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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/06/2018

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			11.04498	77.16869	11.19648	76.29119			0.00	0	9,466
ES33 On 01/11/2018 Bond Future			11.16630	74.75815	11.32324	73.86551			0.00	0	0
ES33 On 07/02/2019 Bond Future			11.30423	76.20799	11.46755	75.29783			0.00	0	0
Total ES33 Future									0.00	0	9,466
ES33 On 02/08/2018 Bond Future	11.14	Put			325.33000	0.32533	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.15	Call			0.00000	0.00000	609,920		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.15	Put			267.58000	0.26758	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.16	Call			0.00000	0.00000	667,610		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.16	Put			209.89000	0.20989	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.14	Call			0.00000	0.00000	552,170		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			11.24355	79.80847	11.38986	78.84830			0.00	0	7,957
ES42 On 01/11/2018 Bond Future			11.36106	76.97334	11.51272	75.99658			0.00	0	0
ES42 On 07/02/2019 Bond Future			11.49010	78.46593	11.64782	77.47006			0.00	0	0
Total ES42 Future									0.00	0	7,957

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ES42												0.00	0	7,957
I2025	On	02/08/2018	Bond Future			131.70615	131.70615	132.27202	132.27202			921,943.05	7	864
I2025	On	01/11/2018	Bond Future			134.08549	134.08549	134.66199	134.66199			0.00	0	0
I2025	On	07/02/2019	Bond Future			135.29921	135.29921	135.88676	135.88676			0.00	0	0
Total I2025 Future												921,943.05	7	864
I2025	On	02/08/2018	Bond Future	136.66	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.66	Put			4,387.98000	4.38798	4,953,850		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.67	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.67	Put			4,397.98000	4.39798	4,963,850		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.65	Put			4,377.98000	4.37798	4,943,850		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												921,943.05	7	864
I2029	On	02/08/2018	Bond Future			100.54652	100.54652	100.92937	100.92937			0.00	0	1,370
I2029	On	01/11/2018	Bond Future			101.31337	101.31337	101.70344	101.70344			0.00	0	0
I2029	On	07/02/2019	Bond Future			103.29844	103.29844	103.69595	103.69595			0.00	0	0
Total I2029 Future												0.00	0	1,370
Total For I2029												0.00	0	1,370
I2033	On	02/08/2018	Bond Future			103.77542	103.77542	103.77260	103.77260			10,377,542.00	100	9,461
I2033	On	01/11/2018	Bond Future			104.52908	104.52908	104.52665	104.52665			0.00	0	0
I2033	On	07/02/2019	Bond Future			106.57727	106.57727	106.57446	106.57446			0.00	0	0
Total I2033 Future												10,377,542.00	100	9,461
I2033	On	02/08/2018	Bond Future	109.93	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.93	Put			6,157.40000	6.15740	6,154,580		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.94	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.94	Put			6,167.40000	6.16740	6,164,580		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.92	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.92	Put			6,147.40000	6.14740	6,144,580		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												10,377,542.00	100	9,461
I2038	On	02/08/2018	Bond Future			124.03192	124.03192	124.22103	124.22103			9,922,553.60	80	9,115
I2038	On	01/11/2018	Bond Future			126.27255	126.27255	126.46544	126.46544			0.00	0	0
I2038	On	07/02/2019	Bond Future			127.15647	127.15647	127.35285	127.35285			0.00	0	0
Total I2038 Future												9,922,553.60	80	9,115
I2038	On	02/08/2018	Bond Future	134.54	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.54	Put			10,318.97000	10.31897	10,508,080		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.55	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.55	Put			10,328.97000	10.32897	10,518,080		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.53	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On	02/08/2018	Bond Future	134.53	Put			10,308.97000	10.30897	10,498,080		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												9,922,553.60	80	9,115
I2046	On	02/08/2018	Bond Future			116.92542	116.92542	116.92072	116.92072			0.00	0	11,876
I2046	On	01/11/2018	Bond Future			117.38868	117.38868	117.38419	117.38419			0.00	0	0
I2046	On	07/02/2019	Bond Future			119.68848	119.68848	119.68374	119.68374			0.00	0	0
Total I2046 Future												0.00	0	11,876
I2046	On	02/08/2018	Bond Future	128.78	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.78	Put			11,859.28000	11.85928	11,854,580		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.79	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.79	Put			11,869.28000	11.86928	11,864,580		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.77	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.77	Put			11,849.28000	11.84928	11,844,580		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	11,876
I2050	On	02/08/2018	Bond Future			121.87206	121.87206	121.86688	121.86688			9,749,764.80	80	9,701
I2050	On	01/11/2018	Bond Future			124.07370	124.07370	124.06901	124.06901			0.00	0	0
I2050	On	07/02/2019	Bond Future			124.73351	124.73351	124.72800	124.72800			0.00	0	0
Total I2050 Future												9,749,764.80	80	9,701
I2050	On	02/08/2018	Bond Future	137.53	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.53	Put			15,663.12000	15.66312	15,657,940		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.54	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.54	Put			15,673.12000	15.67312	15,667,940		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.52	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.52	Put			15,653.12000	15.65312	15,647,940		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												9,749,764.80	80	9,701
R186	On	02/08/2018	Bond Future			9.03611	109.79631	9.20226	108.78793		8.29	761,766,798.78	6,938	112,291
R186	On	01/11/2018	Bond Future			9.11651	111.75668	9.29024	110.73108		8.08	0.00	0	0
R186	On	07/02/2019	Bond Future			9.20768	108.61908	9.39037	107.57335		8.58	0.00	0	0
Total R186 Future												761,766,798.78	6,938	112,291
R186	On	02/08/2018	Bond Future	8.48	Put			4,522.48000	4.52248	3,635,280	7.63	0.00	0	0
R186	On	02/08/2018	Bond Future	8.46	Put			4,644.04000	4.64404	3,748,580	7.63	0.00	0	0
R186	On	02/08/2018	Bond Future	7.50	Put			10,946.29000	10.94629	9,938,280	7.64	0.00	0	0
R186	On	02/08/2018	Bond Future	7.50	Call			0.01000	0.00001	0,380	7.64	0.00	0	3,020
R186	On	02/08/2018	Bond Future	8.47	Call			44.16000	0.04416	161,100	7.63	0.00	0	0
R186	On	02/08/2018	Bond Future	8.47	Put			4,583.18000	4.58318	3,691,740	7.63	0.00	0	0
R186	On	02/08/2018	Bond Future	8.48	Call			47.12000	0.04712	168,300	7.63	0.00	0	0
R186	On	02/08/2018	Bond Future	8.75	Put			2,988.62000	2.98862	2,271,410	7.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2018	Bond Future	8.50	Call			53.55000	0.05355	183,390	7.63	0.00	0	0
R186	On	02/08/2018	Bond Future	8.50	Put			4,401.72000	4.40172	3,523,180	7.63	0.00	0	0
R186	On	02/08/2018	Bond Future	8.25	Put			5,960.35000	5.96035	4,999,930	7.64	0.00	0	0
R186	On	02/08/2018	Bond Future	8.25	Call			8.62000	0.00862	56,580	7.64	0.00	0	3,020
R186	On	02/08/2018	Bond Future	8.46	Call			41.31000	0.04131	154,230	7.63	0.00	0	0
R186	On	02/08/2018	Bond Future	8.75	Call			214.43000	0.21443	505,600	7.82	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.46	Put			5,349.99000	5.34999	4,634,440	7.44	0.00	0	0
R186	On	01/11/2018	Bond Future	8.46	Call			330.13000	0.33013	640,180	7.44	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.52	Call			394.17000	0.39417	732,650	7.49	0.00	0	0
R186	On	01/11/2018	Bond Future	8.53	Call			405.75000	0.40575	749,220	7.50	0.00	0	0
R186	On	01/11/2018	Bond Future	8.53	Put			4,990.60000	4.99060	4,308,470	7.50	0.00	0	0
R186	On	01/11/2018	Bond Future	8.54	Call			417.40000	0.41740	766,040	7.51	0.00	0	0
R186	On	01/11/2018	Bond Future	8.52	Put			5,041.03000	5.04103	4,353,910	7.49	0.00	0	0
R186	On	01/11/2018	Bond Future	9.14	Call			1,586.11000	1.58611	2,231,350	8.01	0.00	0	0
R186	On	01/11/2018	Bond Future	8.54	Put			4,940.29000	4.94029	4,263,330	7.51	0.00	0	0
R186	On	01/11/2018	Bond Future	9.14	Put			2,472.29000	2.47229	2,091,930	8.01	0.00	0	5,000
R186	On	01/11/2018	Bond Future	7.96	Put			8,257.87000	8.25787	7,352,600	7.31	0.00	0	0
R186	On	01/11/2018	Bond Future	7.96	Call			65.50000	0.06550	185,830	7.31	0.00	0	5,000
R186	On	07/02/2019	Bond Future	8.21	Call			348.86000	0.34886	667,040	7.45	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Put			7,349.07000	7.34907	6,621,520	7.45	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Call			355.98000	0.35598	678,030	7.45	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Put			7,294.40000	7.29440	6,570,720	7.45	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Call			341.86000	0.34186	656,190	7.45	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Put			7,403.90000	7.40390	6,672,500	7.45	0.00	0	0
Total R186 Option												0.00	0	26,040
Total For R186												761,766,798.78	6,938	138,331
R197	On	02/08/2018	Bond Future			299.13547	299.13547	299.70705	299.70705			8,974,064.10	30	2,388
R197	On	01/11/2018	Bond Future			304.53952	304.53952	305.12242	305.12242			0.00	0	0
R197	On	07/02/2019	Bond Future			303.15010	303.15010	303.74375	303.74375			0.00	0	0
Total R197 Future												8,974,064.10	30	2,388
Total For R197												8,974,064.10	30	2,388
R202	On	02/08/2018	Bond Future			236.02656	236.02656	236.02065	236.02065			23,602,656.00	100	22,040
R202	On	01/11/2018	Bond Future			240.29058	240.29058	240.28525	240.28525			0.00	0	0
R202	On	07/02/2019	Bond Future			241.09148	241.09148	241.08532	241.08532			0.00	0	0
Total R202 Future												23,602,656.00	100	22,040
Total For R202												23,602,656.00	100	22,040
R2023	On	02/08/2018	Bond Future			8.37333	101.03530	8.54107	100.42073		4.52	28,795,060.50	285	41,435
R2023	On	01/11/2018	Bond Future			8.45424	98.91311	8.63340	98.28832		4.58	0.00	0	0
R2023	On	07/02/2019	Bond Future			8.55206	100.83157	8.74566	100.19445		4.79	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2023 Future									28,795,060.50	285	41,435
R2023 On 02/08/2018 Bond Future	10.41	Call			6.536.95000	6.53695	7,151,470	5.84	0.00	0	0
R2023 On 02/08/2018 Bond Future	10.41	Put			0.11000	0.00011	0,060	5.84	0.00	0	0
R2023 On 02/08/2018 Bond Future	10.39	Call			6,469.92000	6.46992	7,084,440	5.84	0.00	0	0
R2023 On 02/08/2018 Bond Future	10.39	Put			0.12000	0.00012	0,070	5.84	0.00	0	0
R2023 On 02/08/2018 Bond Future	10.40	Call			6,503.44000	6.50344	7,117,960	5.84	0.00	0	0
R2023 On 02/08/2018 Bond Future	10.40	Put			0.11000	0.00011	0,060	5.84	0.00	0	0
R2023 On 01/11/2018 Bond Future	10.58	Call			6,517.39000	6.51739	7,123,410	5.63	0.00	0	0
R2023 On 01/11/2018 Bond Future	10.58	Put			35.31000	0.03531	16,540	5.63	0.00	0	0
R2023 On 01/11/2018 Bond Future	10.59	Call			6,548.39000	6.54839	7,154,840	5.63	0.00	0	0
R2023 On 01/11/2018 Bond Future	10.59	Put			34.41000	0.03441	16,070	5.63	0.00	0	0
R2023 On 01/11/2018 Bond Future	10.57	Call			6,486.40000	6.48640	7,091,990	5.63	0.00	0	0
R2023 On 01/11/2018 Bond Future	10.57	Put			36.23000	0.03623	17,030	5.63	0.00	0	0
R2023 On 07/02/2019 Bond Future	10.59	Put			211.59000	0.21159	179,750	6.02	0.00	0	0
R2023 On 07/02/2019 Bond Future	10.57	Call			5,977.35000	5.97735	6,581,680	6.02	0.00	0	0
R2023 On 07/02/2019 Bond Future	10.57	Put			217.94000	0.21794	185,150	6.02	0.00	0	0
R2023 On 07/02/2019 Bond Future	10.58	Call			6,004.55000	6.00455	6,609,350	6.02	0.00	0	0
R2023 On 07/02/2019 Bond Future	10.58	Put			214.75000	0.21475	182,430	6.02	0.00	0	0
R2023 On 07/02/2019 Bond Future	10.59	Call			6,031.77000	6.03177	6,637,050	6.02	0.00	0	0
Total R2023 Option									0.00	0	0
Total For R2023									28,795,060.50	285	41,435
R2030 On 02/08/2018 Bond Future			9.44716	90.13864	9.60775	89.11249		11.21	4,326,654.72	48	50,356
R2030 On 01/11/2018 Bond Future			9.52152	91.74779	9.68784	90.70400		11.00	0.00	0	0
R2030 On 07/02/2019 Bond Future			9.60564	89.51785	9.77877	88.45354		11.72	0.00	0	0
Total R2030 Future									4,326,654.72	48	50,356
R2030 On 02/08/2018 Bond Future	8.51	Put			7,348.64000	7.34864	6,352,410	10.20	0.00	0	0
R2030 On 02/08/2018 Bond Future	8.51	Call			2.97000	0.00297	32,890	10.20	0.00	0	7,850
R2030 On 02/08/2018 Bond Future	8.91	Put			4,636.37000	4.63637	3,784,090	10.40	0.00	0	0
R2030 On 02/08/2018 Bond Future	9.47	Call			797.42000	0.79742	1,452,670	11.17	0.00	0	0
R2030 On 02/08/2018 Bond Future	9.47	Put			1,676.65000	1.67665	1,305,750	11.17	0.00	0	0
R2030 On 02/08/2018 Bond Future	9.45	Call			747.35000	0.74735	1,385,150	11.15	0.00	0	0
R2030 On 02/08/2018 Bond Future	8.91	Call			58.95000	0.05895	232,820	10.40	0.00	0	7,850
R2030 On 02/08/2018 Bond Future	9.50	Call			876.29000	0.87629	1,557,260	11.21	0.00	0	0
R2030 On 02/08/2018 Bond Future	9.45	Put			1,755.21000	1.75521	1,366,860	11.15	0.00	0	0
R2030 On 02/08/2018 Bond Future	9.50	Put			1,563.03000	1.56303	1,217,850	11.21	0.00	0	7,850
R2030 On 02/08/2018 Bond Future	9.46	Call			772.13000	0.77213	1,418,690	11.16	0.00	0	0
R2030 On 02/08/2018 Bond Future	9.46	Put			1,715.65000	1.71565	1,336,060	11.16	0.00	0	0
R2030 On 01/11/2018 Bond Future	8.59	Call			179.85000	0.17985	379,930	9.72	0.00	0	0
R2030 On 01/11/2018 Bond Future	8.59	Put			7,386.98000	7.38698	6,543,270	9.72	0.00	0	0
R2030 On 01/11/2018 Bond Future	8.60	Call			186.26000	0.18626	388,900	9.72	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	01/11/2018	Bond Future	8.60	Put			7,324.25000	7.32425	6,483,100	9.72	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.58	Call			173.61000	0.17361	371,120	9.72	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.58	Put			7,449.95000	7.44995	6,603,670	9.72	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Call			511.96000	0.51196	896,490	10.46	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Put			7,908.43000	7.90843	7,228,650	10.46	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Call			524.59000	0.52459	909,780	10.46	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Put			7,853.15000	7.85315	7,174,030	10.46	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Call			499.70000	0.49970	883,350	10.46	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Put			7,964.13000	7.96413	7,283,470	10.46	0.00	0	0
Total R2030 Option												0.00	0	23,550
Total For R2030												4,326,654.72	48	73,906
R2032	On	02/08/2018	Bond Future			9.62554	92.55836	9.78066	91.48880		12.09	0.00	0	34,986
R2032	On	01/11/2018	Bond Future			9.70295	90.05596	9.86341	88.96790		12.40	0.00	0	0
R2032	On	07/02/2019	Bond Future			9.78895	91.80243	9.95555	90.69315		12.63	0.00	0	0
Total R2032 Future												0.00	0	34,986
R2032	On	02/08/2018	Bond Future	9.67	Call			923.47000	0.92347	1,674,650	11.98	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.67	Put			1,684.61000	1.68461	1,366,230	11.98	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Call			952.95000	0.95295	1,712,920	11.99	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Put			1,644.93000	1.64493	1,335,340	11.99	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Call			894.56000	0.89456	1,636,850	11.96	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Put			1,724.94000	1.72494	1,397,670	11.96	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.76	Call			186.32000	0.18632	398,880	10.71	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.76	Put			8,066.64000	8.06664	7,191,140	10.71	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.77	Call			193.13000	0.19313	410,600	10.73	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.77	Put			7,997.68000	7.99768	7,127,090	10.73	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.75	Call			179.78000	0.17978	387,520	10.69	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.75	Put			8,135.95000	8.13595	7,255,630	10.69	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Call			578.88000	0.57888	1,066,190	11.53	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Put			8,621.37000	8.62137	7,999,400	11.53	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Call			592.03000	0.59203	1,081,270	11.53	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Put			8,559.94000	8.55994	7,939,900	11.53	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Call			565.92000	0.56592	1,051,270	11.53	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Put			8,683.07000	8.68307	8,059,140	11.53	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	34,986
R2035	On	02/08/2018	Bond Future			9.71398	97.00440	9.85872	95.89473		12.74	9,312,422.40	96	69,074
R2035	On	01/11/2018	Bond Future			9.78955	94.24033	9.93902	93.11157		13.11	0.00	0	0
R2035	On	07/02/2019	Bond Future			9.87483	96.06816	10.02987	94.91723		13.39	0.00	0	0
Total R2035 Future												9,312,422.40	96	69,074
R2035	On	02/08/2018	Bond Future	9.43	Put			3,646.08000	3.64608	2,996,830	12.22	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	02/08/2018	Bond Future	9.44	Call			315.04000	0.31504	786,300	12.25	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.44	Put			3,580.79000	3.58079	2,942,380	12.25	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.42	Call			285.85000	0.28585	735,540	12.20	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.42	Put			3,711.90000	3.71190	3,051,920	12.20	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.43	Call			300.23000	0.30023	760,650	12.22	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.92	Call			281.30000	0.28130	508,500	11.29	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.92	Put			8,406.81000	8.40681	7,505,250	11.29	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.93	Call			290.84000	0.29084	520,480	11.29	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.93	Put			8,331.51000	8.33151	7,432,390	11.29	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.94	Call			300.72000	0.30072	532,680	11.29	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.94	Put			8,256.65000	8.25665	7,359,850	11.29	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Call			747.48000	0.74748	1,294,240	12.21	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Put			9,067.64000	9.06764	8,463,470	12.21	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Call			760.51000	0.76051	1,312,360	12.21	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Put			8,997.00000	8.99700	8,397,920	12.21	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Call			734.62000	0.73462	1,276,300	12.21	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Put			9,138.56000	9.13856	8,529,310	12.21	0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												9,312,422.40	96	69,074
R2037	On	02/08/2018	Bond Future			9.77000	89.38901	9.91483	88.27445		13.95	0.00	0	56,155
R2037	On	01/11/2018	Bond Future			9.83980	90.98481	9.98912	89.85098		13.71	0.00	0	0
R2037	On	07/02/2019	Bond Future			9.91805	88.48935	10.07263	87.33347		14.70	0.00	0	0
Total R2037 Future												0.00	0	56,155
R2037	On	02/08/2018	Bond Future	9.96	Call			1,640.72000	1.64072	2,513,820	13.89	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.96	Put			1,297.51000	1.29751	1,056,050	13.89	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Call			1,683.01000	1.68301	2,563,280	13.90	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Put			1,264.10000	1.26410	1,029,810	13.90	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Call			1,598.98000	1.59898	2,464,790	13.87	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Put			1,331.57000	1.33157	1,082,820	13.87	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.03	Call			357.62000	0.35762	599,560	11.87	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.03	Put			8,050.25000	8.05025	7,158,360	11.87	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.01	Call			335.86000	0.33586	567,640	11.83	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.01	Put			8,199.69000	8.19969	7,297,640	11.83	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.02	Call			346.62000	0.34662	583,380	11.85	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.02	Put			8,124.79000	8.12479	7,227,720	11.85	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Put			8,863.77000	8.86377	8,287,140	13.49	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Call			861.42000	0.86142	1,446,370	13.51	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Put			8,796.26000	8.79626	8,225,330	13.51	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Call			827.49000	0.82749	1,401,040	13.48	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Put			8,931.63000	8.93163	8,349,300	13.48	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037 On 07/02/2019 Bond Future	9.06	Call			844.34000	0.84434	1,423,590	13.49	0.00	0	0
Total R2037 Option									0.00	0	0
Total For R2037									0.00	0	56,155
R204 On 02/08/2018 Bond Future			6.57664	101.51247	6.71748	101.46050		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			827.64000	0.82764	879,610	0.29	0.00	0	0
R204 On 02/08/2018 Bond Future	8.98	Put			0.00000	0.00000	0,000	0.29	0.00	0	0
R204 On 02/08/2018 Bond Future	8.99	Call			831.27000	0.83127	883,240	0.29	0.00	0	0
R204 On 02/08/2018 Bond Future	8.99	Put			0.00000	0.00000	0,000	0.29	0.00	0	0
R204 On 02/08/2018 Bond Future	8.97	Call			824.02000	0.82402	875,990	0.29	0.00	0	0
R204 On 02/08/2018 Bond Future	8.97	Put			0.00000	0.00000	0,000	0.29	0.00	0	0
Total R204 Option									0.00	0	0
Total For R204									0.00	0	10,173
R2040 On 02/08/2018 Bond Future			9.83978	92.71687	9.98456	91.52244		14.37	4,543,126.63	49	25,272
R2040 On 01/11/2018 Bond Future			9.90910	94.37206	10.05832	93.15694		14.13	0.00	0	0
R2040 On 07/02/2019 Bond Future			9.98672	91.69177	10.14115	90.45291		15.19	0.00	0	0
Total R2040 Future									4,543,126.63	49	25,272
R2040 On 02/08/2018 Bond Future	10.04	Put			1,312.17000	1.31217	1,111,080	14.44	0.00	0	0
R2040 On 02/08/2018 Bond Future	10.05	Call			1,808.89000	1.80889	2,809,700	14.45	0.00	0	0
R2040 On 02/08/2018 Bond Future	10.05	Put			1,277.17000	1.27717	1,083,550	14.45	0.00	0	0
R2040 On 02/08/2018 Bond Future	10.03	Call			1,717.52000	1.71752	2,703,360	14.42	0.00	0	0
R2040 On 02/08/2018 Bond Future	10.03	Put			1,347.77000	1.34777	1,139,180	14.42	0.00	0	0
R2040 On 02/08/2018 Bond Future	10.04	Call			1,762.96000	1.76296	2,756,300	14.44	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.08	Call			319.64000	0.31964	619,160	12.33	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.08	Put			8,787.20000	8.78720	7,871,600	12.33	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.09	Call			330.63000	0.33063	636,470	12.35	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.09	Put			8,705.37000	8.70537	7,796,090	12.35	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.07	Call			309.02000	0.30902	602,330	12.31	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.07	Put			8,869.55000	8.86955	7,947,740	12.31	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.10	Call			341.89000	0.34189	654,090	12.37	0.00	0	2,950
R2040 On 01/11/2018 Bond Future	8.50	Put			14,139.09000	14.13909	13,003,250	12.16	0.00	0	0
R2040 On 01/11/2018 Bond Future	8.50	Call			44.66000	0.04466	123,940	12.16	0.00	0	2,950
R2040 On 01/11/2018 Bond Future	9.20	Put			7,832.62000	7.83262	6,995,790	12.58	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.20	Call			469.99000	0.46999	848,280	12.58	0.00	0	3,540
R2040 On 01/11/2018 Bond Future	9.80	Put			4,023.53000	4.02353	3,644,870	13.84	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.80	Call			1,903.31000	1.90331	2,739,770	13.84	0.00	0	3,540
R2040 On 01/11/2018 Bond Future	9.10	Put			8,623.94000	8.62394	7,721,020	12.37	0.00	0	0
R2040 On 07/02/2019 Bond Future	9.12	Call			900.89000	0.90089	1,473,340	13.84	0.00	0	0
R2040 On 07/02/2019 Bond Future	9.12	Put			9,627.18000	9.62718	8,960,770	13.84	0.00	0	0
R2040 On 07/02/2019 Bond Future	9.13	Call			919.29000	0.91929	1,493,820	13.84	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040 On 07/02/2019 Bond Future	9.13	Put			9,553.71000	9.55371	8,889,380	13.84	0.00	0	0
R2040 On 07/02/2019 Bond Future	9.11	Call			882.93000	0.88293	1,453,060	13.84	0.00	0	0
R2040 On 07/02/2019 Bond Future	9.11	Put			9,701.23000	9.70123	9,032,500	13.84	0.00	0	0
Total R2040 Option									0.00	0	12,980
Total For R2040									4,543,126.63	49	38,252
R2044 On 02/08/2018 Bond Future			9.87368	89.75846	10.01835	88.55101		15.03	4,846,956.84	54	36,114
R2044 On 01/11/2018 Bond Future			9.94076	91.36085	10.08977	90.13253		14.80	0.00	0	0
R2044 On 07/02/2019 Bond Future			10.01574	88.74745	10.16986	87.49504		15.93	0.00	0	0
Total R2044 Future									4,846,956.84	54	36,114
R2044 On 02/08/2018 Bond Future	10.06	Call			1,729.50000	1.72950	2,721,910	15.14	0.00	0	0
R2044 On 02/08/2018 Bond Future	10.06	Put			1,387.00000	1.38700	1,171,960	15.14	0.00	0	0
R2044 On 02/08/2018 Bond Future	10.07	Call			1,775.02000	1.77502	2,775,140	15.16	0.00	0	0
R2044 On 02/08/2018 Bond Future	10.07	Put			1,350.62000	1.35062	1,143,290	15.16	0.00	0	0
R2044 On 02/08/2018 Bond Future	10.05	Call			1,684.61000	1.68461	2,669,130	15.12	0.00	0	0
R2044 On 02/08/2018 Bond Future	10.05	Put			1,424.13000	1.42413	1,201,200	15.12	0.00	0	0
R2044 On 01/11/2018 Bond Future	9.14	Put			8,714.30000	8.71430	7,810,890	13.04	0.00	0	0
R2044 On 01/11/2018 Bond Future	9.12	Call			337.36000	0.33736	649,300	13.00	0.00	0	0
R2044 On 01/11/2018 Bond Future	9.12	Put			8,881.13000	8.88113	7,964,750	13.00	0.00	0	0
R2044 On 01/11/2018 Bond Future	9.13	Call			348.88000	0.34888	667,300	13.02	0.00	0	0
R2044 On 01/11/2018 Bond Future	9.13	Put			8,797.55000	8.79755	7,887,650	13.02	0.00	0	0
R2044 On 01/11/2018 Bond Future	9.14	Call			360.57000	0.36057	685,480	13.04	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.16	Call			940.49000	0.94049	1,514,090	14.51	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.16	Put			9,731.85000	9.73185	9,053,040	14.51	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.17	Call			959.62000	0.95962	1,535,200	14.51	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.17	Put			9,656.77000	9.65677	8,979,940	14.51	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.18	Call			978.82000	0.97882	1,556,520	14.51	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.18	Put			9,581.91000	9.58191	8,907,200	14.51	0.00	0	0
Total R2044 Option									0.00	0	0
Total For R2044									4,846,956.84	54	36,114
R2048 On 02/08/2018 Bond Future			9.86094	93.18068	10.00530	91.94556		14.80	342,904,902.40	3,680	103,114
R2048 On 01/11/2018 Bond Future			9.92924	90.41171	10.07801	89.15513		15.29	0.00	0	0
R2048 On 07/02/2019 Bond Future			10.00581	92.16520	10.15972	90.88411		15.69	0.00	0	0
Total R2048 Future									342,904,902.40	3,680	103,114
R2048 On 02/08/2018 Bond Future	8.99	Put			9,381.21000	9.38121	8,197,850	13.24	0.00	0	0
R2048 On 02/08/2018 Bond Future	8.97	Call			3.97000	0.00397	50,520	13.24	0.00	0	0
R2048 On 02/08/2018 Bond Future	8.97	Put			9,582.41000	9.58241	8,393,840	13.24	0.00	0	0
R2048 On 02/08/2018 Bond Future	8.98	Call			4.33000	0.00433	53,430	13.24	0.00	0	0
R2048 On 02/08/2018 Bond Future	8.98	Put			9,481.71000	9.48171	8,295,690	13.24	0.00	0	0
R2048 On 02/08/2018 Bond Future	8.99	Call			4.72000	0.00472	56,480	13.24	0.00	0	0
