	0.00	0	0
R2035	On	07/02/2019	Bond Future			9.57496	98.35670	9.55534	98.50938		11.55	0.00	0	0
Total R2035 Future												0.00	0	67,160
R2035	On	02/08/2018	Bond Future	9.43	Call			1,834.97000	1.83497	1,568,030	10.13	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.43	Put			1,721.45000	1.72145	1,601,760	10.13	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.44	Call			1,878.08000	1.87808	1,609,680	10.15	0.00	0	0

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			1,684.46000	1.68446	1,563,310	10.15	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.42	Call			1,792.38000	1.79238	1,526,970	10.12	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.42	Put			1,759.06000	1.75906	1,640,900	10.12	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.92	Call			1,191.30000	1.19130	917,190	10.52	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.92	Put			5,794.38000	5.79438	5,669,480	10.52	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.93	Call			1,215.28000	1.21528	939,870	10.54	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.93	Put			5,733.52000	5.73352	5,607,320	10.54	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.94	Call			1,239.37000	1.23937	962,710	10.55	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.94	Put			5,672.87000	5.67287	5,545,420	10.55	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Put			6,760.00000	6.76000	6,634,060	10.98	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Call			1,976.20000	1.97620	1,696,640	10.99	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Put			6,704.21000	6.70421	6,577,330	10.99	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Call			2,004.13000	2.00413	1,723,950	11.00	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Put			6,648.47000	6.64847	6,520,970	11.00	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Call			1,948.21000	1.94821	1,669,590	10.98	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			9.50613	91.47625	9.49301	91.58198		11.23	6,403,337.50	70	56,491
R2037	On	01/11/2018	Bond Future			9.56744	93.11180	9.55400	93.21877		11.84	0.00	0	0
R2037	On	07/02/2019	Bond Future			9.63622	90.65820	9.62225	90.76782		12.71	0.00	0	0
Total R2037 Future												6,403,337.50	70	56,491
R2037	On	02/08/2018	Bond Future	9.96	Call			4,244.58000	4.24458	4,035,810	12.09	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.96	Put			593.84000	0.59384	490,800	12.09	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Call			4,305.24000	4.30524	4,097,920	12.11	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Put			578.80000	0.57880	477,210	12.11	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Call			4,184.28000	4.18428	3,973,950	12.07	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Put			609.34000	0.60934	504,740	12.07	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.02	Call			1,282.08000	1.28208	1,033,070	11.21	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.02	Put			5,692.46000	5.69246	5,550,420	11.21	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.03	Call			1,307.34000	1.30734	1,056,890	11.22	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.03	Put			5,632.18000	5.63218	5,488,700	11.22	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.01	Call			1,257.33000	1.25733	1,009,610	11.19	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.01	Put			5,753.37000	5.75337	5,612,620	11.19	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Call			2,109.13000	2.10913	1,860,650	12.23	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Put			6,609.62000	6.60962	6,470,760	12.23	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Call			2,051.78000	2.05178	1,805,140	12.20	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Put			6,721.57000	6.72157	6,584,550	12.20	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Call			2,080.34000	2.08034	1,832,770	12.21	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Put			6,665.42000	6.66542	6,527,470	12.21	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										6,403,337.50	70	56,491
R204 On 02/08/2018 Bond Future			6.46731	101.55285	6.49124	101.54401		0.20		0.00	0	10,173
Total R204 Future										0.00	0	10,173
R204 On 02/08/2018 Bond Future	8.98	Call			911.15000	0.91115	919,990	0.43		0.00	0	0
R204 On 02/08/2018 Bond Future	8.98	Put			0.00000	0.00000	0,000	0.43		0.00	0	0
R204 On 02/08/2018 Bond Future	8.99	Call			914.78000	0.91478	923,620	0.43		0.00	0	0
R204 On 02/08/2018 Bond Future	8.99	Put			0.00000	0.00000	0,000	0.43		0.00	0	0
R204 On 02/08/2018 Bond Future	8.97	Call			907.53000	0.90753	916,370	0.43		0.00	0	0
R204 On 02/08/2018 Bond Future	8.97	Put			0.00000	0.00000	0,000	0.43		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			9.60139	94.73927	9.57298	94.98502		11.60		0.00	0	23,354
R2040 On 01/11/2018 Bond Future			9.66311	96.43320	9.63393	96.68260		12.24		0.00	0	0
R2040 On 07/02/2019 Bond Future			9.73229	93.79345	9.70206	94.04830		13.17		0.00	0	0
Total R2040 Future										0.00	0	23,354
R2040 On 02/08/2018 Bond Future	10.04	Put			679.91000	0.67991	571,170	12.68		0.00	0	0
R2040 On 02/08/2018 Bond Future	10.05	Call			4,657.63000	4.65763	4,304,560	12.70		0.00	0	0
R2040 On 02/08/2018 Bond Future	10.05	Put			663.33000	0.66333	556,010	12.70		0.00	0	0
R2040 On 02/08/2018 Bond Future	10.03	Call			4,529.30000	4.52930	4,173,410	12.65		0.00	0	0
R2040 On 02/08/2018 Bond Future	10.03	Put			696.97000	0.69697	586,830	12.65		0.00	0	0
R2040 On 02/08/2018 Bond Future	10.04	Call			4,593.28000	4.59328	4,238,790	12.68		0.00	0	0
R2040 On 01/11/2018 Bond Future	9.08	Put			6,299.24000	6.29924	6,151,280	11.25		0.00	0	0
R2040 On 01/11/2018 Bond Future	9.09	Call			1,384.04000	1.38404	984,200	11.27		0.00	0	0
R2040 On 01/11/2018 Bond Future	9.09	Put			6,233.12000	6.23312	6,082,680	11.27		0.00	0	0
R2040 On 01/11/2018 Bond Future	9.07	Call			1,330.97000	1.33097	936,150	11.24		0.00	0	0
R2040 On 01/11/2018 Bond Future	9.07	Put			6,365.84000	6.36584	6,220,420	11.24		0.00	0	0
R2040 On 01/11/2018 Bond Future	9.10	Put			6,167.46000	6.16746	6,014,600	11.29		0.00	0	0
R2040 On 01/11/2018 Bond Future	9.10	Call			1,411.07000	1.41107	1,008,810	11.29		0.00	0	5,900
R2040 On 01/11/2018 Bond Future	8.50	Put			10,903.66000	10.90366	10,990,200	10.64		0.00	0	0
R2040 On 01/11/2018 Bond Future	8.50	Call			334.89000	0.33489	172,030	10.64		0.00	0	5,900
R2040 On 01/11/2018 Bond Future	9.08	Call			1,357.34000	1.35734	959,980	11.25		0.00	0	0
R2040 On 07/02/2019 Bond Future	9.13	Call			2,252.70000	2.25270	1,821,200	12.39		0.00	0	0
R2040 On 07/02/2019 Bond Future	9.13	Put			7,291.73000	7.29173	7,115,080	12.39		0.00	0	0
R2040 On 07/02/2019 Bond Future	9.11	Call			2,191.14000	2.19114	1,762,920	12.36		0.00	0	0
R2040 On 07/02/2019 Bond Future	9.11	Put			7,414.05000	7.41405	7,240,680	12.36		0.00	0	0
R2040 On 07/02/2019 Bond Future	9.12	Call			2,221.80000	2.22180	1,792,060	12.38		0.00	0	0
R2040 On 07/02/2019 Bond Future	9.12	Put			7,352.70000	7.35270	7,177,810	12.38		0.00	0	0
Total R2040 Option										0.00	0	11,800
Total For R2040										0.00	0	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			9.64013	91.76757	9.61168	92.01750		12.21	734,140.56	8	34,585
R2044	On	01/11/2018	Bond Future			9.69994	93.40833	9.67073	93.66206		12.85	0.00	0	0
R2044	On	07/02/2019	Bond Future			9.76686	90.83511	9.73661	91.09450		13.84	0.00	0	0
Total R2044 Future												734,140.56	8	34,585
R2044	On	02/08/2018	Bond Future	10.06	Call			4,530.91000	4.53091	4,185,720	13.39	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.06	Put			721.92000	0.72192	626,660	13.39	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.07	Call			4,595.24000	4.59524	4,251,310	13.41	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.07	Put			704.35000	0.70435	610,350	13.41	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.05	Call			4,466.86000	4.46686	4,120,400	13.36	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.05	Put			739.89000	0.73989	643,360	13.36	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.13	Call			1,444.32000	1.44432	1,020,670	11.91	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.13	Put			6,363.46000	6.36346	6,193,540	11.91	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.14	Call			1,472.27000	1.47227	1,046,030	11.93	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.14	Put			6,296.47000	6.29647	6,123,960	11.93	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.12	Call			1,416.70000	1.41670	995,510	11.89	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.12	Put			6,430.94000	6.43094	6,263,480	11.89	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.16	Call			2,314.35000	2.31435	1,855,710	13.08	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.16	Put			7,506.25000	7.50625	7,307,000	13.08	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.17	Call			2,346.28000	2.34628	1,885,780	13.10	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.17	Put			7,443.97000	7.44397	7,242,860	13.10	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.18	Call			2,378.18000	2.37818	1,916,400	13.11	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.18	Put			7,381.81000	7.38181	7,179,420	13.11	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												734,140.56	8	34,585
R2048	On	02/08/2018	Bond Future			9.62647	95.25284	9.59781	95.51190		12.08	47,626,420.00	500	100,207
R2048	On	01/11/2018	Bond Future			9.68739	92.52340	9.65796	92.78637		13.33	0.00	0	0
R2048	On	07/02/2019	Bond Future			9.75579	94.31839	9.72532	94.58710		13.65	0.00	0	0
Total R2048 Future												47,626,420.00	500	100,207
R2048	On	02/08/2018	Bond Future	8.99	Put			6,111.24000	6.11124	6,221,340	11.05	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.97	Call			275.63000	0.27563	135,100	11.00	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.97	Put			6,287.73000	6.28773	6,406,260	11.00	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.98	Call			288.15000	0.28815	143,420	11.02	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.98	Put			6,199.19000	6.19919	6,313,520	11.02	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.99	Call			301.09000	0.30109	152,130	11.05	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.03	Put			7,194.71000	7.19471	7,035,910	12.16	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.01	Call			1,201.50000	1.20150	786,390	12.12	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.01	Put			7,344.38000	7.34438	7,192,240	12.12	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.02	Call			1,226.60000	1.22660	808,210	12.14	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.02	Put			7,269.29000	7.26929	7,113,870	12.14	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.03	Call			1,252.04000	1.25204	830,270	12.16	0.00	0	0

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			2,103.80000	2.10380	1,617,310	12.74	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.06	Put			8,336.42000	8.33642	8,118,640	12.74	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Call			2,134.61000	2.13461	1,645,690	12.76	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Put			8,268.11000	8.26811	8,047,900	12.76	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Call			2,073.27000	2.07327	1,589,220	12.73	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Put			8,405.18000	8.40518	8,189,840	12.73	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												47,626,420.00	500	100,207
R207	On	02/08/2018	Bond Future			7.42418	100.21253	7.45944	100.16534		0.87	701,487.71	7	21,348
R207	On	01/11/2018	Bond Future			7.45182	102.00440	7.49537	101.95567		0.89	0.00	0	0
R207	On	07/02/2019	Bond Future			7.49402	100.33839	7.55007	100.28934		0.83	0.00	0	0
Total R207 Future												701,487.71	7	21,348
R207	On	02/08/2018	Bond Future	6.86	Call			0.48000	0.00048	7,380	1.10	0.00	0	0
R207	On	02/08/2018	Bond Future	6.86	Put			806.95000	0.80695	766,660	1.10	0.00	0	0
R207	On	02/08/2018	Bond Future	6.87	Call			0.57000	0.00057	7,670	1.09	0.00	0	0
R207	On	02/08/2018	Bond Future	6.87	Put			793.52000	0.79352	753,430	1.09	0.00	0	0
R207	On	02/08/2018	Bond Future	6.85	Call			0.41000	0.00041	7,110	1.11	0.00	0	0
R207	On	02/08/2018	Bond Future	6.85	Put			820.41000	0.82041	779,920	1.11	0.00	0	0
R207	On	01/11/2018	Bond Future	6.76	Call			9.39000	0.00939	14,530	0.79	0.00	0	0
R207	On	01/11/2018	Bond Future	6.76	Put			836.88000	0.83688	793,290	0.79	0.00	0	0
R207	On	01/11/2018	Bond Future	6.74	Call			8.16000	0.00816	13,520	0.79	0.00	0	0
R207	On	01/11/2018	Bond Future	6.74	Put			858.29000	0.85829	814,920	0.79	0.00	0	0
R207	On	01/11/2018	Bond Future	6.75	Call			8.76000	0.00876	13,970	0.79	0.00	0	0
R207	On	01/11/2018	Bond Future	6.75	Put			847.57000	0.84757	804,050	0.79	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Call			13.61000	0.01361	13,360	0.66	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Put			921.02000	0.92102	871,720	0.66	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Call			14.31000	0.01431	13,870	0.66	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Put			912.85000	0.91285	863,360	0.66	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Call			13.04000	0.01304	12,950	0.66	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Put			929.32000	0.92932	880,180	0.66	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												701,487.71	7	21,348
R208	On	02/08/2018	Bond Future			7.69886	100.13167	7.71106	100.10333		1.90	30,039,501.00	300	30,480
R208	On	01/11/2018	Bond Future			7.75102	98.52265	7.76494	98.49310		2.18	0.00	0	0
R208	On	07/02/2019	Bond Future			7.81746	100.43404	7.83296	100.40455		1.98	0.00	0	0
Total R208 Future												30,039,501.00	300	30,480
R208	On	02/08/2018	Bond Future	7.14	Put			1,344.23000	1.34423	1,327,110	2.03	0.00	0	0
R208	On	02/08/2018	Bond Future	7.12	Call			5.39000	0.00539	16,420	2.05	0.00	0	0
R208	On	02/08/2018	Bond Future	7.12	Put			1,390.18000	1.39018	1,372,870	2.05	0.00	0	0
R208	On	02/08/2018	Bond Future	7.13	Call			6.00000	0.00600	17,170	2.04	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
R208	On	02/08/2018	Bond Future	7.13	Put			1,367.16000	1.36716	1,349,990	2.04	0.00	0	0
R208	On	02/08/2018	Bond Future	7.14	Call			6.69000	0.00669	17,910	2.03	0.00	0	0
R208	On	01/11/2018	Bond Future	7.11	Call			53.75000	0.05375	62,970	1.80	0.00	0	0
R208	On	01/11/2018	Bond Future	7.11	Put			1,456.12000	1.45612	1,435,790	1.80	0.00	0	0
R208	On	01/11/2018	Bond Future	7.12	Call			56.44000	0.05644	65,810	1.80	0.00	0	0
R208	On	01/11/2018	Bond Future	7.12	Put			1,437.21000	1.43721	1,417,030	1.80	0.00	0	0
R208	On	01/11/2018	Bond Future	7.10	Call			51.16000	0.05116	60,210	1.80	0.00	0	0
R208	On	01/11/2018	Bond Future	7.10	Put			1,475.14000	1.47514	1,454,640	1.80	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Put			1,575.80000	1.57580	1,521,400	1.55	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Call			114.27000	0.11427	89,670	1.56	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Put			1,560.13000	1.56013	1,506,040	1.56	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Call			107.13000	0.10713	81,920	1.54	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Put			1,591.76000	1.59176	1,537,060	1.54	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Call			110.56000	0.11056	85,650	1.55	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												30,039,501.00	300	30,480
R209	On	02/08/2018	Bond Future			9.43609	75.05734	9.41762	75.18235		11.75	780,521,278.66	10,399	81,538
R209	On	01/11/2018	Bond Future			9.49506	73.25168	9.47611	73.37850		12.89	0.00	0	0
R209	On	07/02/2019	Bond Future			9.56013	74.67275	9.54051	74.80244		13.37	0.00	0	0
Total R209 Future												780,521,278.66	10,399	81,538
R209	On	02/08/2018	Bond Future	10.21	Call			5,289.67000	5.28967	5,134,450	13.22	0.00	0	0
R209	On	02/08/2018	Bond Future	10.21	Put			199.13000	0.19913	168,920	13.22	0.00	0	435
R209	On	02/08/2018	Bond Future	9.66	Put			852.54000	0.85254	784,940	12.01	0.00	0	0
R209	On	02/08/2018	Bond Future	9.66	Call			2,468.22000	2.46822	2,275,610	12.01	0.00	0	435
R209	On	02/08/2018	Bond Future	8.96	Put			3,562.26000	3.56226	3,588,020	10.77	0.00	0	0
R209	On	02/08/2018	Bond Future	10.39	Put			112.57000	0.11257	99,660	13.65	0.00	0	0
R209	On	02/08/2018	Bond Future	10.40	Put			108.62000	0.10862	96,770	13.67	0.00	0	0
R209	On	02/08/2018	Bond Future	10.38	Call			6,230.12000	6.23012	6,091,140	13.63	0.00	0	0
R209	On	02/08/2018	Bond Future	10.38	Put			116.64000	0.11664	102,670	13.63	0.00	0	0
R209	On	02/08/2018	Bond Future	9.21	Call			853.58000	0.85358	713,650	11.30	0.00	0	0
R209	On	02/08/2018	Bond Future	9.21	Put			2,280.79000	2.28079	2,265,870	11.30	0.00	0	500
R209	On	02/08/2018	Bond Future	10.39	Call			6,285.50000	6.28550	6,147,580	13.65	0.00	0	0
R209	On	02/08/2018	Bond Future	8.83	Put			4,355.97000	4.35597	4,408,260	10.51	0.00	0	500
R209	On	02/08/2018	Bond Future	8.49	Put			6,737.72000	6.73772	6,848,940	10.30	0.00	0	0
R209	On	02/08/2018	Bond Future	8.49	Call			32.27000	0.03227	18,480	10.30	0.00	0	500
R209	On	02/08/2018	Bond Future	8.46	Put			6,963.44000	6.96344	7,077,250	10.30	0.00	0	0
R209	On	02/08/2018	Bond Future	8.46	Call			26.41000	0.02641	15,210	10.30	0.00	0	5,000
R209	On	02/08/2018	Bond Future	10.40	Call			6,340.92000	6.34092	6,204,060	13.67	0.00	0	0
R209	On	02/08/2018	Bond Future	8.96	Call			361.59000	0.36159	262,340	10.77	0.00	0	5,000
R209	On	02/08/2018	Bond Future	9.43	Call			1,532.13000	1.53213	1,357,840	11.65	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/08/2018	Bond Future	9.43	Put			1,448.30000	1.44830	1,399,020	11.65	0.00	0	5,000
R209	On	02/08/2018	Bond Future	10.84	Call			8,786.80000	8.78680	8,660,250	13.91	0.00	0	0
R209	On	02/08/2018	Bond Future	10.84	Put			19.17000	0.01917	17,630	13.91	0.00	0	435
R209	On	02/08/2018	Bond Future	8.83	Call			208.64000	0.20864	135,920	10.51	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Call			72,490.63000	72.49063	72,363,810	14.92	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Put			0.00000	0.00000	0,000	14.92	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Call			72,490.63000	72.49063	72,363,810	14.92	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Put			0.00000	0.00000	0,000	14.92	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Call			72,490.62000	72.49062	72,363,800	14.92	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Put			0.00000	0.00000	0,000	14.92	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Call			4,429.32000	4.42932	4,190,670	13.63	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Put			1,416.17000	1.41617	1,304,340	13.63	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Put			3,020.98000	3.02098	2,934,570	12.67	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Call			2,100.48000	2.10048	1,887,250	12.67	0.00	0	0
R209	On	01/11/2018	Bond Future	10.00	Put			1,307.88000	1.30788	1,200,670	13.75	0.00	0	5,850
R209	On	01/11/2018	Bond Future	10.00	Call			4,697.21000	4.69721	4,463,180	13.75	0.00	0	0
R209	On	01/11/2018	Bond Future	9.97	Call			4,562.74000	4.56274	4,326,290	13.69	0.00	0	0
R209	On	01/11/2018	Bond Future	9.97	Put			1,361.12000	1.36112	1,251,490	13.69	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Call			7,367.98000	7.36798	7,233,910	14.92	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Put			551.13000	0.55113	543,880	14.92	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Call			1,712.57000	1.71257	1,516,210	12.49	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Put			5,637.26000	5.63726	5,570,590	12.49	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Call			1,664.80000	1.66480	1,467,090	12.45	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Put			5,732.63000	5.73263	5,664,610	12.45	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Call			1,688.58000	1.68858	1,491,540	12.47	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Put			5,684.79000	5.68479	5,617,440	12.47	0.00	0	0
Total R209 Option												0.00	0	23,655
Total For R209												780,521,278.66	10,399	105,193
R210	On	02/08/2018	Bond Future			190.06368	190.06368	190.06304	190.06304			0.00	0	2,159
R210	On	01/11/2018	Bond Future			190.99843	190.99843	190.99638	190.99638			0.00	0	0
R210	On	07/02/2019	Bond Future			194.74471	194.74471	194.74393	194.74393			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			154.99483	154.99483	154.99877	154.99877			0.00	0	4,575
R212	On	01/11/2018	Bond Future			157.79587	157.79587	157.79876	157.79876			0.00	0	0
R212	On	07/02/2019	Bond Future			158.73723	158.73723	158.74115	158.74115			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			9.21792	86.72775	9.19947	86.84808		9.66	17,345,550.00	200	33,537

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			9.28239	84.73242	9.26342	84.85424		10.53	0.00	0	0
R213	On	07/02/2019	Bond Future			9.35561	86.37631	9.33584	86.50103		10.93	0.00	0	0
Total R213 Future												17,345,550.00	200	33,537
R213	On	02/08/2018	Bond Future	9.06	Call			967.86000	0.96786	845,900	9.45	0.00	0	0
R213	On	02/08/2018	Bond Future	9.06	Put			1,885.13000	1.88513	1,883,500	9.45	0.00	0	0
R213	On	02/08/2018	Bond Future	9.07	Call			995.52000	0.99552	871,960	9.46	0.00	0	0
R213	On	02/08/2018	Bond Future	9.07	Put			1,846.57000	1.84657	1,843,340	9.46	0.00	0	0
R213	On	02/08/2018	Bond Future	9.05	Call			940.67000	0.94067	820,330	9.44	0.00	0	0
R213	On	02/08/2018	Bond Future	9.05	Put			1,924.23000	1.92423	1,924,220	9.44	0.00	0	0
R213	On	01/11/2018	Bond Future	8.65	Call			819.01000	0.81901	672,200	9.75	0.00	0	0
R213	On	01/11/2018	Bond Future	8.65	Put			4,890.99000	4.89099	4,866,000	9.75	0.00	0	0
R213	On	01/11/2018	Bond Future	8.66	Call			836.65000	0.83665	689,110	9.76	0.00	0	0
R213	On	01/11/2018	Bond Future	8.66	Put			4,840.13000	4.84013	4,814,410	9.76	0.00	0	0
R213	On	01/11/2018	Bond Future	8.64	Call			801.46000	0.80146	655,410	9.73	0.00	0	0
R213	On	01/11/2018	Bond Future	8.64	Put			4,942.01000	4.94201	4,917,780	9.73	0.00	0	0
R213	On	07/02/2019	Bond Future	8.69	Call			1,413.19000	1.41319	1,245,040	10.06	0.00	0	0
R213	On	07/02/2019	Bond Future	8.69	Put			5,630.04000	5.63004	5,586,610	10.06	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Call			1,434.50000	1.43450	1,267,490	10.08	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Put			5,583.90000	5.58390	5,541,610	10.08	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Call			1,392.08000	1.39208	1,223,050	10.04	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Put			5,676.45000	5.67645	5,632,140	10.04	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												17,345,550.00	200	33,537
R214	On	02/08/2018	Bond Future			9.58583	74.51766	9.55716	74.72046		12.42	0.00	0	32,085
R214	On	01/11/2018	Bond Future			9.64579	72.55722	9.61636	72.76320		13.69	0.00	0	0
R214	On	07/02/2019	Bond Future			9.71307	73.96488	9.68264	74.17530		14.14	0.00	0	0
Total R214 Future												0.00	0	32,085
R214	On	02/08/2018	Bond Future	8.95	Call			214.21000	0.21421	131,380	11.27	0.00	0	0
R214	On	02/08/2018	Bond Future	8.95	Put			4,733.25000	4.73325	4,853,220	11.27	0.00	0	0
R214	On	02/08/2018	Bond Future	8.96	Call			224.09000	0.22409	138,900	11.30	0.00	0	0
R214	On	02/08/2018	Bond Future	8.96	Put			4,665.09000	4.66509	4,782,700	11.30	0.00	0	0
R214	On	02/08/2018	Bond Future	8.94	Call			204.66000	0.20466	124,170	11.25	0.00	0	0
R214	On	02/08/2018	Bond Future	8.94	Put			4,801.87000	4.80187	4,924,180	11.25	0.00	0	0
R214	On	01/11/2018	Bond Future	8.99	Call			931.10000	0.93110	762,360	12.91	0.00	0	0
R214	On	01/11/2018	Bond Future	8.99	Put			5,549.21000	5.54921	5,586,450	12.91	0.00	0	0
R214	On	01/11/2018	Bond Future	9.00	Call			950.94000	0.95094	781,180	12.93	0.00	0	0
R214	On	01/11/2018	Bond Future	9.00	Put			5,491.65000	5.49165	5,527,870	12.93	0.00	0	0
R214	On	01/11/2018	Bond Future	8.98	Call			911.68000	0.91168	743,840	12.89	0.00	0	0
R214	On	01/11/2018	Bond Future	8.98	Put			5,607.30000	5.60730	5,645,440	12.89	0.00	0	0
R214	On	07/02/2019	Bond Future	9.04	Call			1,664.29000	1.66429	1,375,060	13.01	0.00	0	0

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		6,349.77000	6.34977	6,270,960	13.01	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Call		1,688.56000	1.68856	1,398,620	13.03	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Put		6,297.44000	6.29744	6,217,920	13.03	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Call		1,640.46000	1.64046	1,351,740	12.99	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Put		6,402.66000	6.40266	6,324,360	12.99	0.00	0	0
Total R214 Option											0.00	0	0
Total For R214											0.00	0	32,085
Total for Bond											1,009,816,090.67	12,684	870,887
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			615.24700	615.24700	616.32000	616.32000			0.00	0	472
GOVI	On	01/11/2018	GOVI			626.24900	626.24900	627.33800	627.33800			0.00	0	0
GOVI	On	07/02/2019	GOVI			638.40200	638.40200	639.51700	639.51700			0.00	0	0
Total GOVI Future												0.00	0	472
GOVI	On	02/08/2018	GOVI	605.71	Call			106,100.00000	10.61000	95,370,000		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			106,000.00000	10.60000	95,270,000		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			106,200.00000	10.62000	95,470,000		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			261,520.00000	26.15200	272,410,000		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			261,620.00000	26.16200	272,510,000		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			261,720.00000	26.17200	272,610,000		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			270,130.00000	27.01300	281,280,000		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			269,930.00000	26.99300	281,080,000		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			270,030.00000	27.00300	281,180,000		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			587.08500	587.08500	587.17900	587.17900			0.00	0	0
AL37	On	01/11/2018	Index Future			597.58300	597.58300	597.67600	597.67600			0.00	0	0
AL37	On	07/02/2019	Index Future			609.18000	609.18000	609.27900	609.27900			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			682.19600	682.19600	682.98000	682.98000			0.00	0	0
AL7T	On	01/11/2018	Index Future			694.39500	694.39500	695.19000	695.19000			0.00	0	0
AL7T	On	07/02/2019	Index Future			707.87000	707.87000	708.68700	708.68700			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			619.67000	619.67000	620.63500	620.63500			30,983,500.00	5	871
ALBI	On	01/11/2018	Index Future			630.75100	630.75100	631.73100	631.73100			0.00	0	0
ALBI	On	07/02/2019	Index Future			642.99100	642.99100	643.99500	643.99500			0.00	0	0
Total ALBI Future												30,983,500.00	5	871
Total For ALBI												30,983,500.00	5	871
IGOV	On	02/08/2018	Index Future			258.08600	258.08600	258.27000	258.27000			41,293,760.00	16	861
IGOV	On	01/11/2018	Index Future			262.75000	262.75000	262.93700	262.93700			0.00	0	241
IGOV	On	07/02/2019	Index Future			267.90400	267.90400	268.09700	268.09700			0.00	0	0
Total IGOV Future												41,293,760.00	16	1,102
Total For IGOV												41,293,760.00	16	1,102

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total for Index										72,277,260.00	21	1,973
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	94.95000	94.95000	94.91000	94.91000				0.00	0	0
10Y ST On 16/03/2026		Interest Rate Swap	91.93000	91.93000	91.88000	91.88000				0.00	0	0
10Y ST On 15/06/2026		Interest Rate Swap	90.65000	90.65000	90.60000	90.60000				0.00	0	0
10Y ST On 21/09/2026		Interest Rate Swap	92.78000	92.78000	92.74000	92.74000				0.00	0	0
10Y ST On 21/12/2026		Interest Rate Swap	96.54000	96.54000	96.50000	96.50000				0.00	0	0
10Y ST On 15/03/2027		Interest Rate Swap	95.07000	95.07000	95.04000	95.04000				0.00	0	0
10Y ST On 21/06/2027		Interest Rate Swap	97.12000	97.12000	97.09000	97.09000				0.00	0	0
10Y ST On 20/09/2027		Interest Rate Swap	100.82000	100.82000	100.79000	100.79000				0.00	0	0
10Y ST On 20/12/2027		Interest Rate Swap	101.16000	101.16000	101.12000	101.12000				0.00	0	0
10Y ST On 22/03/2028		Interest Rate Swap	96.39000	96.39000	96.35000	96.35000				0.00	0	0
10Y ST On 20/06/2028		Interest Rate Swap	101.83000	101.83000	101.79000	101.79000				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	99.49000	99.49000	99.50000	99.50000				0.00	0	0
1Y STN On 20/06/2019		Interest Rate Swap	100.17000	100.17000	100.18000	100.18000				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	99.24000	99.24000	99.25000	99.25000				0.00	0	0
2Y STN On 21/06/2019		Interest Rate Swap	99.62000	99.62000	99.63000	99.63000				0.00	0	0
2Y STN On 20/09/2019		Interest Rate Swap	100.00000	100.00000	100.02000	100.02000				0.00	0	0
2Y STN On 20/12/2019		Interest Rate Swap	100.94000	100.94000	100.96000	100.96000				0.00	0	0
2Y STN On 23/03/2020		Interest Rate Swap	98.68000	98.68000	98.70000	98.70000				0.00	0	0
2Y STN On 22/06/2020		Interest Rate Swap	100.54000	100.54000	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			96.10000	96.10000	96.15000	96.15000			0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			95.31000	95.31000	95.37000	95.37000			0.00	0	0
5Y STN On 15/06/2021 Interest Rate Swap			94.49000	94.49000	94.55000	94.55000			0.00	0	0
5Y STN On 21/09/2021 Interest Rate Swap			94.68000	94.68000	94.73000	94.73000			0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			96.89000	96.89000	96.93000	96.93000			0.00	0	51
5Y STN On 15/03/2022 Interest Rate Swap			97.03000	97.03000	97.06000	97.06000			0.00	0	0
5Y STN On 21/06/2022 Interest Rate Swap			98.24000	98.24000	98.27000	98.27000			0.00	0	0
5Y STN On 20/09/2022 Interest Rate Swap			100.45000	100.45000	100.48000	100.48000			0.00	0	0
5Y STN On 20/12/2022 Interest Rate Swap			101.71000	101.71000	101.74000	101.74000			0.00	0	0
5Y STN On 22/03/2023 Interest Rate Swap			96.81000	96.81000	96.85000	96.85000			0.00	0	0
5Y STN On 20/06/2023 Interest Rate Swap			101.13000	101.13000	101.17000	101.17000			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 :									1,082,093,350.67	12,705	908,383
AA05 On 22/03/2019 Spot Bond			8.08000	102.90009	8.15500	102.77691			21,014,515,712,000.00	2,600,806,400	2,440,201,600
Total AA05 SPOT									21,014,515,712,000.00	2,600,806,400	2,440,201,600
Total For AA05									21,014,515,712,000.00	2,600,806,400	2,440,201,600
AA06 On 15/04/2021 Spot Bond				100.27586		100.20571			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			9.43500	101.58902	9.44500	101.48774			431,862,594,000.00	45,772,400	11,443,100
Total AA07 SPOT									431,862,594,000.00	45,772,400	11,443,100
Total For AA07									431,862,594,000.00	45,772,400	11,443,100
AB01/R On 24/11/2020 Spot Bond			10.00000	107.29800	10.00000	107.21400			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				100.88994		100.82314			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			7.82000	100.63317	7.84500	100.55967			8,948,791,976,000.00	1,144,346,800	2,071,086,700
Total AB013 SPOT									8,948,791,976,000.00	1,144,346,800	2,071,086,700