R2048 On 01/11/2018 Bond Future	9.03	Put			9,827.95000	9.82795	8,838,590	13.23	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	01/11/2018	Bond Future	9.01	Call			235.82000	0.23582	490,790	13.18	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.01	Put			10,009.94000	10.00994	9,008,330	13.18	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.02	Call			244.84000	0.24484	505,920	13.21	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.02	Put			9,918.77000	9.91877	8,923,270	13.21	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.03	Call			254.04000	0.25404	521,260	13.23	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.06	Call			777.83000	0.77783	1,347,490	14.29	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.06	Put			10,713.44000	10.71344	10,002,010	14.29	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Call			795.11000	0.79511	1,367,340	14.29	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Put			10,631.60000	10.63160	9,922,740	14.29	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Call			760.98000	0.76098	1,327,840	14.29	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Put			10,795.88000	10.79588	10,081,650	14.29	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												342,904,902.40	3,680	103,114
R207	On	02/08/2018	Bond Future			7.69412	99.85203	7.86146	99.62944		0.99	15,077,656.53	151	21,327
R207	On	01/11/2018	Bond Future			7.78296	101.63472	7.98610	101.40891		0.90	0.00	0	0
R207	On	07/02/2019	Bond Future			7.92645	99.96096	8.19170	99.73053		1.00	0.00	0	0
Total R207 Future												15,077,656.53	151	21,327
R207	On	02/08/2018	Bond Future	6.86	Call			0.26000	0.00026	4,610	1.62	0.00	0	0
R207	On	02/08/2018	Bond Future	6.86	Put			1,342.63000	1.34263	1,124,390	1.62	0.00	0	0
R207	On	02/08/2018	Bond Future	6.87	Call			0.27000	0.00027	4,640	1.60	0.00	0	0
R207	On	02/08/2018	Bond Future	6.87	Put			1,329.12000	1.32912	1,110,900	1.60	0.00	0	0
R207	On	02/08/2018	Bond Future	6.85	Call			0.25000	0.00025	4,590	1.63	0.00	0	0
R207	On	02/08/2018	Bond Future	6.85	Put			1,356.15000	1.35615	1,137,900	1.63	0.00	0	0
R207	On	01/11/2018	Bond Future	6.76	Put			1,375.37000	1.37537	1,161,330	1.10	0.00	0	0
R207	On	01/11/2018	Bond Future	6.74	Call			1.02000	0.00102	11,900	1.10	0.00	0	0
R207	On	01/11/2018	Bond Future	6.74	Put			1,397.91000	1.39791	1,182,980	1.10	0.00	0	0
R207	On	01/11/2018	Bond Future	6.75	Call			1.08000	0.00108	12,390	1.10	0.00	0	0
R207	On	01/11/2018	Bond Future	6.75	Put			1,386.65000	1.38665	1,172,150	1.10	0.00	0	0
R207	On	01/11/2018	Bond Future	6.76	Call			1.12000	0.00112	12,890	1.10	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Call			0.70000	0.00070	5,660	0.78	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Put			1,466.92000	1.46692	1,241,450	0.78	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Call			0.73000	0.00073	5,880	0.78	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Put			1,458.08000	1.45808	1,232,800	0.78	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Call			0.66000	0.00066	5,460	0.78	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Put			1,475.75000	1.47575	1,250,120	0.78	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												15,077,656.53	151	21,327
R208	On	02/08/2018	Bond Future			7.98040	99.48028	8.14611	99.09941		2.25	0.00	0	30,583
R208	On	01/11/2018	Bond Future			8.06598	97.85687	8.25030	97.46990		2.35	0.00	0	0
R208	On	07/02/2019	Bond Future			8.17598	99.75478	8.38578	99.36008		2.65	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R208 Future												0.00	0	30,583
R208	On	02/08/2018	Bond Future	7.13	Call			0.58000	0.00058	13,480	3.11	0.00	0	0
R208	On	02/08/2018	Bond Future	7.13	Put			2,365.66000	2.36566	1,997,690	3.11	0.00	0	0
R208	On	02/08/2018	Bond Future	7.14	Call			0.61000	0.00061	14,250	3.11	0.00	0	0
R208	On	02/08/2018	Bond Future	7.14	Put			2,342.07000	2.34207	1,974,840	3.11	0.00	0	0
R208	On	02/08/2018	Bond Future	7.12	Call			0.56000	0.00056	12,750	3.11	0.00	0	0
R208	On	02/08/2018	Bond Future	7.12	Put			2,389.27000	2.38927	2,020,590	3.11	0.00	0	0
R208	On	01/11/2018	Bond Future	7.11	Call			8.16000	0.00816	44,740	2.33	0.00	0	0
R208	On	01/11/2018	Bond Future	7.11	Put			2,433.73000	2.43373	2,083,340	2.33	0.00	0	0
R208	On	01/11/2018	Bond Future	7.12	Call			8.49000	0.00849	46,300	2.33	0.00	0	0
R208	On	01/11/2018	Bond Future	7.12	Put			2,412.46000	2.41246	2,063,300	2.33	0.00	0	0
R208	On	01/11/2018	Bond Future	7.10	Call			7.87000	0.00787	43,220	2.33	0.00	0	0
R208	On	01/11/2018	Bond Future	7.10	Put			2,455.05000	2.45505	2,103,430	2.33	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Call			14.45000	0.01445	81,000	2.06	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Put			2,504.78000	2.50478	2,176,630	2.06	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Call			13.39000	0.01339	77,150	2.06	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Put			2,542.49000	2.54249	2,211,550	2.06	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Call			13.91000	0.01391	79,060	2.06	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Put			2,523.62000	2.52362	2,194,070	2.06	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	30,583
R209	On	02/08/2018	Bond Future			9.69088	73.36463	9.84026	72.39918		14.28	513,699,139.26	7,002	111,092
R209	On	01/11/2018	Bond Future			9.75775	71.52674	9.91158	70.54459		14.72	0.00	0	0
R209	On	07/02/2019	Bond Future			9.83139	72.91394	9.99032	71.91257		15.09	0.00	0	0
Total R209 Future												513,699,139.26	7,002	111,092
R209	On	02/08/2018	Bond Future	10.21	Call			2,760.06000	2.76006	3,665,180	15.19	0.00	0	0
R209	On	02/08/2018	Bond Future	10.21	Put			452.69000	0.45269	392,360	15.19	0.00	0	435
R209	On	02/08/2018	Bond Future	9.66	Put			1,895.39000	1.89539	1,525,900	14.14	0.00	0	0
R209	On	02/08/2018	Bond Future	9.66	Call			727.90000	0.72790	1,323,860	14.14	0.00	0	435
R209	On	02/08/2018	Bond Future	8.96	Put			6,001.81000	6.00181	5,120,370	12.97	0.00	0	0
R209	On	02/08/2018	Bond Future	10.39	Put			265.36000	0.26536	241,290	15.63	0.00	0	0
R209	On	02/08/2018	Bond Future	10.40	Put			257.41000	0.25741	234,770	15.65	0.00	0	0
R209	On	02/08/2018	Bond Future	10.38	Call			3,603.79000	3.60379	4,543,750	15.60	0.00	0	0
R209	On	02/08/2018	Bond Future	10.38	Put			273.48000	0.27348	247,990	15.60	0.00	0	0
R209	On	02/08/2018	Bond Future	9.21	Call			97.50000	0.09750	314,800	13.31	0.00	0	0
R209	On	02/08/2018	Bond Future	9.21	Put			4,307.88000	4.30788	3,559,730	13.31	0.00	0	500
R209	On	02/08/2018	Bond Future	10.39	Call			3,655.12000	3.65512	4,596,500	15.63	0.00	0	0
R209	On	02/08/2018	Bond Future	8.83	Put			6,937.36000	6.93736	6,019,010	12.96	0.00	0	500
R209	On	02/08/2018	Bond Future	8.49	Put			9,488.99000	9.48899	8,530,730	12.96	0.00	0	0
R209	On	02/08/2018	Bond Future	8.49	Call			0.37000	0.00037	7,560	12.96	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/08/2018	Bond Future	8.46	Put			9,720.48000	9.72048	8,760,970	12.96	0.00	0	0
R209	On	02/08/2018	Bond Future	8.46	Call			0.28000	0.00028	6,220	12.96	0.00	0	5,000
R209	On	02/08/2018	Bond Future	10.40	Call			3,706.54000	3.70654	4,649,350	15.65	0.00	0	0
R209	On	02/08/2018	Bond Future	8.96	Call			17.97000	0.01797	101,980	12.97	0.00	0	5,000
R209	On	02/08/2018	Bond Future	9.43	Call			302.69000	0.30269	698,360	13.75	0.00	0	0
R209	On	02/08/2018	Bond Future	9.43	Put			3,002.03000	3.00203	2,432,250	13.75	0.00	0	5,000
R209	On	02/08/2018	Bond Future	10.84	Call			6,043.78000	6.04378	7,011,870	16.46	0.00	0	0
R209	On	02/08/2018	Bond Future	10.84	Put			59.32000	0.05932	61,960	16.46	0.00	0	435
R209	On	02/08/2018	Bond Future	8.83	Call			6.86000	0.00686	53,960	12.96	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Call			69,656.72000	69.65672	70,638,870	16.81	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Put			0.00000	0.00000	0,000	16.81	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Call			69,656.72000	69.65672	70,638,870	16.81	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Put			0.00000	0.00000	0,000	16.81	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Call			69,656.71000	69.65671	70,638,860	16.81	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Put			0.00000	0.00000	0,000	16.81	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Call			2,430.54000	2.43054	3,132,430	14.64	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Put			2,251.30000	2.25130	1,971,040	14.64	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Put			4,606.25000	4.60625	4,026,290	13.56	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Call			851.84000	0.85184	1,254,030	13.56	0.00	0	0
R209	On	01/11/2018	Bond Future	8.89	Put			7,174.93000	7.17493	6,407,660	12.92	0.00	0	0
R209	On	01/11/2018	Bond Future	8.89	Call			253.03000	0.25303	467,910	12.92	0.00	0	2,000
R209	On	01/11/2018	Bond Future	9.97	Call			2,532.64000	2.53264	3,245,320	14.68	0.00	0	0
R209	On	01/11/2018	Bond Future	9.97	Put			2,164.93000	2.16493	1,895,460	14.68	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Call			4,984.68000	4.98468	5,825,580	15.78	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Put			1,001.74000	1.00174	860,490	15.78	0.00	0	0
R209	On	01/11/2018	Bond Future	9.64	Put			3,275.18000	3.27518	2,863,660	14.17	0.00	0	0
R209	On	01/11/2018	Bond Future	9.64	Call			1,527.38000	1.52738	2,098,010	14.17	0.00	0	2,000
R209	On	01/11/2018	Bond Future	9.98	Call			2,567.17000	2.56717	3,283,330	14.69	0.00	0	0
R209	On	01/11/2018	Bond Future	9.98	Put			2,136.80000	2.13680	1,870,810	14.69	0.00	0	2,000
R209	On	01/11/2018	Bond Future	10.00	Put			2,081.46000	2.08146	1,822,330	14.72	0.00	0	5,850
R209	On	01/11/2018	Bond Future	10.00	Call			2,636.88000	2.63688	3,359,900	14.72	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Call			737.05000	0.73705	1,154,270	13.58	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Put			7,551.61000	7.55161	6,967,460	13.58	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Call			705.94000	0.70594	1,122,730	13.58	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Put			7,663.64000	7.66364	7,079,060	13.58	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Call			721.31000	0.72131	1,138,420	13.58	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Put			7,607.39000	7.60739	7,023,130	13.58	0.00	0	0
Total R209 Option												0.00	0	29,655
Total For R209												513,699,139.26	7,002	140,747
R210	On	02/08/2018	Bond Future			187.49374	187.49374	188.29027	188.29027			0.00	0	2,179

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	01/11/2018	Bond Future			188.38075	188.38075	189.19239	189.19239			0.00	0	0
R210	On	07/02/2019	Bond Future			192.07169	192.07169	192.89872	192.89872			0.00	0	0
Total R210 Future												0.00	0	2,179
Total For R210												0.00	0	2,179
R212	On	02/08/2018	Bond Future			153.49706	153.49706	153.54977	153.54977			0.00	0	4,777
R212	On	01/11/2018	Bond Future			156.26999	156.26999	156.32417	156.32417			0.00	0	0
R212	On	07/02/2019	Bond Future			157.17809	157.17809	157.23300	157.23300			0.00	0	0
Total R212 Future												0.00	0	4,777
Total For R212												0.00	0	4,777
R213	On	02/08/2018	Bond Future			9.51850	84.80008	9.67346	83.82993		11.71	0.00	0	33,527
R213	On	01/11/2018	Bond Future			9.59359	82.76802	9.75381	81.78114		12.02	0.00	0	0
R213	On	07/02/2019	Bond Future			9.67869	84.37334	9.84510	83.36712		12.29	0.00	0	0
Total R213 Future												0.00	0	33,527
R213	On	02/08/2018	Bond Future	9.06	Call			108.24000	0.10824	303,290	10.77	0.00	0	0
R213	On	02/08/2018	Bond Future	9.06	Put			4,043.66000	4.04366	3,268,560	10.77	0.00	0	0
R213	On	02/08/2018	Bond Future	9.07	Call			114.46000	0.11446	315,760	10.78	0.00	0	0
R213	On	02/08/2018	Bond Future	9.07	Put			3,983.66000	3.98366	3,214,810	10.78	0.00	0	0
R213	On	02/08/2018	Bond Future	9.05	Call			102.33000	0.10233	291,190	10.76	0.00	0	0
R213	On	02/08/2018	Bond Future	9.05	Put			4,104.04000	4.10404	3,322,750	10.76	0.00	0	0
R213	On	01/11/2018	Bond Future	8.65	Call			188.14000	0.18814	376,330	10.70	0.00	0	0
R213	On	01/11/2018	Bond Future	8.65	Put			7,333.22000	7.33322	6,534,530	10.70	0.00	0	0
R213	On	01/11/2018	Bond Future	8.66	Call			194.65000	0.19465	385,130	10.70	0.00	0	0
R213	On	01/11/2018	Bond Future	8.66	Put			7,271.23000	7.27123	6,474,830	10.70	0.00	0	0
R213	On	01/11/2018	Bond Future	8.64	Call			181.81000	0.18181	367,680	10.70	0.00	0	0
R213	On	01/11/2018	Bond Future	8.64	Put			7,395.46000	7.39546	6,594,450	10.70	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Put			7,757.11000	7.75711	7,149,420	10.90	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Call			456.46000	0.45646	846,680	10.90	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Put			7,874.74000	7.87474	7,258,740	10.90	0.00	0	0
R213	On	07/02/2019	Bond Future	8.69	Call			465.06000	0.46506	859,430	10.90	0.00	0	0
R213	On	07/02/2019	Bond Future	8.69	Put			7,815.82000	7.81582	7,203,970	10.90	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Call			473.80000	0.47380	872,330	10.90	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	33,527
R214	On	02/08/2018	Bond Future			9.83049	72.82379	9.97474	71.85511		15.24	4,806,370.14	66	32,501
R214	On	01/11/2018	Bond Future			9.89788	70.83115	10.04636	69.84571		15.73	0.00	0	0
R214	On	07/02/2019	Bond Future			9.97336	72.20499	10.12679	71.20019		16.08	0.00	0	0
Total R214 Future												4,806,370.14	66	32,501
R214	On	02/08/2018	Bond Future	8.95	Call			5.79000	0.00579	51,560	13.70	0.00	0	0
R214	On	02/08/2018	Bond Future	8.95	Put			7,390.18000	7.39018	6,467,270	13.70	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	02/08/2018	Bond Future	8.96	Call			6.28000	0.00628	54,310	13.70	0.00	0	0
R214	On	02/08/2018	Bond Future	8.96	Put			7,312.63000	7.31263	6,391,980	13.70	0.00	0	0
R214	On	02/08/2018	Bond Future	8.94	Call			5.33000	0.00533	48,920	13.70	0.00	0	0
R214	On	02/08/2018	Bond Future	8.94	Put			7,467.89000	7.46789	6,542,800	13.70	0.00	0	0
R214	On	01/11/2018	Bond Future	8.99	Call			223.14000	0.22314	439,920	13.59	0.00	0	0
R214	On	01/11/2018	Bond Future	8.99	Put			7,758.74000	7.75874	6,990,080	13.59	0.00	0	0
R214	On	01/11/2018	Bond Future	9.00	Call			229.52000	0.22952	450,260	13.59	0.00	0	0
R214	On	01/11/2018	Bond Future	9.00	Put			7,687.72000	7.68772	6,923,020	13.59	0.00	0	0
R214	On	01/11/2018	Bond Future	8.98	Call			216.90000	0.21690	429,760	13.59	0.00	0	0
R214	On	01/11/2018	Bond Future	8.98	Put			7,830.01000	7.83001	7,057,430	13.59	0.00	0	0
R214	On	07/02/2019	Bond Future	9.04	Call			650.21000	0.65021	1,150,490	14.68	0.00	0	0
R214	On	07/02/2019	Bond Future	9.04	Put			8,310.80000	8.31080	7,806,280	14.68	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Call			664.88000	0.66488	1,166,550	14.68	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Put			8,248.87000	8.24887	7,745,740	14.68	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Call			635.76000	0.63576	1,134,600	14.68	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Put			8,373.07000	8.37307	7,867,110	14.68	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												4,806,370.14	66	32,501
Total for Bond												1,753,627,611.75	18,766	951,419
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23												0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0
Total For ES23A												0.00	0	0
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future												0.00	0	0
Total For ES26												0.00	0	0
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future												0.00	0	0
Total For ES26A												0.00	0	0
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33 Future												0.00	0	0
Total For ES33												0.00	0	0
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2023 Future									0.00	0	0
Total For R2023									0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2030 Future									0.00	0	0
Total For R2030									0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2032 Future									0.00	0	0
Total For R2032									0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2035 Future									0.00	0	0
Total For R2035									0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2037 Future									0.00	0	0
Total For R2037									0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204 Future									0.00	0	0
Total For R204									0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204/R203 Future									0.00	0	0
Total For R204/R203									0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2040 Future									0.00	0	0
Total For R2040									0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2044 Future									0.00	0	0
Total For R2044									0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2048 Future									0.00	0	0
Total For R2048									0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207 Future									0.00	0	0
Total For R207									0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207/R203 Future									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 02/08/2018 GOVI			602.76500	602.76500	596.08000	596.08000			0.00	0	475
GOVI On 01/11/2018 GOVI			613.52700	613.52700	606.72800	606.72800			0.00	0	0
GOVI On 07/02/2019 GOVI			625.42900	625.42900	618.49800	618.49800			0.00	0	0
Total GOVI Future									0.00	0	475
GOVI On 02/08/2018 GOVI	605.71	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/08/2018 GOVI	605.71	Put			96,300.00000	9.63000	29,450,000		0.00	0	0
GOVI On 02/08/2018 GOVI	605.72	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/08/2018 GOVI	605.72	Put			96,400.00000	9.64000	29,550,000		0.00	0	0
GOVI On 02/08/2018 GOVI	605.70	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/08/2018 GOVI	605.70	Put			96,200.00000	9.62000	29,350,000		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			467,720.00000	46.77200	399,730,000		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			467,820.00000	46.78200	399,830,000		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			467,620.00000	46.76200	399,630,000		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			480,320.00000	48.03200	411,010,000		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			480,120.00000	48.01200	410,810,000		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			480,220.00000	48.02200	410,910,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	475
Total for GOVI									0.00	0	475
AL37 On 02/08/2018 Index Future			580.50500	580.50500	577.05400	577.05400			0.00	0	0
AL37 On 01/11/2018 Index Future			590.86900	590.86900	587.36300	587.36300			0.00	0	0
AL37 On 07/02/2019 Index Future			602.33100	602.33100	598.75700	598.75700			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			669.55800	669.55800	663.14700	663.14700			0.00	0	0
AL7T On 01/11/2018 Index Future			681.51200	681.51200	674.99400	674.99400			0.00	0	0
AL7T On 07/02/2019 Index Future			694.73300	694.73300	688.08800	688.08800			0.00	0	0
Total AL7T Future									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AL7T										0.00	0	0
ALBI On 02/08/2018 Index Future			607.85700	607.85700	601.49200	601.49200				0.00	0	858
ALBI On 01/11/2018 Index Future			618.71000	618.71000	612.23700	612.23700				0.00	0	0
ALBI On 07/02/2019 Index Future			630.71200	630.71200	624.11400	624.11400				0.00	0	0
Total ALBI Future										0.00	0	858
Total For ALBI										0.00	0	858
IGOV On 02/08/2018 Index Future			252.57600	252.57600	252.95100	252.95100				0.00	0	852
IGOV On 01/11/2018 Index Future			257.13900	257.13900	257.52200	257.52200				0.00	0	241
IGOV On 07/02/2019 Index Future			262.17800	262.17800	262.56800	262.56800				0.00	0	0
Total IGOV Future										0.00	0	1,093
Total For IGOV										0.00	0	1,093
Total for Index										0.00	0	1,951
JIBAR f On 19/09/2018 Jibar Future			6.77000	93.23000	6.77000	93.23000				0.00	0	0
JIBAR f On 19/12/2018 Jibar Future			6.80000	93.20000	6.80000	93.20000				0.00	0	35,000
JIBAR f On 20/03/2019 Jibar Future			6.86000	93.14000	6.86000	93.14000				0.00	0	0
JIBAR f On 19/06/2019 Jibar Future			6.91000	93.09000	6.91000	93.09000				0.00	0	0
Total Jibar Future										0.00	0	35,000
Total For JIBAR FUTURE										0.00	0	35,000
Total for Jibar										0.00	0	35,000
10Y ST On 17/12/2025 Interest Rate Swap			96.38000	96.38000	97.48000	97.48000				0.00	0	0
10Y ST On 16/03/2026 Interest Rate Swap			96.46000	96.46000	94.57000	94.57000				0.00	0	0
10Y ST On 15/06/2026 Interest Rate Swap			88.40000	88.40000	93.38000	93.38000				0.00	0	0
10Y ST On 21/09/2026 Interest Rate Swap			90.08000	90.08000	95.56000	95.56000				0.00	0	0
10Y ST On 21/12/2026 Interest Rate Swap			96.99000	96.99000	99.34000	99.34000				0.00	0	0
10Y ST On 15/03/2027 Interest Rate Swap			93.31000	93.31000	97.96000	97.96000				0.00	0	0
10Y ST On 21/06/2027 Interest Rate Swap			96.66000	96.66000	100.06000	100.06000				0.00	0	0
10Y ST On 20/09/2027 Interest Rate Swap			107.90000	107.90000	103.76000	103.76000				0.00	0	0
10Y ST On 20/12/2027 Interest Rate Swap			108.28000	108.28000	104.15000	104.15000				0.00	0	0
10Y ST On 22/03/2028 Interest Rate Swap			98.65000	98.65000	99.53000	99.53000				0.00	0	0
10Y ST On 20/06/2028 Interest Rate Swap			109.02000	109.02000	104.92000	104.92000				0.00	0	0
Total 10Y STND Future										0.00	0	0
Total For 10Y STND										0.00	0	0
1Y STN On 21/06/2018 Interest Rate Swap			99.91000	99.91000	99.91000	99.91000				0.00	0	0
1Y STN On 20/09/2018 Interest Rate Swap			101.76000	101.76000	100.05000	100.05000				0.00	0	0
1Y STN On 20/12/2018 Interest Rate Swap			102.24000	102.24000	100.53000	100.53000				0.00	0	0
1Y STN On 22/03/2019 Interest Rate Swap			101.26000	101.26000	99.63000	99.63000				0.00	0	0
1Y STN On 20/06/2019 Interest Rate Swap			102.04000	102.04000	100.39000	100.39000				0.00	0	0
Total 1Y STND Future										0.00	0	0
Total For 1Y STND										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2Y STN On 21/09/2018			Interest Rate Swap	98.52000	98.52000	98.52000	98.52000		0.00	0	0
2Y STN On 21/12/2018			Interest Rate Swap	98.90000	98.90000	98.92000	98.92000		0.00	0	0
2Y STN On 15/03/2019			Interest Rate Swap	99.33000	99.33000	99.36000	99.36000		0.00	0	0
2Y STN On 21/06/2019			Interest Rate Swap	99.78000	99.78000	99.84000	99.84000		0.00	0	0
2Y STN On 20/09/2019			Interest Rate Swap	103.68000	103.68000	100.35000	100.35000		0.00	0	0
2Y STN On 20/12/2019			Interest Rate Swap	104.71000	104.71000	101.40000	101.40000		0.00	0	0
2Y STN On 23/03/2020			Interest Rate Swap	100.78000	100.78000	99.28000	99.28000		0.00	0	0
2Y STN On 22/06/2020			Interest Rate Swap	106.16000	106.16000	101.26000	101.26000		0.00	0	0
Total 2Y STND Future									0.00	0	0
Total For 2Y STND									0.00	0	0
5Y STN On 17/12/2020			Interest Rate Swap	96.66000	96.66000	97.06000	97.06000		0.00	0	0
5Y STN On 16/03/2021			Interest Rate Swap	97.72000	97.72000	96.37000	96.37000		0.00	0	0
5Y STN On 15/06/2021			Interest Rate Swap	96.94000	96.94000	95.66000	95.66000		0.00	0	0
5Y STN On 21/09/2021			Interest Rate Swap	95.38000	95.38000	95.94000	95.94000		0.00	0	0
5Y STN On 21/12/2021			Interest Rate Swap	97.74000	97.74000	98.22000	98.22000		0.00	0	51
5Y STN On 15/03/2022			Interest Rate Swap	99.62000	99.62000	98.43000	98.43000		0.00	0	0
5Y STN On 21/06/2022			Interest Rate Swap	99.24000	99.24000	99.73000	99.73000		0.00	0	0
5Y STN On 20/09/2022			Interest Rate Swap	108.45000	108.45000	102.00000	102.00000		0.00	0	0
5Y STN On 20/12/2022			Interest Rate Swap	109.81000	109.81000	103.34000	103.34000		0.00	0	0
5Y STN On 22/03/2023			Interest Rate Swap	99.63000	99.63000	98.58000	98.58000		0.00	0	0
5Y STN On 20/06/2023			Interest Rate Swap	109.31000	109.31000	102.94000	102.94000		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 :									1,753,627,611.75	18,766	988,896
AA05 On 22/03/2019			Spot Bond	8.10500	103.19279	8.22000	103.04306		486,300,000,000.00	60,000,000	30,000,000
Total AA05 SPOT									486,300,000,000.00	60,000,000	30,000,000
Total For AA05									486,300,000,000.00	60,000,000	30,000,000
AA06 On 15/04/2021			Spot Bond		100.61009		100.54136		0.00	400,000,000	200,000,000
Total AA06 SPOT									0.00	400,000,000	200,000,000
Total For AA06									0.00	400,000,000	200,000,000
AA06/JI On 15/04/2021			Spot Bond	100.00000	100.00000	100.00000	100.00000		0.00	0	0
Total AA06/JIBAR SPOT									0.00	0	0
Total For AA06/JIBAR									0.00	0	0
AA07 On 15/04/2021			Spot Bond	9.71000	101.28502	9.86500	100.83421		0.00	0	0
Total AA07 SPOT									0.00	0	0
Total For AA07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AB01R On 24/11/2020 Spot Bond			10.00000	107.69100	10.00000	107.60700				0.00	0	0
Total AB01R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB011 On 21/11/2018 Spot Bond				101.20302		101.13703				0.00	0	0
Total AB011 SPOT										0.00	0	0
Total For AB011										0.00	0	0
AB013 On 21/11/2018 Spot Bond			7.84500	100.91569	7.96000	100.80593				0.00	0	1,500,000,000
Total AB013 SPOT										0.00	0	1,500,000,000
Total For AB013										0.00	0	1,500,000,000
AB014L On 19/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 19/11/2019 Spot Bond			10.84000	101.06020	10.84000	100.97328				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	103.44302	11.37000	103.34981				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	103.61851	11.81000	103.52163				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AB024L On 05/05/2021 Spot Bond			100.00000	22.51078	100.00000	22.36246				0.00	0	0
Total AB024U SPOT										0.00	0	0
Total For AB024U										0.00	0	0
AB025L On 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB025U SPOT										0.00	0	0
Total For AB025U										0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	22.36876	100.00000	22.21893				0.00	0	0
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB030U SPOT										0.00	0	0
Total For AB030U										0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB031U SPOT										0.00	0	0
Total For AB031U										0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB032U SPOT										0.00	0	0
Total For AB032U										0.00	0	0
ABC12L On 25/11/2020 Spot Bond			10.00000	108.32000	10.00000	108.23600				0.00	0	0
Total ABC1234/R2022 SPOT										0.00	0	0
Total For ABC1234/R2022										0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			4.62000	269.25501	4.58000	269.55784				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				101.36543		101.29866				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN0: On 17/03/2026 Spot Bond				100.27863		100.20532				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				101.13132		101.06754				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN12: On 09/04/2019 Spot Bond				101.80094		101.73868				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN13: On 14/05/2020 Spot Bond				101.63100		101.56538				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN14: On 14/05/2022 Spot Bond				100.99545		100.92603				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN15: On 11/11/2020 Spot Bond				101.30486		101.23787				0.00	3,000,000,000	2,000,000,000
Total ABFN15 SPOT										0.00	3,000,000,000	2,000,000,000
Total For ABFN15										0.00	3,000,000,000	2,000,000,000
ABFN16: On 11/11/2022 Spot Bond				101.69097		101.62121				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN17: On 17/05/2019 Spot Bond				101.02303		100.95693				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABFN18: On 26/09/2023 Spot Bond				100.72047		100.65205				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN20: On 30/05/2020 Spot Bond				100.76692		100.70062				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN21: On 30/05/2022 Spot Bond				100.80839		100.73902				0.00	0	50,000,000
Total ABFN21 SPOT										0.00	0	50,000,000
Total For ABFN21										0.00	0	50,000,000
ABFN22: On 30/05/2024 Spot Bond				101.98883		101.91419				0.00	0	0