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 AB013										8,948,791,976,000.00	1,144,346,800	2,071,086,700
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	100.65516	10.84000	100.56858				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0
AB016L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB016U SPOT										0.00	0	0
Total For AB016U										0.00	0	0
AB017L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB017U SPOT										0.00	0	0
Total For AB017U										0.00	0	0
AB018L On 04/09/2020 Spot Bond			11.37000	103.00874	11.37000	102.91592				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	103.16718	11.81000	103.07072				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	21.82692	100.00000	21.68309				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	21.67812	100.00000	21.53292				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	107.92500	10.00000	107.84100				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	272.26979	4.31000	272.07190				0.00	0	166,000,000
Total ABCPI3 SPOT										0.00	0	166,000,000
Total For ABCPI3										0.00	0	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				101.06886		101.00689				0.00	19,600,000,000	4,900,000,000
Total ABFN08 SPOT										0.00	19,600,000,000	4,900,000,000
Total For ABFN08										0.00	19,600,000,000	4,900,000,000
ABFN09 On 17/03/2026 Spot Bond				99.94937		99.88074				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				100.95896		100.89504				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				101.50352		101.44052				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				101.41231		101.34656				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				100.66660		100.59634				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				100.98949		100.92189				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				101.37167		101.30246				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				100.70967		100.64274				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				101.90847		101.83838				0.00	3,000,000,000	1,500,000,000
Total ABFN18 SPOT										0.00	3,000,000,000	1,500,000,000
Total For ABFN18										0.00	3,000,000,000	1,500,000,000
ABFN2: On 30/05/2020 Spot Bond				100.45318		100.38627				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				100.48236		100.41268				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				101.66864		101.59774				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				101.51209		101.43909				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				101.05912		100.99387				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				101.30080		101.23149				0.00	0	0
Total ABFN25 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABFN25										0.00	0	0
ABFN2 On 17/10/2029 Spot Bond				101.36043		101.28782				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			8.87000	102.05470	8.89500	101.97271				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				99.78688		99.70371				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				100.87801		100.80071				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				94.55200		94.45460				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				101.36933		101.29504				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				101.17570		101.10184				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				100.15371		100.02036				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				99.20468		99.12378				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				94.82467		94.73535				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				99.00158		98.92038				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	154.63652	4.40000	154.52323				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	137.73060	5.86000	137.61344				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	26.29803	100.00000	26.11394				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	117.54344	7.25000	117.43048				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	11.41817	100.00000	11.33824				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	114.64512	8.48000	114.52427				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	8.92459	100.00000	8.86244				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				90.86208		90.72244				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	192.47016	3.52000	192.34248				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	126.71846	3.33000	126.63593				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	176.46345	3.37000	176.34850				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	222.41593	3.28000	222.27267			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			9.63500	95.13017	9.63000	95.07505			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			10.06500	102.17016	10.04500	107.43383			0.00	0	0
Total ABN79 SPOT									0.00	0	0
Total For ABN67									0.00	0	0
ABN80 On 31/03/2021 Spot Bond			8.84500	96.20778	8.85500	96.11590			0.00	0	0
Total ABN80 SPOT									0.00	0	0
Total For ABN79									0.00	0	0
ABN85 On 05/07/2018 Spot Bond				101.76684		101.76684			0.00	0	0
Total ABN85 SPOT									0.00	0	0
Total For ABN80									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 ABN85									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.61000	99.11192	10.59000	104.36831			0.00	0	0
Total ABN87 SPOT									0.00	0	0
Total For ABN86									0.00	0	0
ABN91 On 11/12/2018 Spot Bond				99.99995		99.93278			0.00	0	0
Total ABN91 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABN92 On 31/01/2019 Spot Bond				101.03548		100.96294			0.00	0	0
Total ABN92 SPOT									0.00	0	0
Total For ABN91									0.00	0	0
ABS11 On 09/04/2021 Spot Bond			8.87000	102.97415	8.88000	102.87609			0.00	0	620,000,000
Total ABS11 SPOT									0.00	0	620,000,000
Total For ABS11									0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			8.85000	101.40268	8.88000	101.27863		13,848,480,000.00	1,564,800	115,891,200	
Total ABS12 SPOT								13,848,480,000.00	1,564,800	115,891,200	
Total For ABS12								13,848,480,000.00	1,564,800	115,891,200	
ABS12/ On 14/05/2020 Spot Bond			9.20000	100.79484	9.20000	100.72096			0.00	0	0
Total ABS12/R207 SPOT								0.00	0	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABS12/R207									0.00	0	0
ABS13 On 14/05/2022 Spot Bond			9.55000	101.12289	9.56000	101.01378			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			8.47500	102.53865	8.48500	102.44753			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			9.10500	103.16393	9.10000	103.10722			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			9.62000	104.90128	9.64000	104.71387			0.00	0	210,000,000
Total ABS16 SPOT									0.00	0	210,000,000
Total For ABS16									0.00	0	210,000,000
ABS17 On 11/11/2027 Spot Bond			9.86000	105.56231	9.84000	105.60440			0.00	0	1,630,000,100
Total ABS17 SPOT									0.00	0	1,630,000,100
Total For ABS17									0.00	0	1,630,000,100
ABS18 On 26/09/2023 Spot Bond			9.48500	103.48173	9.48000	103.42424			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			8.46500	99.74736	8.49500	99.62609		1,797,966,000.00		212,400	53,100
Total ABS6 SPOT								1,797,966,000.00		212,400	53,100
Total For ABS6								1,797,966,000.00		212,400	53,100
ABS7 On 11/09/2026 Spot Bond			9.85000	96.33591	9.83000	96.36755		161,398,160,000.00		16,385,600	4,439,096,400
Total ABS7 SPOT								161,398,160,000.00		16,385,600	4,439,096,400
Total For ABS7								161,398,160,000.00		16,385,600	4,439,096,400
ABS7/F On 11/09/2026 Spot Bond			100.00000	10.89112	100.00000	10.81936		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	284.83582	3.36000	284.65054		1,143,072,000,000.00		340,200,000	190,100,000
Total ABS12 SPOT								1,143,072,000,000.00		340,200,000	190,100,000
Total For ABS12								1,143,072,000,000.00		340,200,000	190,100,000
ABS14 On 31/01/2022 Spot Bond			2.75000	152.72111	2.75000	152.62889		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				97.19272		97.17154				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	107.92500	10.00000	107.84100				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				88.40640		90.78102				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				87.44354		89.76906				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			9.00000	101.16816	9.03000	103.54468				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				206.13942		206.65976				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				206.17152		206.69131				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				99.78787		102.06073				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	107.92500	10.00000	107.84100				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				99.78717		102.06730				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			8.85000	100.67468	8.87500	105.46452				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				99.78806		102.06093				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				99.80011		101.95167				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				100.40827		102.69843				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				99.78908		102.04981				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				100.64547		102.93824				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				99.78293		102.10430				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				99.78231		102.11096				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				99.78231		102.11096				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				99.77823		102.14811				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				99.77823		102.14811				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				142.01368		142.36407				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				142.92248		143.27480				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				99.80198		101.93413				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				99.79409		101.93090				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				94.16365		96.35728				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				99.80464		101.91009				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				99.80490		101.90792				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				99.79008		102.04110				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				100.77642		100.70233				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				101.14609		101.07286				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				99.79102		102.03233				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				99.79465		101.99957				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				101.28493		101.21518				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				101.32891		101.25668				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				101.47541		101.39493			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				101.59225		101.52825			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				101.25563		101.18754			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				101.62186		101.53313			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				101.54869		101.46409			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				102.14762		102.02916			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				101.92878		101.82272			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			0.00	0	2,689,792,800
Total AHL01U SPOT									0.00	0	2,689,792,800
Total For AHL01U									0.00	0	2,689,792,800
AHL1AU On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	51,106,062,700
Total AHL1AU SPOT									0.00	0	51,106,062,700
Total For AHL1AU									0.00	0	51,106,062,700
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	1,050,579,946
Total AHY2U SPOT									0.00	0	1,050,579,946
Total For AHY2U									0.00	0	1,050,579,946
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			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			7.82000	102.58222	7.84500	102.49963		26,506,672,000.00		3,389,600	847,400
Total AIR01 SPOT								26,506,672,000.00		3,389,600	847,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For AIR01									26,506,672,000.00	3,389,600	847,400
AIR02 On 30/04/2023 Spot Bond			9.36000	110.24932	9.34000	110.24817			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			9.44500	99.44583	9.44000	99.39335			13,366,564,000.00	1,415,200	70,353,800
Total AIR04 SPOT									13,366,564,000.00	1,415,200	70,353,800
Total For AIR04									13,366,564,000.00	1,415,200	70,353,800
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			10.74000	95.42532	10.71000	95.53674			0.00	0	130,000,000
Total AIR05 SPOT									0.00	0	130,000,000
Total For AIR05									0.00	0	130,000,000
AIRL01 On 30/04/2028 Spot Bond			3.63000	178.29369	3.63000	178.17380			0.00	0	20,000,000
Total AIRL01 SPOT									0.00	0	20,000,000
Total For AIRL01									0.00	0	20,000,000
APF02 On 26/09/2019 Spot Bond				102.37003		102.29818			0.00	0	0
Total APF02 SPOT									0.00	0	0
Total For APF02									0.00	0	0
APF03 On 07/08/2018 Spot Bond				101.00225		100.94001			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				101.24707		101.17226			0.00	0	0
Total APF04 SPOT									0.00	0	0
Total For APF04									0.00	0	0
APF05 On 24/08/2020 Spot Bond				101.01485		100.94449			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				100.44968		100.37545			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				99.80018		101.95173				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	240.69358	3.53000	240.53370				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				99.16376		101.40719				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				100.76766		100.69500				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	215.49550	3.54500	215.35209				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				101.23373		101.15974				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05: On 28/04/2020 Spot Bond				101.05318		100.97945				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06: On 30/04/2020 Spot Bond				101.03591		100.96341				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				99.92299		99.86506				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				100.84460		100.77354				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				94.03102		94.01312				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				99.76087		102.30292				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				99.79747		101.97328				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				100.51539		102.86387				0.00	20,000,000	105,000,000
Total ASN083 SPOT										0.00	20,000,000	105,000,000
Total For ASN083										0.00	20,000,000	105,000,000
ASN08: On 03/09/2020 Spot Bond				100.19047		100.10912				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				101.85310		101.78529				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				119.67429		119.23193				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				101.47875		101.41005				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				101.20721		101.13487				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				100.78952		100.71675				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				80.33789		80.32127				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				100.17374		100.09964				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				100.09050		100.02254				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				99.72984		102.58451				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				99.79596		101.98998				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				100.44280		100.36971				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				100.44259		100.37015				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				100.43556		100.36369				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				100.17188		100.09858				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				100.17046		100.09777				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				99.73225		102.56269				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				93.97000		93.92000				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	148.97853	3.48000	148.87969				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				93.97000		93.92000				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				101.81694		104.17053				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				100.93308		100.85861				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				100.93308		100.85861				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	148.75138	3.52500	148.65215				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				115.53996		115.63021				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				100.17755		100.10185				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	163.56333	4.27000	163.44496				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				100.85793		100.78350				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				100.51841		100.44543				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				99.77817		102.14805				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				100.16629		100.09541				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				99.76575		102.26172				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				99.97806		99.91240				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				98.56688		97.41632				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				101.73668		101.66254				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			3.90000	106.87709	3.87000	107.28202				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				99.80244		101.92972				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				99.80046		101.94764			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				99.78673		102.07172			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				100.51285		100.42802			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				100.55814		100.46564			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				100.32650		100.25697			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				100.32041		100.24723				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				99.93825		99.87640				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				101.27226		101.20668				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	100.30295	8.56000	100.23295				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				100.08424		100.02112			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 27/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ASN253 SPOT									0.00	0	0
Total For ASN253									0.00	0	0
ASN25: On 25/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ASN254 SPOT									0.00	0	0
Total For ASN254									0.00	0	0
ASN25: On 29/05/2021 Spot Bond				100.30295		100.23380			0.00	0	0
Total ASN255 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ASN255									0.00	0	0
ASN25 On 05/06/2023 Spot Bond				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			0.00	0	0
Total ASN257 SPOT									0.00	0	0
Total For ASN257									0.00	0	0
ASN75 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ASN75U SPOT									0.00	0	0
Total For ASN75U									0.00	0	0
ASN89 On 02/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ASN89U SPOT									0.00	0	0
Total For ASN89U									0.00	0	0
BAR00 On 12/06/2018 Spot Bond				99.97954		99.91807			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			7.99500	102.38815	8.02000	102.31466		202,017,720,762,000.00	25,268,007,600	6,467,001,900	
Total BAW11 SPOT								12,017,720,762,000.00	25,268,007,600	6,467,001,900	
Total For BAW11								12,017,720,762,000.00	25,268,007,600	6,467,001,900	
BAW17 On 05/12/2018 Spot Bond				100.50543		100.38611		0.00	20,738,000,000	5,918,000,000	
Total BAW17 SPOT								0.00	20,738,000,000	5,918,000,000	
Total For BAW17								0.00	20,738,000,000	5,918,000,000	
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				100.25174		100.12502		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			9.27000	100.78376	9.28000	100.68705		0.00	0	1,000,000,000	
Total BAW19 SPOT								0.00	0	1,000,000,000	
Total For BAW19								0.00	0	1,000,000,000	
BAW21 On 24/03/2022 Spot Bond			9.22000	102.20491	9.23000	102.09837		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	101.95389	9.30000	101.87837		0.00	0	0	
Total BAW21/R208 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond				101.37634		101.30996				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				102.36431		102.29726				0.00	0	0
Total BAW24 SPOT										0.00	0	0
Total For BAW24										0.00	0	0
BAW25 On 08/05/2020 Spot Bond				101.52009		101.45167				0.00	0	0
Total BAW25 SPOT										0.00	0	0
Total For BAW25										0.00	0	0
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW26U SPOT										0.00	0	0
Total For BAW26U										0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond				100.35929		100.37735				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				100.48175		100.41034				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				102.12202		102.03082				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				102.57673		102.49826				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				102.11256		102.02178				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				102.11268		102.02190				0.00	0	0
Total BAYA45 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA45										0.00	0	0
BAYA5 On 31/03/2019 Spot Bond				102.24837		102.14824				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				103.07207		102.98205				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYA5 On 30/09/2019 Spot Bond				103.17078		103.07816				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYA5 On 31/03/2022 Spot Bond				105.38814		105.29152				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA5 On 30/06/2020 Spot Bond				104.27233		104.18135				0.00	0	0
Total BAYA58 SPOT										0.00	0	0
Total For BAYA58										0.00	0	0
BAYA5 On 30/06/2022 Spot Bond			11.96500	109.58641	11.96000	109.49703				0.00	0	0
Total BAYA59 SPOT										0.00	0	0
Total For BAYA59										0.00	0	0
BAYA6 On 30/06/2020 Spot Bond			12.47000	105.40800	12.48000	105.28468				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA6 On 30/06/2020 Spot Bond				102.27241		102.17455				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYA6 On 30/09/2020 Spot Bond				102.14076		102.04873				0.00	0	0
Total BAYA62 SPOT										0.00	0	0
Total For BAYA62										0.00	0	0
BAYA6 On 30/11/2020 Spot Bond				102.11258		102.02180				0.00	0	0
Total BAYA63 SPOT										0.00	0	0
Total For BAYA63										0.00	0	0
BAYA6 On 30/09/2022 Spot Bond				102.15954		102.06669				0.00	0	0
Total BAYA64 SPOT										0.00	0	0
Total For BAYA64										0.00	0	0
BAYA6 On 30/09/2020 Spot Bond				102.06560		101.97691				0.00	0	0
Total BAYA65 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA65										0.00	0	0
BAYA65 On 31/03/2021 Spot Bond				102.14086		102.04883				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			11.96500	99.30945	11.96000	99.22749				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYB05 On 30/06/2019 Spot Bond				102.72300		102.60511				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB05 On 31/12/2019 Spot Bond				102.72278		102.60489				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB06 On 31/03/2020 Spot Bond				102.72289		102.60499				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond				108.78742		108.68308				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB11 On 30/06/2020 Spot Bond				102.81678		102.69471				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD5U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC123 On 30/11/2018 Spot Bond				100.20366		100.14247				0.00	0	0
Total BC123 SPOT										0.00	0	0
Total For BC123										0.00	0	0
BCJ10 On 12/07/2019 Spot Bond				101.39306		101.32511				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				100.73366		100.66822				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				100.75134		100.68427				0.00	0	0
Total BCJ15 SPOT										0.00	0	0
Total For BCJ15										0.00	0	0
BCJ16 On 08/12/2020 Spot Bond				100.06230		99.99988				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				101.83272		101.76837				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			8.68000	193.97340	8.66000	194.29575				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			8.68000	194.53232	8.66000	194.85079				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			9.06500	95.10696	9.04500	95.16140				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	9.18318	100.00000	9.12234				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BG1A7U										0.00	0	0
BG1A8 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
BG1B2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1B2U SPOT										0.00	0	0
Total For BG1B2U										0.00	0	0
BG1C2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1C2U SPOT										0.00	0	0
Total For BG1C2U										0.00	0	0
BG1D2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1D2U SPOT										0.00	0	0
Total For BG1D2U										0.00	0	0
BG1E2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1E2U SPOT										0.00	0	0
Total For BG1E2U										0.00	0	0
BG1F2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1F2U SPOT										0.00	0	0
Total For BG1F2U										0.00	0	0
BGL01 On 19/11/2019 Spot Bond				102.33220		102.25776				0.00	0	0
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0
BGL02 On 19/11/2019 Spot Bond			9.70000	102.15276	9.73000	102.03390				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				103.59975		103.52653				0.00	0	579,800,000
Total BGL03 SPOT										0.00	0	579,800,000
Total For BGL03										0.00	0	579,800,000
BGL04 On 05/02/2020 Spot Bond			9.40000	104.44714	9.43000	104.32215				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			10.97000	103.78307	10.98000	103.67323				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				102.79948		102.72214				0.00	0	0
Total BGL06 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BGL06										0.00	0	0
BGL07 On 03/09/2022 Spot Bond			10.89500	106.20596	10.89000	106.13110				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				100.20138		100.11522				0.00	0	0
Total BGL08 SPOT										0.00	0	0
Total For BGL08										0.00	0	0
BGL09 On 29/09/2020 Spot Bond			10.67000	103.71112	10.68000	103.60307				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGL10 On 05/05/2021 Spot Bond				101.02675		100.93774				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			11.45000	103.58358	11.46000	103.46506				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				104.44040		104.35853				0.00	0	70,000,000
Total BGL12 SPOT										0.00	0	70,000,000
Total For BGL12										0.00	0	70,000,000
BGL13 On 20/08/2021 Spot Bond			10.07000	108.03146	10.08000	107.91595				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				104.89481		104.81247				0.00	0	0
Total BGL14 SPOT										0.00	0	0
Total For BGL14										0.00	0	0
BGL15 On 17/03/2022 Spot Bond				102.22367		102.14401				0.00	0	0
Total BGL15 SPOT										0.00	0	0
Total For BGL15										0.00	0	0
BGL16 On 25/05/2022 Spot Bond				100.50071		100.41256				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				100.82990		100.74200				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				102.55643		102.47575				0.00	0	0
Total BGL18 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BGL18									0.00	0	0
BGL19 On 29/09/2024 Spot Bond				103.23926		103.15620			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				102.10160		102.00654			0.00	0	169,310,700
Total BGT01 SPOT									0.00	0	169,310,700
Total For BGT01									0.00	0	169,310,700
BID05 On 30/06/2019 Spot Bond				101.59858		101.53312			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			8.02000	104.78386	8.04500	104.69085			0.00	0	2,200,000,000
Total BID06 SPOT									0.00	0	2,200,000,000
Total For BID06									0.00	0	2,200,000,000
BID07 On 30/06/2020 Spot Bond				101.61438		101.54564			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				101.65201		101.58161			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				101.96283		101.89465			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				99.92050		99.86080			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				99.91477		99.85081			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				101.03560		100.97253			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				101.73021		101.66711			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				101.79697		101.73505			0.00	0	0
Total BPPF07 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BPPF07										0.00	0	0
BPPF01 On 22/03/2021 Spot Bond				101.88539		101.82014				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BS2A11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A1U SPOT										0.00	0	0
Total For BS2A1U										0.00	0	0
BS2A21 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A2U SPOT										0.00	0	0
Total For BS2A2U										0.00	0	0
BS2B11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2B1U SPOT										0.00	0	0
Total For BS2B1U										0.00	0	0
BS2C11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2C1U SPOT										0.00	0	0
Total For BS2C1U										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				101.95131		101.87844				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				101.93038		101.85834				0.00	0	0
Total BWZ21B SPOT										0.00	0	0
Total For BWZ21B										0.00	0	0
BWZJ11 On 19/11/2018 Spot Bond				100.63156		100.56246				0.00	0	100,000,000
Total BWZJ18 SPOT										0.00	0	100,000,000
Total For BWZJ18										0.00	0	100,000,000
BWZJ11 On 10/11/2019 Spot Bond				101.12431		101.05289				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				100.81538		100.74016				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BX162U									0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BX163U SPOT									0.00	0	0
Total For BX163U									0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BX164U SPOT									0.00	0	0
Total For BX164U									0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BYA49U SPOT									0.00	0	0
Total For BYA49U									0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BYB10U SPOT									0.00	0	0
Total For BYB10U									0.00	0	0
CBL12 On 06/09/2018 Spot Bond			10.04000	103.19055	10.06500	103.10126			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				102.27595		102.19547			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			12.22000	103.71165	12.24500	103.59458			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				102.94295		102.86464			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			11.72000	102.54140	11.74500	102.41726		2,344,000,000,000.00		200,000,000	200,000,000
Total CBL18 SPOT								2,344,000,000,000.00		200,000,000	200,000,000
Total For CBL18								2,344,000,000,000.00		200,000,000	200,000,000
CBL20 On 14/12/2019 Spot Bond				102.12699		104.97232			0.00	142,256,400	212,418,800
Total CBL20 SPOT									0.00	142,256,400	212,418,800
Total For CBL20									0.00	142,256,400	212,418,800
CBL22 On 06/05/2020 Spot Bond			9.77000	98.65865	9.78000	98.56513			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				101.05115		100.97365			0.00	0	0
Total CBL24 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CBL24									0.00	0	0
CBL25 On 06/05/2019 Spot Bond				101.57158		101.50328			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			10.07000	103.62761	10.08000	103.51954			0.00	0	0
Total CBL26 SPOT									0.00	0	0
Total For CBL26									0.00	0	0
CBL27 On 12/05/2020 Spot Bond				101.39341		101.32324			0.00	240,000,000	120,000,000
Total CBL27 SPOT									0.00	240,000,000	120,000,000
Total For CBL27									0.00	240,000,000	120,000,000
CBL28 On 21/05/2021 Spot Bond				100.49097		100.42176			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			10.38500	114.26068	10.36500	114.24652			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			10.11000	106.62006	10.09000	106.62571			0.00	0	600,000,000
Total CCT02 SPOT									0.00	0	600,000,000
Total For CCT02									0.00	0	600,000,000
CCT03 On 15/03/2025 Spot Bond			10.26500	106.92140	10.24500	106.93286		172,452,636,430,000.00	16,800,062,000	4,200,015,500	
Total CCT03 SPOT								'2,452,636,430,000.00	16,800,062,000	4,200,015,500	
Total For CCT03								'2,452,636,430,000.00	16,800,062,000	4,200,015,500	
CCT04 On 17/07/2027 Spot Bond			10.21000	103.86365	10.19000	103.84497		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	107.92500	10.00000	107.84050		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				101.88158		101.78880		0.00	0	0	
Total CGR21 SPOT								0.00	0	0	
Total For CGR21								0.00	0	0	
CGR23 On 08/02/2019 Spot Bond				101.02200		100.93295		0.00	0	0	
Total CGR23 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CGR23									0.00	0	0
CGR24 On 08/02/2021 Spot Bond				102.24726		102.15280			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				102.82360		102.73893			0.00	0	0
Total CGR25 SPOT									0.00	0	0
Total For CGR25									0.00	0	0
CGR27 On 25/11/2019 Spot Bond				100.50750		100.41813			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				102.42869		102.34015			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				101.85802		101.78890			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				101.45960		101.37162			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				102.46030		102.37330			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	101.80759	8.38800	101.73905			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				101.63305		101.56347			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				100.81135		100.74107			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				100.84155		100.75245			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				101.38257		101.22865				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				102.66591		102.58651				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				100.38107		100.29981				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				101.58707		101.50343				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				101.14983		101.06912				0.00	0	0
Total CIG10 SPOT										0.00	0	0
Total For CIG10										0.00	0	0
CIG11 On 29/07/2020 Spot Bond				97.05607		96.95996				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				101.22911		101.14267				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN18 On 01/07/2021 Spot Bond			10.11000	104.48411	10.11000	104.39874				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	144.88462	3.14000	144.79273				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	142.84534	3.45000	142.75158				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	107.92500	10.00000	107.84100				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	107.92500	10.00000	107.84100				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	103.22901	8.59000	103.15628				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	102.73783	9.35000	102.66005				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			8.65000	102.74311	8.67500	102.65313				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	107.92500	10.00000	107.84100				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				100.74498		100.66626				0.00	0	0
Total CLN313 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			10.91500	95.98443	10.91000	95.91800				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			11.43500	97.30016	11.43000	97.22948				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 20/03/2023 Spot Bond				99.76584		102.26181				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				100.72993		100.65283				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 20/06/2018 Spot Bond				99.78398		102.09808				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				99.78037		102.13085				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				99.76623		102.25735				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				99.78289		102.15440				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN328 On 20/06/2018 Spot Bond				99.75922		102.32308				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN332 On 20/09/2018 Spot Bond				118.73534		118.73534				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN337 On 20/12/2018 Spot Bond				101.11366		103.98439				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				99.74930		102.41011				0.00	0	0
Total CLN343 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN343										0.00	0	0
CLN34 On 20/12/2018 Spot Bond				99.80490		101.90792				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN34 On 20/12/2023 Spot Bond				98.95931		101.38170				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN35 On 28/10/2018 Spot Bond				100.99057		100.92135				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				99.81029		101.85992				0.00	375,000,000	250,000,000
Total CLN360 SPOT										0.00	375,000,000	250,000,000
Total For CLN360										0.00	375,000,000	250,000,000
CLN36 On 20/03/2024 Spot Bond			10.09500	104.30228	10.09000	104.24037				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				99.79384		102.00726				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN36 On 06/08/2023 Spot Bond				101.01488		100.92913				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			12.23500	105.90180	12.23000	105.82004				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN36 On 06/08/2023 Spot Bond				101.05255		100.96354				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				101.18981		101.11370				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				109.14752		111.79368				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				99.79683		101.97992				0.00	0	0
Total CLN372 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN372										0.00	0	0
CLN372 On 20/06/2019 Spot Bond				99.79288		102.01723				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 20/03/2021 Spot Bond			9.47000	103.18032	9.48000	103.07838				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 20/06/2019 Spot Bond				97.26005		99.66994				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	100.54092	10.98000	100.45335				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	102.44456	11.00000	102.35517				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				99.76834		102.23522				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			12.02500	102.71416	12.02000	102.63807				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				99.74721		102.42741				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				99.79258		102.01691				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				101.25805		101.17743				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				99.77954		102.13730				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond				99.79150		102.02797				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				99.77479		102.18105				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond				100.07140		103.07278				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				100.70583		100.63134				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				100.70206		100.62798				0.00	389,999,900	260,000,000
Total CLN399 SPOT										0.00	389,999,900	260,000,000
Total For CLN399										0.00	389,999,900	260,000,000
CLN400 On 20/06/2020 Spot Bond				99.79139		102.02786				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				99.79017		102.03877				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				101.54818		101.46358				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				99.76841		102.23529				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				99.76720		102.24620				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				101.55549		101.47047				0.00	0	0
Total CLN412 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN412										0.00	0	0
CLN41: On 20/09/2020 Spot Bond				101.23207		103.67969				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN41: On 20/09/2020 Spot Bond				99.75874		102.32260				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN41: On 18/07/2020 Spot Bond				101.65049		101.56011				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN41: On 23/09/2020 Spot Bond				102.32404		102.24088				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN41: On 20/12/2020 Spot Bond				99.74671		102.43177				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	51.29908	7.01000	51.27052				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				99.74430		102.45359				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN42: On 26/01/2021 Spot Bond				101.56094		101.46027				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN42: On 20/12/2020 Spot Bond				115.86915		115.86915				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN42: On 20/12/2020 Spot Bond				112.85313		112.85313				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN42: On 20/12/2020 Spot Bond				115.83546		115.83546				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN42: On 20/12/2020 Spot Bond				101.98267		104.57750				0.00	0	0
Total CLN425 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				100.75470		103.31092				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN427 On 20/12/2020 Spot Bond				99.69618		102.88987				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN429 On 20/12/2020 Spot Bond				128.55750		128.55750				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN430 On 20/12/2020 Spot Bond				117.90227		117.90227				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN431 On 20/12/2020 Spot Bond				119.70634		119.70634				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN432 On 20/12/2020 Spot Bond				121.32108		121.32108				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN433 On 20/12/2020 Spot Bond				129.45366		129.45366				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 20/12/2020 Spot Bond				99.76965		102.22441				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN436 On 20/12/2020 Spot Bond				99.78054		102.12617				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 On 03/02/2021 Spot Bond				101.01436		100.93765				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN439 On 20/03/2021 Spot Bond				130.86780		130.86780				0.00	0	0
Total CLN440 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN440										0.00	0	0
CLN44 On 20/03/2021 Spot Bond				99.57639		103.97878				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN44 On 23/05/2021 Spot Bond				100.50851		100.42896				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN44 On 24/05/2021 Spot Bond			9.57000	105.01489	9.58000	104.90892				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN45 On 31/01/2022 Spot Bond			4.00000	146.37859	4.00000	146.27529				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN45 On 31/01/2025 Spot Bond			6.18000	106.76816	6.18000	106.67402				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN45 On 31/01/2025 Spot Bond			5.82000	109.07996	5.82000	108.98694				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN45 On 04/05/2021 Spot Bond				100.47680		100.39804				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN45 On 20/12/2021 Spot Bond				99.73919		102.50178				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN45 On 17/11/2021 Spot Bond				100.63333		100.55837				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN45 On 29/11/2021 Spot Bond				100.92075		100.84575				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN46 On 29/11/2021 Spot Bond				100.32909		100.25387				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN46 On 15/02/2022 Spot Bond				104.15767		104.08054				0.00	0	0
Total CLN461 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN461										0.00	0	0
CLN461 On 16/02/2022 Spot Bond			10.64000	104.69988	10.65000	104.57982				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			9.84500	103.04529	9.84000	102.98008				0.00	0	7,700,000
Total CLN464 SPOT										0.00	0	7,700,000
Total For CLN464										0.00	0	7,700,000
CLN464 On 14/03/2020 Spot Bond				99.93367		99.86739				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				101.82689		101.75902				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				101.86513		101.79466				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				103.06188		102.98984				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				100.58309		100.51423				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				100.57902		100.49728				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				100.12611		100.03125				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				99.76720		102.24620				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	15.11050	100.00000	15.01095				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN480									0.00	0	0
CLN48 On 07/06/2022 Spot Bond				100.12558		100.03112			0.00	0	0
Total CLN481 SPOT									0.00	0	0
Total For CLN481									0.00	0	0
CLN48 On 20/05/2021 Spot Bond				100.54098		100.46476			0.00	0	0
Total CLN482 SPOT									0.00	0	0
Total For CLN482									0.00	0	0
CLN48 On 20/05/2021 Spot Bond				101.82602		101.75176			0.00	0	0
Total CLN483 SPOT									0.00	0	0
Total For CLN483									0.00	0	0
CLN48 On 02/12/2021 Spot Bond				100.91482		100.84120			0.00	0	0
Total CLN484 SPOT									0.00	0	0
Total For CLN484									0.00	0	0
CLN48 On 02/12/2021 Spot Bond			9.57000	100.49317	9.58000	100.38710			0.00	0	0
Total CLN485 SPOT									0.00	0	0
Total For CLN485									0.00	0	0
CLN48 On 20/06/2022 Spot Bond				100.44779		102.77025			0.00	0	0
Total CLN486 SPOT									0.00	0	0
Total For CLN486									0.00	0	0
CLN48 On 07/12/2021 Spot Bond			12.52500	100.48671	12.52000	100.40209			0.00	0	0
Total CLN487 SPOT									0.00	0	0
Total For CLN487									0.00	0	0
CLN48 On 28/07/2022 Spot Bond			9.32500	102.77825	9.32000	102.71744			0.00	0	0
Total CLN488 SPOT									0.00	0	0
Total For CLN488									0.00	0	0
CLN48 On 28/03/2020 Spot Bond				101.84468		101.77504			0.00	0	0
Total CLN489 SPOT									0.00	0	0
Total For CLN489									0.00	0	0
CLN49 On 28/03/2022 Spot Bond				101.93689		101.86350			0.00	0	0
Total CLN490 SPOT									0.00	0	0
Total For CLN490									0.00	0	0
CLN49 On 07/06/2022 Spot Bond				100.12558		100.03112			0.00	0	0
Total CLN491 SPOT									0.00	0	0
Total For CLN491									0.00	0	0
CLN49 On 30/09/2019 Spot Bond				101.82136		101.74348			0.00	0	0
Total CLN492 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN492										0.00	0	0
CLN492 On 20/06/2022 Spot Bond				99.76768		102.24425				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			12.07000	99.60039	12.08000	99.47387				0.00	0	0
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0
CLN494 On 29/08/2020 Spot Bond				100.30985		100.23908				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			10.12500	102.42848	10.12000	102.36873				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				101.89348		101.81722				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				101.40446		101.33102				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				100.52400		100.45019				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				101.48062		101.41066				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				101.55673		101.48177				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				101.61464		101.53679				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				99.75966		102.31624				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				101.61464		101.53679				0.00	29,999,900	20,000,000
Total CLN504 SPOT										0.00	29,999,900	20,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN504										0.00	29,999,900	20,000,000
CLN504 On 24/10/2020 Spot Bond				101.14342		101.07353				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				100.97915		100.91075				0.00	0	0
Total CLN506 SPOT										0.00	0	0
Total For CLN506										0.00	0	0
CLN506 On 20/12/2022 Spot Bond				99.76496		102.26820				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				100.49111		100.40993				0.00	0	0
Total CLN508 SPOT										0.00	0	0
Total For CLN508										0.00	0	0
CLN508 On 11/10/2020 Spot Bond				101.53176		101.45805				0.00	0	0
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0
CLN510 On 14/11/2022 Spot Bond				97.11914		97.05368				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN511 On 07/06/2022 Spot Bond				100.11711		100.02906				0.00	0	0
Total CLN512 SPOT										0.00	0	0
Total For CLN512										0.00	0	0
CLN512 On 23/02/2019 Spot Bond				100.51839		100.43722				0.00	0	0
Total CLN514 SPOT										0.00	0	0
Total For CLN514										0.00	0	0
CLN514 On 23/02/2019 Spot Bond				100.61968		100.52234				0.00	0	201,167,500
Total CLN515 SPOT										0.00	0	201,167,500
Total For CLN515										0.00	0	201,167,500
CLN515 On 15/09/2022 Spot Bond			9.96000	102.35156	9.96000	102.27048				0.00	0	0
Total CLN516 SPOT										0.00	0	0
Total For CLN516										0.00	0	0
CLN516 On 30/10/2022 Spot Bond			10.01000	101.12718	10.01000	101.04624				0.00	0	0
Total CLN517 SPOT										0.00	0	0
Total For CLN517										0.00	0	0
CLN517 On 25/11/2022 Spot Bond				100.44137		100.36373				0.00	0	0
Total CLN518 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN518										0.00	0	0
CLN518 On 30/06/2022 Spot Bond			9.60000	104.02493	9.60000	103.90307				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				99.97705		99.90859				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0
CLN521 On 17/09/2020 Spot Bond				99.84749		99.78193				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN522 On 27/02/2023 Spot Bond				100.33932		100.26722				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN523 On 13/05/2021 Spot Bond				100.69158		100.61875				0.00	0	0
Total CLN523 SPOT										0.00	0	0
Total For CLN523										0.00	0	0
CLN524 On 09/09/2022 Spot Bond			9.20000	101.68081	9.20000	101.58492				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN525 On 24/04/2021 Spot Bond				101.10303		101.03276				0.00	0	0
Total CLN525 SPOT										0.00	0	0
Total For CLN525										0.00	0	0
CLN526 On 26/04/2023 Spot Bond				100.99985		100.92672				0.00	0	0
Total CLN526 SPOT										0.00	0	0
Total For CLN526										0.00	0	0
CLN527 On 21/02/2024 Spot Bond				102.16613		102.08780				0.00	0	0
Total CLN527 SPOT										0.00	0	0
Total For CLN527										0.00	0	0
CLN528 On 25/11/2022 Spot Bond				101.78378		101.70476				0.00	0	0
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN529 On 29/11/2021 Spot Bond				101.42983		101.35269				0.00	0	0
Total CLN529 SPOT										0.00	0	0
Total For CLN529										0.00	0	0
CLN530 On 12/03/2021 Spot Bond				99.97815		99.91266				0.00	0	0
Total CLN530 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN530										0.00	0	0
CLN53 On 12/03/2023 Spot Bond				99.97705		99.90859				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				223.28175		223.41471				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN61 On 02/03/2028 Spot Bond				100.00000		100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			9.06500	95.10696	9.04500	95.16140				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			8.68000	193.97340	8.66000	194.29575				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			8.68000	194.53232	8.66000	194.85079				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				99.79770		101.97352				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				100.04182		102.20751				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				99.79764		101.97346				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				99.78896		102.04969				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				100.62837		100.55401				0.00	0	0
Total CLNF16 SPOT										0.00	0	0
Total For CLNF16										0.00	0	0
COJ05 On 05/06/2023 Spot Bond			9.27000	111.70103	9.28000	111.57604				0.00	0	1,000,000,000
Total COJ05 SPOT										0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For COJ05									0.00	0	1,000,000,000
COJ07 On 23/03/2021 Spot Bond			9.68000	104.94050	9.69000	104.83528			13,160,928,000.00	1,359,600	339,900
Total COJ07 SPOT									13,160,928,000.00	1,359,600	339,900
Total For COJ07									13,160,928,000.00	1,359,600	339,900
COJ08 On 22/06/2026 Spot Bond			10.32000	111.46901	10.30000	111.48852			83,462,946,336,000.00	8,087,494,800	2,021,873,700
Total COJ08 SPOT									83,462,946,336,000.00	8,087,494,800	2,021,873,700
Total For COJ08									83,462,946,336,000.00	8,087,494,800	2,021,873,700
COJG0 On 09/06/2024 Spot Bond			9.92500	101.18600	9.92000	101.12792			130,645,057,750,000.00	13,163,230,000	2,170,007,500
Total COJG01 SPOT									130,645,057,750,000.00	13,163,230,000	2,170,007,500
Total For COJG01									130,645,057,750,000.00	13,163,230,000	2,170,007,500
COT01 On 03/04/2023 Spot Bond			10.16000	97.77154	10.15500	97.71040			560,832,000.00	55,200	13,800
Total COT01 SPOT									560,832,000.00	55,200	13,800
Total For COT01									560,832,000.00	55,200	13,800
COT02 On 03/04/2028 Spot Bond			11.40500	94.88278	11.38500	94.90736			0.00	0	100,000,000
Total COT02 SPOT									0.00	0	100,000,000
Total For COT02									0.00	0	100,000,000
COT03 On 05/06/2028 Spot Bond			11.41000	88.70523	11.39000	88.73270			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			12.14000	100.05225	12.13500	99.97567			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				99.84676		99.78087			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				99.71841		99.64575			0.00	0	0
Total CS003 SPOT									0.00	0	0
Total For CS003									0.00	0	0
CSA04U On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSA04U SPOT									0.00	0	0
Total For CSA04U									0.00	0	0
CSD04U On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSD04U SPOT									0.00	0	0
Total For CSD04U									0.00	0	0
DEN38U On 10/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DEN38U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DEN38U										0.00	0	0
DEN40 On 10/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0
DENG7 On 21/09/2018 Spot Bond				99.78294		101.86181				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				101.79367		101.72611				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				100.15724		100.08979				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				100.15724		100.08979				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				101.98676		101.91907				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				101.94260		101.87562				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				99.73145		102.57401				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				101.79858		101.68715				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				78.86367		81.89607				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				99.59989		103.77287				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				100.49537		100.42552				0.00	0	0
Total DSY01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DSY01									0.00	0	0
DSY02 On 21/11/2024 Spot Bond				100.70484		100.63269			0.00	0	0
Total DSY02 SPOT									0.00	0	0
Total For DSY02									0.00	0	0
DSY03 On 21/11/2024 Spot Bond			9.73000	104.01912	9.71000	104.03492			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			9.17000	99.46828	9.18000	99.36895		18,340,000,000,000.00	2,000,000,000	500,000,000	
Total DV2021 SPOT								18,340,000,000,000.00	2,000,000,000	500,000,000	
Total For DV2021								18,340,000,000,000.00	2,000,000,000	500,000,000	
DV22 On 07/02/2020 Spot Bond			8.48000	104.68681	8.51000	104.56856		72,432,768,000.00	8,541,600	98,296,000	
Total DV22 SPOT								72,432,768,000.00	8,541,600	98,296,000	
Total For DV22								72,432,768,000.00	8,541,600	98,296,000	
DV22/R On 07/02/2020 Spot Bond			100.00000	36.08932	100.00000	35.84760		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			9.34500	105.29654	9.34000	105.23591		119,325,581,697,000.00	12,768,922,600	3,414,189,300	
Total DV23 SPOT								119,325,581,697,000.00	12,768,922,600	3,414,189,300	
Total For DV23								119,325,581,697,000.00	12,768,922,600	3,414,189,300	
DV23/R On 27/02/2023 Spot Bond			100.00000	14.59369	100.00000	14.49594		0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	14.59369	100.00000	14.49594		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			9.62500	103.27771	9.62000	103.21887		28,174,300,000.00	2,927,200	1,331,800	
Total DV24 SPOT								28,174,300,000.00	2,927,200	1,331,800	
Total For DV24								28,174,300,000.00	2,927,200	1,331,800	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.99785	9.69000	102.91710		0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.99785	9.69000	102.91710		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			10.98000	97.66342	10.96000	97.69644		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	103.12353	10.10000	103.03936		0.00	0	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.12353	10.10000	103.03936		0.00	0	0	
Total DV29/R213 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DV29/R213									0.00	0	0
DVC02 On 29/08/2018 Spot Bond				100.30344		100.23993			0.00	0	0
Total DVC029 SPOT									0.00	0	0
Total For DVC029									0.00	0	0
DVC03 On 23/10/2018 Spot Bond				101.04759		100.98512			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				100.83455		100.76999			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				100.30131		100.23256			0.00	0	0
Total DVF20 SPOT									0.00	0	0
Total For DVF20									0.00	0	0
DVF20B On 28/03/2020 Spot Bond				101.88552		101.82018			0.00	0	0
Total DVF20B SPOT									0.00	0	0
Total For DVF20B									0.00	0	0
DVF20C On 31/08/2020 Spot Bond				100.55242		100.48579			0.00	200,000,000	100,000,000
Total DVF20C SPOT									0.00	200,000,000	100,000,000
Total For DVF20C									0.00	200,000,000	100,000,000
DVF20D On 23/10/2020 Spot Bond				101.10604		101.03996			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				100.31239		100.24105			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				102.00654		101.93846			0.00	0	0
Total DVF22 SPOT									0.00	0	0
Total For DVF22									0.00	0	0
DVF22B On 29/08/2022 Spot Bond				100.30649		100.23653			0.00	0	0
Total DVF22B SPOT									0.00	0	0
Total For DVF22B									0.00	0	0
DVF22C On 24/10/2022 Spot Bond				101.11625		101.04808			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				101.17769		101.10716			0.00	0	0
Total DVF24 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DVF24									0.00	0	0
E170 On 01/08/2020 Spot Bond			8.35000	114.72868	8.38000	114.58921			0.00	0	200,000,000
Total E170 SPOT									0.00	0	200,000,000
Total For E170									0.00	0	200,000,000
E170/R On 01/08/2020 Spot Bond			100.00000	33.30549	100.00000	33.08241			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			9.01000	103.32687	9.04000	103.20427			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			9.28000	103.79347	9.29000	103.68525			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			9.63500	103.74481	9.63000	103.68720			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	105.76583	3.79000	105.69353			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			3.55000	99.01249	3.52000	99.37821			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	119.97548	2.25000	119.90794			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	129.18891	3.41000	129.10454		776,116,000,000.00	227,600,000	313,800,000	
Total EL28 SPOT								776,116,000,000.00	227,600,000	313,800,000	
Total For EL28								776,116,000,000.00	227,600,000	313,800,000	
EL29 On 19/11/2029 Spot Bond			3.42000	115.77378	3.42000	115.69806		742,824,000,000.00	217,200,000	108,600,000	
Total EL29 SPOT								742,824,000,000.00	217,200,000	108,600,000	
Total For EL29								742,824,000,000.00	217,200,000	108,600,000	
EL30 On 29/07/2030 Spot Bond			3.43000	115.20300	3.43000	115.12706		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	105.86174	3.45000	105.79210		0.00	0	380,000,000	
Total EL31 SPOT								0.00	0	380,000,000	

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 EL31									0.00	0	380,000,000
EL36 On 31/01/2036 Spot Bond			3.52000	100.24018	3.49000	100.59301			0.00	0	0
Total EL36 SPOT									0.00	0	0
Total For EL36									0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	119.97548	2.25000	119.90794			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			9.24500	106.37648	9.25500	106.27750			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			8.97000	106.83338	8.98000	106.73236			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			10.58000	98.73472	10.56000	98.73680			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			10.78000	94.74255	10.76000	94.78477			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			11.03000	100.14024	11.01000	100.12842			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			10.56000	103.92059	10.54000	103.88700			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			10.41000	104.71093	10.39000	104.68932			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			11.02000	92.69508	11.00000	92.67289			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				101.35964		101.27783			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				101.26677		101.19072			0.00	0	0
Total ENX01S SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ENX01S										0.00	0	0
EPF006 On 19/08/2018 Spot Bond				100.64106		100.57892				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond				100.16525		100.09478				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				100.56798		100.50471				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				101.21110		101.14218				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				100.79924		100.73408				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				100.85457		100.78273				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				100.33593		100.26437				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				100.17060		100.09727				0.00	0	0
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF01U On 01/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF02U On 01/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPF03U On 28/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF03U SPOT										0.00	0	0
Total For EPF03U										0.00	0	0
EPFC3 On 06/09/2018 Spot Bond				100.01569		100.04070				0.00	0	0
Total EPFC34 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EPFC34										0.00	0	0
EPFC3 On 06/11/2018 Spot Bond				100.78371		100.71800				0.00	0	0
Total EPFC36 SPOT										0.00	0	0
Total For EPFC36										0.00	0	0
EPFC3 On 04/03/2019 Spot Bond				100.15586		100.08942				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				101.43488		101.37136				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				99.19792		99.10183				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				101.32929		101.24830				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				101.14981		101.06911				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				100.60643		100.53472				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				100.60822		100.53460				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				100.64003		100.56425				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERS3C4 SPOT									0.00	0	0
Total For ERS3C4									0.00	0	0
ERS3C On 17/05/2019 Spot Bond				100.67438		100.59272			0.00	0	0
Total ERS3C5 SPOT									0.00	0	0
Total For ERS3C5									0.00	0	0
ERSA1:On 25/11/2020 Spot Bond			10.00000	107.92500	10.00000	107.84100			0.00	0	0
Total ERSA12/JIBAR SPOT									0.00	0	0
Total For ERSA12/JIBAR									0.00	0	0
ERSA1 On 17/08/2018 Spot Bond				100.55575		100.48691			0.00	0	0
Total ERSA17 SPOT									0.00	0	0
Total For ERSA17									0.00	0	0
ERSA2:On 17/08/2018 Spot Bond				100.67359		100.60872			0.00	0	0
Total ERSA20 SPOT									0.00	0	0
Total For ERSA20									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond				100.29132		100.21868			0.00	0	0
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0
ERSA2:On 17/05/2019 Spot Bond				100.91076		100.84247			0.00	0	0
Total ERSA22 SPOT									0.00	0	0
Total For ERSA22									0.00	0	0
ERSA2 On 17/08/2019 Spot Bond				101.10478		101.03716			0.00	0	0
Total ERSA23 SPOT									0.00	0	0
Total For ERSA23									0.00	0	0
ERSA2:On 17/08/2020 Spot Bond				100.58296		100.51410			0.00	0	0
Total ERSA24 SPOT									0.00	0	0
Total For ERSA24									0.00	0	0
ERSA2 On 17/08/2022 Spot Bond				100.60314		100.53183			0.00	0	0
Total ERSA25 SPOT									0.00	0	0
Total For ERSA25									0.00	0	0
ES23 On 25/01/2023 Spot Bond			9.16500	106.85325	9.16000	106.79283		142,801,698,000.00		15,581,200	2,515,180,500
Total ES23 SPOT								142,801,698,000.00		15,581,200	2,515,180,500
Total For ES23								142,801,698,000.00		15,581,200	2,515,180,500
ES23/R On 25/01/2023 Spot Bond			10.00000	103.76199	10.00000	103.67812		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			9.94000	90.31044	9.92000	90.33791		20,323,781,240,000.00	2,044,646,000	5,506,975,700	

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 ES26 SPOT									20,323,781,240,000.00	2,044,646,000	5,506,975,700
Total For ES26									20,323,781,240,000.00	2,044,646,000	5,506,975,700
ES26/R On 02/04/2026 Spot Bond			7.85000	101.48355	7.85000	101.41952			0.00	0	0
Total ES26/R186 SPOT									0.00	0	0
Total For ES26/R186									0.00	0	0
ES33 On 15/09/2033 Spot Bond			10.73000	77.77412	10.71000	77.82963			387,672,754,000.00	36,129,800	9,656,394,000
Total ES33 SPOT									387,672,754,000.00	36,129,800	9,656,394,000
Total For ES33									387,672,754,000.00	36,129,800	9,656,394,000
ES33/R On 15/09/2033 Spot Bond			7.50000	101.77626	7.50000	101.71519			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			10.94000	80.52093	10.91000	80.65941			142,878,588,000.00	13,060,200	8,303,724,500
Total ES42 SPOT									142,878,588,000.00	13,060,200	8,303,724,500
Total For ES42									142,878,588,000.00	13,060,200	8,303,724,500
ES42/R On 25/04/2042 Spot Bond			8.50000	101.07471	8.50000	101.00577			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				101.20962		101.14147			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				99.67227		99.59274			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				99.79647		101.98442			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				99.78904		102.04976			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIF01U SPOT										0.00	0	0
Total For FIF01U										0.00	0	0
FIF02U On 01/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF02U SPOT										0.00	0	0
Total For FIF02U										0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF11U SPOT										0.00	0	0
Total For FIF11U										0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF12U SPOT										0.00	0	0
Total For FIF12U										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond				100.57961		100.51017				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				101.88705		101.81677				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				100.39015		100.32539				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				101.20817		101.13917				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				100.67645		100.60526				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FIFB12 SPOT									0.00	0	0
Total For FIFB12									0.00	0	0
FIFB14 On 07/11/2022 Spot Bond				100.82660		100.75709			0.00	0	75,000,000
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				100.50118		100.43063			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			8.17000	99.93843	8.19500	104.09748		1,706,892,740,000.00	208,922,000	462,230,500	
Total FRB05 SPOT								1,706,892,740,000.00	208,922,000	462,230,500	
Total For FRB05								1,706,892,740,000.00	208,922,000	462,230,500	
FRB12 On 02/06/2019 Spot Bond				100.59422		100.52222			0.00	0	319,000,000
Total FRB12 SPOT									0.00	0	319,000,000
Total For FRB12									0.00	0	319,000,000
FRB13 On 02/06/2021 Spot Bond				98.87848		98.79932			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			10.67000	98.56935	10.68000	98.46067			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				102.43578		102.45178			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				104.37111		104.29554			0.00	0	50,000,000
Total FRB16 SPOT									0.00	0	50,000,000
Total For FRB16									0.00	0	50,000,000
FRB17 On 08/01/2022 Spot Bond				104.21802		104.13634			0.00	0	0

Contract 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 SPOT									0.00	0	0
Total For FRB17									0.00	0	0
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRB17/JIBAR SPOT									0.00	0	0
Total For FRB17/JIBAR									0.00	0	0
FRB18 On 13/04/2021 Spot Bond				105.46683		105.38668			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			11.37000	104.23180	11.38000	104.11322			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				104.50568		104.42341			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				100.53197		100.44390			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				103.11424		103.03450			0.00	140,000,000	110,000,000
Total FRB22 SPOT									0.00	140,000,000	110,000,000
Total For FRB22									0.00	140,000,000	110,000,000
FRB23 On 20/09/2027 Spot Bond				102.86389		102.78404			0.00	0	0
Total FRB23 SPOT									0.00	0	0
Total For FRB23									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			8.30000	107.53576	8.32500	107.45061		43,209,800,000.00		5,206,000	1,301,500
Total FRBC21 SPOT								43,209,800,000.00		5,206,000	1,301,500
Total For FRBC21								43,209,800,000.00		5,206,000	1,301,500
FRBC2 On 21/12/2018 Spot Bond				103.10635		103.03999			0.00	0	0
Total FRBC22 SPOT									0.00	0	0
Total For FRBC22									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			3.00000	151.42704	3.00000	151.33249			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	286.74513	3.22000	286.56183		987,896,000,000.00		306,800,000	223,400,000
Total FRBI23 SPOT								987,896,000,000.00		306,800,000	223,400,000
Total For FRBI23								987,896,000,000.00		306,800,000	223,400,000
FRBI25 On 31/01/2025 Spot Bond			3.18000	127.88004	3.18000	127.79833			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRBI25 SPOT									0.00	0	0
Total For FRBI25									0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			3.66000	172.18333	3.66000	172.06715			1,057,740,000,000.00	289,000,000	144,500,000
Total FRBI28 SPOT									1,057,740,000,000.00	289,000,000	144,500,000
Total For FRBI28									1,057,740,000,000.00	289,000,000	144,500,000
FRBI29 On 31/03/2029 Spot Bond			3.73500	86.86690	3.72500	86.89030			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	199.94491	4.18000	199.80164			0.00	0	234,000,000
Total FRBI33 SPOT									0.00	0	234,000,000
Total For FRBI33									0.00	0	234,000,000
FRBI46 On 31/03/2046 Spot Bond			4.26500	92.48457	4.26500	92.41767			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			4.30000	95.07801	4.29000	95.19270			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	8.32000	81.95936			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	9.72000	55.22418			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	9.75000	54.51309			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				100.21379		100.12249			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				102.11890		102.04651			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	119.66903	4.27500	119.58192			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				102.20156		102.12648			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				102.20119		102.12599				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				102.20156		102.12648				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				102.08804		102.01715				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				102.04494		101.97564				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				100.53649		100.45112				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				102.35310		102.27240				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				96.18980		96.81883				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				103.83535		103.76111				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				102.66409		102.57189				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				102.16790		102.09354				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				102.17896		102.10472				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				102.13929		102.07248				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	107.92500	10.00000	107.84100				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19: On 20/06/2024 Spot Bond				102.28748		102.20921				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC20: On 20/06/2019 Spot Bond				102.42372		102.35298				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20: On 07/10/2020 Spot Bond				104.43299		104.35007				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21: On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
FRC21: On 20/12/2019 Spot Bond				102.24685		102.17010				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC21: On 07/05/2020 Spot Bond				100.85888		100.78659				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC21: On 07/11/2019 Spot Bond				101.18718		101.11666				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC21: On 04/11/2019 Spot Bond				100.93651		100.86380				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0

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 31/01/2022 Spot Bond			3.56000	148.57500	3.56000	148.47547			0.00	0	0
Total FRC221 SPOT									0.00	0	0
Total For FRC221									0.00	0	0
FRC22 On 20/05/2020 Spot Bond				100.51838		100.44540			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				101.85947		101.79141			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	144.31776	4.42000	144.21100			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				103.21404		103.10136			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				108.18586		108.19593			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				116.22457		116.29447			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				108.59803		108.60796			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				116.76913		116.83561			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				115.73054		115.78509			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				108.20365		108.21489			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				107.92579		107.93688			0.00	0	0
Total FRC242 SPOT									0.00	0	0
Total For FRC242									0.00	0	0

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 19/10/2020 Spot Bond				102.81946		102.65969			0.00	0	0
Total FRC243 SPOT									0.00	0	0
Total For FRC243									0.00	0	0
FRC24: On 08/02/2020 Spot Bond				107.99047		107.99211			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				102.79104		102.63292			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				102.23551		102.10963			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				107.87404		107.88128			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				100.69045		100.70007			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				114.52830		114.58729			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				97.24795		97.30373			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				100.79664		100.71241			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				99.93139		102.15955			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				102.14701		102.08094			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

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 17/07/2027 Spot Bond				101.38279		101.30894			0.00	0	0
Total FRC256 SPOT									0.00	0	0
Total For FRC256									0.00	0	0
FRC25(On 27/03/2020 Spot Bond				101.79578		101.72915			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				101.27457		101.20350			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	103.16526	3.33700	103.09848			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	103.78054	3.45500	103.71190			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				101.45534		101.38662			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				101.41823		101.34778			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				99.91844		101.92098			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				101.41502		101.34474			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				102.54134		102.45367			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				100.42444		100.35827			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				104.40578		104.32419			0.00	0	0
Total FRC267 SPOT									0.00	0	0
Total For FRC267									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC268 On 10/10/2020 Spot Bond				101.47220		101.40265				0.00	0	0
Total FRC268 SPOT										0.00	0	0
Total For FRC268										0.00	0	0
FRC269 On 21/10/2019 Spot Bond				101.13865		101.07450				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				100.57474		100.50956				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				100.46229		100.38939				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	101.26545	9.58400	101.05343				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	100.09438	8.82000	100.02358				0.00	0	0
Total FRC273 SPOT										0.00	0	0
Total For FRC273										0.00	0	0
FRC274 On 02/05/2028 Spot Bond			9.80000	101.04537	9.80000	100.96658				0.00	0	0
Total FRC274 SPOT										0.00	0	0
Total For FRC274										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.20000	145.39293	4.20000	145.28797				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	145.68781	4.14000	145.58334				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	145.78625	4.12000	145.68195				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRD18I 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
FRD19I On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD19U SPOT									0.00	0	0
Total For FRD19U									0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.20000	87.46931	4.19000	87.51367			0.00	0	10,000,000
Total FRI33 SPOT									0.00	0	10,000,000
Total For FRI33									0.00	0	10,000,000
FRI38 On 31/01/2038 Spot Bond			4.12500	103.36234	4.09500	103.74869			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				101.83017		101.76016			0.00	20,000,000,000	30,300,000,000
Total FRJ19 SPOT									0.00	20,000,000,000	30,300,000,000
Total For FRJ19									0.00	20,000,000,000	30,300,000,000
FRJ20 On 20/09/2020 Spot Bond				101.90245		101.84005			0.00	80,000,000	40,000,000
Total FRJ20 SPOT									0.00	80,000,000	40,000,000
Total For FRJ20									0.00	80,000,000	40,000,000
FRJ21 On 15/09/2021 Spot Bond				100.22948		102.26308			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				101.32900		101.26666			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				101.34345		101.27580			0.00	0	12,000,000,000
Total FRJ23 SPOT									0.00	0	12,000,000,000
Total For FRJ23									0.00	0	12,000,000,000
FRJ25 On 09/03/2025 Spot Bond				102.51423		102.44755			0.00	0	200,000,000
Total FRJ25 SPOT									0.00	0	200,000,000
Total For FRJ25									0.00	0	200,000,000
FRJ27 On 25/01/2027 Spot Bond				102.35544		102.28435			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS02l 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
FRS10l On 15/01/2024 Spot Bond			3.08800	102.70233	3.07800	102.93236			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS10l On 31/01/2038 Spot Bond			3.37000	115.74629	3.34000	116.19857			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS10l On 23/01/2024 Spot Bond				101.10067		101.03492			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS10l On 23/01/2024 Spot Bond				101.10067		101.03492			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS10l On 31/01/2038 Spot Bond			3.51000	113.31971	3.48000	113.75898			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS10l On 07/12/2033 Spot Bond			3.48000	217.16864	3.48000	217.02524			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS11l On 31/01/2038 Spot Bond			4.30000	100.72583	4.27000	101.09829			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0
FRS11l On 07/12/2033 Spot Bond			3.51000	216.39448	3.51000	216.25107			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS11l On 29/04/2019 Spot Bond				101.21792		101.13230			0.00	0	0
Total FRS113 SPOT									0.00	0	0
Total For FRS113									0.00	0	0
FRS11l On 31/01/2025 Spot Bond			3.53000	125.18817	3.53000	125.10461			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS11l On 31/01/2038 Spot Bond			3.70500	110.04132	3.70500	109.96632			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS119 On 31/01/2038 Spot Bond			4.04000	104.67334	4.01000	105.06660				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			3.63000	213.33102	3.63000	213.18759				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS121 On 07/12/2033 Spot Bond			3.68000	212.07006	3.68000	211.92663				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS122 On 31/01/2025 Spot Bond			3.06000	112.77703	3.06000	112.70607				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS123 On 07/12/2033 Spot Bond			3.71000	211.31782	3.71000	211.17439				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS124 On 31/01/2038 Spot Bond			4.87000	92.69219	4.84000	93.02281				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS126 On 31/03/2028 Spot Bond			4.45000	161.11529	4.45000	160.99636				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS127 On 31/01/2038 Spot Bond			4.40000	99.25619	4.37000	99.62098				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS129 On 31/03/2028 Spot Bond			3.97000	167.73914	3.97000	167.62179				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS131 On 31/03/2028 Spot Bond			4.03000	166.89426	4.03000	166.77670				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS132 On 07/12/2033 Spot Bond			4.22000	199.01180	4.22000	198.86855				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS133 On 24/03/2020 Spot Bond				98.52318		97.82024				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS134 On 31/01/2038 Spot Bond			4.33000	100.28215	4.30000	100.65230			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS135 On 31/01/2038 Spot Bond			4.58500	96.60617	4.55500	96.95711			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			4.11000	103.59224	4.08000	103.97979			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	169.58660	3.84000	169.46974			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	204.45064	3.99000	204.30725			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	167.73914	3.97000	167.62179			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	167.73914	3.97000	167.62179			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	163.70058	4.26000	163.58225			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	122.93177	3.83000	122.84672			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	150.09491	3.26000	149.99802			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	162.87906	4.32000	162.76051			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	162.33399	4.36000	162.21535			0.00	0	0
Total FRS150 SPOT									0.00	0	0
Total For FRS150									0.00	0	0