Total ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN2: On 25/05/2027 Spot Bond				101.84137		101.76366				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				101.36566		101.30077				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				101.62577		101.55667				0.00	0	0
Total ABFN25 SPOT										0.00	0	0
Total For ABFN25										0.00	0	0
ABFN2: On 17/10/2029 Spot Bond				101.70087		101.62844				0.00	0	0
Total ABFN26 SPOT										0.00	0	0
Total For ABFN26										0.00	0	0
ABK1 On 07/11/2018 Spot Bond			8.89500	102.38172	9.01000	102.26628				0.00	0	0
Total ABK1 SPOT										0.00	0	0
Total For ABK1										0.00	0	0
ABK10 On 14/02/2020 Spot Bond				100.17817		100.09616				0.00	0	0
Total ABK10 SPOT										0.00	0	0
Total For ABK10										0.00	0	0
ABK11 On 20/05/2019 Spot Bond				101.24005		101.16346				0.00	0	0
Total ABK11 SPOT										0.00	0	0
Total For ABK11										0.00	0	0
ABK12 On 20/05/2022 Spot Bond				95.04611		94.96003				0.00	2,800,000,000	1,400,000,000
Total ABK12 SPOT										0.00	2,800,000,000	1,400,000,000
Total For ABK12										0.00	2,800,000,000	1,400,000,000
ABK3 On 07/11/2018 Spot Bond				101.71669		101.64321				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				101.52078		101.44770				0.00	0	0
Total ABK5 SPOT										0.00	0	0
Total For ABK5										0.00	0	0
ABK5/J On 31/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABK5/JIBAR SPOT										0.00	0	0
Total For ABK5/JIBAR										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABK6 On 05/06/2020 Spot Bond				100.51756		100.44070			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				99.58562		99.50537			0.00	0	100,000,000
Total ABK7 SPOT									0.00	0	100,000,000
Total For ABK7									0.00	0	100,000,000
ABK8 On 03/06/2021 Spot Bond				95.50775		95.42547			0.00	0	0
Total ABK8 SPOT									0.00	0	0
Total For ABK8									0.00	0	0
ABK9 On 18/11/2019 Spot Bond				99.38466		99.30467			0.00	0	0
Total ABK9 SPOT									0.00	0	0
Total For ABK9									0.00	0	0
ABKI01 On 07/11/2018 Spot Bond			4.68000	155.00831	4.67000	154.89707			0.00	0	0
Total ABKI01 SPOT									0.00	0	0
Total For ABKI01									0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			6.05000	137.79811	6.04000	137.70421			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	27.17436	100.00000	26.98414			0.00	0	0
Total ABKI02/R212 SPOT									0.00	0	0
Total For ABKI02/R212									0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			7.28000	117.96497	7.27000	117.88705			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	11.79865	100.00000	11.71607			0.00	0	0
Total ABKI03/R212 SPOT									0.00	0	0
Total For ABKI03/R212									0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			8.81000	113.47438	8.74000	113.71773			0.00	0	0
Total ABKI04 SPOT									0.00	0	0
Total For ABKI04									0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	9.22043	100.00000	9.15622			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				88.14953		91.53217			0.00	0	166,217,400
Total ABKS1 SPOT									0.00	0	166,217,400
Total For ABKS1									0.00	0	166,217,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN05 On 18/04/2021 Spot Bond			3.83000	191.48347	3.79000	191.55566			0.00	0	0
Total ABN05 SPOT									0.00	0	0
Total For ABN05									0.00	0	0
ABN61 On 31/01/2025 Spot Bond			3.66000	124.59821	3.59000	125.04099		570,960,000,000.00		156,000,000	78,000,000
Total ABN61 SPOT								570,960,000,000.00		156,000,000	78,000,000
Total For ABN61								570,960,000,000.00		156,000,000	78,000,000
ABN62 On 31/03/2028 Spot Bond			3.53000	174.62745	3.48000	175.24941			0.00	0	0
Total ABN62 SPOT									0.00	0	0
Total For ABN62									0.00	0	0
ABN63 On 07/12/2033 Spot Bond			3.48000	217.83862	3.48000	217.69492		139,200,000,000.00		40,000,000	20,000,000
Total ABN63 SPOT								139,200,000,000.00		40,000,000	20,000,000
Total For ABN63								139,200,000,000.00		40,000,000	20,000,000
ABN67 On 28/02/2023 Spot Bond			9.95000	94.36456	10.11000	93.73318			0.00	0	0
Total ABN67 SPOT									0.00	0	0
Total For ABN67									0.00	0	0
ABN79 On 21/12/2026 Spot Bond			10.40500	100.63901	10.56500	99.66924			0.00	0	0
Total ABN79 SPOT									0.00	0	0
Total For ABN79									0.00	0	0
ABN80 On 31/03/2021 Spot Bond			9.12000	95.88819	9.27500	95.45962			0.00	0	0
Total ABN80 SPOT									0.00	0	0
Total For ABN80									0.00	0	0
ABN85 On 05/07/2018 Spot Bond				101.76684		101.76684			0.00	0	0
Total ABN85 SPOT									0.00	0	0
Total For ABN85									0.00	0	0
ABN86 On 01/08/2018 Spot Bond				116.43968		116.43968			0.00	0	0
Total ABN86 SPOT									0.00	0	0
Total For ABN86									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.95000	97.66470	11.11000	96.72819			0.00	0	0
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.33805		100.26621			0.00	0	0
Total ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0
ABN92 On 31/01/2019 Spot Bond				101.37437		101.30262			0.00	0	0
Total ABN92 SPOT									0.00	0	0
Total For ABN92									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS11 On 09/04/2021 Spot Bond			9.14500	102.64627	9.30000	102.19475			0.00	0	620,000,000
Total ABS11 SPOT									0.00	0	620,000,000
Total For ABS11									0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			9.10500	101.30190	9.25500	100.97245			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS12/R On 14/05/2020 Spot Bond			9.20000	101.14033	9.20000	101.06620			0.00	0	0
Total ABS12/R207 SPOT									0.00	0	0
Total For ABS12/R207									0.00	0	0
ABS13 On 14/05/2022 Spot Bond			9.82500	100.60886	9.98000	100.04120			0.00	0	0
Total ABS13 SPOT									0.00	0	0
Total For ABS13									0.00	0	0
ABS14 On 11/11/2020 Spot Bond			8.75000	102.27695	8.90500	101.87616			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ABS15 On 11/11/2022 Spot Bond			9.23000	103.06533	9.39000	102.41802			0.00	0	0
Total ABS15 SPOT									0.00	0	0
Total For ABS15									0.00	0	0
ABS16 On 11/11/2025 Spot Bond			9.96000	103.48334	10.12000	102.57064			0.00	0	0
Total ABS16 SPOT									0.00	0	0
Total For ABS16									0.00	0	0
ABS17 On 11/11/2027 Spot Bond			10.20000	103.86312	10.36000	102.81606			0.00	0	1,500,000,000
Total ABS17 SPOT									0.00	0	1,500,000,000
Total For ABS17									0.00	0	1,500,000,000
ABS18 On 26/09/2023 Spot Bond			9.80000	102.56508	9.96000	101.84091			0.00	0	0
Total ABS18 SPOT									0.00	0	0
Total For ABS18									0.00	0	0
ABS6 On 01/06/2020 Spot Bond			8.38500	100.20402	8.87000	99.28955		8,385,000,000,000.00	1,000,000,000	1,000,000,000	
Total ABS6 SPOT								8,385,000,000,000.00	1,000,000,000	1,000,000,000	
Total For ABS6								8,385,000,000,000.00	1,000,000,000	1,000,000,000	
ABS7 On 11/09/2026 Spot Bond			10.00000	95.89335	10.35000	93.99330		5,000,000,000,000.00	500,000,000	4,360,000,000	
Total ABS7 SPOT								5,000,000,000,000.00	500,000,000	4,360,000,000	
Total For ABS7								5,000,000,000,000.00	500,000,000	4,360,000,000	
ABS7/R On 11/09/2026 Spot Bond			100.00000	11.23236	100.00000	11.15835		0.00	0	0	
Total ABS7/R186 SPOT								0.00	0	0	
Total For ABS7/R186								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS12 On 07/12/2023 Spot Bond			3.67000	281.54725	3.63000	281.88982			0.00	0	61,100,000
Total ABS12 SPOT									0.00	0	61,100,000
Total For ABS12									0.00	0	61,100,000
ABS14 On 31/01/2022 Spot Bond			3.03000	151.71552	3.02000	151.67166		345,420,000,000.00		114,000,000	265,700,000
Total ABS14 SPOT								345,420,000,000.00		114,000,000	265,700,000
Total For ABS14								345,420,000,000.00		114,000,000	265,700,000
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0
Total ABT01U SPOT								0.00		0	0
Total For ABT01U								0.00		0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0
Total ACIF1U SPOT								0.00		0	0
Total For ACIF1U								0.00		0	0
ACL047 On 22/10/2018 Spot Bond				97.47678		97.45855		0.00		0	0
Total ACL047 SPOT								0.00		0	0
Total For ACL047								0.00		0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	108.32000	10.00000	108.23600		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				88.81082		88.86147		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				87.85283		87.90838		0.00		0	0
Total ACL098 SPOT								0.00		0	0
Total For ACL098								0.00		0	0
ACL104 On 20/12/2019 Spot Bond			9.25500	101.15799	9.40500	100.87437		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				221.54588		224.33942		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				221.58975		224.38316		0.00		0	0
Total ACL128 SPOT								0.00		0	0
Total For ACL128								0.00		0	0
ACL129 On 20/09/2021 Spot Bond				100.02985		100.04611		0.00		0	0
Total ACL129 SPOT								0.00		0	0
Total For ACL129								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL142 On 25/11/2020 Spot Bond			10.00000	108.32000	10.00000	108.23600			0.00	0	0
Total ACL142/JIBAR SPOT									0.00	0	0
Total For ACL142/JIBAR									0.00	0	0
ACL144 On 20/12/2021 Spot Bond				100.03028		100.04629			0.00	0	0
Total ACL145 SPOT									0.00	0	0
Total For ACL145									0.00	0	0
ACL167 On 20/06/2019 Spot Bond			8.87500	100.98661	8.99000	100.80692			0.00	0	0
Total ACL167 SPOT									0.00	0	0
Total For ACL167									0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.03005		100.04633			0.00	0	0
Total ACL174 SPOT									0.00	0	0
Total For ACL174									0.00	0	0
ACL175 On 20/06/2019 Spot Bond				100.02324		100.04364			0.00	0	0
Total ACL175 SPOT									0.00	0	0
Total For ACL175									0.00	0	0
ACL183 On 20/06/2019 Spot Bond				100.62958		100.65018			0.00	0	0
Total ACL183 SPOT									0.00	0	0
Total For ACL183									0.00	0	0
ACL185 On 20/09/2022 Spot Bond				100.02918		100.04585			0.00	0	0
Total ACL185 SPOT									0.00	0	0
Total For ACL185									0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.87479		100.89249			0.00	0	0
Total ACL187 SPOT									0.00	0	0
Total For ACL187									0.00	0	0
ACL188 On 20/09/2020 Spot Bond				100.03244		100.04705			0.00	0	0
Total ACL188 SPOT									0.00	0	0
Total For ACL188									0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.03297		100.04732			0.00	0	0
Total ACL193 SPOT									0.00	0	0
Total For ACL193									0.00	0	0
ACL194 On 20/09/2022 Spot Bond				100.03297		100.04732			0.00	0	0
Total ACL194 SPOT									0.00	0	0
Total For ACL194									0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.03529		100.04824			0.00	0	0
Total ACL201 SPOT									0.00	0	0
Total For ACL201									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL202 On 20/12/2022 Spot Bond				100.03529		100.04824			0.00	0	0
Total ACL202 SPOT									0.00	0	0
Total For ACL202									0.00	0	0
ACL203 On 30/01/2023 Spot Bond				152.44465		154.38196			0.00	0	0
Total ACL203 SPOT									0.00	0	0
Total For ACL203									0.00	0	0
ACL204 On 14/02/2023 Spot Bond				153.42521		155.37369			0.00	0	0
Total ACL204 SPOT									0.00	0	0
Total For ACL204									0.00	0	0
ACL212 On 20/09/2018 Spot Bond				100.02209		100.04315			0.00	0	0
Total ACL212 SPOT									0.00	0	0
Total For ACL212									0.00	0	0
ACL213 On 20/06/2018 Spot Bond					0.00000	0.00000			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				94.49329		94.49882			0.00	0	0
Total ACL214 SPOT									0.00	0	0
Total For ACL214									0.00	0	0
ACL215 On 20/09/2018 Spot Bond				100.02059		100.04257			0.00	0	0
Total ACL215 SPOT									0.00	0	0
Total For ACL215									0.00	0	0
ACL216 On 20/12/2018 Spot Bond				100.02047		100.04253			0.00	0	0
Total ACL216 SPOT									0.00	0	0
Total For ACL216									0.00	0	0
ACL217 On 20/12/2023 Spot Bond				100.02867		100.04566			0.00	0	0
Total ACL217 SPOT									0.00	0	0
Total For ACL217									0.00	0	0
ACL218 On 11/05/2020 Spot Bond				101.12324		101.04995			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				101.48803		101.41554			0.00	0	0
Total ACL220 SPOT									0.00	0	0
Total For ACL220									0.00	0	0
ACL221 On 20/09/2021 Spot Bond				100.02809		100.04542			0.00	0	0
Total ACL221 SPOT									0.00	0	0
Total For ACL221									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL222 On 20/09/2021 Spot Bond				100.02607		100.04463				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				101.61148		101.54188				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				101.66705		101.59496				0.00	0	0
Total AHF2B2 SPOT										0.00	0	0
Total For AHF2B2										0.00	0	0
AHF2C: On 18/10/2018 Spot Bond				101.85221		101.77181				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				101.89170		101.82785				0.00	0	160,000,000
Total AHF3A3 SPOT										0.00	0	160,000,000
Total For AHF3A3										0.00	0	160,000,000
AHF3A: On 18/04/2019 Spot Bond				101.57446		101.50652				0.00	0	0
Total AHF3A4 SPOT										0.00	0	0
Total For AHF3A4										0.00	0	0
AHF3B: On 18/04/2019 Spot Bond				102.03736		101.94865				0.00	0	10,000,000
Total AHF3B2 SPOT										0.00	0	10,000,000
Total For AHF3B2										0.00	0	10,000,000
AHF3B: On 18/04/2019 Spot Bond				101.94484		101.86028				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				102.70268		102.58395				0.00	0	0
Total AHF3C2 SPOT										0.00	0	0
Total For AHF3C2										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond				102.42564		102.31943				0.00	0	0
Total AHF3C3 SPOT										0.00	0	0
Total For AHF3C3										0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1A: On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	1,050,579,946
Total AHY2U SPOT									0.00	0	1,050,579,946
Total For AHY2U									0.00	0	1,050,579,946
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	893,754,086
Total AIG2U SPOT									0.00	0	893,754,086
Total For AIG2U									0.00	0	893,754,086
AIR01 On 15/03/2019 Spot Bond			7.84500	102.86465	7.96000	102.71937			0.00	0	0
Total AIR01 SPOT									0.00	0	0
Total For AIR01									0.00	0	0
AIR02 On 30/04/2023 Spot Bond			9.70000	109.27276	9.86000	108.55318			0.00	0	0
Total AIR02 SPOT									0.00	0	0
Total For AIR02									0.00	0	0
AIR04 On 29/05/2024 Spot Bond			9.76000	98.41015	9.92000	97.63867			0.00	0	0
Total AIR04 SPOT									0.00	0	0
Total For AIR04									0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIR04U SPOT									0.00	0	0
Total For AIR04U									0.00	0	0
AIR05 On 29/05/2030 Spot Bond			11.04500	93.88048	11.19500	92.87141			0.00	0	0
Total AIR05 SPOT									0.00	0	0
Total For AIR05									0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			3.79000	176.53356	3.74000	177.13419			0.00	0	0
Total AIRL01 SPOT									0.00	0	0
Total For AIRL01									0.00	0	0
APF02 On 26/09/2019 Spot Bond				100.32833		100.25950			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				101.29316		101.23182			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				101.59632		101.52222			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				101.34289		101.27286			0.00	0	0
Total APF05 SPOT									0.00	0	0
Total For APF05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
APF06 On 24/08/2022 Spot Bond				100.79777		100.72428				0.00	0	0
Total APF06 SPOT										0.00	0	0
Total For APF06										0.00	0	0
AS126L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS126U SPOT										0.00	0	0
Total For AS126U										0.00	0	0
AS127L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS127U SPOT										0.00	0	0
Total For AS127U										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS133U SPOT										0.00	0	0
Total For AS133U										0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
AS180L On 09/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS180U SPOT										0.00	0	0
Total For AS180U										0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	1,900,000,000
Total AS221U SPOT										0.00	0	1,900,000,000
Total For AS221U										0.00	0	1,900,000,000
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS224U SPOT										0.00	0	0
Total For AS224U										0.00	0	0
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS248U SPOT										0.00	0	0
Total For AS248U										0.00	0	0
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS249U SPOT										0.00	0	0
Total For AS249U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN01: On 20/03/2019 Spot Bond				100.02330		100.04371				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN014: On 20/03/2019 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN022: On 07/12/2033 Spot Bond			3.73000	236.02750	3.73000	235.86706				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN028: On 20/06/2019 Spot Bond				99.42463		99.43696				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN034: On 20/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN036: On 10/11/2019 Spot Bond				101.10605		101.03276				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN037: On 07/12/2033 Spot Bond			3.74500	211.11453	3.74500	210.97077				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN041: On 21/11/2019 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN058: On 22/04/2020 Spot Bond				101.57911		101.50584				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN059: On 28/04/2020 Spot Bond				101.39761		101.32466				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN061: On 30/04/2020 Spot Bond				101.37458		101.30286				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN064: 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN06: On 07/02/2020 Spot Bond				101.17689		101.10665			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				94.28482		94.26660			0.00	0	0
Total ASN073 SPOT									0.00	0	0
Total For ASN073									0.00	0	0
ASN07: On 23/07/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN077 SPOT									0.00	0	0
Total For ASN077									0.00	0	0
ASN07: On 20/06/2020 Spot Bond				100.04464		100.05174			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				100.02436		100.04392			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				100.75444		100.77039			0.00	16,000,000	8,400,000
Total ASN083 SPOT									0.00	16,000,000	8,400,000
Total For ASN083									0.00	16,000,000	8,400,000
ASN08: On 03/09/2020 Spot Bond				100.57272		100.49191			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				99.99994		99.93506			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				120.38762		122.10737			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				101.80293		101.73494			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				101.54489		101.47327			0.00	0	0
Total ASN092 SPOT									0.00	0	0
Total For ASN092									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN09(On 10/11/2020 Spot Bond				101.12994		101.05799			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				79.76532		79.95469			0.00	0	0
Total ASN099 SPOT									0.00	0	0
Total For ASN099									0.00	0	0
ASN111 On 02/12/2020 Spot Bond				100.52204		100.44853			0.00	0	0
Total ASN111 SPOT									0.00	0	0
Total For ASN111									0.00	0	0
ASN11(On 07/03/2021 Spot Bond				100.44093		100.36805			0.00	0	0
Total ASN113 SPOT									0.00	0	0
Total For ASN113									0.00	0	0
ASN11(On 10/12/2020 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN115 SPOT									0.00	0	0
Total For ASN115									0.00	0	0
ASN12(On 20/12/2020 Spot Bond				100.06203		100.05851			0.00	0	0
Total ASN121 SPOT									0.00	0	0
Total For ASN121									0.00	0	0
ASN12(On 20/03/2019 Spot Bond				100.02570		100.04466			0.00	0	0
Total ASN125 SPOT									0.00	0	0
Total For ASN125									0.00	0	0
ASN12(On 24/02/2019 Spot Bond				100.78557		100.71323			0.00	0	0
Total ASN128 SPOT									0.00	0	0
Total For ASN128									0.00	0	0
ASN12(On 24/02/2019 Spot Bond				100.78233		100.71064			0.00	0	0
Total ASN129 SPOT									0.00	0	0
Total For ASN129									0.00	0	0
ASN13(On 24/02/2019 Spot Bond				100.77264		100.70152			0.00	0	0
Total ASN130 SPOT									0.00	0	0
Total For ASN130									0.00	0	0
ASN13(On 03/03/2019 Spot Bond				100.51640		100.44371			0.00	0	0
Total ASN131 SPOT									0.00	0	0
Total For ASN131									0.00	0	0
ASN13(On 03/03/2019 Spot Bond				100.51216		100.44007			0.00	0	0
Total ASN132 SPOT									0.00	0	0
Total For ASN132									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN13: On 20/12/2020 Spot Bond				100.06069		100.05799			0.00	0	0
Total ASN134 SPOT									0.00	0	0
Total For ASN134									0.00	0	0
ASN13: On 05/03/2021 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN135 SPOT									0.00	0	0
Total For ASN135									0.00	0	0
ASN13: On 31/12/2018 Spot Bond				94.34000		94.27000			0.00	0	0
Total ASN136 SPOT									0.00	0	0
Total For ASN136									0.00	0	0
ASN13: On 31/01/2022 Spot Bond			3.76000	148.04501	3.75000	147.99317			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				94.34000		94.27000			0.00	0	0
Total ASN141 SPOT									0.00	0	0
Total For ASN141									0.00	0	0
ASN14: On 20/06/2020 Spot Bond				102.03052		102.05034			0.00	0	0
Total ASN143 SPOT									0.00	0	0
Total For ASN143									0.00	0	0
ASN14: On 28/04/2021 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN144 SPOT									0.00	0	0
Total For ASN144									0.00	0	0
ASN14: On 20/06/2021 Spot Bond				58.51370		58.51370			0.00	0	0
Total ASN145 SPOT									0.00	0	0
Total For ASN145									0.00	0	0
ASN14: On 04/05/2021 Spot Bond				101.28012		101.20500			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				101.28012		101.20500			0.00	0	0
Total ASN147 SPOT									0.00	0	0
Total For ASN147									0.00	0	0
ASN14: On 31/01/2022 Spot Bond			3.80500	147.82220	3.79500	147.76989			0.00	0	0
Total ASN149 SPOT									0.00	0	0
Total For ASN149									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN15(On 31/05/2021 Spot Bond				114.54247		115.02938			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				100.53341		100.45828			0.00	0	0
Total ASN152 SPOT									0.00	0	0
Total For ASN152									0.00	0	0
ASN15(On 31/03/2028 Spot Bond			4.43000	161.94077	4.38000	162.49809			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				101.20607		101.13244			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				100.86041		100.78820			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				100.03523		100.04818			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN17: On 02/12/2019 Spot Bond				100.49948		100.42922				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
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				100.04238		100.05104				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN18: On 25/04/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN185 SPOT										0.00	0	0
Total For ASN185										0.00	0	0
ASN19: On 12/06/2020 Spot Bond				100.30651		100.23624				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN19: On 27/06/2022 Spot Bond				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				99.83460		99.76351				0.00	0	0
Total ASN194 SPOT										0.00	0	0
Total For ASN194										0.00	0	0
ASN19: On 31/01/2038 Spot Bond			4.06000	104.70960	4.05000	104.79035				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN19(On 20/06/2022 Spot Bond				100.02178		100.04300			0.00	0	0
Total ASN196 SPOT									0.00	0	0
Total For ASN196									0.00	0	0
ASN19(On 09/04/2018 Spot Bond				100.00000					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				100.02290		100.04344			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				100.03060		100.04645			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				100.91065		100.82647			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				100.99194		100.90002			0.00	0	0
Total ASN209 SPOT									0.00	0	0
Total For ASN209									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN21(On 28/08/2020 Spot Bond				100.65294		100.58412			0.00	0	0
Total ASN210 SPOT									0.00	0	0
Total For ASN210									0.00	0	0
ASN21(On 02/09/2022 Spot Bond				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				100.66410		100.59158			0.00	0	0
Total ASN214 SPOT									0.00	0	0
Total For ASN214									0.00	0	0
ASN21(On 14/09/2018 Spot Bond				100.24376		100.17744			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				101.57857		101.51246			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN22(On 25/10/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN225 SPOT									0.00	0	0
Total For ASN225									0.00	0	0
ASN22(On 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	100.63023	8.56000	100.56000			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN24: On 02/02/2023 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN241 SPOT									0.00	0	0
Total For ASN241									0.00	0	0
ASN24: On 10/02/2023 Spot Bond				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				100.41205		100.34404			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			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			0.00	0	0
Total ASN254 SPOT									0.00	0	0
Total For ASN254									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN25 On 29/05/2021 Spot Bond				100.62768		100.55923				0.00	0	0
Total ASN255 SPOT										0.00	0	0
Total For ASN255										0.00	0	0
ASN25 On 05/06/2023 Spot Bond				100.00000		100.00000				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				0.00	0	0
Total ASN257 SPOT										0.00	0	0
Total For ASN257										0.00	0	0
ASN26 On 22/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN261 SPOT										0.00	0	0
Total For ASN261										0.00	0	0
ASN75 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
ASN89 On 02/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN89U SPOT										0.00	0	0
Total For ASN89U										0.00	0	0
BAW11 On 01/10/2018 Spot Bond			8.02000	102.68879	8.13500	102.59062				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.80237		100.73989				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW17 On 05/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW17/JIBAR SPOT										0.00	0	0
Total For BAW17/JIBAR										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.58353		100.51337				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			9.54500	100.54367	9.70000	100.13526				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			9.49500	101.70358	9.65000	101.14934				0.00	0	0
Total BAW21 SPOT										0.00	0	0
Total For BAW21										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAW21 On 24/03/2022 Spot Bond			9.30000	102.30709	9.30000	102.23130				0.00	0	0
Total BAW21/R208 SPOT										0.00	0	0
Total For BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond				101.71002		101.63586				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				100.48036		100.41606				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				101.83816		101.77019				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				100.79536		100.72197				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				100.81657		100.74593				0.00	1,000,000,000	500,000,000
Total BAW29 SPOT										0.00	1,000,000,000	500,000,000
Total For BAW29										0.00	1,000,000,000	500,000,000
BAYA31 On 31/12/2018 Spot Bond				99.79631		99.70883				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.20278		100.12779				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.10015		100.10015				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				99.79717		99.71010				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA44 On 31/03/2019 Spot Bond				99.79730		99.71023				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA51 On 31/03/2019 Spot Bond				99.76991		99.67163				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA52 On 31/03/2019 Spot Bond				100.54343		100.45721				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYA54 On 30/09/2019 Spot Bond				100.65372		100.56477				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYA57 On 31/03/2022 Spot Bond				103.54112		103.44311				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA58 On 30/06/2020 Spot Bond				101.74253		101.65408				0.00	0	70,000,000
Total BAYA58 SPOT										0.00	0	70,000,000
Total For BAYA58										0.00	0	70,000,000
BAYA59 On 30/06/2022 Spot Bond			12.28000	102.51746	12.44000	101.91324				0.00	0	0
Total BAYA59 SPOT										0.00	0	0
Total For BAYA59										0.00	0	0
BAYA60 On 30/06/2020 Spot Bond			12.74500	99.23784	12.90000	98.86906				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA61 On 30/06/2020 Spot Bond				99.78155		99.68773				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYA62 On 30/09/2020 Spot Bond				99.79440		99.70613				0.00	0	0
Total BAYA62 SPOT										0.00	0	0
Total For BAYA62										0.00	0	0
BAYA63 On 30/11/2020 Spot Bond				99.79719		99.71012				0.00	0	0
Total BAYA63 SPOT										0.00	0	0
Total For BAYA63										0.00	0	0
BAYA64 On 30/09/2022 Spot Bond				99.79253		99.70348				0.00	0	0
Total BAYA64 SPOT										0.00	0	0
Total For BAYA64										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA65 On 30/09/2020 Spot Bond				99.80184		99.71677				0.00	0	0
Total BAYA65 SPOT										0.00	0	0
Total For BAYA65										0.00	0	0
BAYA66 On 31/03/2021 Spot Bond				99.79450		99.70624				0.00	0	0
Total BAYA66 SPOT										0.00	0	0
Total For BAYA66										0.00	0	0
BAYA67 On 31/03/2023 Spot Bond			12.28000	95.88479	12.44000	95.23066				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				99.73729		99.62446				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB06 On 31/12/2019 Spot Bond				99.73706		99.62423				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond				99.73717		99.62434				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond				105.59279		105.48835				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				99.72809		99.61132				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD5I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAYD5U SPOT									0.00	0	0
Total For BAYD5U									0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAYD6U SPOT									0.00	0	0
Total For BAYD6U									0.00	0	0
BC123 On 30/11/2018 Spot Bond				100.48716		100.42548			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				101.71330		101.64587			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				101.03974		100.97517			0.00	0	0
Total BCJ14 SPOT									0.00	0	0
Total For BCJ14									0.00	0	0
BCJ15 On 09/11/2020 Spot Bond				101.06506		100.99884			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				100.38468		100.31731			0.00	0	0
Total BCJ16 SPOT									0.00	0	0
Total For BCJ16									0.00	0	0
BCJ17 On 23/09/2019 Spot Bond				100.00007		99.93857			0.00	0	0
Total BCJ17 SPOT									0.00	0	0
Total For BCJ17									0.00	0	0
BD0205 On 28/04/2028 Spot Bond			9.02000	188.47325	9.18000	185.61192			0.00	0	0
Total BD0205 SPOT									0.00	0	0
Total For BD0205									0.00	0	0
BD0206 On 02/03/2028 Spot Bond			9.02000	189.09558	9.18000	186.26151			0.00	0	0
Total BD0206 SPOT									0.00	0	0
Total For BD0206									0.00	0	0
BD0302 On 18/04/2028 Spot Bond			9.40500	93.36790	9.56500	92.34737			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	9.47249	100.00000	9.40974			0.00	0	0
Total BD302U SPOT									0.00	0	0
Total For BD302U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG1A7 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BG1A7U SPOT									0.00	0	0
Total For BG1A7U									0.00	0	0
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				102.67822		102.60400			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			9.95500	102.19208	10.10500	101.91705			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				103.86125		103.78741			0.00	338,000,000	384,000,000
Total BGL03 SPOT									0.00	338,000,000	384,000,000
Total For BGL03									0.00	338,000,000	384,000,000
BGL04 On 05/02/2020 Spot Bond			9.65500	104.44320	9.80500	104.14048			0.00	0	0
Total BGL04 SPOT									0.00	0	0
Total For BGL04									0.00	0	0
BGL05 On 04/09/2020 Spot Bond			11.24500	103.68052	11.40000	103.29273			0.00	0	0
Total BGL05 SPOT									0.00	0	0
Total For BGL05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BGL06 On 04/09/2020 Spot Bond				103.45392		103.37586				0.00	0	0
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0
BGL07 On 03/09/2022 Spot Bond			11.21000	105.58396	11.37000	104.96041				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				100.60623		100.52056				0.00	0	0
Total BGL08 SPOT										0.00	0	0
Total For BGL08										0.00	0	0
BGL09 On 29/09/2020 Spot Bond			10.94500	103.57823	11.10000	103.18245				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				101.44228		101.35240				0.00	0	0
Total BGL10 SPOT										0.00	0	0
Total For BGL10										0.00	0	0
BGL11 On 05/05/2021 Spot Bond			11.72500	103.36019	11.88000	102.89204				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				104.80357		104.71729				0.00	60,000,000	80,000,000
Total BGL12 SPOT										0.00	60,000,000	80,000,000
Total For BGL12										0.00	60,000,000	80,000,000
BGL13 On 20/08/2021 Spot Bond			10.34500	107.69725	10.50000	107.18910				0.00	0	0
Total BGL13 SPOT										0.00	0	0
Total For BGL13										0.00	0	0
BGL14 On 03/11/2021 Spot Bond				105.25860		105.17152				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				102.59090		102.50282				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				100.91434		100.82678				0.00	0	0
Total BGL16 SPOT										0.00	0	0
Total For BGL16										0.00	0	0
BGL17 On 14/08/2024 Spot Bond				101.24153		101.15433				0.00	0	0
Total BGL17 SPOT										0.00	0	0
Total For BGL17										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGL18 On 30/09/2022 Spot Bond				100.40670		100.32829			0.00	0	100,000,000
Total BGL18 SPOT									0.00	0	100,000,000
Total For BGL18									0.00	0	100,000,000
BGL19 On 29/09/2024 Spot Bond				101.01785		100.93444			0.00	0	0
Total BGL19 SPOT									0.00	0	0
Total For BGL19									0.00	0	0
BGT01 On 12/09/2022 Spot Bond				102.55360		102.44949			0.00	0	1,500,000,000
Total BGT01 SPOT									0.00	0	1,500,000,000
Total For BGT01									0.00	0	1,500,000,000
BID05 On 30/06/2019 Spot Bond				99.90158		99.83886			0.00	0	70,000,000
Total BID05 SPOT									0.00	0	70,000,000
Total For BID05									0.00	0	70,000,000
BID06 On 30/06/2019 Spot Bond			8.04500	100.65451	8.16000	100.47790			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				99.84676		99.78087			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				99.84301		99.77553			0.00	0	0
Total BID08 SPOT									0.00	0	0
Total For BID08									0.00	0	0
BPPF02 On 22/03/2020 Spot Bond				100.06503		99.99986			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				100.21162		100.14738			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				100.22584		100.15733			0.00	60,000,000	30,000,000
Total BPPF04 SPOT									0.00	60,000,000	30,000,000
Total For BPPF04									0.00	60,000,000	30,000,000
BPPF05 On 24/10/2018 Spot Bond				101.32988		101.26760			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				100.06117		100.00000			0.00	0	0
Total BPPF06 SPOT									0.00	0	0
Total For BPPF06									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BPPF07 On 22/03/2019 Spot Bond				100.05914		100.00002				0.00	0	0
Total BPPF07 SPOT										0.00	0	0
Total For BPPF07										0.00	0	0
BPPF08 On 22/03/2021 Spot Bond				100.06224		99.99990				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BS2A1U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A1U SPOT										0.00	0	0
Total For BS2A1U										0.00	0	0
BS2A2U 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
BS2B1U 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
BS2C1U 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				99.95352		99.88375				0.00	0	200,000,000
Total BWZ20A SPOT										0.00	0	200,000,000
Total For BWZ20A										0.00	0	200,000,000
BWZ21 On 27/03/2021 Spot Bond				99.95385		99.88488				0.00	0	0
Total BWZ21B SPOT										0.00	0	0
Total For BWZ21B										0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond				100.95537		100.88707				0.00	0	100,000,000
Total BWZJ18 SPOT										0.00	0	100,000,000
Total For BWZJ18										0.00	0	100,000,000
BWZJ19 On 10/11/2019 Spot Bond				101.45785		101.38717				0.00	0	0
Total BWZJ19 SPOT										0.00	0	0
Total For BWZJ19										0.00	0	0
BWZJ21 On 10/11/2021 Spot Bond				101.16728		101.09286				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BX161U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BX162U SPOT									0.00	0	0
Total For BX162U									0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BX163U SPOT									0.00	0	0
Total For BX163U									0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BX164U SPOT									0.00	0	0
Total For BX164U									0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BYA49U SPOT									0.00	0	0
Total For BYA49U									0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BYB10U SPOT									0.00	0	0
Total For BYB10U									0.00	0	0
CBL12 On 06/09/2018 Spot Bond			10.06500	103.57503	10.18000	103.46684			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				102.65174		102.57198			0.00	0	0
Total CBL13 SPOT									0.00	0	0
Total For CBL13									0.00	0	0
CBL14 On 01/02/2019 Spot Bond			12.24500	104.17438	12.36000	104.00610			0.00	0	0
Total CBL14 SPOT									0.00	0	0
Total For CBL14									0.00	0	0
CBL17 On 23/08/2019 Spot Bond				103.52859		103.45193			0.00	0	0
Total CBL17 SPOT									0.00	0	0
Total For CBL17									0.00	0	0
CBL18 On 23/08/2019 Spot Bond			11.74500	102.96767	11.86000	102.74823			0.00	0	0
Total CBL18 SPOT									0.00	0	0
Total For CBL18									0.00	0	0
CBL20 On 14/12/2019 Spot Bond				102.77952		102.69761			0.00	0	0
Total CBL20 SPOT									0.00	0	0
Total For CBL20									0.00	0	0
CBL22 On 06/05/2020 Spot Bond			10.04500	98.56603	10.20000	98.23317			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL24 On 02/11/2020 Spot Bond				101.41337		101.33664			0.00	0	0
Total CBL24 SPOT									0.00	0	0
Total For CBL24									0.00	0	0
CBL25 On 06/05/2019 Spot Bond				101.89041		101.82289			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			10.34500	103.33729	10.50000	102.87158		258,625,000,000.00		25,000,000	25,000,000
Total CBL26 SPOT								258,625,000,000.00		25,000,000	25,000,000
Total For CBL26								258,625,000,000.00		25,000,000	25,000,000
CBL27 On 12/05/2020 Spot Bond				102.17839		102.11016			0.00	0	3,000,000,000
Total CBL27 SPOT									0.00	0	3,000,000,000
Total For CBL27									0.00	0	3,000,000,000
CBL28 On 21/05/2021 Spot Bond				100.81534		100.74693			0.00	0	0
Total CBL28 SPOT									0.00	0	0
Total For CBL28									0.00	0	0
CCT01 On 23/06/2023 Spot Bond			10.72500	107.06066	10.88500	106.33703			0.00	0	300,000,000
Total CCT01 SPOT									0.00	0	300,000,000
Total For CCT01									0.00	0	300,000,000
CCT02 On 12/06/2024 Spot Bond			10.45000	105.47888	10.61000	104.67340			0.00	0	600,000,000
Total CCT02 SPOT									0.00	0	600,000,000
Total For CCT02									0.00	0	600,000,000
CCT03 On 15/03/2025 Spot Bond			10.60500	105.67835	10.76500	104.82355			0.00	0	0
Total CCT03 SPOT									0.00	0	0
Total For CCT03									0.00	0	0
CCT04 On 17/07/2027 Spot Bond			10.55000	103.14192	10.71000	102.52962			0.00	0	0
Total CCT04 SPOT									0.00	0	0
Total For CCT04									0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	108.32030	10.00000	108.23550			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				102.31821		102.22576			0.00	0	0
Total CGR21 SPOT									0.00	0	0
Total For CGR21									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR23 On 08/02/2019 Spot Bond				101.43863		101.35028			0.00	0	210,000,000
Total CGR23 SPOT									0.00	0	210,000,000
Total For CGR23									0.00	0	210,000,000
CGR24 On 08/02/2021 Spot Bond				103.81603		102.58951			0.00	0	0
Total CGR24 SPOT									0.00	0	0
Total For CGR24									0.00	0	0
CGR25 On 27/06/2019 Spot Bond				100.88875		100.33369			0.00	0	0
Total CGR25 SPOT									0.00	0	0
Total For CGR25									0.00	0	0
CGR27 On 25/11/2019 Spot Bond				101.57802		100.83802			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				102.83708		102.74785			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				99.95597		99.88982			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				101.87057		101.78321			0.00	0	0
Total CGR32 SPOT									0.00	0	0
Total For CGR32									0.00	0	0
CGR33 On 22/09/2020 Spot Bond				100.08279		99.99953			0.00	0	10,500,000
Total CGR33 SPOT									0.00	0	10,500,000
Total For CGR33									0.00	0	10,500,000
CGR34 On 21/09/2018 Spot Bond			8.38800	102.12864	8.38800	102.05968			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				99.84473		99.77804			0.00	0	0
Total CGR36 SPOT									0.00	0	0
Total For CGR36									0.00	0	0
CGR37 On 08/02/2019 Spot Bond				101.13997		101.07053			0.00	0	0
Total CGR37 SPOT									0.00	0	0
Total For CGR37									0.00	0	0
CGR38 On 13/02/2021 Spot Bond				101.25864		101.17022			0.00	0	0
Total CGR38 SPOT									0.00	0	0
Total For CGR38									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CGR39U SPOT									0.00	0	0
Total For CGR39U									0.00	0	0
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CGR40U SPOT									0.00	0	0
Total For CGR40U									0.00	0	0
CIG04 On 30/06/2018 Spot Bond				99.65045		101.95005			0.00	0	0
Total CIG04 SPOT									0.00	0	0
Total For CIG04									0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.48039		102.95799			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				100.76243		100.68180			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				101.97574		101.89182			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				101.52693		101.44695			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				97.51834		97.42567			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				101.63311		101.54735			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLA3U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	99.83666	10.11000	99.75509				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	145.31395	3.14000	145.22188				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN198 On 13/09/2021 Spot Bond			3.73000	142.08259	3.72000	142.02902				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	108.32000	10.00000	108.23600				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	108.32000	10.00000	108.23600				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			8.59000	103.56910	8.59000	103.49613				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN243 On 24/02/2019 Spot Bond			9.35000	103.10155	9.35000	103.02350				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN262 On 26/03/2019 Spot Bond			8.67500	103.05662	8.79000	102.90160				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	108.32000	10.00000	108.23600				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN313 On 14/11/2022 Spot Bond				101.11352		101.03557				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			11.23000	95.33648	11.39000	94.72966				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			11.75000	96.62698	11.91000	95.99093				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN317 On 20/03/2023 Spot Bond				100.04248		100.05113				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond				101.09084		101.01453				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN325 On 20/06/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN326 On 20/06/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN327 On 20/06/2023 Spot Bond				100.04211		100.05093				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN328 On 20/06/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN332 On 20/06/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN337 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
CLN340 On 20/12/2018 Spot Bond				101.34666		101.36485				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN34 On 20/12/2023 Spot Bond				100.05149		100.05454			0.00	0	0
Total CLN343 SPOT									0.00	0	0
Total For CLN343									0.00	0	0
CLN34 On 20/12/2018 Spot Bond				100.02047		100.04253			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				99.23490		99.24762			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				101.31387		101.24546			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				100.01755		100.04143			0.00	0	0
Total CLN360 SPOT									0.00	0	0
Total For CLN360									0.00	0	0
CLN36 On 20/03/2024 Spot Bond			10.41000	103.34096	10.57000	102.57639			0.00	0	0
Total CLN362 SPOT									0.00	0	0
Total For CLN362									0.00	0	0
CLN36 On 20/03/2024 Spot Bond				100.02659		100.04487			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				101.41585		101.33083			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			12.55000	105.09395	12.71000	104.34325			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				101.46883		101.38052			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				101.54523		101.46985			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				109.32393		109.30716			0.00	0	0
Total CLN371 SPOT									0.00	0	0
Total For CLN371									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN372 On 20/09/2023 Spot Bond				100.02485		100.04417				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN374 On 20/06/2019 Spot Bond				100.02733		100.04525				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN376 On 20/03/2021 Spot Bond			9.74500	102.89250	9.90000	102.44681				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN378 On 20/06/2019 Spot Bond				97.61599		97.60806				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.98000	100.95061	10.98000	100.86268				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	102.86274	11.00000	102.77299				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN382 On 20/03/2021 Spot Bond				100.04045		100.05010				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN384 On 20/09/2024 Spot Bond			12.34000	101.82701	12.50000	101.05325				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN385 On 20/09/2024 Spot Bond				100.05240		100.05479				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN386 On 20/03/2021 Spot Bond				100.02701		100.04492				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN387 On 26/01/2021 Spot Bond				101.63465		101.55471				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN388 On 20/09/2019 Spot Bond				100.03472		100.04810				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN393 On 20/12/2019 Spot Bond				107.14677		107.14677				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN394 On 20/09/2022 Spot Bond				100.02783		100.04532				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN396 On 20/03/2020 Spot Bond				100.03751		100.04924				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN397 On 20/06/2020 Spot Bond				100.41937		100.41194				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				101.05453		100.98084				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN399 On 14/11/2022 Spot Bond				101.04885		100.97558				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				100.02770		100.04520				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				102.39587		102.39587				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond				100.02838		100.04546				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN409 On 18/07/2020 Spot Bond				101.94431		101.85975				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				100.04052		100.05017				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond				100.04119		100.05043				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN41: On 18/07/2020 Spot Bond				101.95355		101.86857			0.00	0	0
Total CLN412 SPOT									0.00	0	0
Total For CLN412									0.00	0	0
CLN41: On 20/09/2020 Spot Bond				101.47452		101.48842			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				100.04589		100.05224			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				102.07371		101.98332			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				100.00006		99.92048			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				100.05265		100.05488			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	51.43256	7.01000	51.40393			0.00	0	0
Total CLN42 SPOT									0.00	0	0
Total For CLN42									0.00	0	0
CLN42: On 20/12/2020 Spot Bond				100.05399		100.05540			0.00	0	0
Total CLN420 SPOT									0.00	0	0
Total For CLN420									0.00	0	0
CLN42: On 26/01/2021 Spot Bond				102.03154		101.93139			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN425 On 20/12/2020 Spot Bond				102.23701		102.24658				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN426 On 20/12/2020 Spot Bond				113.19431		113.19431				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN427 On 20/12/2018 Spot Bond				100.96745		100.99009				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN429 On 20/12/2020 Spot Bond				100.08073		100.06572				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN430 On 20/12/2020 Spot Bond				128.55750		128.55750				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN431 On 20/12/2020 Spot Bond				117.90227		117.90227				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN432 On 20/12/2020 Spot Bond				119.70634		119.70634				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN433 On 20/12/2020 Spot Bond				121.32108		121.32108				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN434 On 20/12/2020 Spot Bond				129.45366		129.45366				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN436 On 20/12/2020 Spot Bond				100.03988		100.04995				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN437 On 20/12/2020 Spot Bond				100.03382		100.04760				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN439 On 03/02/2021 Spot Bond				101.37288		101.29695				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN44(On 20/03/2021 Spot Bond				130.86780		130.86780				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN44 On 20/03/2021 Spot Bond				100.14646		100.09072				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				100.88149		100.80264				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			9.84500	104.68743	10.00000	104.21169				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			4.28000	145.49446	4.27000	145.43723				0.00	0	83,600,000
Total CLN452 SPOT										0.00	0	83,600,000
Total For CLN452										0.00	0	83,600,000
CLN45 On 31/01/2025 Spot Bond			6.51000	105.14255	6.44000	105.48172				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			6.15000	107.39844	6.08000	107.74931				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				100.84615		100.76809				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN45 On 20/12/2021 Spot Bond				100.05714		100.05673				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				100.98443		100.91025				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN45 On 29/11/2021 Spot Bond				101.26947		101.19424				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				100.68223		100.60767				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN467 On 15/02/2022 Spot Bond				104.80996		104.72790			0.00	0	250,000,000
Total CLN461 SPOT									0.00	0	250,000,000
Total For CLN461									0.00	0	250,000,000
CLN462 On 16/02/2022 Spot Bond			10.91500	104.30464	11.07000	103.75577			0.00	0	0
Total CLN462 SPOT									0.00	0	0
Total For CLN462									0.00	0	0
CLN464 On 13/03/2022 Spot Bond			10.16000	102.46270	10.32000	101.89583			0.00	0	0
Total CLN464 SPOT									0.00	0	0
Total For CLN464									0.00	0	0
CLN465 On 14/03/2020 Spot Bond				100.25987		100.18911			0.00	0	0
Total CLN465 SPOT									0.00	0	0
Total For CLN465									0.00	0	0
CLN466 On 27/03/2020 Spot Bond				99.95675		99.89181			0.00	0	0
Total CLN466 SPOT									0.00	0	0
Total For CLN466									0.00	0	0
CLN467 On 28/03/2020 Spot Bond				99.93243		99.86496			0.00	0	0
Total CLN467 SPOT									0.00	0	0
Total For CLN467									0.00	0	0
CLN468 On 28/03/2022 Spot Bond				101.34546		101.27449			0.00	0	0
Total CLN468 SPOT									0.00	0	0
Total For CLN468									0.00	0	0
CLN469 On 28/03/2022 Spot Bond				101.34546		101.27449			0.00	0	0
Total CLN469 SPOT									0.00	0	0
Total For CLN469									0.00	0	0
CLN470 On 17/05/2019 Spot Bond				100.90561		100.83758			0.00	0	0
Total CLN470 SPOT									0.00	0	0
Total For CLN470									0.00	0	0
CLN471 On 19/11/2022 Spot Bond				100.96207		100.88104			0.00	0	0
Total CLN471 SPOT									0.00	0	0
Total For CLN471									0.00	0	0
CLN472 On 23/06/2021 Spot Bond				100.60242		100.50246			0.00	0	0
Total CLN472 SPOT									0.00	0	0
Total For CLN472									0.00	0	0
CLN473 On 20/09/2020 Spot Bond				100.04119		100.05043			0.00	0	0
Total CLN473 SPOT									0.00	0	0
Total For CLN473									0.00	0	0
CLN474 On 29/11/2021 Spot Bond			100.00000	15.58394	100.00000	15.48126			0.00	0	0
Total CLN474 SPOT									0.00	0	0
Total For CLN474									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN48(On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN48 On 07/06/2022 Spot Bond				100.60001		100.50045				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				100.89820		100.82273				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				102.16767		102.09264				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				101.25657		101.18242				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			9.84500	100.06576	10.00000	99.54571				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				100.68850		100.70283				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			12.84000	99.99937	13.00000	99.41587				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			9.64000	102.09987	9.80000	101.49564				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				99.93325		99.86658				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				99.92977		99.85949				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				100.60001		100.50045				0.00	0	0
Total CLN491 SPOT										0.00	0	0
Total For CLN491										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN492 On 30/09/2019 Spot Bond				99.82624		99.75154			0.00	0	800,000,000
Total CLN492 SPOT									0.00	0	800,000,000
Total For CLN492									0.00	0	800,000,000
CLN493 On 20/06/2022 Spot Bond				100.04130		100.05062			0.00	0	1,600,000,000
Total CLN493 SPOT									0.00	0	1,600,000,000
Total For CLN493									0.00	0	1,600,000,000
CLN494 On 07/06/2022 Spot Bond			12.34500	99.21047	12.50000	98.64432			0.00	0	0
Total CLN494 SPOT									0.00	0	0
Total For CLN494									0.00	0	0
CLN495 On 29/08/2020 Spot Bond				100.64216		100.57208			0.00	0	0
Total CLN495 SPOT									0.00	0	0
Total For CLN495									0.00	0	0
CLN496 On 04/09/2024 Spot Bond			10.44000	101.40477	10.60000	100.61392			0.00	0	0
Total CLN496 SPOT									0.00	0	0
Total For CLN496									0.00	0	0
CLN497 On 04/09/2024 Spot Bond				102.23559		102.15416			0.00	0	0
Total CLN497 SPOT									0.00	0	0
Total For CLN497									0.00	0	0
CLN498 On 08/06/2022 Spot Bond				103.41777		102.34396			0.00	0	0
Total CLN498 SPOT									0.00	0	0
Total For CLN498									0.00	0	0
CLN499 On 20/05/2021 Spot Bond				100.86980		100.79677			0.00	0	0
Total CLN499 SPOT									0.00	0	0
Total For CLN499									0.00	0	0
CLN500 On 10/10/2020 Spot Bond				101.81063		101.74131			0.00	0	0
Total CLN500 SPOT									0.00	0	0
Total For CLN500									0.00	0	0