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 31/01/2025 Spot Bond			3.80000	123.15532	3.80000	123.07042			0.00	0	0
Total FRS151 SPOT									0.00	0	0
Total For FRS151									0.00	0	0
FRS15 On 31/03/2028 Spot Bond			4.33000	162.74260	4.33000	162.62403			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	162.19807	4.37000	162.07937			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				122.90404		121.69216			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				71.66712		73.55607			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				77.80141		79.51749			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				80.77008		81.65351			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				81.15487		82.11129			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				58.06280		59.59082			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				63.64912		65.04928			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				68.28427		69.02550			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				69.58728		70.41530			0.00	0	0
Total FRS165 SPOT									0.00	0	0
Total For FRS165									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS166 On 01/08/2021 Spot Bond				34.69149		35.71806				0.00	0	0
Total FRS166 SPOT										0.00	0	0
Total For FRS166										0.00	0	0
FRS167 On 01/08/2022 Spot Bond				47.98008		49.39016				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				46.41438		47.76330				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				35.99487		37.07933				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				155.90826		152.93805				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				101.32107		101.25195				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				101.40467		101.33101				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				61.38759		62.28346				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				61.38749		62.28336				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	291.58496	2.87000	291.40678				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS37 On 07/12/2023 Spot Bond			2.76000	293.12591	2.76000	292.94941			7,176,000,000.00	2,600,000	2,600,000
Total FRS37 SPOT									7,176,000,000.00	2,600,000	2,600,000
Total For FRS37									7,176,000,000.00	2,600,000	2,600,000
FRS43 On 07/12/2023 Spot Bond			3.48000	283.21122	3.48000	283.02425			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	151.16977	3.05000	151.07478			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				101.00278		100.93286			0.00	2,117,600	529,400
Total FRS49 SPOT									0.00	2,117,600	529,400
Total For FRS49									0.00	2,117,600	529,400
FRS51 On 31/01/2022 Spot Bond			2.75000	152.72111	2.75000	152.62889			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				100.91579		100.84471			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			3.35000	110.61454	3.32000	111.13190			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	118.02222	3.00000	117.94888			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	129.36871	2.99000	129.28805			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	129.13236	3.02000	129.05153			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	280.66131	3.67000	280.47172			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				100.80229		100.73283			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS96 On 27/08/2018 Spot Bond				100.33696		100.26544			0.00	120,000,000	30,000,000
Total FRS96 SPOT									0.00	120,000,000	30,000,000
Total For FRS96									0.00	120,000,000	30,000,000
FRX19 On 15/11/2019 Spot Bond			7.91000	102.09315	7.99000	101.92099		2,274,916,000.00		287,600	71,900
Total FRX19 SPOT								2,274,916,000.00		287,600	71,900
Total For FRX19								2,274,916,000.00		287,600	71,900
FRX20 On 01/10/2020 Spot Bond			8.12000	102.97778	8.18000	102.78524		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			8.87500	97.88582	8.92000	97.65040		0.00		0	70,000,000
Total FRX23 SPOT								0.00		0	70,000,000
Total For FRX23								0.00		0	70,000,000
FRX24 On 10/12/2024 Spot Bond			9.38500	106.55817	9.36500	106.57759		101,384,735,988,000.00		10,802,848,800	2,700,712,200
Total FRX24 SPOT								1,384,735,988,000.00		10,802,848,800	2,700,712,200
Total For FRX24								1,384,735,988,000.00		10,802,848,800	2,700,712,200
FRX26 On 01/10/2026 Spot Bond			9.74000	100.47046	9.73000	100.44782		0.00		0	657,200,000
Total FRX26 SPOT								0.00		0	657,200,000
Total For FRX26								0.00		0	657,200,000
FRX27 On 07/03/2027 Spot Bond			9.77000	105.05905	9.77000	104.97739		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			10.25000	100.14992	10.27000	99.93603		0.00		0	40,000,000
Total FRX30 SPOT								0.00		0	40,000,000
Total For FRX30								0.00		0	40,000,000
FRX31 On 21/02/2031 Spot Bond			10.39000	96.65947	10.42000	96.37891		0.00		0	1,280,000,000
Total FRX31 SPOT								0.00		0	1,280,000,000
Total For FRX31								0.00		0	1,280,000,000
FRX32 On 31/03/2032 Spot Bond			10.39000	102.97987	10.41000	102.74852		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			11.21000	74.14173	11.20000	74.13970		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				101.95636		101.89213		0.00	68,000,000,000		17,000,000,000
Total FS1A5 SPOT								0.00	68,000,000,000		17,000,000,000
Total For FS1A5								0.00	68,000,000,000		17,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS1B1 On 20/09/2018 Spot Bond				102.08775		102.02138			0.00	0	0
Total FS1B1 SPOT									0.00	0	0
Total For FS1B1									0.00	0	0
FS1C1 On 20/09/2018 Spot Bond				102.08804		102.01715			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				102.38288		102.30110			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				100.54295		100.47682			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				100.49284		100.42351			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				100.50697		100.43561			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				100.56905		100.48877			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				100.58131		100.51556			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				100.87954		100.81275			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A3L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5C1U SPOT									0.00	0	0
Total For FS5C1U									0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5D1U SPOT									0.00	0	0
Total For FS5D1U									0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5E1U SPOT									0.00	0	0
Total For FS5E1U									0.00	0	0
GBL02 On 15/10/2018 Spot Bond				101.40806		101.33423			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				100.71115		100.63011			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				100.16139		100.08002			0.00	0	0
Total GBL04 SPOT									0.00	0	0
Total For GBL04									0.00	0	0
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GH2A1U SPOT									0.00	0	0
Total For GH2A1U									0.00	0	0
GH31A On 25/02/2020 Spot Bond				100.39126		100.32252			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				100.39582		100.32628			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				100.42547		100.35066			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				100.46190		100.38062			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				100.48463		100.39931			0.00	0	0
Total GH31D SPOT									0.00	0	0
Total For GH31D									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GH41U SPOT									0.00	0	0
Total For GH41U									0.00	0	0
GPT44 On 06/06/2018 Spot Bond					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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB29U SPOT									0.00	0	0
Total For GRB29U									0.00	0	0
GRT07 On 21/02/2024 Spot Bond				101.39538		101.32393			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				102.29607		102.23283			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				101.52467		101.46186			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				101.20793		101.14346			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				101.70219		101.63344			0.00	0	260,000,000
Total GRT11 SPOT									0.00	0	260,000,000
Total For GRT11									0.00	0	260,000,000
GRT12 On 24/06/2020 Spot Bond				102.53062		102.46405			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				101.29846		101.23058			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				100.81560		100.75071			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				101.38623		101.31852			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				102.21117		102.14280			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			9.56500	103.90632	9.56000	103.84769			0.00	0	16,800,000
Total GRT17 SPOT									0.00	0	16,800,000
Total For GRT17									0.00	0	16,800,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT18 On 13/03/2020 Spot Bond				100.12761		100.06461				0.00	0	0
Total GRT18 SPOT										0.00	0	0
Total For GRT18										0.00	0	0
GRT19 On 14/03/2022 Spot Bond				100.88995		100.82520				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				101.66089		101.58996				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			10.21000	99.96478	10.19000	99.96847				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				101.29219		101.22463				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				101.57138		101.50186				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				100.00011		99.93665				0.00	0	0
Total GRT24G SPOT										0.00	0	0
Total For GRT24G										0.00	0	0
GRT25 On 09/03/2025 Spot Bond				100.00000		99.93412				0.00	0	0
Total GRT25G SPOT										0.00	0	0
Total For GRT25G										0.00	0	0
GRT26 On 09/03/2028 Spot Bond				100.00001		99.93164				0.00	0	37,500,000
Total GRT26G SPOT										0.00	0	37,500,000
Total For GRT26G										0.00	0	37,500,000
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
HC2T2 On 05/10/2018 Spot Bond				101.49456		101.42888				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				100.32630		100.26036				0.00	0	0
Total HC5T1 SPOT										0.00	0	0
Total For HC5T1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HIL01U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HIL01U SPOT									0.00	0	0
Total For HIL01U									0.00	0	0
HILB04 On 01/11/2019 Spot Bond				101.10640		101.03855			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				101.68319		101.61540			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				101.46378		101.39346			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				101.48210		101.41087			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				101.79098		101.72248			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				101.85130		101.78031			0.00	0	20,000,000
Total HILB09 SPOT									0.00	0	20,000,000
Total For HILB09									0.00	0	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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HPF04/ On 25/11/2020 Spot Bond			10.00000	107.92500	10.00000	107.84100			0.00	0	0
Total HPF04/JIBAR SPOT									0.00	0	0
Total For HPF04/JIBAR									0.00	0	0
HPF06 On 20/02/2020 Spot Bond				100.56341		100.48394			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				101.52977		101.44934			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				101.59298		101.52010			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				101.68018		101.60853			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			8.45000	106.00326	8.48000	105.87180		222,924,520,000.00	26,381,600	326,595,400	
Total HWAY20 SPOT								222,924,520,000.00	26,381,600	326,595,400	
Total For HWAY20								222,924,520,000.00	26,381,600	326,595,400	
HWAY2 On 31/07/2020 Spot Bond			100.00000	29.01347	100.00000	28.81914		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	286.53983	3.23500	286.35633		647,000,000,000.00	200,000,000	100,000,000	
Total HWAY23 SPOT								647,000,000,000.00	200,000,000	100,000,000	
Total For HWAY23								647,000,000,000.00	200,000,000	100,000,000	
HWAY2 On 07/12/2024 Spot Bond			3.40000	288.67142	3.40000	288.48269		0.00	0	0	
Total HWAY24 SPOT								0.00	0	0	
Total For HWAY24								0.00	0	0	
HWAY3 On 28/02/2033 Spot Bond			3.33000	100.96002	3.32000	101.01739		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			10.56000	93.27523	10.54000	93.33757		0.00	0	2,830,200,000	
Total HWAY34 SPOT								0.00	0	2,830,200,000	
Total For HWAY34								0.00	0	2,830,200,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.40496	100.00000	12.32188		0.00	0	0	
Total HWAY34/R208 SPOT								0.00	0	0	
Total For HWAY34/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
HWAY3 On 31/07/2035 Spot Bond			10.52000	93.33431	10.50000	93.40040			0.00	0	113,900,000
Total HWAY35 SPOT									0.00	0	113,900,000
Total For HWAY35									0.00	0	113,900,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.40486	100.00000	12.32178			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				101.29246		101.22491			0.00	0	0
Total HWF08 SPOT									0.00	0	0
Total For HWF08									0.00	0	0
HWF09 On 19/09/2019 Spot Bond				100.09192		102.18024			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	107.92500	10.00000	107.84100			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	134.28197	2.38000	134.20494		104,774,144,048,000.00	44,022,749,600	131,890,829,400	
Total I2025 SPOT								14,774,144,048,000.00	44,022,749,600	131,890,829,400	
Total For I2025								14,774,144,048,000.00	44,022,749,600	131,890,829,400	
I2029 On 31/03/2029 Spot Bond			2.66000	101.54008	2.65000	101.57747		17,713,811,150,000.00	6,659,327,500	55,972,524,700	
Total I2029 SPOT								17,713,811,150,000.00	6,659,327,500	55,972,524,700	
Total For I2029								17,713,811,150,000.00	6,659,327,500	55,972,524,700	
I2033 On 28/02/2033 Spot Bond			2.70000	105.34814	2.69000	105.41783		126,727,065,000,000.00	46,935,950,000	57,094,875,500	
Total I2033 SPOT								126,727,065,000,000.00	46,935,950,000	57,094,875,500	
Total For I2033								126,727,065,000,000.00	46,935,950,000	57,094,875,500	
I2038 On 31/01/2038 Spot Bond			2.75000	127.27168	2.72000	127.78641		113,846,235,250,000.00	41,398,631,000	188,712,700,400	
Total I2038 SPOT								113,846,235,250,000.00	41,398,631,000	188,712,700,400	
Total For I2038								113,846,235,250,000.00	41,398,631,000	188,712,700,400	
I2046 On 31/03/2046 Spot Bond			2.89000	119.70728	2.89000	119.63393		8,426,867,190,000.00	2,915,871,000	126,759,282,900	
Total I2046 SPOT								8,426,867,190,000.00	2,915,871,000	126,759,282,900	
Total For I2046								8,426,867,190,000.00	2,915,871,000	126,759,282,900	
I2050 On 31/12/2050 Spot Bond			2.90000	126.42229	2.89000	126.61488		44,459,957,420,000.00	15,331,019,800	149,777,349,937	
Total I2050 SPOT								14,459,957,420,000.00	15,331,019,800	149,777,349,937	
Total For I2050								14,459,957,420,000.00	15,331,019,800	149,777,349,937	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB107U SPOT									0.00	0	0
Total For IB107U									0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL02U SPOT									0.00	0	0
Total For IBL02U									0.00	0	0
IBL100 On 24/05/2020 Spot Bond				100.41391		100.34568			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			9.04000	100.54924	9.03500	100.49315			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				100.92194		100.85284			0.00	0	0
Total IBL102 SPOT									0.00	0	0
Total For IBL102									0.00	0	0
IBL103 On 08/06/2018 Spot Bond					0.00000	100.00000			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	101.30646	8.70500	101.23464			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	100.78962	8.28000	100.72192			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				100.45233		100.38538			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	285.24370	3.33000	285.05884			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	100.06601	8.12000	100.00055			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				100.47232		100.40580			0.00	0	0
Total IBL112 SPOT									0.00	0	0
Total For IBL112									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL113 On 21/05/2021 Spot Bond				100.47231		100.40579			0.00	0	0
Total IBL113 SPOT									0.00	0	0
Total For IBL113									0.00	0	0
IBL114 On 21/05/2022 Spot Bond				100.49194		100.42257			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				100.48524		100.41685			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	152.35746	2.82000	152.26457			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	107.92500	10.00000	107.84100			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			8.15000	99.70887	8.17500	103.61900			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			9.03000	100.34327	9.06000	100.22675		7,527,408,000.00		833,600	7,316,800
Total IBL46 SPOT								7,527,408,000.00		833,600	7,316,800
Total For IBL46								7,527,408,000.00		833,600	7,316,800
IBL50 On 02/08/2020 Spot Bond			9.02000	103.37503	9.05000	103.24186		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				100.93898		100.87341		0.00		0	0
Total IBL53 SPOT								0.00		0	0
Total For IBL53								0.00		0	0
IBL55 On 31/07/2018 Spot Bond			7.93000	102.93679	7.95500	102.86677		0.00		0	0
Total IBL55 SPOT								0.00		0	0
Total For IBL55								0.00		0	0
IBL56 On 31/01/2019 Spot Bond				101.02412		100.95240		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			7.89000	103.74341	7.91500	103.66016		0.00		0	0
Total IBL59 SPOT								0.00		0	0
Total For IBL59								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL60 On 17/02/2024 Spot Bond			9.72500	105.47454	9.72000	105.41336				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond				101.55892		101.49471				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				101.10595		101.04112				0.00	0	320,000,000
Total IBL64 SPOT										0.00	0	320,000,000
Total For IBL64										0.00	0	320,000,000
IBL65 On 29/07/2021 Spot Bond				100.96210		100.89493				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	148.62537	3.55000	148.52593				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				101.68072		101.61516				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				100.56006		100.49514				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				101.49341		101.42650				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				100.72547		100.66299				0.00	0	0
Total IBL76 SPOT										0.00	0	0
Total For IBL76										0.00	0	0
IBL77 On 25/11/2020 Spot Bond				101.06149		100.99300				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			9.77500	101.37461	9.77000	101.31362				0.00	0	4,900,000
Total IBL78 SPOT										0.00	0	4,900,000
Total For IBL78										0.00	0	4,900,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL79 On 27/01/2019 Spot Bond			7.72000	105.08130	7.74500	104.99990			0.00	0	0
Total IBL79 SPOT									0.00	0	0
Total For IBL79									0.00	0	0
IBL80U On 02/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL80U SPOT									0.00	0	0
Total For IBL80U									0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL81U SPOT									0.00	0	0
Total For IBL81U									0.00	0	0
IBL82 On 29/01/2019 Spot Bond				101.19414		101.12844			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				101.94086		101.87352			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				100.98665		100.92143			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				101.66525		101.59602			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			8.02000	102.11012	8.04500	102.02199			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			9.17000	103.51101	9.18000	103.40958			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	19.09687	100.00000	18.97104			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				100.34812		100.27288			0.00	0	0
Total IBL89 SPOT									0.00	0	0
Total For IBL89									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL90U On 20/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL90U SPOT									0.00	0	0
Total For IBL90U									0.00	0	0
IBL92 On 12/01/2020 Spot Bond				101.41733		101.34814			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				100.35115		100.28632			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				100.14079		100.16116			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				101.53526		101.47179			0.00	0	0
Total IBL95 SPOT									0.00	0	0
Total For IBL95									0.00	0	0
IBL96 On 21/09/2019 Spot Bond				101.92625		101.85954			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				101.59333		101.52539			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				102.29788		102.22715			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			7.89000	102.64262	7.91500	102.54534			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	11.68497	100.00000	11.60671			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				100.01298		100.03964			0.00	0	0
Total IDCC01 SPOT									0.00	0	0
Total For IDCC01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCC02 On 26/04/2019 Spot Bond				101.00169		100.93799			0.00	0	0
Total IDCC02 SPOT									0.00	0	0
Total For IDCC02									0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				101.20779		101.14441			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			8.67000	100.43005	8.68000	100.33925			0.00	0	0
Total IDCG03 SPOT									0.00	0	0
Total For IDCG03									0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				101.01177		100.94581			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			10.21000	97.39285	10.19000	97.40499		28,955,560,000,000.00	2,836,000,000	709,000,000	
Total IDCG06 SPOT								28,955,560,000,000.00	2,836,000,000	709,000,000	
Total For IDCG06								28,955,560,000,000.00	2,836,000,000	709,000,000	
IDCG07 On 13/11/2020 Spot Bond				100.65752		100.58836			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			11.43000	99.85271	11.41000	99.89248			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				100.13963		100.01325			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				100.14154		100.01414			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			10.61000	101.21844	10.59000	101.24372			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				101.06398		100.99617			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				101.09638		101.02643			0.00	0	0
Total IDCG13 SPOT									0.00	0	0
Total For IDCG13									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP06 On 17/10/2019 Spot Bond			4.00000	100.59694	4.00000	100.56428			0.00	0	0
Total IDCP06 SPOT									0.00	0	0
Total For IDCP06									0.00	0	0
IDCP07 On 15/12/2022 Spot Bond				99.91191		102.05797			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	5.59964	100.00000	5.56254			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			8.91000	99.10119	8.89000	99.12680			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			7.82000	103.73760	7.83000	103.64690			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN303U On 01/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN303U SPOT										0.00	0	0
Total For IN303U										0.00	0	0
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN304U SPOT										0.00	0	0
Total For IN304U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN313U SPOT										0.00	0	0
Total For IN313U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN334U SPOT										0.00	0	0
Total For IN334U										0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN343U SPOT										0.00	0	0
Total For IN343U										0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN345U SPOT										0.00	0	0
Total For IN345U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN347U SPOT										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN359U On 01/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN359U SPOT									0.00	0	0
Total For IN359U									0.00	0	0
IN366U On 16/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN366U SPOT									0.00	0	0
Total For IN366U									0.00	0	0
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN367U SPOT									0.00	0	0
Total For IN367U									0.00	0	0
IN374U On 13/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN374U SPOT									0.00	0	0
Total For IN374U									0.00	0	0
ING196 On 30/06/2027 Spot Bond				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	107.92500	10.00000	107.84100			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				102.12844		102.05400			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				100.16230		100.09268			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				100.91674		100.85046			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				102.17291		102.09679			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				100.24179		100.16913			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				100.93818		100.87273			0.00	0	0
Total ING370 SPOT									0.00	0	0
Total For ING370									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING371 On 31/01/2020 Spot Bond				100.96675		100.89917			0.00	0	0
Total ING371 SPOT									0.00	0	0
Total For ING371									0.00	0	0
ING375 On 24/02/2023 Spot Bond				101.03539		100.96285			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				100.90465		100.81355			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				102.45342		102.36987			0.00	0	0
Total INLV02 SPOT									0.00	0	0
Total For INLV02									0.00	0	0
INLV03 On 11/02/2021 Spot Bond				101.07351		100.98176			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			11.47000	107.11082	11.48000	106.98890			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				102.97147		102.87374			0.00	600,000,000	417,034,500
Total INLV05 SPOT									0.00	600,000,000	417,034,500
Total For INLV05									0.00	600,000,000	417,034,500
IPF01/J On 25/11/2020 Spot Bond			10.00000	107.92500	10.00000	107.84100			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				101.61054		101.54196			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				101.98341		101.91645			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				101.51555					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				100.16505		100.09414			0.00	0	0
Total IPF13 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IPF13									0.00	0	0
IPF14 On 17/12/2018 Spot Bond				102.24838		102.18584			0.00	0	0
Total IPF14 SPOT									0.00	0	0
Total For IPF14									0.00	0	0
IPF15 On 17/12/2020 Spot Bond				102.38984		102.32220			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				102.08762		102.01779			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				101.95175		101.88399			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				101.97387		101.90528			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				101.99599		101.92656			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				101.99121		101.92490			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				102.06474		101.99575			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				99.93295		102.11245			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				100.83561		100.76540			0.00	30,000,000	10,000,000
Total IPF24 SPOT									0.00	30,000,000	10,000,000
Total For IPF24									0.00	30,000,000	10,000,000
IPFC18 On 26/07/2018 Spot Bond				100.92693		100.86648			0.00	0	0
Total IPFC18 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IPFC18									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.27000	100.80137	9.28000	100.70159			0.00	0	1,850,000,000
Total IPL10 SPOT									0.00	0	1,850,000,000
Total For IPL10									0.00	0	1,850,000,000
IPL11 On 24/05/2022 Spot Bond				100.44540		100.37190			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				101.87980		101.81105			0.00	0	0
Total IPL8 SPOT									0.00	0	0
Total For IPL8									0.00	0	0
IPL8/JIF On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPL8/JIBAR SPOT									0.00	0	0
Total For IPL8/JIBAR									0.00	0	0
IPL9 On 20/05/2021 Spot Bond				100.70352		100.63398			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	100.99329	2.75000	100.97043			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	142.51472	5.93000	142.39269			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				100.62205		100.55347			0.00	90,000,000	45,000,000
Total IV025 SPOT									0.00	90,000,000	45,000,000
Total For IV025									0.00	90,000,000	45,000,000
IV026 On 27/09/2019 Spot Bond				101.28026		101.20054			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	118.91354	4.38000	118.82597			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	118.91354	4.38000	118.82597			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				99.99995		99.92395			0.00	0	0
Total IV031 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV031										0.00	0	0
IV032 On 14/08/2018 Spot Bond				101.01345		100.94441				0.00	0	0
Total IV032 SPOT										0.00	0	0
Total For IV032										0.00	0	0
IV033 On 11/02/2021 Spot Bond				101.52364		101.43382				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			11.37000	106.56734	11.38000	106.44679				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				107.14828		107.06220				0.00	0	110,000,000
Total IV035 SPOT										0.00	0	110,000,000
Total For IV035										0.00	0	110,000,000
IV036 On 22/07/2021 Spot Bond				101.50577		101.41491				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				102.50956		102.41929				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	141.52798	5.00000	141.41663				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				105.59546		105.51118				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			11.72000	103.03422	11.73000	102.91168				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				100.73522		100.64393				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			11.61000	103.16372	11.62000	103.04062				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				101.27898		101.18883				0.00	0	0
Total IV044 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IV044									0.00	0	0
IV045 On 31/01/2022 Spot Bond			4.55000	143.68685	4.55000	143.57903			0.00	0	60,000,000
Total IV045 SPOT									0.00	0	60,000,000
Total For IV045									0.00	0	60,000,000
IV046 On 21/06/2022 Spot Bond				102.45958		102.37269			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	158.70935	4.63000	158.58992			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	7.25000			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	99.84135	7.25000	99.82155			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	99.70294	7.25000	99.68320			0.00	0	0
Total IVA732 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVA732										0.00	0	0
IVA733 On 27/06/2018 Spot Bond			7.25000	99.58461	7.25000	99.56491				0.00	0	0
Total IVA733 SPOT										0.00	0	0
Total For IVA733										0.00	0	0
IVA734 On 12/07/2018 Spot Bond			7.30000	99.28515	7.30000	99.26544				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	99.02951	7.30000	99.00990				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	98.85330	7.30000	98.83376				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	98.58097	7.40000	98.56128				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	98.44325	7.40000	98.42360				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	98.16895	7.40000	98.14941				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	107.92500	10.00000	107.84100				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				101.64415		101.57396				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				101.61438		101.54564				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				101.65202		101.58162				0.00	0	0
Total IVC034 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				99.24469		99.15662				0.00	0	0
Total IVC035 SPOT										0.00	0	0
Total For IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			8.49000	104.55290	8.51500	104.45483				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	50.15952	100.00000	49.82356				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			9.24000	103.83745	9.25000	103.73305				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				100.51186		100.43965				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				101.94435		101.87283				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC060 On 31/07/2018 Spot Bond				101.01859		100.94728				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				101.69527		101.62402				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				100.89659		100.82103				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC065 On 10/09/2018 Spot Bond				100.00003		99.93165				0.00	0	0
Total IVC065 SPOT										0.00	0	0
Total For IVC065										0.00	0	0
IVC070 On 20/01/2019 Spot Bond				101.67958		101.61151				0.00	0	0
Total IVC070 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC070										0.00	0	0
IVC075 On 21/04/2019 Spot Bond				101.23384		101.15985				0.00	0	0
Total IVC075 SPOT										0.00	0	0
Total For IVC075										0.00	0	0
IVC081 On 14/07/2019 Spot Bond				101.38912		101.31633				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				100.45251		100.37780				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				100.43313		100.36166				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			10.09000	102.18815	10.10000	102.07651				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				101.86740		101.79312				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			7.89000	99.93519	7.91500	99.87006				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				101.13194		101.05243				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				101.89766		101.82213				0.00	0	0
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC105 On 08/03/2020 Spot Bond				100.06846		99.99983				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				99.95432		99.88574				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				101.87749		101.80279				0.00	0	0
Total IVC107 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC107										0.00	0	0
IVC108 On 29/07/2019 Spot Bond				101.09869		101.02167				0.00	0	0
Total IVC108 SPOT										0.00	0	0
Total For IVC108										0.00	0	0
IVC109 On 19/05/2021 Spot Bond				100.54676		100.46972				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			9.74000	100.67307	9.75000	100.56994				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				100.49017		100.42125				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				100.33884		100.26692				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				99.92922		99.85853				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				100.67271		100.59614				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				100.50332		100.43233				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				101.70836		101.63546				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				101.97369		101.90510				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				101.63410		101.56443				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				99.83932		99.77022				0.00	0	0
Total IVC124 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC124										0.00	0	0
IVC126 On 30/04/2019 Spot Bond				101.03601		100.96351				0.00	0	0
Total IVC126 SPOT										0.00	0	0
Total For IVC126										0.00	0	0
IVC127 On 27/12/2018 Spot Bond				101.76465		101.69928				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				101.84362		101.77885				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				101.74473		101.68113				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				101.17127		101.10115				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				101.37756		101.30931				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				100.25302		100.18462				0.00	0	0
Total IVC132 SPOT										0.00	0	0
Total For IVC132										0.00	0	0
IVC133 On 06/12/2019 Spot Bond			8.02000	100.10748	100.00000	100.00000				0.00	0	4,600,000,000
Total IVC133 SPOT										0.00	0	4,600,000,000
Total For IVC133										0.00	0	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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IVC85U									0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC91U SPOT									0.00	0	0
Total For IVC91U									0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC95U SPOT									0.00	0	0
Total For IVC95U									0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC96U SPOT									0.00	0	0
Total For IVC96U									0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC99U SPOT									0.00	0	0
Total For IVC99U									0.00	0	0
IVF41U On 16/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVF41U SPOT									0.00	0	0
Total For IVF41U									0.00	0	0
IVF47U On 16/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVF47U SPOT									0.00	0	0
Total For IVF47U									0.00	0	0
IVS01U On 23/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVS01U SPOT									0.00	0	0
Total For IVS01U									0.00	0	0
JAS01 On 31/01/2019 Spot Bond				101.17730		101.09450			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				99.95413		99.88523			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				100.02787		100.04552			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				101.78583		101.72308			0.00	0	0
Total KAP005 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For KAP005										0.00	0	0
KAP005 On 29/06/2021 Spot Bond				101.85731		101.78345				0.00	0	0
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP006 On 26/10/2021 Spot Bond			9.29000	103.92845	9.30000	103.82217				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				100.95769		100.88767				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				100.44049		100.36781				0.00	0	0
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP009 On 15/09/2020 Spot Bond				100.52289		99.82284				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				100.24369		100.17035				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				101.18258		101.11022				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				101.70617		101.62056				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				101.50378		101.43021				0.00	0	0
Total KST01 SPOT										0.00	0	0
Total For KST01										0.00	0	0
KST01 On 31/10/2027 Spot Bond			10.00000	122.50607	9.98000	122.54583				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				100.07092		99.99875				0.00	0	0
Total LBK05 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LBK05										0.00	0	0
LBK08 On 30/10/2019 Spot Bond				101.08923		101.01790				0.00	0	0
Total LBK08 SPOT										0.00	0	0
Total For LBK08										0.00	0	0
LBK08/ On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LBK08/JIBAR SPOT										0.00	0	0
Total For LBK08/JIBAR										0.00	0	0
LBK11 On 28/11/2019 Spot Bond			9.60000	100.38480	9.63000	100.26783				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	100.35809	9.62000	100.28125				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	102.81530	9.71000	102.73454				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				101.63741		101.55706				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				100.29536		100.22213				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				103.08662		103.02087				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				104.51948		104.44494				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			9.82500	101.29576	9.82000	101.23249				0.00	0	2,500,000,000
Total LBK20 SPOT										0.00	0	2,500,000,000
Total For LBK20										0.00	0	2,500,000,000
LBK21 On 04/09/2018 Spot Bond				100.14335		100.07648				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				100.36406		100.29499				0.00	0	0
Total LBK22 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LBK22										0.00	0	0
LBK23 On 05/09/2022 Spot Bond				100.14959		100.01824				0.00	0	9,200,000
Total LBK23 SPOT										0.00	0	9,200,000
Total For LBK23										0.00	0	9,200,000
LBK24 On 10/10/2024 Spot Bond			10.02500	102.93533	10.02000	102.87608				0.00	0	4,004,600,000
Total LBK24 SPOT										0.00	0	4,004,600,000
Total For LBK24										0.00	0	4,004,600,000
LBK25 On 25/03/2019 Spot Bond				101.82176		101.75783				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				101.90705		101.83986				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				102.05125		101.97855				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			10.89000	98.81497	10.87000	98.84771				0.00	0	1,000,000,000
Total LBK28 SPOT										0.00	0	1,000,000,000
Total For LBK28										0.00	0	1,000,000,000
LBK29 On 07/06/2023 Spot Bond			100.00000	11.38111	100.00000	11.30571			000,000,000,000,000.00	20,000,000,000	50,000,000,000	
Total LBK29 SPOT									10,000,000,000,000.00	20,000,000,000	50,000,000,000	
Total For LBK29									10,000,000,000,000.00	20,000,000,000	50,000,000,000	
LGL04 On 14/08/2020 Spot Bond			9.30000	102.67771	9.33000	102.54231				0.00	0	587,700,000
Total LGL04 SPOT										0.00	0	587,700,000
Total For LGL04										0.00	0	587,700,000
LGL05 On 12/12/2021 Spot Bond				101.16372		101.09328				0.00	0	50,000,000
Total LGL05 SPOT										0.00	0	50,000,000
Total For LGL05										0.00	0	50,000,000
LGL06 On 04/10/2022 Spot Bond			9.87500	102.98614	9.87000	102.92220				0.00	0	2,512,000,000
Total LGL06 SPOT										0.00	0	2,512,000,000
Total For LGL06										0.00	0	2,512,000,000
LGL07 On 04/10/2022 Spot Bond				102.56561		102.49212				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				101.87431		101.80167				0.00	0	0
Total LGL08 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LGL08										0.00	0	0
LGL09 On 28/08/2024 Spot Bond				101.99063		101.91501				0.00	0	90,000,000
Total LGL09 SPOT										0.00	0	90,000,000
Total For LGL09										0.00	0	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				101.99005		101.90806				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			9.72000	102.40576	9.74500	102.31658				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			13.60000	101.93730	13.63000	101.78985				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				100.99219		100.88686				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				100.87905		100.78588				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				100.98410		100.87956				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				102.89005		102.80663				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				100.49076		100.42006				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				101.34438		101.27277				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				100.55463		100.47472				0.00	0	0
Total LRFC2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LRFC2										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				102.22512		102.17213				0.00	0	0
Total MAQ0A3 SPOT										0.00	0	0
Total For MAQ0A3										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				102.31060		102.25490				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				102.15057		102.08981				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				102.08685		102.02803				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				100.72022		100.65601				0.00	0	0
Total MAQ111 SPOT										0.00	0	0
Total For MAQ111										0.00	0	0
MAQ11 On 10/12/2018 Spot Bond				100.00002		99.94051				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				100.91047		100.84695				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				99.31251		99.25358				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				99.13692		99.07807				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				98.85878		98.79975				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				100.73360		100.67315				0.00	0	330,000,000
Total MBF046 SPOT										0.00	0	330,000,000
Total For MBF046										0.00	0	330,000,000
MBF04 On 07/06/2019 Spot Bond				100.50815		100.44862				0.00	0	0
Total MBF047 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MBF047									0.00	0	0
MBF04: On 14/03/2019 Spot Bond				100.48867		100.42978			0.00	925,000,000	325,000,000
Total MBF049 SPOT									0.00	925,000,000	325,000,000
Total For MBF049									0.00	925,000,000	325,000,000
MBF05 On 17/05/2019 Spot Bond				101.16532		101.10153			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				102.29502		102.23140			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				102.23513		102.17182			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				100.29797		100.23459			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				100.91749		100.85288			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				100.46552		100.39997			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				99.97863		99.91457			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				101.36594		101.30050			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				100.31438		100.24772			0.00	0	0
Total MBP037 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MBP037									0.00	0	0
MBP03 On 02/11/2022 Spot Bond				100.91284		100.84582			0.00	0	0
Total MBP038 SPOT									0.00	0	0
Total For MBP038									0.00	0	0
MBP03 On 23/02/2021 Spot Bond				100.42430		100.35813			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				100.43196		100.36457			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				101.31075		101.24584			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				101.02408		100.95890			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			8.12000	102.09800	8.14500	102.01098			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	102.19527	8.00000	102.12958			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			8.17000	101.95586	8.19500	101.86863			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	101.36211	8.91000	101.28971			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				103.80520		103.73222			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				103.95399		103.87796			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			8.14000	104.69128	8.16500	104.60819			0.00	0	0
Total MEFSB4 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MEFSB4										0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.49500	105.85568	9.50500	105.74432				0.00	0	0
Total MEFSB5 SPOT										0.00	0	0
Total For MEFSB5										0.00	0	0
MFS1A On 20/12/2018 Spot Bond				101.91791		101.85329				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			9.40000	103.31897	9.43000	103.20467				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				100.60579		100.58405				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				100.65355		100.57972				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				99.86420		100.73096				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				99.86984		102.94811				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				99.82007		99.75500				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			9.32000	104.10420	9.33000	104.00265			98,685,752,000,000.00	10,588,600,000	5,934,300,000	
Total MMIG02 SPOT									18,685,752,000,000.00	10,588,600,000	5,934,300,000	
Total For MMIG02									18,685,752,000,000.00	10,588,600,000	5,934,300,000	
MMIG0 On 01/06/2020 Spot Bond				100.34114		100.26569			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			11.46000	102.91080	11.44000	102.91155			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			10.07500	106.16063	10.07000	106.09120			52,551,200,000.00	5,216,000	1,061,408,000	
Total MMIG05 SPOT									52,551,200,000.00	5,216,000	1,061,408,000	

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 MMIG05										52,551,200,000.00	5,216,000	1,061,408,000
MMIG0 On 19/10/2028 Spot Bond				101.75053		101.67703				0.00	0	0
Total MMIG06 SPOT										0.00	0	0
Total For MMIG06										0.00	0	0
MTN06 On 13/07/2020 Spot Bond				102.27378		102.20628				0.00	0	1,000,000,000
Total MTN06 SPOT										0.00	0	1,000,000,000
Total For MTN06										0.00	0	1,000,000,000
MTN07 On 13/07/2022 Spot Bond				101.95883		101.88745				0.00	4,000,000,000	2,060,000,000
Total MTN07 SPOT										0.00	4,000,000,000	2,060,000,000
Total For MTN07										0.00	4,000,000,000	2,060,000,000
MTN08 On 11/10/2020 Spot Bond				101.98280		101.91440				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				102.02434		101.95341				0.00	2,000,000,000	1,040,000,000
Total MTN09 SPOT										0.00	2,000,000,000	1,040,000,000
Total For MTN09										0.00	2,000,000,000	1,040,000,000
MTN09 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			250,000,000,000,000.00	2,500,000,000	2,500,000,000	
Total MTN09U SPOT									50,000,000,000,000.00	2,500,000,000	2,500,000,000	
Total For MTN09U									50,000,000,000,000.00	2,500,000,000	2,500,000,000	
MTN10 On 11/10/2024 Spot Bond				101.53179		101.45807				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				100.15917		100.08996				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				100.16376		100.09253				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				100.16900		100.09551				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MWA1U										0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA2U SPOT										0.00	0	0
Total For MWA2U										0.00	0	0
MWAR0 On 22/11/2019 Spot Bond				100.87741		100.80688				0.00	0	0
Total MWAR01 SPOT										0.00	0	0
Total For MWAR01										0.00	0	0
MWAR0 On 22/02/2021 Spot Bond				100.49248		100.41945				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				102.22187		102.14604				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				110.49074		110.41608				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				101.41534		101.35414				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				101.73977		101.67523				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				101.52880		101.46246				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				101.54713		101.47996				0.00	0	0
Total N6D26 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For N6D26									0.00	0	0
N6E26 On 22/03/2021 Spot Bond				101.64046		101.56905			0.00	0	0
Total N6E26 SPOT									0.00	0	0
Total For N6E26									0.00	0	0
N6F26 On 22/03/2021 Spot Bond				101.95162		101.86609			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				102.35412		102.25027			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			9.67500	95.49689	9.67000	95.44054			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			9.07000	105.27566	9.08000	105.18021			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			9.62500	105.32074	9.62000	105.25889			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			10.46000	104.01668	10.44000	104.03705			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			8.57500	101.08415	8.60500	100.94915		1,790,460,000.00		208,800	52,200
Total NBK11A SPOT								1,790,460,000.00		208,800	52,200
Total For NBK11A								1,790,460,000.00		208,800	52,200
NBK12/ On 19/03/2021 Spot Bond			9.39500	102.07852	9.40500	101.97816		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	102.11443	9.38000	102.03816		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			9.42500	103.52747	9.42000	103.47188		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			8.87000	105.37809	8.88000	105.27635		0.00		0	0
Total NBK14A SPOT								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK14A									0.00	0	0
NBK15, On 11/02/2022 Spot Bond			9.42000	100.97455	9.43000	100.86743			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK16, On 12/02/2025 Spot Bond			9.66000	102.01435	9.64000	102.03087			0.00	0	1,290,000,000
Total NBK16A SPOT									0.00	0	1,290,000,000
Total For NBK16A									0.00	0	1,290,000,000
NBK17, On 22/04/2026 Spot Bond			9.90000	101.60432	9.88000	101.63179			0.00	0	1,270,000,000
Total NBK17A SPOT									0.00	0	1,270,000,000
Total For NBK17A									0.00	0	1,270,000,000
NBK18, On 01/06/2020 Spot Bond			8.44500	101.70104	8.47500	101.57792			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			9.57000	100.48451	9.58000	100.37504			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			9.80000	103.32604	9.78000	103.35628		3,920,000,000,000.00	0.00	400,000,000	150,000,000
Total NBK20A SPOT								3,920,000,000,000.00	0.00	400,000,000	150,000,000
Total For NBK20A								3,920,000,000,000.00	0.00	400,000,000	150,000,000
NBK20I, On 25/06/2021 Spot Bond				100.34480		100.27615			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			10.22000	106.51133	10.20000	106.54224			0.00	0	100,000,000
Total NBK21A SPOT									0.00	0	100,000,000
Total For NBK21A									0.00	0	100,000,000
NBK22, On 19/11/2022 Spot Bond			9.76500	101.69381	9.76000	101.63262			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			9.73000	105.62717	9.71000	105.65308			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				100.72745		100.65945			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			9.91000	106.86054	9.89000	106.90236			0.00	0	1,000,000,000
Total NBK24A SPOT									0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK24A										0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond				100.72609		100.65688				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25I On 17/02/2023 Spot Bond			9.32500	108.30414	9.32000	108.24164				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				102.10462		102.03276				0.00	0	0
Total NBK25B SPOT										0.00	0	0
Total For NBK25B										0.00	0	0
NBK26I On 10/05/2023 Spot Bond			100.00000	13.12241	100.00000	13.03595				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				103.44060		103.36875				0.00	0	50,000,000
Total NBK26B SPOT										0.00	0	50,000,000
Total For NBK26B										0.00	0	50,000,000
NBK27I On 10/05/2026 Spot Bond			10.01000	107.08097	9.99000	107.10782				0.00	0	4,500,000
Total NBK27A SPOT										0.00	0	4,500,000
Total For NBK27A										0.00	0	4,500,000
NBK28I On 02/08/2023 Spot Bond			9.67500	104.87557	9.67000	104.81359				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				100.49290		100.42358				0.00	0	0
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0
NBK29I On 31/07/2026 Spot Bond			9.96000	106.73771	9.94000	106.76388				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				100.95482		100.89085				0.00	0	0
Total NBK29B SPOT										0.00	0	0
Total For NBK29B										0.00	0	0
NBK30I On 20/02/2024 Spot Bond			9.47500	103.45770	9.47000	103.40010				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				102.01413		101.94629				0.00	0	0
Total NBK30B SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK30B									0.00	0	0
NBK31I On 17/02/2023 Spot Bond				100.59828		100.52586			0.00	0	0
Total NBK31B SPOT									0.00	0	0
Total For NBK31B									0.00	0	0
NBK32I On 26/02/2019 Spot Bond				100.32373		100.25505			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				101.15673		101.09202			0.00	0	0
Total NBK33B SPOT									0.00	0	0
Total For NBK33B									0.00	0	0
NBK34I On 10/05/2021 Spot Bond				101.87411		101.80543			0.00	150,000,000	50,000,000
Total NBK34B SPOT									0.00	150,000,000	50,000,000
Total For NBK34B									0.00	150,000,000	50,000,000
NBK35I On 10/05/2023 Spot Bond				102.93034		102.85992			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				103.82039		103.74733			0.00	0	130,000,000
Total NBK36B SPOT									0.00	0	130,000,000
Total For NBK36B									0.00	0	130,000,000
NBK37I On 02/08/2019 Spot Bond				101.13787		101.07166			0.00	0	0
Total NBK37B SPOT									0.00	0	0
Total For NBK37B									0.00	0	0
NBK38I On 02/08/2021 Spot Bond				102.05503		101.98671			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			7.82000	107.03896	7.84500	106.94180		46,946,559,848,000.00		6,003,396,400	1,650,849,100
Total NBK3A SPOT								16,946,559,848,000.00		6,003,396,400	1,650,849,100
Total For NBK3A								16,946,559,848,000.00		6,003,396,400	1,650,849,100
NBK3A On 09/09/2019 Spot Bond			100.00000	46.30894	100.00000	46.00381			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			11.23500	50.69224	11.21500	50.70612			0.00	0	0
Total NBK4 SPOT									0.00	0	0
Total For NBK4									0.00	0	0
NBK40I On 31/07/2026 Spot Bond				101.05812		100.98394			0.00	0	0
Total NBK40B SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK40B									0.00	0	0
NBK41I On 20/02/2020 Spot Bond				100.77661		100.71071			0.00	0	0
Total NBK41B SPOT									0.00	0	0
Total For NBK41B									0.00	0	0
NBK42I On 21/02/2022 Spot Bond				101.12183		101.05349			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				100.92639		100.85539			0.00	0	255,000,000
Total NBK43B SPOT									0.00	0	255,000,000
Total For NBK43B									0.00	0	255,000,000
NBK44I On 15/02/2021 Spot Bond				100.60782		100.54146			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				100.81705		100.74888			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				100.64056		100.57053			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				100.65862		100.58656			0.00	0	0
Total NBK47B SPOT									0.00	0	0
Total For NBK47B									0.00	0	0
NBK7B On 19/04/2020 Spot Bond				101.32595		101.25247			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				99.79275		102.01709			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			10.40500	103.45726	10.38500	103.45775			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				99.79396		102.00617			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.44000	102.54576	10.42000	102.54616				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				99.79275		102.01709				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				99.79071		102.03445				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				99.78829		102.05629				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				99.73207		101.94893				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				101.47875		101.41005				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				101.42720		101.36033				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2018 Spot Bond				100.72776		100.65632				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2019 Spot Bond			8.42000	103.42717	8.64500	103.17707				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2019 Spot Bond				102.51016		102.44196				0.00	10,000,000,000	5,000,000,000
Total NED16 SPOT										0.00	10,000,000,000	5,000,000,000
Total For NED16										0.00	10,000,000,000	5,000,000,000
NED17 On 14/10/2019 Spot Bond				101.49184		101.41347				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				101.49144		101.41307				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				104.85671		104.78229				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			10.60000	106.25182	10.63000	106.10612				0.00	0	3,030,000,000
Total NED20 SPOT										0.00	0	3,030,000,000
Total For NED20										0.00	0	3,030,000,000
NEDT1.On 21/05/2021 Spot Bond				105.82416		105.72106				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				104.42785		104.32691				0.00	0	10,000,000
Total NEDT1B SPOT										0.00	0	10,000,000
Total For NEDT1B										0.00	0	10,000,000
NET51 On 16/11/2018 Spot Bond				100.57485		100.50968				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				106.18347		106.10269				0.00	60,000,000	740,000,000
Total NGL01 SPOT										0.00	60,000,000	740,000,000
Total For NGL01										0.00	60,000,000	740,000,000
NGL02 On 15/03/2022 Spot Bond				102.96470		105.63507				0.00	0	86,000,000

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 NGL02 SPOT									0.00	0	86,000,000
Total For NGL02									0.00	0	86,000,000
NGL03 On 26/05/2022 Spot Bond				100.41030		100.32302			0.00	0	0
Total NGL03 SPOT									0.00	0	0
Total For NGL03									0.00	0	0
NGL04 On 20/03/2023 Spot Bond				103.48261		103.40418			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				102.37513		102.27269			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	107.92500	10.00000	107.84100			0.00	0	0
Total NHM001/JIBAR SPOT									0.00	0	0
Total For NHM001/JIBAR									0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	101.07068	13.50000	100.96310			0.00	0	0
Total NHM002 SPOT									0.00	0	0
Total For NHM002									0.00	0	0
NHM00 On 09/06/2019 Spot Bond				100.00000		99.91124			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				101.56712		101.47671			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				100.72329		100.63288			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	127.41397	3.24000	127.33194			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	124.43088	3.63000	124.34680			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	169.01568	3.88000	168.89865			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NILB14 SPOT									0.00	0	0
Total For NILB14									0.00	0	0
NILB15 On 31/03/2028 Spot Bond			4.19000	164.66507	4.19000	164.54695			0.00	0	0
Total NILB15 SPOT									0.00	0	0
Total For NILB15									0.00	0	0
NILB17 On 31/01/2038 Spot Bond			4.22000	101.92076	4.19000	102.29952			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			8.45000	105.25991	8.48000	105.12975			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			9.08000	102.95403	9.11000	102.82479			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				100.45486		100.38605			0.00	400,000,000	200,000,000
Total NQ1A21 SPOT									0.00	400,000,000	200,000,000
Total For NQ1A21									0.00	400,000,000	200,000,000
NQ1A2 On 22/05/2020 Spot Bond				100.47118		100.40139			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				100.48399		100.41226			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				100.48460		100.41278			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			9.28000	102.95970	9.31000	102.82893			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				100.48302		100.41144			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				100.50609		100.43103			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			9.48000	102.96538	9.51000	102.83307			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond				100.50613		100.43107				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.55981		100.47664				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				100.52255		100.44351				0.00	0	0
Total NQF1D8 SPOT										0.00	0	0
Total For NQF1D8										0.00	0	0
NRA01: On 30/11/2018 Spot Bond			7.90000	102.31604	7.92500	102.24022			10,781,920,000.00		1,364,800	341,200
Total NRA018 SPOT									10,781,920,000.00		1,364,800	341,200
Total For NRA018									10,781,920,000.00		1,364,800	341,200
NRA02: On 31/10/2022 Spot Bond			9.37000	111.54002	9.38000	111.41917			19,733,220,000.00		2,106,000	526,500
Total NRA022 SPOT									19,733,220,000.00		2,106,000	526,500
Total For NRA022									19,733,220,000.00		2,106,000	526,500
NRA02: On 31/05/2023 Spot Bond			3.46000	179.51991	3.46000	179.40169			0.00		0	0
Total NRA023 SPOT									0.00		0	0
Total For NRA023									0.00		0	0
NRA02: On 30/11/2028 Spot Bond			11.16000	106.99284	11.14000	107.02522			0.00		0	6,240,000,000
Total NRA028 SPOT									0.00		0	6,240,000,000
Total For NRA028									0.00		0	6,240,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	12.57026	100.00000	12.48697			0.00		0	0
Total NRA028/R186 SPOT									0.00		0	0
Total For NRA028/R186									0.00		0	0
NSN96: On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00		0	0
Total NSN96U SPOT									0.00		0	0
Total For NSN96U									0.00		0	0
NSN97: On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00		0	0
Total NSN97U SPOT									0.00		0	0
Total For NSN97U									0.00		0	0
NSN98: On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00		0	0
Total NSN98U SPOT									0.00		0	0
Total For NSN98U									0.00		0	0
NSN99: On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NSN99U SPOT										0.00	0	0
Total For NSN99U										0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.56652		100.50009				0.00	0	0
Total NTC18 SPOT										0.00	0	0
Total For NTC18										0.00	0	0
NTC19 On 27/07/2020 Spot Bond				101.01992		100.94877				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				101.57170		101.50455				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				102.22045		102.15124				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				100.63327		100.56405				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				100.64781		100.57696				0.00	0	230,000,100
Total NTC23 SPOT										0.00	0	230,000,100
Total For NTC23										0.00	0	230,000,100
NTC24 On 29/03/2021 Spot Bond				101.78089		101.71281				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				100.49738		100.42361				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				101.30614		101.23630				0.00	0	0
Total OML02 SPOT										0.00	0	0
Total For OML02										0.00	0	0
OML03 On 27/11/2019 Spot Bond			9.60000	99.90960	9.63000	99.79320				0.00	0	0
Total OML03 SPOT										0.00	0	0
Total For OML03										0.00	0	0
OML04 On 19/03/2020 Spot Bond				99.97154		102.27007				0.00	3,200,000,000	1,600,000,000
Total OML04 SPOT										0.00	3,200,000,000	1,600,000,000
Total For OML04										0.00	3,200,000,000	1,600,000,000
OML05 On 19/03/2020 Spot Bond			9.90000	101.97609	9.91000	101.87983			570,240,000.00		57,600	1,500,028,800