CLN501 On 11/10/2022 Spot Bond				101.90998		101.83556			0.00	0	0
Total CLN501 SPOT									0.00	0	0
Total For CLN501									0.00	0	0
CLN502 On 11/10/2024 Spot Bond				101.98147		101.90413			0.00	0	0
Total CLN502 SPOT									0.00	0	0
Total For CLN502									0.00	0	0
CLN503 On 20/12/2022 Spot Bond				100.04569		100.05228			0.00	0	800,000,000
Total CLN503 SPOT									0.00	0	800,000,000
Total For CLN503									0.00	0	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
CLN504 On 11/10/2024 Spot Bond				101.98147		101.90413				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN505 On 24/10/2020 Spot Bond				101.46966		101.40052				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN506 On 30/04/2019 Spot Bond				101.29861		101.23102				0.00	0	0
Total CLN506 SPOT										0.00	0	0
Total For CLN506										0.00	0	0
CLN507 On 20/12/2022 Spot Bond				100.04272		100.05113				0.00	0	0
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0
CLN508 On 24/02/2020 Spot Bond				100.87184		100.79134				0.00	0	0
Total CLN508 SPOT										0.00	0	0
Total For CLN508										0.00	0	0
CLN510 On 11/10/2020 Spot Bond				101.87920		101.80603				0.00	0	0
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0
CLN511 On 14/11/2022 Spot Bond				97.45040		97.39341				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN512 On 07/06/2022 Spot Bond				100.56155		100.46845				0.00	0	0
Total CLN512 SPOT										0.00	0	0
Total For CLN512										0.00	0	0
CLN514 On 23/02/2019 Spot Bond				100.89895		100.81847				0.00	0	0
Total CLN514 SPOT										0.00	0	0
Total For CLN514										0.00	0	0
CLN515 On 23/02/2019 Spot Bond				101.07606		100.97927				0.00	0	0
Total CLN515 SPOT										0.00	0	0
Total For CLN515										0.00	0	0
CLN516 On 15/09/2022 Spot Bond			9.96000	102.73073	9.96000	102.64936				0.00	0	0
Total CLN516 SPOT										0.00	0	0
Total For CLN516										0.00	0	0
CLN517 On 30/10/2022 Spot Bond			10.01000	101.50571	10.01000	101.42448				0.00	0	0
Total CLN517 SPOT										0.00	0	0
Total For CLN517										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN518 On 25/11/2022 Spot Bond				100.80572		100.72875			0.00	0	0
Total CLN518 SPOT									0.00	0	0
Total For CLN518									0.00	0	0
CLN519 On 30/06/2022 Spot Bond			9.60000	99.80484	9.60000	99.68793			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				100.31866		100.24558			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				100.16362		100.09385			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				100.67762		100.60623			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				101.03242		100.96040			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	102.12950	9.20000	102.03319			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				101.43105		101.36152			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				101.34129		101.26891			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				102.51910		102.43671			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				102.14511		102.06385			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				101.78568		101.70753			0.00	0	0
Total CLN529 SPOT									0.00	0	0
Total For CLN529									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN53(On 12/03/2021 Spot Bond				100.30585		100.23576				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN53 On 12/03/2023 Spot Bond				100.31866		100.24558				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				218.06655		215.56436				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			9.40500	93.36790	9.56500	92.34737				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN88 On 28/04/2028 Spot Bond			9.02000	188.47325	9.18000	185.61192				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			9.02000	189.09558	9.18000	186.26151				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.02460		100.04418				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.25799		100.27984				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF1: On 20/09/2019 Spot Bond				100.02453		100.04411				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF1: On 20/06/2020 Spot Bond				100.02905		100.04572				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
CLNF1(On 17/08/2021 Spot Bond				100.97661		100.90304				0.00	0	4,800,000,000
Total CLNF16 SPOT										0.00	0	4,800,000,000
Total For CLNF16										0.00	0	4,800,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ05 On 05/06/2023 Spot Bond			9.54500	110.94819	9.70000	110.22620			0.00	0	850,000,000
Total COJ05 SPOT									0.00	0	850,000,000
Total For COJ05									0.00	0	850,000,000
COJ07 On 23/03/2021 Spot Bond			9.95500	104.66052	10.11000	104.20815			0.00	0	100,000,000
Total COJ07 SPOT									0.00	0	100,000,000
Total For COJ07									0.00	0	100,000,000
COJ08 On 22/06/2026 Spot Bond			10.66000	104.29733	10.82000	103.34274			0.00	0	25,513,000
Total COJ08 SPOT									0.00	0	25,513,000
Total For COJ08									0.00	0	25,513,000
COJG0 On 09/06/2024 Spot Bond			10.24000	100.17226	10.40000	99.39324			0.00	0	0
Total COJG01 SPOT									0.00	0	0
Total For COJG01									0.00	0	0
COT01 On 03/04/2023 Spot Bond			10.47500	97.01051	10.63500	96.35983			0.00	0	0
Total COT01 SPOT									0.00	0	0
Total For COT01									0.00	0	0
COT02 On 03/04/2028 Spot Bond			11.74500	93.43429	11.90500	92.49270			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			11.75000	87.27547	11.91000	86.36069			0.00	0	0
Total COT03 SPOT									0.00	0	0
Total For COT03									0.00	0	0
CPV01 On 30/06/2029 Spot Bond			12.45500	93.61567	12.61500	98.51955			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				100.16439		100.09430			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				100.06362		99.99305			0.00	0	0
Total CS003 SPOT									0.00	0	0
Total For CS003									0.00	0	0
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSA04U SPOT									0.00	0	0
Total For CSA04U									0.00	0	0
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSD04U SPOT									0.00	0	0
Total For CSD04U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DEN79 On 10/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DEN79U SPOT									0.00	0	0
Total For DEN79U									0.00	0	0
DEN80 On 11/12/2018 Spot Bond				100.35231		100.27617			0.00	0	0
Total DEN80 SPOT									0.00	0	0
Total For DEN80									0.00	0	0
DENG7 On 21/09/2018 Spot Bond				100.08510		100.02126			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				99.93541		99.87076			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				100.46999		100.40198			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				100.46999		100.40198			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				99.95550		99.88882			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				102.25521		102.18822			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				100.06179		100.05870			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				102.31965		102.20861			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				79.85566		79.65242			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				100.13491		100.08686			0.00	0	0
Total DOL012 SPOT									0.00	0	0
Total For DOL012									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DSY01 On 21/11/2022 Spot Bond				100.82279		100.75373			0.00	0	0
Total DSY01 SPOT									0.00	0	0
Total For DSY01									0.00	0	0
DSY02 On 21/11/2024 Spot Bond				101.04113		100.96909			0.00	0	0
Total DSY02 SPOT									0.00	0	0
Total For DSY02									0.00	0	0
DSY03 On 21/11/2024 Spot Bond			10.07000	102.78384	10.23000	101.95350		10,070,000,000,000.00	1,000,000,000	500,000,000	
Total DSY03 SPOT								10,070,000,000,000.00	1,000,000,000	500,000,000	
Total For DSY03								10,070,000,000,000.00	1,000,000,000	500,000,000	
DV2021 On 18/06/2021 Spot Bond			9.44500	99.11217	9.60000	98.64517		0.00	0	0	
Total DV2021 SPOT								0.00	0	0	
Total For DV2021								0.00	0	0	
DV22 On 07/02/2020 Spot Bond			8.76500	104.59734	8.88500	104.34339		6,059,205,934,000.00	691,295,600	676,706,100	
Total DV22 SPOT								6,059,205,934,000.00	691,295,600	676,706,100	
Total For DV22								6,059,205,934,000.00	691,295,600	676,706,100	
DV22/R On 07/02/2020 Spot Bond			100.00000	37.23909	100.00000	36.98967		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			9.66000	104.48787	9.82000	103.81188		13,343,618,820,000.00	1,381,327,000	4,588,836,400	
Total DV23 SPOT								13,343,618,820,000.00	1,381,327,000	4,588,836,400	
Total For DV23								13,343,618,820,000.00	1,381,327,000	4,588,836,400	
DV23/R On 27/02/2023 Spot Bond			100.00000	15.05863	100.00000	14.95776		0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	15.05863	100.00000	14.95776		0.00	0	0	
Total DV23/R2023 SPOT								0.00	0	0	
Total For DV23/R2023								0.00	0	0	
DV24 On 18/02/2024 Spot Bond			9.94000	102.31372	10.10000	101.55870		0.00	0	0	
Total DV24 SPOT								0.00	0	0	
Total For DV24								0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.37546	9.69000	103.29443		0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.37546	9.69000	103.29443		0.00	0	0	
Total DV24/R2023 SPOT								0.00	0	0	
Total For DV24/R2023								0.00	0	0	
DV29 On 18/02/2029 Spot Bond			11.28500	96.27566	11.43500	95.32367		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	103.51725	10.10000	103.43275		0.00	0	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.51725	10.10000	103.43275		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DV29/R213 SPOT										0.00	0	0
Total For DV29/R213										0.00	0	0
DVC02 On 29/08/2018 Spot Bond				100.60170		100.53894				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				101.33901		101.27733				0.00	0	0
Total DVC030 SPOT										0.00	0	0
Total For DVC030										0.00	0	0
DVF19 On 31/05/2019 Spot Bond				101.13745		101.07353				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				100.62415		100.55611				0.00	0	200,000,000
Total DVF20 SPOT										0.00	0	200,000,000
Total For DVF20										0.00	0	200,000,000
DVF20 On 28/03/2020 Spot Bond				100.06688		100.00431				0.00	0	500,000,000
Total DVF20B SPOT										0.00	0	500,000,000
Total For DVF20B										0.00	0	500,000,000
DVF20 On 31/08/2020 Spot Bond				100.86445		100.79828				0.00	1,100,000,000	1,150,000,000
Total DVF20C SPOT										0.00	1,100,000,000	1,150,000,000
Total For DVF20C										0.00	1,100,000,000	1,150,000,000
DVF20 On 23/10/2020 Spot Bond				101.41442		101.34910				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				100.64735		100.57670				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				100.12435		100.05885				0.00	0	0
Total DVF22 SPOT										0.00	0	0
Total For DVF22										0.00	0	0
DVF22 On 29/08/2022 Spot Bond				100.63501		100.56575				0.00	0	0
Total DVF22B SPOT										0.00	0	0
Total For DVF22B										0.00	0	0
DVF22 On 24/10/2022 Spot Bond				101.43441		101.36700				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				101.50688		101.43709				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVF24 SPOT										0.00	0	0
Total For DVF24										0.00	0	0
E170 On 01/08/2020 Spot Bond			8.60500	114.58026	8.75500	114.19945				0.00	0	203,779,700
Total E170 SPOT										0.00	0	203,779,700
Total For E170										0.00	0	203,779,700
E170/R On 01/08/2020 Spot Bond			100.00000	34.36657	100.00000	34.13638				0.00	0	0
Total E170/R207 SPOT										0.00	0	0
Total For E170/R207										0.00	0	0
ECN20 On 14/03/2020 Spot Bond			9.26500	103.27346	9.41500	102.96166				0.00	0	0
Total ECN20 SPOT										0.00	0	0
Total For ECN20										0.00	0	0
ECN22 On 14/03/2022 Spot Bond			9.55500	103.29957	9.71000	102.74343				0.00	0	0
Total ECN22 SPOT										0.00	0	0
Total For ECN22										0.00	0	0
ECN24 On 14/03/2024 Spot Bond			9.95000	102.75513	10.11000	101.99027				0.00	0	0
Total ECN24 SPOT										0.00	0	0
Total For ECN24										0.00	0	0
ECN32 On 14/03/2032 Spot Bond			3.99000	103.81253	3.99000	103.73998				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			3.71000	97.05449	3.70000	97.12822				0.00	0	0
Total EL037 SPOT										0.00	0	0
Total For EL037										0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	120.29094	2.25000	120.22330				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			3.57000	127.82542	3.52000	128.28688				0.00	0	111,900,000
Total EL28 SPOT										0.00	0	111,900,000
Total For EL28										0.00	0	111,900,000
EL29 On 19/11/2029 Spot Bond			3.58000	114.28637	3.53000	114.78213				0.00	0	106,900,000
Total EL29 SPOT										0.00	0	106,900,000
Total For EL29										0.00	0	106,900,000
EL30 On 29/07/2030 Spot Bond			3.58000	113.80022	3.53000	114.30639				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			3.65000	103.87259	3.65000	103.80267				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EL31 SPOT										0.00	0	0
Total For EL31										0.00	0	0
EL36 On 31/01/2036 Spot Bond			3.68000	98.34805	3.67000	98.41733				0.00	0	0
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	120.29094	2.25000	120.22330				0.00	0	0
Total EL36/I2038 SPOT										0.00	0	0
Total For EL36/I2038										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			9.52000	106.22975	9.67500	105.85571				0.00	0	0
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			9.24500	106.52630	9.40000	106.07479				0.00	0	0
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.92000	97.69945	11.08000	96.95354				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			11.08500	94.08214	11.23500	93.54810				0.00	0	500,000,000
Total EMM04 SPOT										0.00	0	500,000,000
Total For EMM04										0.00	0	500,000,000
EMM05 On 17/04/2029 Spot Bond			11.33500	99.41732	11.48500	98.77812				0.00	0	1,666,666,500
Total EMM05 SPOT										0.00	0	1,666,666,500
Total For EMM05										0.00	0	1,666,666,500
EMM06 On 23/06/2025 Spot Bond			10.90000	98.18927	11.06000	97.65216				0.00	0	0
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EMM07 On 10/07/2027 Spot Bond			10.75000	104.00722	10.91000	103.39502				0.00	0	40,000,000
Total EMM07 SPOT										0.00	0	40,000,000
Total For EMM07										0.00	0	40,000,000
EMM07 On 17/07/2032 Spot Bond			11.34000	92.12933	11.49000	91.60156				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				101.74166		101.66051				0.00	0	0
Total ENX01 SPOT										0.00	0	0
Total For ENX01										0.00	0	0
ENX01: On 23/04/2021 Spot Bond				101.62180		101.54645				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ENX01S SPOT										0.00	0	0
Total For ENX01S										0.00	0	0
EPF006 On 19/08/2018 Spot Bond				100.93226		100.87097				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				100.49655		100.42670				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				100.88454		100.81652				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				101.53273		101.46455				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF011 On 12/06/2020 Spot Bond				101.12287		101.05259				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				101.19046		101.11943				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				100.67185		100.60099				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				100.51538		100.44263				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
EPF04U On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	20,000,000,000

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 EPF04U SPOT										0.00	0	20,000,000,000
Total For EPF04U										0.00	0	20,000,000,000
EPFC3 On 06/09/2018 Spot Bond				100.42238		100.35644				0.00	0	0
Total EPFC34 SPOT										0.00	0	0
Total For EPFC34										0.00	0	0
EPFC3 On 06/11/2018 Spot Bond				101.09087		101.02602				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				100.46826		100.40247				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				99.83206		101.66795				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				99.62961		99.53253				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				99.49631		101.62843				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				101.52691		101.44694				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				100.94228		100.87137				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3B On 17/05/2019 Spot Bond				100.95083		100.87656			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				100.99493		100.91993			0.00	0	0
Total ERS3C4 SPOT									0.00	0	0
Total For ERS3C4									0.00	0	0
ERS3C On 17/05/2019 Spot Bond				101.05478		100.97236			0.00	0	0
Total ERS3C5 SPOT									0.00	0	0
Total For ERS3C5									0.00	0	0
ERSA1: On 25/11/2020 Spot Bond			10.00000	108.32000	10.00000	108.23600			0.00	0	0
Total ERS12/JIBAR SPOT									0.00	0	0
Total For ERS12/JIBAR									0.00	0	0
ERSA1 On 17/08/2018 Spot Bond				100.87818		100.81016			0.00	0	0
Total ERS17 SPOT									0.00	0	0
Total For ERS17									0.00	0	0
ERSA2 On 17/08/2018 Spot Bond				100.97742		100.91339			0.00	0	0
Total ERS20 SPOT									0.00	0	0
Total For ERS20									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond				100.63258		100.56097			0.00	0	40,000,000
Total ERS21 SPOT									0.00	0	40,000,000
Total For ERS21									0.00	0	40,000,000
ERSA2 On 17/05/2019 Spot Bond				101.23037		101.16288			0.00	0	0
Total ERS22 SPOT									0.00	0	0
Total For ERS22									0.00	0	0
ERSA2 On 17/08/2019 Spot Bond				101.42092		101.35402			0.00	0	0
Total ERS23 SPOT									0.00	0	0
Total For ERS23									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond				100.90547		100.83744			0.00	0	0
Total ERS24 SPOT									0.00	0	0
Total For ERS24									0.00	0	0
ERSA2 On 17/08/2022 Spot Bond				100.93709		100.86659			0.00	0	0
Total ERS25 SPOT									0.00	0	0
Total For ERS25									0.00	0	0
ES23 On 25/01/2023 Spot Bond			9.48000	106.05245	9.64000	105.38138		22,507,416,000.00		2,374,200	2,518,008,000
Total ES23 SPOT								22,507,416,000.00		2,374,200	2,518,008,000
Total For ES23								22,507,416,000.00		2,374,200	2,518,008,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23/R On 25/01/2023 Spot Bond			10.00000	104.15432	10.00000	104.07012			0.00	0	0
Total ES23/R2023 SPOT									0.00	0	0
Total For ES23/R2023									0.00	0	0
ES26 On 02/04/2026 Spot Bond			10.28000	88.98630	10.44000	88.14532		6,721,238,760,000.00	653,817,000	8,114,495,600	
Total ES26 SPOT								6,721,238,760,000.00	653,817,000	8,114,495,600	
Total For ES26								6,721,238,760,000.00	653,817,000	8,114,495,600	
ES26/R On 02/04/2026 Spot Bond			7.85000	101.78289	7.85000	101.71866		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			10.99000	76.52829	11.13500	75.61426		2,249,270,548,000.00	204,665,200	11,176,649,500	
Total ES33 SPOT								2,249,270,548,000.00	204,665,200	11,176,649,500	
Total For ES33								2,249,270,548,000.00	204,665,200	11,176,649,500	
ES33/R On 15/09/2033 Spot Bond			7.50000	102.06174	7.50000	102.00050		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			11.19000	79.14613	11.33000	78.14866		23,031,258,000.00	2,058,200	8,305,702,700	
Total ES42 SPOT								23,031,258,000.00	2,058,200	8,305,702,700	
Total For ES42								23,031,258,000.00	2,058,200	8,305,702,700	
ES42/R On 25/04/2042 Spot Bond			8.50000	101.39706	8.50000	101.32789		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				101.65147		101.58418		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				100.04557		99.96686		0.00	0	0	
Total EXX02 SPOT								0.00	0	0	
Total For EXX02								0.00	0	0	
FBJ20Z On 20/03/2020 Spot Bond				100.02526		100.04442		0.00	0	0	
Total FBJ20Z SPOT								0.00	0	0	
Total For FBJ20Z								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FBJ22Z On 20/03/2022 Spot Bond				100.02913		100.04580			0.00	0	0
Total FBJ22Z SPOT									0.00	0	0
Total For FBJ22Z									0.00	0	0
FIF01U On 01/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF01U SPOT									0.00	0	0
Total For FIF01U									0.00	0	0
FIF02U On 01/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF02U SPOT									0.00	0	0
Total For FIF02U									0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF03U SPOT									0.00	0	0
Total For FIF03U									0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF04U SPOT									0.00	0	0
Total For FIF04U									0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF05U SPOT									0.00	0	0
Total For FIF05U									0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF06U SPOT									0.00	0	0
Total For FIF06U									0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF11U SPOT									0.00	0	0
Total For FIF11U									0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF12U SPOT									0.00	0	0
Total For FIF12U									0.00	0	0
FIFB08 On 31/05/2019 Spot Bond				100.90560		100.83679			0.00	0	150,000,000
Total FIFB08 SPOT									0.00	0	150,000,000
Total For FIFB08									0.00	0	150,000,000
FIFB09 On 27/06/2019 Spot Bond				99.95521		99.88794			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				100.71388		100.64442			0.00	0	0
Total FIFB10 SPOT									0.00	0	0
Total For FIFB10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FIFB11 On 07/02/2020 Spot Bond				101.53002		101.46171				0.00	0	0
Total FIFB11 SPOT										0.00	0	0
Total For FIFB11										0.00	0	0
FIFB12 On 13/08/2020 Spot Bond				101.00964		100.93928				0.00	0	0
Total FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0
FIFB14 On 07/11/2022 Spot Bond				101.15161		101.08295				0.00	0	500,000,000
Total FIFB14 SPOT										0.00	0	500,000,000
Total For FIFB14										0.00	0	500,000,000
FIFB15 On 20/11/2022 Spot Bond				100.83177		100.76201				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			8.20500	100.21743	8.32000	100.09736				0.00	0	510,000,000
Total FRB05 SPOT										0.00	0	510,000,000
Total For FRB05										0.00	0	510,000,000
FRB12 On 02/06/2019 Spot Bond				100.94133		100.86996				0.00	0	3,000,000,000
Total FRB12 SPOT										0.00	0	3,000,000,000
Total For FRB12										0.00	0	3,000,000,000
FRB13 On 02/06/2021 Spot Bond				99.25699		99.17996				0.00	0	0
Total FRB13 SPOT										0.00	0	0
Total For FRB13										0.00	0	0
FRB14 On 02/06/2021 Spot Bond			10.94500	98.29357	11.10000	97.83264				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				102.87852		102.80255				0.00	140,000,000	70,000,000
Total FRB15 SPOT										0.00	140,000,000	70,000,000
Total For FRB15										0.00	140,000,000	70,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB16 On 08/07/2020 Spot Bond				104.96234		104.88640			0.00	0	0
Total FRB16 SPOT									0.00	0	0
Total For FRB16									0.00	0	0
FRB17 On 08/01/2022 Spot Bond				104.58885		104.50399			0.00	0	0
Total FRB17 SPOT									0.00	0	0
Total For FRB17									0.00	0	0
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRB17/JIBAR SPOT									0.00	0	0
Total For FRB17/JIBAR									0.00	0	0
FRB18 On 13/04/2021 Spot Bond				105.82662		105.74265			0.00	0	1,400,000,000
Total FRB18 SPOT									0.00	0	1,400,000,000
Total For FRB18									0.00	0	1,400,000,000
FRB19 On 14/04/2021 Spot Bond			11.64500	104.02126	11.80000	103.55852		815,150,000,000.00		70,000,000	70,000,000
Total FRB19 SPOT								815,150,000,000.00		70,000,000	70,000,000
Total For FRB19								815,150,000,000.00		70,000,000	70,000,000
FRB20 On 15/04/2021 Spot Bond				104.87846		104.79317			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				100.94493		100.85749			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				103.56776		103.47623			0.00	40,000,000	150,000,000
Total FRB22 SPOT									0.00	40,000,000	150,000,000
Total For FRB22									0.00	40,000,000	150,000,000
FRB23 On 20/09/2027 Spot Bond				100.55115		100.55919			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			8.32500	101.84212	8.44000	101.71921			0.00	0	0
Total FRBC21 SPOT									0.00	0	0
Total For FRBC21									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond				100.88634		100.82315			0.00	0	0
Total FRBC22 SPOT									0.00	0	0
Total For FRBC22									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			3.28000	150.44649	3.27000	150.39984			0.00	0	0
Total FRBI22 SPOT									0.00	0	0
Total For FRBI22									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI23 On 07/12/2023 Spot Bond			3.26000	287.05725	3.22000	287.41797			0.00	0	480,500,000
Total FRBI23 SPOT									0.00	0	480,500,000
Total For FRBI23									0.00	0	480,500,000
FRBI25 On 31/01/2025 Spot Bond			3.51000	125.73019	3.44000	126.17917		105,300,000,000.00		30,000,000	30,000,000
Total FRBI25 SPOT								105,300,000,000.00		30,000,000	30,000,000
Total For FRBI25								105,300,000,000.00		30,000,000	30,000,000
FRBI28 On 31/03/2028 Spot Bond			3.82000	170.41871	3.77000	171.01911			0.00	0	0
Total FRBI28 SPOT									0.00	0	0
Total For FRBI28									0.00	0	0
FRBI29 On 31/03/2029 Spot Bond			3.95500	85.35144	3.91500	85.61460			0.00	0	0
Total FRBI29 SPOT									0.00	0	0
Total For FRBI29									0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			4.38000	196.00088	4.38000	195.85741		87,600,000,000.00		20,000,000	10,000,000
Total FRBI33 SPOT								87,600,000,000.00		20,000,000	10,000,000
Total For FRBI33								87,600,000,000.00		20,000,000	10,000,000
FRBI46 On 31/03/2046 Spot Bond			4.44500	89.85244	4.44500	89.78620			0.00	0	0
Total FRBI46 SPOT									0.00	0	0
Total For FRBI46									0.00	0	0
FRBI50 On 31/12/2050 Spot Bond			4.46000	90.81401	4.46000	90.74679			0.00	0	0
Total FRBI50 SPOT									0.00	0	0
Total For FRBI50									0.00	0	0
FRBZ01 On 30/11/2020 Spot Bond			8.61000	81.59853	8.81000	81.30360			0.00	0	0
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0
FRBZ02 On 28/10/2024 Spot Bond			10.08000	54.08929	10.27000	53.67351			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ03 On 10/12/2024 Spot Bond			10.12000	53.36586	10.31000	52.94427			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC107 On 03/06/2021 Spot Bond				100.64274		100.55190			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC168 On 20/06/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC168 SPOT									0.00	0	0
Total For FRC168									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC169(On 31/01/2025 Spot Bond			4.60500	117.72659	4.53500	118.13213			0.00	0	0
Total FRC169 SPOT									0.00	0	0
Total For FRC169									0.00	0	0
FRC170(On 20/06/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC170 SPOT									0.00	0	0
Total For FRC170									0.00	0	0
FRC171(On 20/06/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC171 SPOT									0.00	0	0
Total For FRC171									0.00	0	0
FRC174(On 20/06/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC174 SPOT									0.00	0	0
Total For FRC174									0.00	0	0
FRC176(On 20/09/2018 Spot Bond				100.02725		100.04518			0.00	0	0
Total FRC176 SPOT									0.00	0	0
Total For FRC176									0.00	0	0
FRC177(On 20/09/2018 Spot Bond				100.02467		100.04416			0.00	0	0
Total FRC177 SPOT									0.00	0	0
Total For FRC177									0.00	0	0
FRC178(On 06/08/2023 Spot Bond				100.93949		100.85606			0.00	0	400,000,000
Total FRC178 SPOT									0.00	0	400,000,000
Total For FRC178									0.00	0	400,000,000
FRC179(On 20/09/2020 Spot Bond				100.04280		100.05105			0.00	0	0
Total FRC179 SPOT									0.00	0	0
Total For FRC179									0.00	0	0
FRC181(On 06/08/2023 Spot Bond				93.42331		93.42331			0.00	0	0
Total FRC181 SPOT									0.00	0	0
Total For FRC181									0.00	0	0
FRC183(On 20/12/2018 Spot Bond				101.14648		101.16148			0.00	0	0
Total FRC183 SPOT									0.00	0	0
Total For FRC183									0.00	0	0
FRC185(On 20/12/2018 Spot Bond				100.06172		100.05871			0.00	0	0
Total FRC185 SPOT									0.00	0	0
Total For FRC185									0.00	0	0
FRC188(On 20/03/2019 Spot Bond				100.02235		100.03686			0.00	0	0
Total FRC188 SPOT									0.00	0	0
Total For FRC188									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC18: On 20/03/2019 Spot Bond				100.03287		100.04750			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				102.45090		102.38554			0.00	0	0
Total FRC192 SPOT									0.00	0	0
Total For FRC192									0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	108.32000	10.00000	108.23600			0.00	0	0
Total FRC193/JIBAR SPOT									0.00	0	0
Total For FRC193/JIBAR									0.00	0	0
FRC19: On 20/06/2024 Spot Bond				100.03903		100.04967			0.00	0	0
Total FRC195 SPOT									0.00	0	0
Total For FRC195									0.00	0	0
FRC20: On 20/06/2019 Spot Bond				100.30140		100.31948			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				104.81495		104.73061			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				100.03679		100.04893			0.00	0	0
Total FRC210 SPOT									0.00	0	0
Total For FRC210									0.00	0	0
FRC21: On 07/05/2020 Spot Bond				101.19692		101.12545			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				101.51641		101.44662			0.00	0	0
Total FRC215 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC215										0.00	0	0
FRC215 On 04/11/2019 Spot Bond				101.27647		101.20458				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC221 On 31/01/2022 Spot Bond			3.84000	147.64919	3.83000	147.59651				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC225 On 20/05/2020 Spot Bond				100.86038		100.78818				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC231 On 25/06/2018 Spot Bond				100.00000		99.93488				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC233 On 31/01/2022 Spot Bond			4.70000	143.47237	4.69000	143.41092				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC237 On 20/12/2020 Spot Bond				100.09365		100.07070				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC236 On 08/02/2020 Spot Bond				107.77974		107.77974				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC239 On 19/10/2020 Spot Bond				116.20743		116.20743				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC238 On 08/02/2020 Spot Bond				108.19348		108.19348				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC241 On 19/10/2020 Spot Bond				116.75933		116.75933				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC240 On 19/10/2020 Spot Bond				115.74956		115.74956				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC241 On 08/02/2020 Spot Bond				107.77845		107.77845				0.00	0	0
Total FRC241 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC241										0.00	0	0
FRC24: On 08/02/2020 Spot Bond				107.50475		107.50475				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC24: On 19/10/2020 Spot Bond				103.56823		103.40761				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				107.73441		107.73441				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC24: On 19/10/2020 Spot Bond				103.53202		103.37308				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				102.82493		102.69863				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				107.52076		107.52076				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC24: On 08/02/2020 Spot Bond				100.33284		100.33284				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC24: On 19/10/2020 Spot Bond				114.53697		114.53697				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC25: On 19/10/2020 Spot Bond				97.25747		97.25747				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC25: On 13/02/2022 Spot Bond				101.19087		101.10737				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC25: On 14/03/2022 Spot Bond				100.26888		100.19570				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC25: On 27/03/2020 Spot Bond				100.28024		102.38858				0.00	0	0
Total FRC254 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC254										0.00	0	0
FRC254 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
FRC255 On 17/07/2027 Spot Bond				103.51574		101.65535				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC256 On 27/03/2020 Spot Bond				99.95756		102.04031				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC257 On 08/05/2020 Spot Bond				101.60575		101.53527				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC258 On 06/11/2023 Spot Bond			3.33700	103.47724	3.33700	103.41034				0.00	0	0
Total FRC259 SPOT										0.00	0	0
Total For FRC259										0.00	0	0
FRC259 On 27/02/2023 Spot Bond			3.45500	104.10123	3.45500	104.03245				0.00	0	0
Total FRC260 SPOT										0.00	0	0
Total For FRC260										0.00	0	0
FRC260 On 10/10/2020 Spot Bond				101.77954		101.71146				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC261 On 13/07/2020 Spot Bond				101.74998		101.67997				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC262 On 15/03/2019 Spot Bond				100.21728		100.15139				0.00	0	0
Total FRC263 SPOT										0.00	0	0
Total For FRC263										0.00	0	0
FRC263 On 13/07/2020 Spot Bond				101.74600		101.67615				0.00	0	0
Total FRC264 SPOT										0.00	0	0
Total For FRC264										0.00	0	0
FRC264 On 20/06/2021 Spot Bond				100.05408		100.05549				0.00	0	0
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC265 On 23/08/2019 Spot Bond				100.73473		100.66936				0.00	0	0
Total FRC266 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC266										0.00	0	0
FRC26 On 06/08/2023 Spot Bond				104.75970		104.66992				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC26 On 10/10/2020 Spot Bond				101.80027		101.73136				0.00	0	0
Total FRC268 SPOT										0.00	0	0
Total For FRC268										0.00	0	0
FRC26 On 21/10/2019 Spot Bond				101.43797		101.37459				0.00	0	0
Total FRC269 SPOT										0.00	0	0
Total For FRC269										0.00	0	0
FRC27 On 16/11/2019 Spot Bond				100.87991		100.81558				0.00	0	0
Total FRC270 SPOT										0.00	0	0
Total For FRC270										0.00	0	0
FRC27 On 30/01/2023 Spot Bond				100.80281		100.73069				0.00	0	0
Total FRC271 SPOT										0.00	0	0
Total For FRC271										0.00	0	0
FRC27 On 30/01/2023 Spot Bond			9.58400	100.59853	9.58400	100.54227				0.00	0	0
Total FRC272 SPOT										0.00	0	0
Total For FRC272										0.00	0	0
FRC27 On 07/12/2023 Spot Bond			8.82000	100.42538	8.82000	100.35436				0.00	0	0
Total FRC273 SPOT										0.00	0	0
Total For FRC273										0.00	0	0
FRC27 On 02/05/2028 Spot Bond			9.80000	101.41382	9.80000	101.33476				0.00	0	0
Total FRC274 SPOT										0.00	0	0
Total For FRC274										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.48000	144.52738	4.47000	144.46812				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			4.42000	144.81670	4.41000	144.75804				0.00	0	0
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0
FRC71 On 31/01/2022 Spot Bond			4.40000	144.91330	4.39000	144.85483				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD01 On 22/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD01U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRD01U									0.00	0	0
FRD17I 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
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			4.41000	85.54838	4.41000	85.48574		88,200,000,000.00		20,000,000	10,000,000
Total FRI33 SPOT								88,200,000,000.00		20,000,000	10,000,000
Total For FRI33								88,200,000,000.00		20,000,000	10,000,000
FRI38 On 31/01/2038 Spot Bond			4.28500	101.29240	4.27500	101.36757		42,850,000,000.00		10,000,000	10,000,000
Total FRI38 SPOT								42,850,000,000.00		10,000,000	10,000,000
Total For FRI38								42,850,000,000.00		10,000,000	10,000,000
FRJ19 On 04/04/2019 Spot Bond				102.14260		102.08224		0.00		0	2,570,000,000
Total FRJ19 SPOT								0.00		0	2,570,000,000
Total For FRJ19								0.00		0	2,570,000,000
FRJ20 On 20/09/2020 Spot Bond				100.07447		100.08045		0.00		0	0
Total FRJ20 SPOT								0.00		0	0
Total For FRJ20								0.00		0	0
FRJ21 On 15/09/2021 Spot Bond				100.52849		100.46175		0.00		0	11,700,000,000
Total FRJ21 SPOT								0.00		0	11,700,000,000
Total For FRJ21								0.00		0	11,700,000,000
FRJ22 On 07/03/2022 Spot Bond				101.64536		101.57599		0.00	370,000,000		2,960,000,000
Total FRJ22 SPOT								0.00	370,000,000		2,960,000,000
Total For FRJ22								0.00	370,000,000		2,960,000,000
FRJ23 On 31/07/2023 Spot Bond				101.65637		101.58857		0.00	1,600,000,000		800,000,000
Total FRJ23 SPOT								0.00	1,600,000,000		800,000,000
Total For FRJ23								0.00	1,600,000,000		800,000,000
FRJ25 On 09/03/2025 Spot Bond				102.67421		102.59410		0.00	0		2,510,000,000
Total FRJ25 SPOT								0.00	0		2,510,000,000
Total For FRJ25								0.00	0		2,510,000,000
FRJ27 On 25/01/2027 Spot Bond				102.67289		102.59679		0.00	0		0
Total FRJ27 SPOT								0.00	0		0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRJ27										0.00	0	0
FRS011 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS021 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS101 On 15/01/2024 Spot Bond			3.24800	99.06847	3.24800	99.04722				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS101 On 31/01/2038 Spot Bond			3.53000	113.33044	3.52000	113.42560				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS102 On 23/01/2024 Spot Bond				101.40751		101.34252				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS103 On 23/01/2024 Spot Bond				101.40751		101.34252				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS104 On 31/01/2038 Spot Bond			3.67000	110.97213	3.66000	111.06331				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS105 On 07/12/2033 Spot Bond			3.68000	212.74029	3.68000	212.59655				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS110 On 31/01/2038 Spot Bond			4.46000	98.72870	4.45000	98.79971				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS111 On 07/12/2033 Spot Bond			3.71000	211.98807	3.71000	211.84431				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS112 On 29/04/2019 Spot Bond				101.61808		101.53315				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS113 On 31/01/2025 Spot Bond			3.86000	123.10679	3.79000	123.54143				0.00	0	0
Total FRS114 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS114										0.00	0	0
FRS114 On 31/01/2038 Spot Bond			3.70500	110.39186	3.70500	110.31668				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			4.20000	102.56708	4.19000	102.64432				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS119 On 07/12/2033 Spot Bond			3.83000	209.01123	3.83000	208.86747				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			3.88000	207.78585	3.88000	207.64212				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS121 On 31/01/2025 Spot Bond			3.39000	110.87390	3.32000	111.27136				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS122 On 07/12/2033 Spot Bond			3.91000	207.05482	3.91000	206.91109				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS123 On 31/01/2038 Spot Bond			5.03000	90.91498	5.02000	90.97361				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS124 On 31/03/2028 Spot Bond			4.61000	159.53264	4.56000	160.07784				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS126 On 31/01/2038 Spot Bond			4.56000	97.29953	4.55000	97.36825				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS127 On 31/03/2028 Spot Bond			4.13000	166.04804	4.08000	166.62617				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS129 On 31/03/2028 Spot Bond			4.19000	165.21707	4.14000	165.79099				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS131 On 07/12/2033 Spot Bond			4.42000	195.09380	4.42000	194.95036				0.00	0	0
Total FRS132 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS132										0.00	0	0
FRS13: On 24/03/2020 Spot Bond				98.79039		98.79039				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS13: On 31/01/2038 Spot Bond			4.49000	98.29725	4.48000	98.36758				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS13: On 31/01/2038 Spot Bond			4.74500	94.72220	4.73500	94.78681				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS13: On 31/01/2038 Spot Bond			4.27000	101.51594	4.26000	101.59146				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS13: On 31/03/2028 Spot Bond			4.00000	167.86503	3.95000	168.45239				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS13: On 07/12/2033 Spot Bond			4.19000	200.38063	4.19000	200.23703				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS14: On 31/03/2028 Spot Bond			4.13000	166.04804	4.08000	166.62617				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS14: On 31/03/2028 Spot Bond			4.13000	166.04804	4.08000	166.62617				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS14: On 31/03/2028 Spot Bond			4.42000	162.07576	4.37000	162.63379				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS14: On 31/01/2025 Spot Bond			4.16000	120.90743	4.09000	121.33012				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS14: On 31/01/2022 Spot Bond			3.54000	149.14001	3.53000	149.09053				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS14: On 31/03/2028 Spot Bond			4.48000	161.26765	4.43000	161.82159				0.00	0	0
Total FRS149 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS149										0.00	0	0
FRS15 On 31/03/2028 Spot Bond			4.52000	160.73150	4.47000	161.28273				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS15 On 31/01/2025 Spot Bond			4.13000	121.12535	4.06000	121.54921				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			4.49000	161.13343	4.44000	161.68668				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			4.53000	160.59778	4.48000	161.14833				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				125.61345		125.61345				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				83.11364		83.11364				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				89.00353		89.00353				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				90.89918		90.89918				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				90.58847		90.58847				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				67.26363		67.26363				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS16 On 06/06/2023 Spot Bond				72.73974		72.73974				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS16 On 06/06/2024 Spot Bond				76.79911		76.79911				0.00	0	0
Total FRS164 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS164										0.00	0	0
FRS164 On 06/06/2025 Spot Bond				77.64495		77.64495				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS165 On 01/08/2021 Spot Bond				40.60576		40.60576				0.00	0	0
Total FRS166 SPOT										0.00	0	0
Total For FRS166										0.00	0	0
FRS166 On 01/08/2022 Spot Bond				55.82581		55.82581				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS167 On 01/08/2022 Spot Bond				53.96160		53.96160				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS168 On 01/08/2021 Spot Bond				42.18864		42.18864				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS169 On 01/08/2022 Spot Bond				171.04263		171.04263				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS170 On 16/10/2022 Spot Bond				101.64558		101.57673				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS171 On 16/10/2024 Spot Bond				101.75046		101.67703				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS172 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
FRS173 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
FRS174 On 26/01/2024 Spot Bond				69.45246		69.45246				0.00	0	0
Total FRS175 SPOT										0.00	0	0
Total For FRS175										0.00	0	0
FRS175 On 26/01/2024 Spot Bond				69.45235		69.45235				0.00	0	0
Total FRS176 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS176									0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.18000	288.14720	3.14000	288.51153			0.00	0	0
Total FRS36 SPOT									0.00	0	0
Total For FRS36									0.00	0	0
FRS37 On 07/12/2023 Spot Bond			3.07000	289.65390	3.03000	290.02325			0.00	0	0
Total FRS37 SPOT									0.00	0	0
Total For FRS37									0.00	0	0
FRS43 On 07/12/2023 Spot Bond			3.79000	279.95836	3.75000	280.29573			0.00	0	0
Total FRS43 SPOT									0.00	0	0
Total For FRS43									0.00	0	0
FRS46 On 31/01/2022 Spot Bond			3.33000	150.19419	3.32000	150.14700			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				101.32925		101.26011			0.00	0	0
Total FRS49 SPOT									0.00	0	0
Total For FRS49									0.00	0	0
FRS51 On 31/01/2022 Spot Bond			3.03000	151.71552	3.02000	151.67166			0.00	0	79,500,000
Total FRS51 SPOT									0.00	0	79,500,000
Total For FRS51									0.00	0	79,500,000
FRS62 On 04/11/2026 Spot Bond				101.24808		101.17784			0.00	0	0
Total FRS62 SPOT									0.00	0	0
Total For FRS62									0.00	0	0
FRS64 On 26/01/2042 Spot Bond			3.51000	107.86792	3.50000	107.98578			0.00	0	0
Total FRS64 SPOT									0.00	0	0
Total For FRS64									0.00	0	0
FRS81 On 30/10/2042 Spot Bond			3.20000	114.18194	3.20000	114.10919			0.00	0	0
Total FRS81 SPOT									0.00	0	0
Total For FRS81									0.00	0	0
FRS85 On 31/01/2025 Spot Bond			3.32000	127.18080	3.25000	127.63775			0.00	0	0
Total FRS85 SPOT									0.00	0	0
Total For FRS85									0.00	0	0
FRS87 On 31/01/2025 Spot Bond			3.35000	126.95050	3.28000	127.40618			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0
FRS90 On 07/12/2023 Spot Bond			3.98000	277.46429	3.94000	277.79353			0.00	0	0
Total FRS90 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS90										0.00	0	0
FRS94 On 08/08/2018 Spot Bond				101.12709		101.05847				0.00	0	0
Total FRS94 SPOT										0.00	0	0
Total For FRS94										0.00	0	0
FRS96 On 27/08/2018 Spot Bond				100.67261		100.60180				0.00	0	0
Total FRS96 SPOT										0.00	0	0
Total For FRS96										0.00	0	0
FRX19 On 15/11/2019 Spot Bond			8.09500	102.15377	8.24500	101.89172				0.00	0	0
Total FRX19 SPOT										0.00	0	0
Total For FRX19										0.00	0	0
FRX20 On 01/10/2020 Spot Bond			8.37500	102.76997	8.53000	102.38434				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			9.18000	97.09906	9.34000	96.45092				0.00	0	0
Total FRX23 SPOT										0.00	0	0
Total For FRX23										0.00	0	0
FRX24 On 10/12/2024 Spot Bond			9.69000	105.43347	9.91000	104.28620				0.00	0	500,000,000
Total FRX24 SPOT										0.00	0	500,000,000
Total For FRX24										0.00	0	500,000,000
FRX26 On 01/10/2026 Spot Bond			9.99000	99.46337	10.27000	97.87458				0.00	0	1,300,000,000
Total FRX26 SPOT										0.00	0	1,300,000,000
Total For FRX26										0.00	0	1,300,000,000
FRX27 On 07/03/2027 Spot Bond			10.14000	103.30016	10.30000	102.30904				0.00	0	0
Total FRX27 SPOT										0.00	0	0
Total For FRX27										0.00	0	0
FRX30 On 31/01/2030 Spot Bond			10.60000	98.28627	10.75500	97.22823				0.00	0	0
Total FRX30 SPOT										0.00	0	0
Total For FRX30										0.00	0	0
FRX31 On 21/02/2031 Spot Bond			10.71500	94.91367	10.86500	93.87368				0.00	0	0
Total FRX31 SPOT										0.00	0	0
Total For FRX31										0.00	0	0
FRX32 On 31/03/2032 Spot Bond			10.75000	100.80433	10.90000	99.67306				0.00	0	0
Total FRX32 SPOT										0.00	0	0
Total For FRX32										0.00	0	0
FRX45 On 14/04/2045 Spot Bond			11.60000	72.02339	11.74000	71.12014				0.00	0	0
Total FRX45 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRX45										0.00	0	0
FS1A5 On 20/09/2018 Spot Bond				100.04110		100.06562				0.00	0	0
Total FS1A5 SPOT										0.00	0	0
Total For FS1A5										0.00	0	0
FS1B1 On 20/09/2018 Spot Bond				100.08155		100.10398				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				100.02725		100.04518				0.00	0	0
Total FS1C1 SPOT										0.00	0	0
Total For FS1C1										0.00	0	0
FS1D1 On 20/09/2018 Spot Bond				100.04489		100.05209				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				100.85281		100.78750				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				100.81772		100.74919				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				100.84136		100.77079				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				100.94526		100.86570				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				100.88923		100.82425				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				101.19172		101.12557				0.00	0	70,000,000
Total FS3B1 SPOT										0.00	0	70,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS3B1										0.00	0	70,000,000
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS5A5U										0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
GBL02 On 15/10/2018 Spot Bond				101.75462		101.68103				0.00	0	0
Total GBL02 SPOT										0.00	0	0
Total For GBL02										0.00	0	0
GBL03 On 16/11/2020 Spot Bond				101.09066		101.01036				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				100.54407		100.46319				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				100.71385		100.64585				0.00	0	70,000,000
Total GH31A2 SPOT										0.00	0	70,000,000
Total For GH31A2										0.00	0	70,000,000
GH31A On 25/02/2020 Spot Bond				100.72221		100.65340				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				100.77653		100.70242				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				100.84330		100.76267				0.00	0	0
Total GH31C SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GH31C										0.00	0	0
GH31D On 25/02/2020 Spot Bond				100.88499		100.80028				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB01U SPOT										0.00	0	0
Total For GRB01U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0
GRB05 On 10/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB05U SPOT										0.00	0	0
Total For GRB05U										0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB06U SPOT										0.00	0	0
Total For GRB06U										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB12 On 31/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB12U SPOT										0.00	0	0
Total For GRB12U										0.00	0	0
GRB13 On 31/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB13U SPOT										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRB15U										0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB16U SPOT										0.00	0	0
Total For GRB16U										0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB17U SPOT										0.00	0	0
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB18U SPOT										0.00	0	0
Total For GRB18U										0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRB20 On 17/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB20U SPOT										0.00	0	0
Total For GRB20U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB21U SPOT										0.00	0	0
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB24U SPOT										0.00	0	0
Total For GRB24U										0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB25U SPOT										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For GRB28U									0.00	0	0
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB29U SPOT									0.00	0	0
Total For GRB29U									0.00	0	0
GRT07 On 21/02/2024 Spot Bond				101.72237		101.64903			0.00	0	0
Total GRT07 SPOT									0.00	0	0
Total For GRT07									0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.45100		100.39053			0.00	0	50,000,000
Total GRT08 SPOT									0.00	0	50,000,000
Total For GRT08									0.00	0	50,000,000
GRT09 On 15/10/2018 Spot Bond				101.81958		101.75708			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				101.49652		101.43275			0.00	0	120,000,000
Total GRT10 SPOT									0.00	0	120,000,000
Total For GRT10									0.00	0	120,000,000
GRT11 On 13/05/2021 Spot Bond				102.01886		101.94973			0.00	0	0
Total GRT11 SPOT									0.00	0	0
Total For GRT11									0.00	0	0
GRT12 On 24/06/2020 Spot Bond				100.63726		100.57318			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				101.61718		101.54957			0.00	0	0
Total GRT13 SPOT									0.00	0	0
Total For GRT13									0.00	0	0
GRT14 On 15/09/2021 Spot Bond				101.12603		101.05530			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				101.70392		101.63644			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				102.52667		102.45719			0.00	100,000,000	100,000,000
Total GRT16 SPOT									0.00	100,000,000	100,000,000
Total For GRT16									0.00	100,000,000	100,000,000
GRT17 On 17/10/2023 Spot Bond			9.88000	102.98025	10.04000	102.24671			0.00	0	0
Total GRT17 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRT17										0.00	0	0
GRT18 On 13/03/2020 Spot Bond				100.44066		100.37304				0.00	0	0
Total GRT18 SPOT										0.00	0	0
Total For GRT18										0.00	0	0
GRT19 On 14/03/2022 Spot Bond				101.20310		101.13219				0.00	0	200,000,000
Total GRT19 SPOT										0.00	0	200,000,000
Total For GRT19										0.00	0	200,000,000
GRT20 On 03/04/2024 Spot Bond				99.81895		101.92281				0.00	0	0
Total GRT20 SPOT										0.00	0	0
Total For GRT20										0.00	0	0
GRT21 On 03/04/2024 Spot Bond			10.55000	98.91962	10.71000	98.17334				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				101.60935		101.54207				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				101.89542		101.82534				0.00	0	0
Total GRT23 SPOT										0.00	0	0
Total For GRT23										0.00	0	0
GRT24 On 09/03/2023 Spot Bond				100.32171		100.25366				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				100.33289		100.26241				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				100.34457		100.27159				0.00	0	0
Total GRT26G SPOT										0.00	0	0
Total For GRT26G										0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
HC2T2 On 05/10/2018 Spot Bond				101.80173		101.73756				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				100.63599		100.57077				0.00	0	0
Total HC5T1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HC5T1										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				101.42310		101.35602				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				102.00265		101.93541				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				101.79532		101.72557				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				101.81791		101.74724				0.00	0	300,000,000
Total HILB07 SPOT										0.00	0	300,000,000
Total For HILB07										0.00	0	300,000,000
HILB08 On 29/03/2023 Spot Bond				99.91270		99.84714				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				99.90924		99.84127				0.00	0	40,000,000
Total HILB09 SPOT										0.00	0	40,000,000
Total For HILB09										0.00	0	40,000,000
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1D4U SPOT										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HM1E4U										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	108.32000	10.00000	108.23600				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				100.93582		100.85707				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				101.90730		101.82706				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				101.93349		101.85999				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				99.84015		99.77146				0.00	0	0
Total HPF11 SPOT										0.00	0	0
Total For HPF11										0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			8.70500	105.85516	8.85500	105.49377				0.00	0	0
Total HWAY20 SPOT										0.00	0	0
Total For HWAY20										0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			100.00000	29.93781	100.00000	29.73728				0.00	0	0
Total HWAY20/R207 SPOT										0.00	0	0
Total For HWAY20/R207										0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			3.54500	283.21376	3.50500	283.56178				0.00	0	0
Total HWAY23 SPOT										0.00	0	0
Total For HWAY23										0.00	0	0
HWAY2 On 07/12/2024 Spot Bond			3.71000	284.68984	3.67000	285.11936				0.00	0	0
Total HWAY24 SPOT										0.00	0	0
Total For HWAY24										0.00	0	0