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 OML05 SPOT									570,240,000.00	57,600	1,500,028,800
Total For OML05									570,240,000.00	57,600	1,500,028,800
OML06 On 19/03/2022 Spot Bond			10.60500	101.45518	10.60000	101.38493			1,263,882,690,000.00	119,178,000	1,529,794,500
Total OML06 SPOT									1,263,882,690,000.00	119,178,000	1,529,794,500
Total For OML06									1,263,882,690,000.00	119,178,000	1,529,794,500
OML07 On 19/03/2025 Spot Bond			11.52500	99.83257	11.50500	99.83230			0.00	0	1,150,000,000
Total OML07 SPOT									0.00	0	1,150,000,000
Total For OML07									0.00	0	1,150,000,000
OML08 On 14/09/2020 Spot Bond				100.98677		100.91933			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			10.59500	103.62502	10.59000	103.55478			11,103,560,000.00	1,048,000	1,009,062,000
Total OML09 SPOT									11,103,560,000.00	1,048,000	1,009,062,000
Total For OML09									11,103,560,000.00	1,048,000	1,009,062,000
OML10 On 14/09/2025 Spot Bond			11.51000	101.93224	11.49000	101.93563			0.00	0	1,040,000,100
Total OML10 SPOT									0.00	0	1,040,000,100
Total For OML10									0.00	0	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 PBL1U SPOT									0.00	0	0
Total For PBL1U									0.00	0	0
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBLT1U SPOT									0.00	0	0
Total For PBLT1U									0.00	0	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBUC1U SPOT									0.00	0	0
Total For PBUC1U									0.00	0	0
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PBUJ1U SPOT										0.00	0	0
Total For PBUJ1U										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	107.92500	10.00000	107.84100				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM38 On 12/06/2020 Spot Bond				99.97752		99.91024				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				100.15760		100.08991				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				100.15760		100.08991				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				100.31896		100.25105				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				100.82104		100.75201				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				100.29994		100.23507				0.00	0	0
Total PMM45 SPOT										0.00	0	0
Total For PMM45										0.00	0	0
PPC00: On 31/12/2018 Spot Bond				100.37311		100.28628				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC00: On 31/10/2019 Spot Bond				99.02580		98.94692				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				100.46445		100.39918				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				100.48703		100.41851				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				100.50678		100.43541				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PRE2A3 SPOT									0.00	0	0
Total For PRE2A3									0.00	0	0
PRE2B On 20/02/2022 Spot Bond				100.54622		100.46917			0.00	0	0
Total PRE2B1 SPOT									0.00	0	0
Total For PRE2B1									0.00	0	0
PRE2C On 20/02/2022 Spot Bond				100.55185		100.47399			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				100.55748		100.47881			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			8.66000	110.65331	8.64000	115.93761			412,751,871,156,000.00	2,934,497,906,600	1,477,315,693,500
Total R186 SPOT									12,751,871,156,000.00	934,497,906,600	477,315,693,500
Total For R186									12,751,871,156,000.00	934,497,906,600	477,315,693,500
R197 On 07/12/2023 Spot Bond			2.26000	300.25258	2.26000	300.08393			110,600,432,796,000.00	48,938,244,600	67,627,742,200
Total R197 SPOT									10,600,432,796,000.00	48,938,244,600	67,627,742,200
Total For R197									10,600,432,796,000.00	48,938,244,600	67,627,742,200
R202 On 07/12/2033 Spot Bond			2.68000	239.09779	2.68000	238.95534			61,000,242,192,000.00	22,761,284,400	210,568,925,700
Total R202 SPOT									11,000,242,192,000.00	22,761,284,400	210,568,925,700
Total For R202									11,000,242,192,000.00	22,761,284,400	210,568,925,700
R2023 On 28/02/2023 Spot Bond			8.02500	101.08730	8.02000	101.04172			970,915,971,545,000.00	245,597,005,800	961,363,933,600
Total R2023 SPOT									10,915,971,545,000.00	245,597,005,800	961,363,933,600
Total For R2023									10,915,971,545,000.00	245,597,005,800	961,363,933,600
R2030 On 31/01/2030 Spot Bond			9.10000	95.08028	9.08000	95.14459			952,227,685,680,000.00	324,420,624,800	686,574,415,600
Total R2030 SPOT									12,227,685,680,000.00	324,420,624,800	686,574,415,600
Total For R2030									12,227,685,680,000.00	324,420,624,800	686,574,415,600
R2032 On 31/03/2032 Spot Bond			9.27000	93.74743	9.25000	93.82342			295,491,328,676,000.00	1,110,624,738,800	925,131,434,800
Total R2032 SPOT									15,491,328,676,000.00	110,624,738,800	925,131,434,800
Total For R2032									15,491,328,676,000.00	110,624,738,800	925,131,434,800
R2035 On 28/02/2035 Spot Bond			9.39500	98.11648	9.37500	98.20495			827,296,572,322,000.00	300,936,303,600	642,859,862,900
Total R2035 SPOT									17,296,572,322,000.00	300,936,303,600	642,859,862,900
Total For R2035									17,296,572,322,000.00	300,936,303,600	642,859,862,900
R2037 On 31/01/2037 Spot Bond			9.46500	94.67984	9.45000	94.72927			365,982,557,108,000.00	461,276,551,200	905,238,296,400
Total R2037 SPOT									15,982,557,108,000.00	461,276,551,200	905,238,296,400
Total For R2037									15,982,557,108,000.00	461,276,551,200	905,238,296,400
R204 On 21/12/2018 Spot Bond			6.72000	100.43665	6.74500	104.35949			510,807,489,696,000.00	76,013,019,300	36,649,487,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R204 SPOT									10,807,489,696,000.00	76,013,019,300	36,649,487,100
Total For R204									10,807,489,696,000.00	76,013,019,300	36,649,487,100
R2040 On 31/01/2040 Spot Bond			9.56000	98.15462	9.53000	98.34043			587,792,531,264,000.00	61,484,574,400	770,327,060,100
Total R2040 SPOT									17,792,531,264,000.00	61,484,574,400	770,327,060,100
Total For R2040									17,792,531,264,000.00	61,484,574,400	770,327,060,100
R2044 On 31/01/2044 Spot Bond			9.60000	95.09171	9.57000	95.28353			679,000,615,360,000.00	591,562,564,100	1,093,600,830,200
Total R2044 SPOT									9,000,615,360,000.00	591,562,564,100	1,093,600,830,200
Total For R2044									9,000,615,360,000.00	591,562,564,100	1,093,600,830,200
R2048 On 28/02/2048 Spot Bond			9.59000	94.20593	9.56000	94.40720			642,777,100,060,000.00	1,109,778,634,000	2,629,443,703,800
Total R2048 SPOT									12,777,100,060,000.00	109,778,634,000	629,443,703,800
Total For R2048									12,777,100,060,000.00	109,778,634,000	629,443,703,800
R207 On 15/01/2020 Spot Bond			7.40000	102.71229	7.43000	102.60594			949,174,460,040,000.00	803,942,494,600	385,664,844,900
Total R207 SPOT									19,174,460,040,000.00	803,942,494,600	385,664,844,900
Total For R207									19,174,460,040,000.00	803,942,494,600	385,664,844,900
R208 On 31/03/2021 Spot Bond			7.67000	99.03110	7.68000	98.94550			557,461,907,808,000.00	72,680,822,400	404,337,887,300
Total R208 SPOT									17,461,907,808,000.00	72,680,822,400	404,337,887,300
Total For R208									17,461,907,808,000.00	72,680,822,400	404,337,887,300
R209 On 31/03/2036 Spot Bond			9.40000	74.23233	9.38000	74.31280			300,847,898,040,000.00	776,685,946,600	885,770,985,400
Total R209 SPOT									10,847,898,040,000.00	776,685,946,600	385,770,985,400
Total For R209									10,847,898,040,000.00	776,685,946,600	385,770,985,400
R210 On 31/03/2028 Spot Bond			2.63000	187.94793	2.63000	187.83673			141,146,747,424,000.00	53,667,964,800	61,470,820,700
Total R210 SPOT									11,146,747,424,000.00	53,667,964,800	61,470,820,700
Total For R210									11,146,747,424,000.00	53,667,964,800	61,470,820,700
R212 On 31/01/2022 Spot Bond			2.25000	155.34866	2.25000	155.26121			7,442,883,000,000.00	3,307,948,000	112,496,406,500
Total R212 SPOT									7,442,883,000,000.00	3,307,948,000	112,496,406,500
Total For R212									7,442,883,000,000.00	3,307,948,000	112,496,406,500
R213 On 28/02/2031 Spot Bond			9.18000	85.77452	9.16000	85.84354			452,269,622,220,000.00	376,064,229,000	925,516,178,000
Total R213 SPOT									12,269,622,220,000.00	376,064,229,000	925,516,178,000
Total For R213									12,269,622,220,000.00	376,064,229,000	925,516,178,000
R214 On 28/02/2041 Spot Bond			9.55000	73.69859	9.52000	73.85622			848,788,921,130,000.00	507,726,588,600	1,048,159,699,600
Total R214 SPOT									18,788,921,130,000.00	507,726,588,600	1,048,159,699,600
Total For R214									18,788,921,130,000.00	507,726,588,600	1,048,159,699,600
RCG01 On 24/10/2019 Spot Bond				101.97349		101.90869			0.00	0	305,000,000
Total RCG01B SPOT									0.00	0	305,000,000
Total For RCG01B									0.00	0	305,000,000
RDF02 On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF04I On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDF06I On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF06U SPOT										0.00	0	0
Total For RDF06U										0.00	0	0
RDF07I On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF07U SPOT										0.00	0	0
Total For RDF07U										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				101.16297		101.09406				0.00	0	10,000,000
Total RDFB05 SPOT										0.00	0	10,000,000
Total For RDFB05										0.00	0	10,000,000
RDFB0 On 22/03/2019 Spot Bond				102.73977		102.67642				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				101.85922		101.79193				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				101.73231		101.66163				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				100.16903		100.09695				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				102.22140		102.15527				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				101.86828		101.79874				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0
RDFB1:On 27/11/2022 Spot Bond				100.33105		100.26073				0.00	0	0
Total RDFB12 SPOT										0.00	0	0
Total For RDFB12										0.00	0	0
RDFB1:On 12/03/2021 Spot Bond				99.97878		99.91514				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				99.97816		99.91291				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				100.92318		100.85900				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				101.45439		101.39054				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				101.71837		101.65498				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				100.15106		100.08620				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				100.48937		100.42041				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				102.21658		102.11800				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RED202 SPOT										0.00	0	0
Total For RED202										0.00	0	0
RED20: On 05/04/2019 Spot Bond				102.68050		102.56067				0.00	0	0
Total RED203 SPOT										0.00	0	0
Total For RED203										0.00	0	0
RED20: On 05/01/2020 Spot Bond				102.18862		102.09129				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				102.46157		102.35175				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				99.79262		102.68852				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				100.47588		100.37452				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				100.19342		100.04038				0.00	0	0
Total RED501 SPOT										0.00	0	0
Total For RED501										0.00	0	0
RED60 On 09/03/2022 Spot Bond				100.00000		99.92897				0.00	0	0
Total RED601 SPOT										0.00	0	0
Total For RED601										0.00	0	0
RED60: On 09/03/2022 Spot Bond				100.00000		99.91108				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				99.60636		99.53927				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total RES30 SPOT									0.00	0	0
Total For RES30									0.00	0	0
RES34 On 25/08/2019 Spot Bond				100.38365		100.31210			0.00	0	0
Total RES34 SPOT									0.00	0	0
Total For RES34									0.00	0	0
RES35 On 25/08/2021 Spot Bond				100.19117		100.11836			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				101.12721		101.05639			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				100.77141		100.69986			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				101.40214		101.33251			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				100.28421		100.21381			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			9.11000	103.49071	9.12000	103.39006		182,249,142,984,000.00	20,005,394,400	5,000,000,000	
Total RW21 SPOT								182,249,142,984,000.00	20,005,394,400	5,000,000,000	
Total For RW21								182,249,142,984,000.00	20,005,394,400	5,000,000,000	
RW23 On 10/12/2023 Spot Bond			9.70500	99.20949	9.70000	99.15302		61,541,346,000.00	6,341,200	1,585,300	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total RW23 SPOT									61,541,346,000.00	6,341,200	1,585,300
Total For RW23									61,541,346,000.00	6,341,200	1,585,300
RW28 On 10/12/2028 Spot Bond			10.89000	96.05026	10.87000	96.08654			0.00	0	186,500,000
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	107.92500	10.00000	107.84100			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				101.70138		101.63163			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				102.67572		102.60474			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				101.20871		101.13470			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				102.53178		102.45823			0.00	0	120,000,000
Total SBK20 SPOT									0.00	0	120,000,000
Total For SBK20									0.00	0	120,000,000
SBK21 On 28/01/2020 Spot Bond				103.36805		103.29490			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK22 On 28/05/2020 Spot Bond				102.89371		102.81746			0.00	0	90,000,000
Total SBK22 SPOT									0.00	0	90,000,000
Total For SBK22									0.00	0	90,000,000
SBK23 On 28/05/2022 Spot Bond			10.77500	102.90759	10.77000	102.83565			0.00	0	2,080,000,000
Total SBK23 SPOT									0.00	0	2,080,000,000
Total For SBK23									0.00	0	2,080,000,000
SBK24 On 19/10/2020 Spot Bond				103.61211		103.53366			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				104.84392		104.76279			0.00	0	120,000,000

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 SBK25 SPOT										0.00	0	120,000,000
Total For SBK25										0.00	0	120,000,000
SBK26 On 25/04/2021 Spot Bond			10.27000	106.36246	10.28000	106.25002				0.00	0	30,000,000
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				102.09324		102.03094				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				103.42763		103.36144				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			8.55000	109.02303	8.56000	108.92083			15,964,560,000.00		1,867,200	50,466,800
Total SBS19 SPOT									15,964,560,000.00		1,867,200	50,466,800
Total For SBS19									15,964,560,000.00		1,867,200	50,466,800
SBS20 On 15/05/2026 Spot Bond			9.62500	103.04232	9.61000	103.04662			74,828,600,000.00		7,774,400	214,943,600
Total SBS20 SPOT									74,828,600,000.00		7,774,400	214,943,600
Total For SBS20									74,828,600,000.00		7,774,400	214,943,600
SBS21 On 15/05/2026 Spot Bond				103.61256		103.53977			0.00		0	80,000,000
Total SBS21 SPOT									0.00		0	80,000,000
Total For SBS21									0.00		0	80,000,000
SBS24 On 24/05/2019 Spot Bond				101.05942		100.99480			0.00	40,000,000,000		10,000,000,000
Total SBS24 SPOT									0.00	40,000,000,000		10,000,000,000
Total For SBS24									0.00	40,000,000,000		10,000,000,000
SBS25 On 24/05/2019 Spot Bond			7.87500	101.32124	7.92000	101.21635			150,787,350,000.00		19,147,600	4,786,900
Total SBS25 SPOT									150,787,350,000.00		19,147,600	4,786,900
Total For SBS25									150,787,350,000.00		19,147,600	4,786,900
SBS27 On 20/02/2024 Spot Bond			9.23500	106.97402	9.23000	106.91634			517,161,204,244,000.00		56,000,130,400	14,330,000,000
Total SBS27 SPOT									17,161,204,244,000.00		56,000,130,400	14,330,000,000
Total For SBS27									17,161,204,244,000.00		56,000,130,400	14,330,000,000
SBS29 On 12/06/2019 Spot Bond			7.93500	100.69080	8.07500	100.49221			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			9.75500	91.90316	9.74000	91.90909			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				100.01794		99.95741			0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS30 SPOT									0.00	0	0
Total For SBS30									0.00	0	0
SBS31 On 12/06/2027 Spot Bond			9.84000	99.65022	9.83500	99.60073			122,692,527,552,000.00	12,468,752,800	3,152,588,200
Total SBS31 SPOT									12,692,527,552,000.00	12,468,752,800	3,152,588,200
Total For SBS31									12,692,527,552,000.00	12,468,752,800	3,152,588,200
SBS33 On 19/09/2019 Spot Bond				99.83108		101.88612			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			9.95500	102.93961	9.93500	102.95038			0.00	0	1,530,000,000
Total SBS34 SPOT									0.00	0	1,530,000,000
Total For SBS34									0.00	0	1,530,000,000
SBS36 On 29/01/2020 Spot Bond				101.27126		101.20508			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			8.14000	102.66693	8.18500	102.53128			0.00	0	60,000,000
Total SBS37 SPOT									0.00	0	60,000,000
Total For SBS37									0.00	0	60,000,000
SBS38 On 29/01/2025 Spot Bond			9.48500	101.40693	9.44000	101.54486			0.00	0	360,000,000
Total SBS38 SPOT									0.00	0	360,000,000
Total For SBS38									0.00	0	360,000,000
SBS39 On 29/01/2030 Spot Bond			10.23500	100.02052	10.21500	100.06893			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			8.88500	99.76942	8.89500	99.66982			0.00	0	585,200,000
Total SBS4 SPOT									0.00	0	585,200,000
Total For SBS4									0.00	0	585,200,000
SBS40 On 12/11/2020 Spot Bond				101.57372		101.50720			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			8.93000	104.56420	8.92500	104.50815			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			9.53000	106.65976	9.47000	106.90563			0.00	0	132,599,900
Total SBS42 SPOT									0.00	0	132,599,900
Total For SBS42									0.00	0	132,599,900
SBS43 On 12/11/2027 Spot Bond			9.82500	106.88805	9.81000	106.89912			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS43 SPOT										0.00	0	0
Total For SBS43										0.00	0	0
SBS44 On 15/02/2019 Spot Bond				100.85285		100.78753				0.00	0	0
Total SBS44 SPOT										0.00	0	0
Total For SBS44										0.00	0	0
SBS45 On 15/02/2021 Spot Bond				101.82336		101.75629				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			8.97500	109.67343	8.97000	109.61320				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				102.25844		102.18877				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				101.45171		101.38718				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				101.14037		101.07169				0.00	0	250,000,000
Total SBS49 SPOT										0.00	0	250,000,000
Total For SBS49										0.00	0	250,000,000
SBS50 On 31/01/2022 Spot Bond			9.18500	104.21956	9.18000	104.15732				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			9.70000	103.83407	9.68000	103.83827				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				101.83781		101.76530				0.00	1,860,000,000	1,075,000,000
Total SBS52 SPOT										0.00	1,860,000,000	1,075,000,000
Total For SBS52										0.00	1,860,000,000	1,075,000,000
SBS53 On 03/05/2027 Spot Bond				102.12672		102.05496				0.00	0	410,000,000
Total SBS53 SPOT										0.00	0	410,000,000
Total For SBS53										0.00	0	410,000,000
SBS54 On 12/06/2020 Spot Bond				99.97902		99.91618				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				100.80243		100.73823				0.00	400,000,000	440,000,000