HWAY3 On 28/02/2033 Spot Bond			3.54000	98.72896	3.54000	98.66352				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			10.80000	91.97294	10.94500	90.90399				0.00	0	1,620,000,000
Total HWAY34 SPOT										0.00	0	1,620,000,000
Total For HWAY34										0.00	0	1,620,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.80018	100.00000	12.71444				0.00	0	0
Total HWAY34/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 HWAY34/R208									0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			10.80000	91.70944	10.94500	90.62269			0.00	0	1,000,000,000
Total HWAY35 SPOT									0.00	0	1,000,000,000
Total For HWAY35									0.00	0	1,000,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.80007	100.00000	12.71433			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				101.60963		101.54235			0.00	0	160,000,000
Total HWF08 SPOT									0.00	0	160,000,000
Total For HWF08									0.00	0	160,000,000
HWF09 On 19/09/2019 Spot Bond				100.39267		100.26907			0.00	0	0
Total HWF09 SPOT									0.00	0	0
Total For HWF09									0.00	0	0
HWF10 On 30/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HWF10U SPOT									0.00	0	0
Total For HWF10U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	108.32000	10.00000	108.23600			0.00	0	0
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			2.71000	131.96753	2.64000	132.45098		31,626,109,752,000.00	11,670,151,200	131,542,897,600	
Total I2025 SPOT								31,626,109,752,000.00	11,670,151,200	131,542,897,600	
Total For I2025								31,626,109,752,000.00	11,670,151,200	131,542,897,600	
I2029 On 31/03/2029 Spot Bond			2.88000	99.70145	2.84000	100.02243		28,873,706,688,000.00	10,025,592,600	88,162,796,300	
Total I2029 SPOT								28,873,706,688,000.00	10,025,592,600	88,162,796,300	
Total For I2029								28,873,706,688,000.00	10,025,592,600	88,162,796,300	
I2033 On 28/02/2033 Spot Bond			2.91000	102.90314	2.91000	102.84013		225,459,915,522,000.00	77,477,634,200	69,704,277,900	
Total I2033 SPOT								225,459,915,522,000.00	77,477,634,200	69,704,277,900	
Total For I2033								225,459,915,522,000.00	77,477,634,200	69,704,277,900	
I2038 On 31/01/2038 Spot Bond			2.91000	124.52873	2.90000	124.64318		33,858,764,904,000.00	11,635,314,400	170,079,204,300	
Total I2038 SPOT								33,858,764,904,000.00	11,635,314,400	170,079,204,300	
Total For I2038								33,858,764,904,000.00	11,635,314,400	170,079,204,300	
I2046 On 31/03/2046 Spot Bond			3.07000	115.94270	3.07000	115.87006		41,727,994,442,000.00	13,592,180,600	134,099,922,400	
Total I2046 SPOT								41,727,994,442,000.00	13,592,180,600	134,099,922,400	
Total For I2046								41,727,994,442,000.00	13,592,180,600	134,099,922,400	
I2050 On 31/12/2050 Spot Bond			3.06000	120.84773	3.06000	120.77179		4,047,478,524,000.00	1,322,705,400	144,970,346,137	
Total I2050 SPOT								4,047,478,524,000.00	1,322,705,400	144,970,346,137	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For I2050										4,047,478,524,000.00	1,322,705,400	144,970,346,137
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				100.73389		100.66644				0.00	0	0
Total IBL100 SPOT										0.00	0	0
Total For IBL100										0.00	0	0
IBL101 On 24/05/2022 Spot Bond			9.35500	99.87412	9.51500	99.28872				0.00	0	0
Total IBL101 SPOT										0.00	0	0
Total For IBL101										0.00	0	0
IBL102 On 24/05/2022 Spot Bond				101.24281		101.17354				0.00	0	0
Total IBL102 SPOT										0.00	0	0
Total For IBL102										0.00	0	0
IBL104 On 17/07/2020 Spot Bond			8.70500	101.64294	8.70500	101.57065				0.00	0	0
Total IBL104 SPOT										0.00	0	0
Total For IBL104										0.00	0	0
IBL106 On 06/08/2020 Spot Bond			8.28000	101.10669	8.28000	101.03857				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				100.76624		100.70008				0.00	0	0
Total IBL108 SPOT										0.00	0	0
Total For IBL108										0.00	0	0
IBL109 On 07/12/2023 Spot Bond			3.64000	281.94617	3.60000	282.29003				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	100.37262	8.12000	100.30676				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				100.78414		100.71843				0.00	0	0
Total IBL112 SPOT										0.00	0	0
Total For IBL112										0.00	0	0
IBL113 On 21/05/2021 Spot Bond				100.78413		100.71842				0.00	0	0
Total IBL113 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL113									0.00	0	0
IBL114 On 21/05/2022 Spot Bond				100.81707		100.74850			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				100.80581		100.73822			0.00	0	0
Total IBL115 SPOT									0.00	0	0
Total For IBL115									0.00	0	0
IBL116 On 20/06/2020 Spot Bond				100.10940	100.00000	100.00000			0.00	0	21,000,000,000
Total IBL116 SPOT									0.00	0	21,000,000,000
Total For IBL116									0.00	0	21,000,000,000
IBL36 On 31/01/2022 Spot Bond			3.10000	151.35892	3.09000	151.31427		4,650,000,000,000.00		1,500,000,000	1,050,000,000
Total IBL36 SPOT								4,650,000,000,000.00		1,500,000,000	1,050,000,000
Total For IBL36								4,650,000,000,000.00		1,500,000,000	1,050,000,000
IBL43/J On 25/11/2020 Spot Bond			10.00000	108.32000	10.00000	108.23600			0.00	0	0
Total IBL43/JIBAR SPOT									0.00	0	0
Total For IBL43/JIBAR									0.00	0	0
IBL45 On 21/12/2018 Spot Bond			8.17500	99.99124	8.29000	99.87166			0.00	0	0
Total IBL45 SPOT									0.00	0	0
Total For IBL45									0.00	0	0
IBL46 On 15/01/2020 Spot Bond			9.28500	100.33108	9.43500	100.04629			0.00	0	500,000,000
Total IBL46 SPOT									0.00	0	500,000,000
Total For IBL46									0.00	0	500,000,000
IBL50 On 02/08/2020 Spot Bond			9.27500	103.24977	9.42500	102.89106			0.00	0	0
Total IBL50 SPOT									0.00	0	0
Total For IBL50									0.00	0	0
IBL53 On 31/07/2018 Spot Bond				101.24522		101.18049			0.00	0	0
Total IBL53 SPOT									0.00	0	0
Total For IBL53									0.00	0	0
IBL55 On 31/07/2018 Spot Bond			7.95500	103.24494	8.07000	103.16543			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				101.35917		101.28825			0.00	0	0
Total IBL56 SPOT									0.00	0	0
Total For IBL56									0.00	0	0
IBL59 On 17/02/2019 Spot Bond			7.91500	104.03873	8.03000	103.89908			0.00	0	0
Total IBL59 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL59										0.00	0	0
IBL60 On 17/02/2024 Spot Bond			10.04000	104.50978	10.20000	103.74576				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				99.89294		99.83144				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				101.40853		101.34450				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond				101.27580		101.20945				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IBL67 On 31/01/2022 Spot Bond			3.83000	147.69861	3.82000	147.64602				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				99.91652		99.85377				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				100.86430		100.80021				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				101.80372		101.73687				0.00	0	0
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IBL76 On 25/11/2018 Spot Bond				101.01871		100.95701				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				101.38045		101.31210				0.00	1,800,000,000	900,000,000
Total IBL77 SPOT										0.00	1,800,000,000	900,000,000
Total For IBL77										0.00	1,800,000,000	900,000,000
IBL78 On 25/11/2022 Spot Bond			10.09000	100.63598	10.25000	99.99781				0.00	0	0
Total IBL78 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL78										0.00	0	0
IBL79 On 27/01/2019 Spot Bond			7.74500	105.37526	7.86000	105.24214				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				101.50088		101.43600				0.00	0	0
Total IBL82 SPOT										0.00	0	0
Total For IBL82										0.00	0	0
IBL83 On 22/03/2019 Spot Bond				100.06440		100.00004				0.00	0	0
Total IBL83 SPOT										0.00	0	0
Total For IBL83										0.00	0	0
IBL84U On 21/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL84U SPOT										0.00	0	0
Total For IBL84U										0.00	0	0
IBL85 On 20/05/2019 Spot Bond				101.29193		101.22748				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				101.98392		101.91409				0.00	0	0
Total IBL86 SPOT										0.00	0	0
Total For IBL86										0.00	0	0
IBL87 On 20/05/2019 Spot Bond			8.04500	102.39440	8.16000	102.22830				0.00	0	0
Total IBL87 SPOT										0.00	0	0
Total For IBL87										0.00	0	0
IBL88 On 20/05/2021 Spot Bond			9.44500	103.16768	9.60000	102.69891				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	19.69519	100.00000	19.56542				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				100.69787		100.62198				0.00	0	0
Total IBL89 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL89										0.00	0	0
IBL90U On 20/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL90U SPOT										0.00	0	0
Total For IBL90U										0.00	0	0
IBL92 On 12/01/2020 Spot Bond				101.74338		101.67470				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				100.65577		100.59165				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				100.56841		100.49789				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				101.84488		101.77462				0.00	0	350,000,000
Total IBL95 SPOT										0.00	0	350,000,000
Total For IBL95										0.00	0	350,000,000
IBL96 On 21/09/2019 Spot Bond				100.08484		100.02107				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				99.82682		101.84426				0.00	0	0
Total IBL97 SPOT										0.00	0	0
Total For IBL97										0.00	0	0
IBL98 On 03/10/2023 Spot Bond				100.43723		102.55205				0.00	0	0
Total IBL98 SPOT										0.00	0	0
Total For IBL98										0.00	0	0
IBL99 On 21/10/2019 Spot Bond			7.91500	102.91573	8.03000	102.70621				0.00	0	410,000,000
Total IBL99 SPOT										0.00	0	410,000,000
Total For IBL99										0.00	0	410,000,000
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	12.05725	100.00000	11.97649				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				100.41216		100.34784				0.00	0	0
Total IDCC01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCC01										0.00	0	0
IDCC02 On 26/04/2019 Spot Bond				101.29898		101.23609				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				101.63151		101.57210				0.00	0	160,000,000
Total IDCG02 SPOT										0.00	0	160,000,000
Total For IDCG02										0.00	0	160,000,000
IDCG03 On 22/10/2020 Spot Bond			8.94500	100.19248	9.10000	99.80347				0.00	0	400,000,000
Total IDCG03 SPOT										0.00	0	400,000,000
Total For IDCG03										0.00	0	400,000,000
IDCG05 On 24/11/2019 Spot Bond				101.32014		101.25478				0.00	0	80,000,000
Total IDCG05 SPOT										0.00	0	80,000,000
Total For IDCG05										0.00	0	80,000,000
IDCG06 On 24/11/2024 Spot Bond			10.55000	96.23655	10.71000	95.44786				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCG07 On 13/11/2020 Spot Bond				100.98117		100.91285				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			11.73500	98.32391	11.88500	97.29301				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				100.47026		100.40055				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				100.47707		100.40632				0.00	0	0
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			10.95000	99.76314	11.11000	98.81778				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				101.38051		101.31349				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				101.42292		101.35374				0.00	0	0
Total IDCG13 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCG13										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	100.74945	4.00000	100.71675				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDCP07 On 15/12/2022 Spot Bond				100.23296		100.16230				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	5.77606	100.00000	5.73779				0.00	0	0
Total IDCP2U SPOT										0.00	0	0
Total For IDCP2U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			9.25000	97.81537	9.41000	96.99286				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFC02 On 14/04/2021 Spot Bond			8.09500	103.35432	8.25000	102.90080				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN302U										0.00	0	0
IN303U On 01/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN303U SPOT										0.00	0	0
Total For IN303U										0.00	0	0
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN304U SPOT										0.00	0	0
Total For IN304U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN313U SPOT										0.00	0	0
Total For IN313U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN334U SPOT										0.00	0	0
Total For IN334U										0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN343U SPOT										0.00	0	0
Total For IN343U										0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN345U SPOT										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IN355U									0.00	0	0
IN359U On 01/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN359U SPOT									0.00	0	0
Total For IN359U									0.00	0	0
IN366U On 16/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN366U SPOT									0.00	0	0
Total For IN366U									0.00	0	0
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN367U SPOT									0.00	0	0
Total For IN367U									0.00	0	0
IN374U On 13/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN374U SPOT									0.00	0	0
Total For IN374U									0.00	0	0
ING196 On 30/06/2027 Spot Bond				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	108.32000	10.00000	108.23600			0.00	0	0
Total ING211/JIBAR SPOT									0.00	0	0
Total For ING211/JIBAR									0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.07071		99.99950			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				100.48808		100.41787			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				101.20180		100.52249			0.00	0	0
Total ING335 SPOT									0.00	0	0
Total For ING335									0.00	0	0
ING360 On 22/09/2022 Spot Bond				100.07253		99.99971			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				100.57911		100.50583			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				101.24380		101.17919			0.00	0	0
Total ING370 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ING370										0.00	0	0
ING371 On 31/01/2020 Spot Bond				101.28239		101.21564				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				101.37428		101.30253				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				101.33075		101.24018				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				102.84025		102.75652				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				101.50257		101.41138				0.00	280,000,000	140,000,000
Total INLV03 SPOT										0.00	280,000,000	140,000,000
Total For INLV03										0.00	280,000,000	140,000,000
INLV04 On 11/02/2021 Spot Bond			11.74500	106.95468	11.90000	106.50575				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
INLV05 On 22/03/2023 Spot Bond				100.62336		100.52939				0.00	0	0
Total INLV05 SPOT										0.00	0	0
Total For INLV05										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	108.32000	10.00000	108.23600				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				101.93063		101.86353				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				102.29563		102.23011				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPF11 On 15/10/2015 Spot Bond				101.82422						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				100.49851		100.42819				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF14 On 17/12/2018 Spot Bond				100.49084		100.42698				0.00	0	0
Total IPF14 SPOT										0.00	0	0
Total For IPF14										0.00	0	0
IPF15 On 17/12/2020 Spot Bond				100.49824		100.42753				0.00	0	0
Total IPF15 SPOT										0.00	0	0
Total For IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond				100.17002		100.09752				0.00	0	0
Total IPF16 SPOT										0.00	0	0
Total For IPF16										0.00	0	0
IPF17 On 22/12/2020 Spot Bond				100.06462		99.99985				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				100.06541		99.99984				0.00	0	0
Total IPF18 SPOT										0.00	0	0
Total For IPF18										0.00	0	0
IPF19 On 22/12/2022 Spot Bond				100.06621		99.99983				0.00	0	0
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0
IPF20 On 17/03/2020 Spot Bond				100.16222		100.09310				0.00	0	30,000,000
Total IPF20 SPOT										0.00	0	30,000,000
Total For IPF20										0.00	0	30,000,000
IPF21 On 17/03/2022 Spot Bond				100.16824		100.09654				0.00	0	0
Total IPF21 SPOT										0.00	0	0
Total For IPF21										0.00	0	0
IPF22 On 14/06/2022 Spot Bond				100.26292		100.19135				0.00	0	0
Total IPF22 SPOT										0.00	0	0
Total For IPF22										0.00	0	0
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF23U SPOT										0.00	0	0
Total For IPF23U										0.00	0	0
IPF24 On 05/02/2023 Spot Bond				101.16383		101.09446				0.00	0	0
Total IPF24 SPOT										0.00	0	0
Total For IPF24										0.00	0	0
IPFC18 On 26/07/2018 Spot Bond				101.20904		101.14859				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IPFC18 SPOT									0.00	0	0
Total For IPFC18									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.29500	101.08698	9.45000	100.62492			0.00	0	1,490,000,000
Total IPL10 SPOT									0.00	0	1,490,000,000
Total For IPL10									0.00	0	1,490,000,000
IPL11 On 24/05/2022 Spot Bond				100.79007		100.71732			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				102.36837		102.30029			0.00	0	50,000,000
Total IPL8 SPOT									0.00	0	50,000,000
Total For IPL8									0.00	0	50,000,000
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPL8/JIBAR SPOT									0.00	0	0
Total For IPL8/JIBAR									0.00	0	0
IPL9 On 20/05/2021 Spot Bond				101.02831		100.95933			0.00	0	0
Total IPL9 SPOT									0.00	0	0
Total For IPL9									0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	101.10003	2.75000	101.07714			0.00	0	0
Total IV017/R212 SPOT									0.00	0	0
Total For IV017/R212									0.00	0	0
IV019 On 31/03/2028 Spot Bond			6.09000	141.14695	6.04000	141.68330			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				100.96336		100.89000			0.00	8,000,000	4,000,000
Total IV025 SPOT									0.00	8,000,000	4,000,000
Total For IV025									0.00	8,000,000	4,000,000
IV026 On 27/09/2019 Spot Bond				99.24010		99.16384			0.00	0	0
Total IV026 SPOT									0.00	0	0
Total For IV026									0.00	0	0
IV030 On 31/01/2025 Spot Bond			4.71000	116.98997	4.64000	117.39155			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			4.71000	116.98997	4.64000	117.39155			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0
IV031 On 11/03/2020 Spot Bond				100.37942		100.29869			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV032 On 14/08/2018 Spot Bond				101.33659		101.26840				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				101.94172		101.85200				0.00	0	0
Total IV033 SPOT										0.00	0	0
Total For IV033										0.00	0	0
IV034 On 11/02/2021 Spot Bond			11.64500	106.40580	11.80000	105.95870				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				107.52181		107.42733				0.00	0	0
Total IV035 SPOT										0.00	0	0
Total For IV035										0.00	0	0
IV036 On 22/07/2021 Spot Bond				101.93024		101.83997				0.00	0	0
Total IV036 SPOT										0.00	0	0
Total For IV036										0.00	0	0
IV038 On 23/09/2021 Spot Bond				100.00009		99.91371				0.00	0	0
Total IV038 SPOT										0.00	0	0
Total For IV038										0.00	0	0
IV039 On 31/01/2022 Spot Bond			5.28000	140.73447	5.27000	140.66741				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				103.59076		103.50551				0.00	0	0
Total IV040 SPOT										0.00	0	0
Total For IV040										0.00	0	0
IV041 On 29/09/2021 Spot Bond			11.99500	102.75305	12.15000	102.24698				0.00	0	0
Total IV041 SPOT										0.00	0	0
Total For IV041										0.00	0	0
IV042 On 18/11/2021 Spot Bond				101.16309		101.07244				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			11.88500	102.84319	12.04000	102.31798				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				101.70049		101.61100				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV044 SPOT										0.00	0	0
Total For IV044										0.00	0	0
IV045 On 31/01/2022 Spot Bond			4.83000	142.85325	4.82000	142.79052				0.00	0	0
Total IV045 SPOT										0.00	0	0
Total For IV045										0.00	0	0
IV046 On 21/06/2022 Spot Bond				100.11063		100.02746				0.00	0	200,000,000
Total IV046 SPOT										0.00	0	200,000,000
Total For IV046										0.00	0	200,000,000
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV100U SPOT										0.00	0	0
Total For IV100U										0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV115U SPOT										0.00	0	0
Total For IV115U										0.00	0	0
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV118U SPOT										0.00	0	0
Total For IV118U										0.00	0	0
IV123U On 18/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV123U SPOT										0.00	0	0
Total For IV123U										0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV125U SPOT										0.00	0	0
Total For IV125U										0.00	0	0
IV19A On 31/03/2028 Spot Bond			4.79000	157.16573	4.74000	157.69906				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA698 On 09/11/2019 Spot Bond			7.35000	7.35000	7.35000	7.35000				0.00	0	0
Total IVA698 SPOT										0.00	0	0
Total For IVA698										0.00	0	0
IVA732 On 21/06/2018 Spot Bond			7.25000	7.25000	7.25000	7.25000				0.00	0	0
Total IVA732 SPOT										0.00	0	0
Total For IVA732										0.00	0	0
IVA733 On 27/06/2018 Spot Bond			7.25000	99.86115	7.25000	99.84135				0.00	0	0
Total IVA733 SPOT										0.00	0	0
Total For IVA733										0.00	0	0
IVA734 On 12/07/2018 Spot Bond			7.25000	99.56491	7.25000	99.54523				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IVA734 SPOT									0.00	0	0
Total For IVA734									0.00	0	0
IVA736 On 25/07/2018 Spot Bond			7.30000	99.30487	7.30000	99.28515			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	99.12768	7.30000	99.10803			0.00	0	0
Total IVA831 SPOT									0.00	0	0
Total For IVA831									0.00	0	0
IVA833 On 16/08/2018 Spot Bond			7.30000	98.87285	7.30000	98.85330			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	98.71909	7.40000	98.69933			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	98.44325	7.40000	98.42360			0.00	0	0
Total IVA853 SPOT									0.00	0	0
Total For IVA853									0.00	0	0
IVA854 On 13/09/2018 Spot Bond			7.40000	98.30591	7.40000	98.28632			0.00	0	0
Total IVA854 SPOT									0.00	0	0
Total For IVA854									0.00	0	0
IVA855 On 20/09/2018 Spot Bond			7.40000	98.16895	7.40000	98.14941			0.00	0	0
Total IVA855 SPOT									0.00	0	0
Total For IVA855									0.00	0	0
IVA856 On 27/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVA856 SPOT									0.00	0	0
Total For IVA856									0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	108.32000	10.00000	108.23600			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				99.82107		101.90332			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				99.84676		99.78087			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				99.84302		99.77553			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				97.52167		97.43716				0.00	0	0
Total IVC035 SPOT										0.00	0	0
Total For IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			8.51500	104.86468	8.63000	104.67661				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	51.75755	100.00000	51.41088				0.00	0	0
Total IVC037 SPOT										0.00	0	0
Total For IVC037										0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			9.51500	103.47953	9.67000	102.99520				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				100.85031		100.77887				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				99.97717		99.90872				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				101.35172		101.28121				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				99.84105		99.77275				0.00	0	0
Total IVC061 SPOT										0.00	0	0
Total For IVC061										0.00	0	0
IVC063 On 07/08/2020 Spot Bond				101.24995		101.17519				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				100.34460		100.27161				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				101.99705		101.92968				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC070 SPOT										0.00	0	0
Total For IVC070										0.00	0	0
IVC075 On 21/04/2019 Spot Bond				101.57923		101.50595				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				101.73085		101.65830				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				100.80288		100.72890				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				100.76831		100.69759				0.00	0	0
Total IVC093 SPOT										0.00	0	0
Total For IVC093										0.00	0	0
IVC094 On 06/12/2021 Spot Bond			10.36500	101.78280	10.52000	101.25532				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				99.90509		99.83391				0.00	0	50,000,000
Total IVC097 SPOT										0.00	0	50,000,000
Total For IVC097										0.00	0	50,000,000
IVC102 On 31/01/2020 Spot Bond				101.50349		101.42472				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				99.90347		99.83109				0.00	0	1,400,000,000
Total IVC103 SPOT										0.00	0	1,400,000,000
Total For IVC103										0.00	0	1,400,000,000
IVC105 On 08/03/2020 Spot Bond				100.41987		100.34626				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				100.29386		100.22072				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				99.90455		99.83297				0.00	0	0
Total IVC107 SPOT										0.00	0	0
Total For IVC107										0.00	0	0
IVC108 On 29/07/2019 Spot Bond				101.45849		101.38224				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC108 SPOT										0.00	0	0
Total For IVC108										0.00	0	0
IVC109 On 19/05/2021 Spot Bond				100.90777		100.83148				0.00	0	0
Total IVC109 SPOT										0.00	0	0
Total For IVC109										0.00	0	0
IVC110 On 19/05/2021 Spot Bond			10.01500	100.35962	10.17000	99.89901				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				100.81316		100.74504				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				100.67638		100.60517				0.00	0	0
Total IVC113 SPOT										0.00	0	0
Total For IVC113										0.00	0	0
IVC114 On 14/09/2021 Spot Bond				100.27611		100.20090				0.00	0	0
Total IVC114 SPOT										0.00	0	0
Total For IVC114										0.00	0	0
IVC116 On 16/08/2020 Spot Bond				101.03126		100.95547				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				100.83607		100.76586				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				99.83730		99.76740				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				100.06523		99.99966				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				101.95910		101.89012				0.00	0	0
Total IVC122 SPOT										0.00	0	0
Total For IVC122										0.00	0	0
IVC124 On 17/09/2018 Spot Bond				100.17197		100.09865				0.00	0	0
Total IVC124 SPOT										0.00	0	0
Total For IVC124										0.00	0	0
IVC126 On 30/04/2019 Spot Bond				101.37468		101.30297				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC126 SPOT										0.00	0	0
Total For IVC126										0.00	0	0
IVC127 On 27/12/2018 Spot Bond				99.95835		99.89582				0.00	0	0
Total IVC127 SPOT										0.00	0	0
Total For IVC127										0.00	0	0
IVC128 On 23/03/2019 Spot Bond				100.00004		99.93814				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				99.97980		99.91899				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				101.49854		101.42916				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				101.69632		101.62887				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				100.57435		100.50663				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	100.40904	8.02000	100.34434				0.00	0	0
Total IVC133 SPOT										0.00	0	0
Total For IVC133										0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				101.56422		101.48215				0.00	0	0