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 SBS55 SPOT									0.00	400,000,000	440,000,000
Total For SBS55									0.00	400,000,000	440,000,000
SBS56 On 12/06/2022 Spot Bond			8.82000	100.40650	8.81500	100.35174		55,901,160,000,000.00	6,338,000,000	3,169,000,000	
Total SBS56 SPOT								55,901,160,000,000.00	6,338,000,000	3,169,000,000	
Total For SBS56								55,901,160,000,000.00	6,338,000,000	3,169,000,000	
SBS57 On 12/06/2024 Spot Bond				101.04059		100.97521		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				101.03323		100.96574		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				101.40145		101.33648		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				101.26427		101.19567		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	286.06150	3.27000	285.87749		0.00	0	60,000,000	
Total SBSI11 SPOT								0.00	0	60,000,000	
Total For SBSI11								0.00	0	60,000,000	
SBSI14 On 07/12/2033 Spot Bond			3.98000	204.69118	3.98000	204.54779		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				104.95932		104.86069		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				102.50189		102.40131		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				101.66316		101.58205		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				102.11158		102.01054		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				102.11171		102.01067		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SGI005 SPOT									0.00	0	0
Total For SGI005									0.00	0	0
SGI006 On 11/07/2022 Spot Bond				101.91291		101.82014			0.00	0	0
Total SGI006 SPOT									0.00	0	0
Total For SGI006									0.00	0	0
SHI02 On 01/10/2021 Spot Bond				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	107.92500	10.00000	107.84100			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			7.87500	102.90684	7.90000	102.83647		7,875,000,000,000.00	1,000,000,000	500,000,000	
Total SLI3 SPOT								7,875,000,000,000.00	1,000,000,000	500,000,000	
Total For SLI3								7,875,000,000,000.00	1,000,000,000	500,000,000	
SLI4 On 15/08/2021 Spot Bond				101.91816		101.84609			0.00	0	0
Total SLI4 SPOT									0.00	0	0
Total For SLI4									0.00	0	0
SLRA1 On 15/08/2019 Spot Bond				100.64658		100.57589			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				100.66455		100.59184			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				100.62962		100.56081			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				100.64786		100.57702			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				100.67569		100.60175			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				100.68271		100.60796			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				100.68408		100.60917			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SLRB3 SPOT										0.00	0	0
Total For SLRB3										0.00	0	0
SLRB4 On 15/11/2022 Spot Bond				100.68782		100.61250				0.00	0	0
Total SLRB4 SPOT										0.00	0	0
Total For SLRB4										0.00	0	0
SLRC1 On 15/08/2019 Spot Bond				100.73457		100.65404				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				100.74944		100.66722				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				100.71527		100.63686				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				100.73136		100.65116				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				103.16447		103.09242				0.00	200,000,000	1,600,000,000
Total SNT02 SPOT										0.00	200,000,000	1,600,000,000
Total For SNT02										0.00	200,000,000	1,600,000,000
SNT03 On 12/04/2023 Spot Bond			10.57500	106.33118	10.57000	106.26053				0.00	0	1,550,000,000
Total SNT03 SPOT										0.00	0	1,550,000,000
Total For SNT03										0.00	0	1,550,000,000
SNT04 On 27/06/2022 Spot Bond				102.44389		102.37217				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				101.17105		101.10104				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				100.68808		100.61976				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				100.49874		100.42840				0.00	0	0
Total SPDA12 SPOT										0.00	0	0
Total For SPDA12										0.00	0	0
SPDA6 On 21/08/2019 Spot Bond				100.48649		100.41793				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPDA7 On 21/08/2019 Spot Bond				100.86594		100.79873				0.00	0	0
Total SPDA7 SPOT										0.00	0	0
Total For SPDA7										0.00	0	0
SPDA8 On 21/08/2021 Spot Bond				100.49339		100.42232				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				100.69935		100.63063				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				100.00015		99.92936				0.00	0	0
Total SPG002 SPOT										0.00	0	0
Total For SPG002										0.00	0	0
SPG00: On 31/10/2019 Spot Bond				101.06394		100.98935				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			9.07000	99.53151	9.08000	99.44261				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			9.24000	95.28140	9.25000	95.18752				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			9.24000	95.28140	9.25000	95.18752				0.00	0	100,000,000
Total SSN005 SPOT										0.00	0	100,000,000
Total For SSN005										0.00	0	100,000,000
SSN01: On 31/01/2025 Spot Bond			3.79500	123.19263	3.79500	123.10775				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN01: On 21/12/2026 Spot Bond			10.16000	101.62812	10.14000	106.89049				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN02: On 28/02/2031 Spot Bond			11.05000	74.61542	11.03000	74.65817				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				101.17267		101.10247				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				101.27859		101.21178				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				101.94347		101.87207				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				100.10378		100.02576				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				99.82945		99.75653				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				100.17190		100.09861				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				100.61654		100.54361				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				100.25791		100.18030				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	103.56696	9.55000	103.48692				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN04: On 13/10/2023 Spot Bond				101.41817		101.34772				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN04 On 13/10/2023 Spot Bond			9.42500	103.07918	9.42000	103.02224				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN04 On 31/01/2038 Spot Bond			4.35000	99.98770	4.32000	100.35630				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN04 On 09/02/2027 Spot Bond				99.08010		99.00636				0.00	0	80,000,000
Total SSN044 SPOT										0.00	0	80,000,000
Total For SSN044										0.00	0	80,000,000
SSN04 On 30/04/2027 Spot Bond				101.07292		100.99537				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN04 On 05/04/2027 Spot Bond				101.49069		101.41905				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN04 On 21/06/2018 Spot Bond				107.98993		107.92241				0.00	0	0
Total SSN048 SPOT										0.00	0	0
Total For SSN048										0.00	0	0
SSN04 On 30/09/2027 Spot Bond				103.24556		103.10429				0.00	0	0
Total SSN049 SPOT										0.00	0	0
Total For SSN049										0.00	0	0
SSN05 On 08/12/2023 Spot Bond			3.29000	285.78859	3.29000	285.60429				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN05 On 26/09/2018 Spot Bond				105.58199		105.51708				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0
SSN05 On 26/10/2020 Spot Bond				101.03403		100.96820				0.00	0	0
Total SSN052 SPOT										0.00	0	0
Total For SSN052										0.00	0	0
SSN05 On 26/10/2020 Spot Bond			7.72200	102.44577	7.73200	102.36058				0.00	0	0
Total SSN053 SPOT										0.00	0	0
Total For SSN053										0.00	0	0
SSN05 On 26/10/2022 Spot Bond				101.10880		101.03803				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN054 SPOT										0.00	0	0
Total For SSN054										0.00	0	0
SSN054 On 03/11/2022 Spot Bond				100.93546		100.86490				0.00	0	0
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0
SSN055 On 19/12/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN057 SPOT										0.00	0	0
Total For SSN057										0.00	0	0
SSN057 On 19/01/2023 Spot Bond				101.21956		101.15218				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	101.51769	8.40000	101.44925				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				101.45981		101.39571				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	169.44367	3.85000	169.32674				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	125.79776	3.45000	125.71461				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			4.13000	103.28585	4.10000	103.67180				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			3.96000	89.69408	3.95000	89.71637				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	170.01626	3.81000	169.89949				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SSN067 SPOT									0.00	0	0
Total For SSN067									0.00	0	0
SSN067 On 28/05/2023 Spot Bond				100.34071		100.26810			0.00	0	0
Total SSN068 SPOT									0.00	0	0
Total For SSN068									0.00	0	0
SSN068 On 28/05/2023 Spot Bond				100.33659		100.26487			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				100.32638		100.25684			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	100.36342	9.65000	100.28543			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			9.68000	98.24248	9.66000	98.26728		1,831,456,000.00		189,200	47,300
Total SZ25 SPOT								1,831,456,000.00		189,200	47,300
Total For SZ25								1,831,456,000.00		189,200	47,300
T12A10 On 21/08/2019 Spot Bond				100.48366		100.41551			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				100.84125		100.77244			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			9.05000	102.69787	9.08000	102.58898			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				100.60999		100.54500			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				100.50007		100.42803			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			8.95000	106.03473	8.98000	105.89781			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A13 On 21/08/2018 Spot Bond				100.45998		100.39372				0.00	0	0
Total T13A13 SPOT										0.00	0	0
Total For T13A13										0.00	0	0
T13A14 On 21/08/2018 Spot Bond				100.53720		100.47048				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				100.49896		100.42708				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			9.05000	105.56519	9.08000	105.42802				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				100.49498		100.42520				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				100.28184		100.20931				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			9.00000	104.37949	9.03000	104.24396				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				100.49209		100.42272				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				100.50320		100.43221				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	102.26991	8.55000	102.20012				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				100.44967		100.38640				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				100.36382		100.30108				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total T15OM2 SPOT										0.00	0	0
Total For T15OM2										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.30292		100.24164				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				99.88884		101.89560				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				101.53399		101.47233				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				101.52986		101.46206				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				100.80441		100.73963				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				101.33795		101.27286				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				100.99626		100.92663				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				99.81120		101.85112				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				99.80478		101.90780				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				101.32767		101.26303				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				101.43554		101.36918				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				100.94450		100.87852				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS15C On 16/11/2018 Spot Bond				100.56082		100.49728				0.00	0	0
Total TFS150 SPOT										0.00	0	0
Total For TFS150										0.00	0	0
TFS151 On 30/11/2020 Spot Bond				100.26653		100.20058				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TFS152 On 25/04/2019 Spot Bond				101.00537		100.94284				0.00	0	0
Total TFS152 SPOT										0.00	0	0
Total For TFS152										0.00	0	0
TH10A1 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH11A2 On 18/07/2018 Spot Bond				101.26299		101.19448				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	103.44951	8.73000	103.37599				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A5 On 18/07/2018 Spot Bond				101.29646		101.23185				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6 On 18/07/2018 Spot Bond			7.22000	103.34364	7.24500	103.27998				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A8 On 18/07/2018 Spot Bond				101.27331		101.20683				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2018 Spot Bond				101.35413		101.28392				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2018 Spot Bond				101.31286		101.24154				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2018 Spot Bond				101.30699		101.23601				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1 On 18/07/2018 Spot Bond				101.45796		101.37847				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2018 Spot Bond				101.45210		101.37294				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2018 Spot Bond				101.40081		101.32455				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				101.91431		101.80907				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				101.92015		101.81458				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				101.89094		101.78702				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				100.47800		100.41066				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				100.49214		100.42277				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			9.00000	102.95116	9.03000	102.84242				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				100.48366		100.41551				0.00	3,367,236	1,683,618
Total TH12A4 SPOT										0.00	3,367,236	1,683,618
Total For TH12A4										0.00	3,367,236	1,683,618
TH12A5 On 21/08/2019 Spot Bond				100.50345		100.43246				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			8.91000	102.16163	8.94000	102.05433				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				100.48083		100.41309				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond				100.50345		100.43246				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond			9.02000	101.71492	9.05000	101.60718				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond				100.52887		100.45423				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond				100.52887		100.45423				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B3 On 21/08/2019 Spot Bond				100.52887		100.45423				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B4 On 21/08/2019 Spot Bond				100.52887		100.45423				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C1 On 21/08/2019 Spot Bond				101.47019		101.39479				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C2 On 21/08/2019 Spot Bond				101.47019		101.39479				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C3 On 21/08/2019 Spot Bond				100.57402		100.49289				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C4 On 21/08/2019 Spot Bond				100.57345		100.49240				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D On 21/08/2019 Spot Bond				100.75668		100.64927				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.74579		100.63831				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.82208		100.71508				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				100.75332		100.64640				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				100.47065		100.40437				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				100.48310		100.41503				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				100.80093		100.73089				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			9.15000	103.13859	9.18000	103.00327				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				100.47122		100.40486				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				100.55650		100.49138				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				100.05219		99.97935				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			9.04000	104.05267	9.07000	103.91719				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				100.52310		100.45816				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13B On 21/08/2020 Spot Bond				100.52876		100.45412				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B On 21/08/2020 Spot Bond				100.52932		100.45460				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B On 21/08/2020 Spot Bond				100.52951		100.45323				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B On 21/08/2020 Spot Bond				100.51841		100.44373				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B On 21/08/2020 Spot Bond				100.52707		100.45267				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C On 21/08/2020 Spot Bond				100.56823		100.48791				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C On 21/08/2020 Spot Bond				100.57273		100.49177				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C On 21/08/2020 Spot Bond				100.55723		100.47695				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C On 21/08/2020 Spot Bond				100.56831		100.48642				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C On 21/08/2020 Spot Bond				100.59919		100.51442				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D On 21/08/2020 Spot Bond				100.75351		100.64651				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D On 21/08/2020 Spot Bond				100.75351		100.64651				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.74978		100.64169				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.74158		100.63467				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.76470		100.65609				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A: On 21/11/2019 Spot Bond				101.10366		101.03708				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A: On 21/11/2021 Spot Bond				100.51109		100.43896				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A: On 21/11/2021 Spot Bond			9.21000	103.13491	9.22000	103.02976				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A: On 21/11/2019 Spot Bond				101.03319		100.96666				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A: On 21/11/2021 Spot Bond				101.57324		101.50366				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A: On 21/11/2021 Spot Bond			9.02000	101.48158	9.03000	101.37934				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14B: On 21/11/2021 Spot Bond				100.54544		100.46837				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B: On 21/11/2021 Spot Bond				101.11555		101.04194				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B: On 21/11/2021 Spot Bond				100.52180		100.44813				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14C On 21/11/2021 Spot Bond				100.57357		100.49244				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C On 21/11/2021 Spot Bond				100.56232		100.48282				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				100.55557		100.47704				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				100.74169		100.63631				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				100.72996		100.62627				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				100.71375		100.61240				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				100.48623		100.41768				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				100.49763		100.42745				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	100.54856	9.82000	100.47000				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				100.39343		100.32542				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				100.40270		100.33308				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				100.51004		100.43808				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH15B1 SPOT										0.00	0	0
Total For TH15B1										0.00	0	0
TH15B1:On 21/11/2022 Spot Bond				100.41187		100.34062				0.00	0	0
Total TH15B2 SPOT										0.00	0	0
Total For TH15B2										0.00	0	0
TH15C1:On 21/11/2022 Spot Bond				100.53654		100.46076				0.00	0	0
Total TH15C1 SPOT										0.00	0	0
Total For TH15C1										0.00	0	0
TH15C2:On 21/11/2022 Spot Bond				100.43064		100.35607				0.00	0	0
Total TH15C2 SPOT										0.00	0	0
Total For TH15C2										0.00	0	0
TH15D1:On 21/11/2022 Spot Bond				100.70000		100.60066				0.00	0	0
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH15D2:On 21/11/2022 Spot Bond				100.54712		100.45195				0.00	0	0
Total TH15D2 SPOT										0.00	0	0
Total For TH15D2										0.00	0	0
TH9A12:On 18/07/2019 Spot Bond				101.95720		101.89269				0.00	0	0
Total TH9A12 SPOT										0.00	0	0
Total For TH9A12										0.00	0	0
THE9B4:On 18/07/2019 Spot Bond				101.36563		101.29134				0.00	0	0
Total THE9B4 SPOT										0.00	0	0
Total For THE9B4										0.00	0	0
THE9C4:On 18/07/2019 Spot Bond				103.79160		103.72290				0.00	0	0
Total THE9C4 SPOT										0.00	0	0
Total For THE9C4										0.00	0	0
THE9D4:On 18/07/2019 Spot Bond				101.96537		101.85724				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			8.62500	97.70465	8.65500	97.59359				0.00	0	0
Total TL20 SPOT										0.00	0	0
Total For TL20										0.00	0	0
TL20/R:On 22/02/2020 Spot Bond			100.00000	36.28429	100.00000	36.07817				0.00	0	0
TL20/R:On 25/11/2020 Spot Bond			10.00000	107.92500	10.00000	107.84100				0.00	0	0
Total TL20/R207 SPOT										0.00	0	0
Total For TL20/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
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TL21U SPOT									0.00	0	0
Total For TL21U									0.00	0	0
TL22 On 04/03/2021 Spot Bond				100.16007		100.09134			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				100.14063		100.01371			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			9.21500	101.77983	9.21000	101.72230			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			9.75500	101.69736	9.75000	101.64128			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				101.38242		101.30991			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				101.12408		101.05543			0.00	30,000,000	10,000,000
Total TL27 SPOT									0.00	30,000,000	10,000,000
Total For TL27									0.00	30,000,000	10,000,000
TL28 On 24/04/2025 Spot Bond			9.93000	98.01359	9.91000	98.03185			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				101.16174		101.09070			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				101.74028		101.67582			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				101.80804		101.74571			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			9.02000	105.39852	9.03000	105.30217		1,645,248,000.00		182,400	41,310,045,600
Total TN20 SPOT								1,645,248,000.00		182,400	41,310,045,600
Total For TN20								1,645,248,000.00		182,400	41,310,045,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN20/R On 17/09/2020 Spot Bond			100.00000	26.93617	100.00000	26.75868			0.00	0	0
Total TN20/R208 SPOT									0.00	0	0
Total For TN20/R208									0.00	0	0
TN20U On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TN20U SPOT									0.00	0	0
Total For TN20U									0.00	0	0
TN21U On 13/05/2021 Spot Bond			100.00000	18.59635	100.00000	18.47382			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			9.60000	106.00454	9.59500	105.94492		30,489,600,000.00		3,176,000	16,033,594,000
Total TN23 SPOT								30,489,600,000.00		3,176,000	16,033,594,000
Total For TN23								30,489,600,000.00		3,176,000	16,033,594,000
TN23/R On 06/11/2023 Spot Bond			100.00000	12.80805	100.00000	12.72366		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			10.51000	97.90146	10.49000	97.91453		27,733,788,000.00		2,638,800	25,480,659,700
Total TN25 SPOT								27,733,788,000.00		2,638,800	25,480,659,700
Total For TN25								27,733,788,000.00		2,638,800	25,480,659,700
TN25/R On 19/08/2025 Spot Bond			100.00000	12.47478	100.00000	12.39123		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			10.58000	90.79346	10.56000	90.82694		1,252,672,000.00		118,400	1,380,479,700
Total TN27 SPOT								1,252,672,000.00		118,400	1,380,479,700
Total For TN27								1,252,672,000.00		118,400	1,380,479,700
TN27/R On 14/11/2027 Spot Bond			100.00000	9.51015	100.00000	9.44748		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			11.17000	97.34775	11.15000	97.38918		0.00		0	14,213,400,000
Total TN30 SPOT								0.00		0	14,213,400,000
Total For TN30								0.00		0	14,213,400,000
TN30/R On 09/10/2030 Spot Bond			8.00000	121.15243	8.00000	121.07456		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			11.65000	94.70731	11.62000	94.84256		0.00		0	8,800,000,000
Total TN40 SPOT								0.00		0	8,800,000,000
Total For TN40								0.00		0	8,800,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN40/R On 09/10/2040 Spot Bond			10.75000	101.81873	10.75000	101.73138			0.00	0	0
Total TN40/R214 SPOT									0.00	0	0
Total For TN40/R214									0.00	0	0
TNF18 On 22/08/2018 Spot Bond				100.50365		100.43828			0.00	0	0
Total TNF18 SPOT									0.00	0	0
Total For TNF18									0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	107.92500	10.00000	107.84100			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				101.58769		101.52369			0.00	4,000,000,000	1,100,000,000
Total TPDA05 SPOT									0.00	4,000,000,000	1,100,000,000
Total For TPDA05									0.00	4,000,000,000	1,100,000,000
TPDA0 On 30/11/2018 Spot Bond				100.51047		100.44599			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			9.28000	100.78964	9.19000	100.91110		1,856,000,000,000.00	200,000,000	100,000,000	
Total TPDA08 SPOT								1,856,000,000,000.00	200,000,000	100,000,000	
Total For TPDA08								1,856,000,000,000.00	200,000,000	100,000,000	
TRA2A On 14/12/2018 Spot Bond				99.93592		99.87174			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				99.93250		99.86502			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			9.30000	100.73326	9.33000	100.59156			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				99.93584		99.87158			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				99.93250		99.86502			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			9.10000	101.21898	9.13000	101.07811			0.00	0	0
Total TRA2A6 SPOT									0.00	0	0
Total For TRA2A6									0.00	0	0

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				99.92721		99.85452				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B: On 14/12/2020 Spot Bond				99.92518		99.85048				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				99.91665		99.83355				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				99.91341		99.82710				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				99.89235		99.78536				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				99.89235		99.78536				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				100.59951		100.53651				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				100.65595		100.58684				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				100.67266		100.60176				0.00	0	0
Total TRA3A3 SPOT										0.00	0	0
Total For TRA3A3										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond			9.12500	100.33459	100.00000	11.45389			135,050,000,000,000.00	14,800,000,000	7,400,000,000	
Total TRA3A4 SPOT									15,050,000,000,000.00	14,800,000,000	7,400,000,000	
Total For TRA3A4									15,050,000,000,000.00	14,800,000,000	7,400,000,000	
TRA3A: On 14/05/2019 Spot Bond				100.12298	100.00000	100.00000			0.00	0	7,000,000,000	
Total TRA3A5 SPOT									0.00	0	7,000,000,000	
Total For TRA3A5									0.00	0	7,000,000,000	
TRA3A: On 14/11/2020 Spot Bond				100.13256	100.00000	100.00000			0.00	9,980,000,000	17,300,000,000	
Total TRA3A6 SPOT									0.00	9,980,000,000	17,300,000,000	
Total For TRA3A6									0.00	9,980,000,000	17,300,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRA3A` On 14/11/2022 Spot Bond				100.13538	100.00000	100.00000			0.00	3,100,000,000	10,400,000,000
Total TRA3A7 SPOT									0.00	3,100,000,000	10,400,000,000
Total For TRA3A7									0.00	3,100,000,000	10,400,000,000
TRA3B On 14/11/2022 Spot Bond				100.78109		100.69847			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				100.15408	100.00000	100.00000			0.00	2,500,000,000	8,400,000,000
Total TRA3B2 SPOT									0.00	2,500,000,000	8,400,000,000
Total For TRA3B2									0.00	2,500,000,000	8,400,000,000
TRAA2 On 14/06/2019 Spot Bond				99.94342		99.87722			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				100.26655		100.20083			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				99.93144		99.86276			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				101.25572		101.18601			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				101.91735		101.82793			0.00	0	0
Total TRAE1 SPOT									0.00	0	0
Total For TRAE1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRAE2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TRQ11 On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ11U SPOT										0.00	0	0
Total For TRQ11U										0.00	0	0
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ12U SPOT										0.00	0	0
Total For TRQ12U										0.00	0	0
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ13U SPOT										0.00	0	0
Total For TRQ13U										0.00	0	0
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ14U SPOT										0.00	0	0
Total For TRQ14U										0.00	0	0
TSE01 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP226 On 07/06/2018 Spot Bond					0.00000	0.00000				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				99.76686		99.70328				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				101.28914		101.20646				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				101.18970		101.12921				0.00	0	0
Total TWC266 SPOT										0.00	0	0
Total For TWC266										0.00	0	0

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 13/07/2018 Spot Bond				101.08888		101.02838			0.00	0	0
Total TWC267 SPOT									0.00	0	0
Total For TWC267									0.00	0	0
TWC26 On 23/07/2018 Spot Bond				101.04855		100.98805			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				100.94901		100.88844			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				100.84805		100.78748			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				100.56384		100.50342			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				100.50342		100.44301			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			9.52000	105.68120	9.53000	105.57709		1,127,168,000.00		118,400	29,600
Total UG21 SPOT								1,127,168,000.00		118,400	29,600
Total For UG21								1,127,168,000.00		118,400	29,600
UG26 On 09/03/2026 Spot Bond			10.65000	106.27488	10.63000	106.29130		6,390,000,000,000.00		600,000,000	350,400,000
Total UG26 SPOT								6,390,000,000,000.00		600,000,000	350,400,000
Total For UG26								6,390,000,000,000.00		600,000,000	350,400,000
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VCJA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA5U SPOT									0.00	0	0
Total For VCJA5U									0.00	0	0
VCJB1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB1U SPOT									0.00	0	0
Total For VCJB1U									0.00	0	0
VCJB2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB2U SPOT									0.00	0	0
Total For VCJB2U									0.00	0	0
VCJB3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB3U SPOT									0.00	0	0
Total For VCJB3U									0.00	0	0
VCJB4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB4U SPOT									0.00	0	0
Total For VCJB4U									0.00	0	0
VCJB5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB5U SPOT									0.00	0	0
Total For VCJB5U									0.00	0	0
VCPA1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPA1U SPOT									0.00	0	0
Total For VCPA1U									0.00	0	0
VCPA2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPA2U SPOT									0.00	0	0
Total For VCPA2U									0.00	0	0
VCPA3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPA3U SPOT									0.00	0	0
Total For VCPA3U									0.00	0	0
VCPA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPA4U SPOT									0.00	0	0
Total For VCPA4U									0.00	0	0
VCPA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPA5U SPOT									0.00	0	0
Total For VCPA5U									0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB1U SPOT									0.00	0	0
Total For VCPB1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB2U SPOT									0.00	0	0
Total For VCPB2U									0.00	0	0
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB3U SPOT									0.00	0	0
Total For VCPB3U									0.00	0	0
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB4U SPOT									0.00	0	0
Total For VCPB4U									0.00	0	0
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB5U SPOT									0.00	0	0
Total For VCPB5U									0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA03U SPOT									0.00	0	0
Total For VJA03U									0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA04U SPOT									0.00	0	0
Total For VJA04U									0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA05U SPOT									0.00	0	0
Total For VJA05U									0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA06U SPOT									0.00	0	0
Total For VJA06U									0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA07U SPOT									0.00	0	0
Total For VJA07U									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB04U SPOT									0.00	0	0
Total For VJB04U									0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB05U SPOT									0.00	0	0
Total For VJB05U									0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB06U SPOT									0.00	0	0
Total For VJB06U									0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB07U SPOT									0.00	0	0
Total For VJB07U									0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB08U SPOT									0.00	0	0
Total For VJB08U									0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB09U SPOT									0.00	0	0
Total For VJB09U									0.00	0	0
VKC23 On 20/08/2018 Spot Bond				100.42940		100.36753			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				100.46739		100.40172			0.00	0	0
Total VKC24 SPOT									0.00	0	0
Total For VKC24									0.00	0	0
VKC26 On 05/09/2018 Spot Bond				100.12178		100.06089			0.00	0	0
Total VKC26 SPOT									0.00	0	0
Total For VKC26									0.00	0	0
VKE07 On 08/06/2020 Spot Bond				100.06513		99.99989			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				101.95760		101.88939			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				102.12845		102.06166			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				101.51300		101.44265			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				101.24489		101.17468			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				100.91976		100.85042			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				99.99998		99.94168			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				101.60242		101.53581			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	258.67047	0.95000	258.55264			0.00	0	0
Total WS05 SPOT									0.00	0	0
Total For WS05									0.00	0	0
WSP3 On 28/05/2019 Spot Bond			7.28000	101.90730	7.30500	101.82460			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			8.04000	102.04710	8.07000	101.92726			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			8.44500	101.76395	8.45500	101.66932		50,406,516,000.00		5,968,800	1,492,200
Total WSP5 SPOT								50,406,516,000.00		5,968,800	1,492,200
Total For WSP5								50,406,516,000.00		5,968,800	1,492,200
WSP5/R203 On 28/05/2021 Spot Bond			100.00000	17.52132	100.00000	17.40586			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			6.66500	91.82005	6.69000	91.74192			0.00	0	0
Total Z083 SPOT									0.00	0	0
Total For Z083									0.00	0	0
Total for SPOT									92,440,921,729,376,000.00	518,885,501,736	485,491,279,250
Total for SPOT :									92,440,921,729,376,000.00	518,885,501,736	485,491,279,250
Total Futures									92,440,922,811,469,300.00	518,885,514,441	485,492,105,088
Total Options									0.00	0	82,545
Grand Total:									92,440,922,811,469,300.00	518,885,514,441	485,492,187,633