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
KAP002 On 13/06/2019 Spot Bond				100.29518		100.22171				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				100.46798		100.39482				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				99.92028		99.86035				0.00	0	0
Total KAP005 SPOT										0.00	0	0
Total For KAP005										0.00	0	0
KAP006 On 29/06/2021 Spot Bond				99.90563		99.83485				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP007 On 26/10/2021 Spot Bond			9.56500	103.50672	9.72000	102.98834				0.00	0	0
Total KAP007 SPOT										0.00	0	0
Total For KAP007										0.00	0	0
KAP008 On 28/11/2019 Spot Bond				101.28538		101.21587				0.00	0	0
Total KAP008 SPOT										0.00	0	0
Total For KAP008										0.00	0	0
KAP009 On 24/05/2020 Spot Bond				100.78137		100.70943				0.00	0	0
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP010 On 15/09/2020 Spot Bond				100.83807		100.76773				0.00	0	0
Total KAP010 SPOT										0.00	0	0
Total For KAP010										0.00	0	0
KAP012 On 01/12/2022 Spot Bond				100.58846		100.51572				0.00	0	0
Total KAP012 SPOT										0.00	0	0
Total For KAP012										0.00	0	0
KAP04U On 01/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total KAP04U SPOT										0.00	0	0
Total For KAP04U										0.00	0	0
KAP11 On 24/10/2022 Spot Bond				101.87326		101.80133				0.00	0	0
Total KAP11 SPOT										0.00	0	0
Total For KAP11										0.00	0	0
KSB009 On 05/08/2020 Spot Bond				103.04908		102.96618				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KST01 On 12/07/2020 Spot Bond				101.85036		101.77727				0.00	0	0
Total KST01 SPOT										0.00	0	0
Total For KST01										0.00	0	0
KW01 On 31/10/2027 Spot Bond			10.34000	120.67014	10.50000	119.51280				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.40979		100.33833				0.00	0	0
Total LBK05 SPOT										0.00	0	0
Total For LBK05										0.00	0	0
LBK08 On 30/10/2019 Spot Bond				101.42229		101.35174				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LBK08 SPOT										0.00	0	0
Total For LBK08										0.00	0	0
LBK08/ On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LBK08/JIBAR SPOT										0.00	0	0
Total For LBK08/JIBAR										0.00	0	0
LBK11 On 28/11/2019 Spot Bond			9.85500	100.41186	10.00500	100.13774				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	100.71746	9.62000	100.64034				0.00	0	0
Total LBK11/R207 SPOT										0.00	0	0
Total For LBK11/R207										0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	103.19301	9.71000	103.11195				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				102.01580		101.93588				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				100.63921		100.56664				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				101.19295		101.12995				0.00	0	0
Total LBK17 SPOT										0.00	0	0
Total For LBK17										0.00	0	0
LBK18 On 22/03/2022 Spot Bond				102.88897		102.25920				0.00	0	0
Total LBK18 SPOT										0.00	0	0
Total For LBK18										0.00	0	0
LBK20 On 08/06/2022 Spot Bond			10.14000	100.65473	10.30000	100.06247				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				100.45788		100.39163				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				100.68820		100.61958				0.00	0	0
Total LBK22 SPOT										0.00	0	0
Total For LBK22										0.00	0	0
LBK23 On 05/09/2022 Spot Bond				100.50400		100.42919				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total LBK23 SPOT									0.00	0	0
Total For LBK23									0.00	0	0
LBK24 On 10/10/2024 Spot Bond			10.34000	101.87814	10.50000	101.07043			0.00	0	4,000,000,000
Total LBK24 SPOT									0.00	0	4,000,000,000
Total For LBK24									0.00	0	4,000,000,000
LBK25 On 25/03/2019 Spot Bond				100.00003		99.93894			0.00	0	0
Total LBK25 SPOT									0.00	0	0
Total For LBK25									0.00	0	0
LBK26 On 23/03/2021 Spot Bond				100.00012		99.93589			0.00	0	0
Total LBK26 SPOT									0.00	0	0
Total For LBK26									0.00	0	0
LBK27 On 23/03/2023 Spot Bond				100.00017		99.93063			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			11.20000	97.41261	11.35500	96.44197			0.00	0	1,780,000,000
Total LBK28 SPOT									0.00	0	1,780,000,000
Total For LBK28									0.00	0	1,780,000,000
LBK29 On 07/06/2023 Spot Bond			10.09000	99.03362	10.25000	98.34900			0.00	0	0
Total LBK29 SPOT									0.00	0	0
Total For LBK29									0.00	0	0
LGL04 On 14/08/2020 Spot Bond			9.00500	103.60138	9.15500	103.23846		2,701,500,000,000.00		300,000,000	880,000,000
Total LGL04 SPOT								2,701,500,000,000.00		300,000,000	880,000,000
Total For LGL04								2,701,500,000,000.00		300,000,000	880,000,000
LGL05 On 12/12/2021 Spot Bond				101.50767		101.43074			0.00	0	0
Total LGL05 SPOT									0.00	0	0
Total For LGL05									0.00	0	0
LGL06 On 04/10/2022 Spot Bond			10.19000	102.28792	10.35000	101.66142			0.00	0	2,500,000,000
Total LGL06 SPOT									0.00	0	2,500,000,000
Total For LGL06									0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond				100.62131		102.82944			0.00	0	100,000,000
Total LGL07 SPOT									0.00	0	100,000,000
Total For LGL07									0.00	0	100,000,000
LGL08 On 28/02/2023 Spot Bond				102.39385		102.31804			0.00	0	1,000,000,000
Total LGL08 SPOT									0.00	0	1,000,000,000
Total For LGL08									0.00	0	1,000,000,000
LGL09 On 28/08/2024 Spot Bond				102.79567		102.71406			0.00	860,000,000	430,000,000

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 LGL09 SPOT										0.00	860,000,000	430,000,000
Total For LGL09										0.00	860,000,000	430,000,000
LHC04L 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				102.37380		102.29256				0.00	0	0
Total LHL17 SPOT										0.00	0	0
Total For LHL17										0.00	0	0
LHL18 On 14/11/2018 Spot Bond			9.74500	102.76400	9.86000	102.63962				0.00	0	0
Total LHL18 SPOT										0.00	0	0
Total For LHL18										0.00	0	0
LHL19 On 14/11/2019 Spot Bond			13.85500	102.13435	14.00500	101.83757				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				101.48549		101.38070				0.00	0	0
Total LHL26 SPOT										0.00	0	0
Total For LHL26										0.00	0	0
LHL27 On 13/02/2021 Spot Bond				101.31519		101.22267				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				101.47359		101.36959				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				103.27771		103.19415				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				100.81945		100.74815				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				101.67865		101.60757				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				100.92665		100.84601				0.00	0	0
Total LRFC2 SPOT										0.00	0	0
Total For LRFC2										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				102.44287		102.38952				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MAQ0A3 SPOT										0.00	0	0
Total For MAQ0A3										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				102.54116		102.48510				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				102.43194		102.37072				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				102.35606		102.29825				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				101.02056		100.95722				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				100.30315		100.23906				0.00	0	0
Total MAQ114 SPOT										0.00	0	0
Total For MAQ114										0.00	0	0
MAQ11 On 31/01/2019 Spot Bond				101.20710		101.14443				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				99.58751		99.52858				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				99.41153		99.35269				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				99.13425		99.07522				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				101.01669		100.95712				0.00	0	0
Total MBF046 SPOT										0.00	0	0
Total For MBF046										0.00	0	0
MBF04 On 07/06/2019 Spot Bond				100.81888		100.75441				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBF04 On 14/03/2019 Spot Bond				100.74545		100.68167				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBF049 SPOT										0.00	0	0
Total For MBF049										0.00	0	0
MBF05 On 17/05/2019 Spot Bond				101.46366		101.40066				0.00	0	0
Total MBF051 SPOT										0.00	0	0
Total For MBF051										0.00	0	0
MBF05 On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBF051/JIBAR SPOT										0.00	0	0
Total For MBF051/JIBAR										0.00	0	0
MBF05 On 28/09/2019 Spot Bond				100.44267		100.38174				0.00	0	0
Total MBF053 SPOT										0.00	0	0
Total For MBF053										0.00	0	0
MBF05 On 27/03/2020 Spot Bond				100.42054		100.35980				0.00	0	130,000,000
Total MBF055 SPOT										0.00	0	130,000,000
Total For MBF055										0.00	0	130,000,000
MBF05 On 28/08/2018 Spot Bond				100.59557		100.53294				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				101.12945		101.15446				0.00	1,500,000,000	2,171,000,000
Total MBF057 SPOT										0.00	1,500,000,000	2,171,000,000
Total For MBF057										0.00	1,500,000,000	2,171,000,000
MBF05 On 21/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBF058 SPOT										0.00	0	0
Total For MBF058										0.00	0	0
MBF05 On 21/05/2021 Spot Bond				100.77277		100.70804				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				100.29954		100.23089				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				101.67461		101.60977				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				100.62728		100.56137				0.00	0	0
Total MBP037 SPOT										0.00	0	0
Total For MBP037										0.00	0	0
MBP03 On 02/11/2022 Spot Bond				101.22592		101.15974				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MBP038 SPOT									0.00	0	0
Total For MBP038									0.00	0	0
MBP03 On 23/02/2021 Spot Bond				100.73459		100.66921			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				100.74795		100.68135			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				101.61655		101.55212			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				101.32830		101.26392			0.00	0	0
Total MBP042 SPOT									0.00	0	0
Total For MBP042									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.14500	102.38996	8.26000	102.23311		407,250,000,000.00	50,000,000	50,000,000	
Total MBSA01 SPOT								407,250,000,000.00	50,000,000	50,000,000	
Total For MBSA01								407,250,000,000.00	50,000,000	50,000,000	
MBSA0 On 16/04/2019 Spot Bond			8.00000	102.50236	8.00000	102.43648		0.00	0	0	
Total MBSA01/R204 SPOT								0.00	0	0	
Total For MBSA01/R204								0.00	0	0	
MBSA0 On 15/04/2019 Spot Bond			8.19500	102.24937	8.31000	102.09262		1,639,000,000,000.00	200,000,000	200,000,000	
Total MBSA02 SPOT								1,639,000,000,000.00	200,000,000	200,000,000	
Total For MBSA02								1,639,000,000,000.00	200,000,000	200,000,000	
MBSA0 On 15/04/2019 Spot Bond			8.91000	101.70067	8.91000	101.62802		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				104.14666		104.07306		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				104.30984		104.23313		0.00	0	0	
Total MEFSA6 SPOT								0.00	0	0	
Total For MEFSA6								0.00	0	0	
MEFSB On 05/01/2019 Spot Bond			8.16500	105.00208	8.28000	104.87293		0.00	0	0	
Total MEFSA4 SPOT								0.00	0	0	
Total For MEFSA4								0.00	0	0	
MEFSB On 05/01/2022 Spot Bond			9.77000	105.42411	9.92500	104.88576		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MEFSB5 SPOT										0.00	0	0
Total For MEFSB5										0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.01707		100.04119				0.00	0	0
Total MFS1A2 SPOT										0.00	0	0
Total For MFS1A2										0.00	0	0
MFS1B On 20/09/2019 Spot Bond			9.65500	100.82339	9.80500	100.57050				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				100.24257		100.84488				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				100.98692		100.18367				0.00	0	0
Total MMF201 SPOT										0.00	0	0
Total For MMF201										0.00	0	0
MMF30 On 15/12/2024 Spot Bond				100.33729		101.15395				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				100.33450		100.23300				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				100.13386		100.06460				0.00	0	0
Total MMIG01 SPOT										0.00	0	0
Total For MMIG01										0.00	0	0
MMIG0 On 17/03/2021 Spot Bond			9.59500	103.81094	9.75000	103.36407				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMIG0 On 01/06/2020 Spot Bond				100.69549		100.62058				0.00	0	0
Total MMIG03 SPOT										0.00	0	0
Total For MMIG03										0.00	0	0
MMIG0 On 12/08/2025 Spot Bond			11.80000	101.75310	11.96000	100.91380				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			10.39000	105.51030	10.55000	104.89042				0.00	0	1,050,000,000
Total MMIG05 SPOT										0.00	0	1,050,000,000
Total For MMIG05										0.00	0	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond				102.09060		102.01601				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MMIG06 SPOT									0.00	0	0
Total For MMIG06									0.00	0	0
MTN06 On 13/07/2020 Spot Bond				102.64524		102.57777			0.00	1,140,000,000	610,000,000
Total MTN06 SPOT									0.00	1,140,000,000	610,000,000
Total For MTN06									0.00	1,140,000,000	610,000,000
MTN07 On 13/07/2022 Spot Bond				102.29151		102.21958			0.00	800,000,000	400,000,000
Total MTN07 SPOT									0.00	800,000,000	400,000,000
Total For MTN07									0.00	800,000,000	400,000,000
MTN08 On 11/10/2020 Spot Bond				102.30346		102.23519			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				102.35502		102.28351			0.00	0	0
Total MTN09 SPOT									0.00	0	0
Total For MTN09									0.00	0	0
MTN09 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MTN09U SPOT									0.00	0	0
Total For MTN09U									0.00	0	0
MTN10 On 11/10/2024 Spot Bond				101.87922		101.80605			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				100.48469		100.41608			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				100.49872		100.42808			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				100.51453		100.44162			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	110,000,000
Total MWA1U SPOT									0.00	0	110,000,000
Total For MWA1U									0.00	0	110,000,000
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MWA2U SPOT										0.00	0	0
Total For MWA2U										0.00	0	0
MWAR(On 22/11/2019 Spot Bond				101.20521		101.13407				0.00	0	0
Total MWAR01 SPOT										0.00	0	0
Total For MWAR01										0.00	0	0
MWAR(On 22/02/2021 Spot Bond				100.83490		100.76262				0.00	0	0
Total MWAR02 SPOT										0.00	0	0
Total For MWAR02										0.00	0	0
N4A211On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N5D23 On 20/09/2019 Spot Bond				100.03526		100.04831				0.00	0	0
Total N5D23 SPOT										0.00	0	0
Total For N5D23										0.00	0	0
N5E23 On 20/06/2023 Spot Bond				108.00441		107.99790				0.00	0	0
Total N5E23 SPOT										0.00	0	0
Total For N5E23										0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0
N5G23L On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total N5G23U SPOT										0.00	0	0
Total For N5G23U										0.00	0	0
N6A19 On 20/12/2018 Spot Bond				100.01188		100.03916				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				100.24305		100.26689				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				100.02017		100.04231				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				100.02154		100.04285				0.00	0	0
Total N6D26 SPOT										0.00	0	0
Total For N6D26										0.00	0	0
N6E26 On 22/03/2021 Spot Bond				100.02835		100.04544				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total N6E26 SPOT										0.00	0	0
Total For N6E26										0.00	0	0
N6F26 On 22/03/2021 Spot Bond				100.05116		100.05422				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				100.08050		100.06548				0.00	0	0
Total N6G26 SPOT										0.00	0	0
Total For N6G26										0.00	0	0
NAM01 On 19/11/2022 Spot Bond			9.99000	94.77477	10.15000	94.16291				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NAM02 On 29/06/2020 Spot Bond			9.34500	100.34587	9.50000	99.99079				0.00	0	0
Total NAM02 SPOT										0.00	0	0
Total For NAM02										0.00	0	0
NAM03 On 01/08/2023 Spot Bond			9.94000	104.45315	10.10000	103.74029				0.00	0	0
Total NAM03 SPOT										0.00	0	0
Total For NAM03										0.00	0	0
NAM04 On 01/08/2026 Spot Bond			10.80000	102.61813	10.96000	101.69165				0.00	0	0
Total NAM04 SPOT										0.00	0	0
Total For NAM04										0.00	0	0
NBK11/ On 28/11/2020 Spot Bond			8.83000	100.85893	8.98000	100.46602			437,085,000,000,000.00	49,500,000,000	24,750,000,000	
Total NBK11A SPOT									17,085,000,000,000.00	49,500,000,000	24,750,000,000	
Total For NBK11A									17,085,000,000,000.00	49,500,000,000	24,750,000,000	
NBK12/ On 19/03/2021 Spot Bond			9.67000	101.78802	9.82500	101.34602			0.00	0	0	
Total NBK12A SPOT									0.00	0	0	
Total For NBK12A									0.00	0	0	
NBK12/ On 19/03/2021 Spot Bond			9.38000	102.47117	9.38000	102.39462			0.00	0	0	
Total NBK12A/R208 SPOT									0.00	0	0	
Total For NBK12A/R208									0.00	0	0	
NBK13/ On 19/03/2024 Spot Bond			9.74000	102.51918	9.90000	101.75125			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			9.06500	100.57965	9.22000	100.10549			0.00	0	3,000,000,000	
Total NBK14A SPOT									0.00	0	3,000,000,000	
Total For NBK14A									0.00	0	3,000,000,000	
NBK15/ On 11/02/2022 Spot Bond			9.69500	100.51894	9.85000	99.98318			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK16/On 12/02/2025 Spot Bond			10.00000	100.77739	10.16000	99.94925			3,200,000,000,000.00	320,000,000	210,000,000
Total NBK16A SPOT									3,200,000,000,000.00	320,000,000	210,000,000
Total For NBK16A									3,200,000,000,000.00	320,000,000	210,000,000
NBK17/On 22/04/2026 Spot Bond			10.11000	100.86094	10.27000	99.93677			0.00	0	1,220,000,000
Total NBK17A SPOT									0.00	0	1,220,000,000
Total For NBK17A									0.00	0	1,220,000,000
NBK18/On 01/06/2020 Spot Bond			8.70000	101.57369	8.85000	101.23852			0.00	0	0
Total NBK18A SPOT									0.00	0	0
Total For NBK18A									0.00	0	0
NBK19/On 01/06/2022 Spot Bond			9.84500	99.96341	10.00000	99.39155			0.00	0	0
Total NBK19A SPOT									0.00	0	0
Total For NBK19A									0.00	0	0
NBK20/On 01/06/2026 Spot Bond			10.14000	101.84468	10.30000	100.90148			0.00	0	0
Total NBK20A SPOT									0.00	0	0
Total For NBK20A									0.00	0	0
NBK20I On 25/06/2021 Spot Bond				100.26240		100.19993			0.00	420,000,000	210,000,000
Total NBK20B SPOT									0.00	420,000,000	210,000,000
Total For NBK20B									0.00	420,000,000	210,000,000
NBK21/On 21/07/2027 Spot Bond			10.56000	104.93686	10.72000	103.93037			2,323,200,000,000.00	220,000,000	110,000,000
Total NBK21A SPOT									2,323,200,000,000.00	220,000,000	110,000,000
Total For NBK21A									2,323,200,000,000.00	220,000,000	110,000,000
NBK22/On 19/11/2022 Spot Bond			10.08000	100.95784	10.24000	100.32042			0.00	0	0
Total NBK22A SPOT									0.00	0	0
Total For NBK22A									0.00	0	0
NBK23/On 19/11/2025 Spot Bond			10.07000	104.20852	10.23000	103.29087			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				101.04550		100.97832			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			10.25000	105.14887	10.41000	104.09146			0.00	0	1,000,000,000
Total NBK24A SPOT									0.00	0	1,000,000,000
Total For NBK24A									0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond				101.04996		100.98160			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25/On 17/02/2023 Spot Bond			9.64000	107.49227	9.80000	106.80745				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				102.42661		102.35044				0.00	187,200,000	93,600,000
Total NBK25B SPOT										0.00	187,200,000	93,600,000
Total For NBK25B										0.00	187,200,000	93,600,000
NBK26/On 10/05/2023 Spot Bond			100.00000	13.53355	100.00000	13.44438				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				103.75088		103.67015				0.00	0	0
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0
NBK27/On 10/05/2026 Spot Bond			10.35000	105.60534	10.51000	104.65108				0.00	0	0
Total NBK27A SPOT										0.00	0	0
Total For NBK27A										0.00	0	0
NBK28/On 02/08/2023 Spot Bond			9.99000	104.01239	10.15000	103.30153				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				100.81778		100.74926				0.00	0	0
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0
NBK29/On 31/07/2026 Spot Bond			10.30000	105.26563	10.46000	104.31115				0.00	0	0
Total NBK29A SPOT										0.00	0	0
Total For NBK29A										0.00	0	0
NBK29I On 18/02/2019 Spot Bond				101.28605		101.22329				0.00	0	0
Total NBK29B SPOT										0.00	0	0
Total For NBK29B										0.00	0	0
NBK30/On 20/02/2024 Spot Bond			9.79000	102.48002	9.95000	101.72178				0.00	0	0
Total NBK30A SPOT										0.00	0	0
Total For NBK30A										0.00	0	0
NBK30I On 18/02/2021 Spot Bond				102.32564		102.25711				0.00	0	0
Total NBK30B SPOT										0.00	0	0
Total For NBK30B										0.00	0	0
NBK31I On 17/02/2023 Spot Bond				100.93521		100.86217				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK31B SPOT									0.00	0	0
Total For NBK31B									0.00	0	0
NBK32I On 26/02/2019 Spot Bond				100.64611		100.57816			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				101.56407		101.50113			0.00	0	0
Total NBK33B SPOT									0.00	0	0
Total For NBK33B									0.00	0	0
NBK34I On 10/05/2021 Spot Bond				102.62260		102.12080			0.00	360,000,000	360,000,000
Total NBK34B SPOT									0.00	360,000,000	360,000,000
Total For NBK34B									0.00	360,000,000	360,000,000
NBK35I On 10/05/2023 Spot Bond				103.24290		103.16793			0.00	0	0
Total NBK35B SPOT									0.00	0	0
Total For NBK35B									0.00	0	0
NBK36I On 10/05/2026 Spot Bond				104.12802		104.04267			0.00	1,640,000,000	820,000,000
Total NBK36B SPOT									0.00	1,640,000,000	820,000,000
Total For NBK36B									0.00	1,640,000,000	820,000,000
NBK37I On 02/08/2019 Spot Bond				101.44692		101.38152			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				102.36837		102.29942			0.00	0	0
Total NBK38B SPOT									0.00	0	0
Total For NBK38B									0.00	0	0
NBK3A On 09/09/2019 Spot Bond			7.84500	107.32263	7.96000	107.12047		251,656,340,856,000.00		32,078,564,800	16,039,282,400
Total NBK3A SPOT								51,656,340,856,000.00		32,078,564,800	16,039,282,400
Total For NBK3A								51,656,340,856,000.00		32,078,564,800	16,039,282,400
NBK3A On 09/09/2019 Spot Bond			100.00000	47.75986	100.00000	47.44518			0.00	0	0
Total NBK3A/R204 SPOT									0.00	0	0
Total For NBK3A/R204									0.00	0	0
NBK4 On 28/10/2024 Spot Bond			11.57500	49.92391	11.73500	49.42713			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				101.40470		101.33129			0.00	0	0
Total NBK40B SPOT									0.00	0	0
Total For NBK40B									0.00	0	0
NBK41I On 20/02/2020 Spot Bond				101.08482		101.01960			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK41B SPOT										0.00	0	0
Total For NBK41B										0.00	0	0
NBK42I On 21/02/2022 Spot Bond				101.43827		101.36966				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				101.25535		101.18386				0.00	600,000,000	300,000,000
Total NBK43B SPOT										0.00	600,000,000	300,000,000
Total For NBK43B										0.00	600,000,000	300,000,000
NBK44I On 15/02/2021 Spot Bond				100.91853		100.85302				0.00	70,000,000	70,000,000
Total NBK44B SPOT										0.00	70,000,000	70,000,000
Total For NBK44B										0.00	70,000,000	70,000,000
NBK45I On 15/02/2023 Spot Bond				101.13481		101.06702				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				100.96844		100.89924				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				100.99604		100.92479				0.00	0	1,710,000,000
Total NBK47B SPOT										0.00	0	1,710,000,000
Total For NBK47B										0.00	0	1,710,000,000
NBK7B On 19/04/2020 Spot Bond				101.66947		101.59606				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.02720		100.04510				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NCLN82/JIBAR SPOT										0.00	0	0
Total For NCLN82/JIBAR										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.74500	102.41797	10.90500	101.66168				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.02652		100.04484				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN8 On 20/03/2024 Spot Bond			10.78000	101.51354	10.94000	100.76207			0.00	0	0
Total NCLN85 SPOT									0.00	0	0
Total For NCLN85									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.02720		100.04510			0.00	0	0
Total NCLN87 SPOT									0.00	0	0
Total For NCLN87									0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.02817		100.04541			0.00	0	0
Total NCLN90 SPOT									0.00	0	0
Total For NCLN90									0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.02952		100.04593			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				99.96646		99.98448			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				101.80293		101.73494			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				101.73929		101.67321			0.00	0	0
Total NED13 SPOT									0.00	0	0
Total For NED13									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NED14 On 29/11/2018 Spot Bond				101.06304		100.99231				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2019 Spot Bond			8.44500	103.73501	8.56000	103.57665				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				102.83153		102.76398				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2019 Spot Bond				101.85969		101.78152				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				101.85928		101.78111				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				105.19533		105.12043				0.00	576,000,000	398,000,000
Total NED19 SPOT										0.00	576,000,000	398,000,000
Total For NED19										0.00	576,000,000	398,000,000
NED20 On 01/07/2020 Spot Bond			10.65500	106.57879	10.80500	106.21865				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				106.28322		106.17479				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				104.87923		104.77296				0.00	100,000,000	50,000,000
Total NEDT1B SPOT										0.00	100,000,000	50,000,000
Total For NEDT1B										0.00	100,000,000	50,000,000
NET51 On 16/11/2018 Spot Bond				100.88003		100.81570				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				103.78746		103.70506				0.00	40,000,000	20,000,000
Total NGL01 SPOT										0.00	40,000,000	20,000,000
Total For NGL01										0.00	40,000,000	20,000,000
NGL02 On 15/03/2022 Spot Bond				103.32487		103.23647				0.00	120,000,000	560,000,000
Total NGL02 SPOT										0.00	120,000,000	560,000,000
Total For NGL02										0.00	120,000,000	560,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NGL03 On 26/05/2022 Spot Bond				100.81979		100.73311			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				101.53027		101.53764			0.00	0	1,000,000,000
Total NGL04 SPOT									0.00	0	1,000,000,000
Total For NGL04									0.00	0	1,000,000,000
NGLT1/ On 01/07/2022 Spot Bond				102.85403		102.75282			0.00	0	0
Total NGLT1A SPOT									0.00	0	0
Total For NGLT1A									0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	108.32000	10.00000	108.23600			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	101.57425	13.50000	101.46613			0.00	0	30,000,000
Total NHM002 SPOT									0.00	0	30,000,000
Total For NHM002									0.00	0	30,000,000
NHM00 On 09/06/2019 Spot Bond				100.40391		100.31664			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				101.98904		101.89863			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				101.14521		101.05479			0.00	0	0
Total NHM005 SPOT									0.00	0	0
Total For NHM005									0.00	0	0
NILB11 On 31/01/2025 Spot Bond			3.57000	125.27601	3.50000	125.72250			0.00	0	0
Total NILB11 SPOT									0.00	0	0
Total For NILB11									0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000			0.00	0	0
Total NILB12 SPOT									0.00	0	0
Total For NILB12									0.00	0	0
NILB13 On 31/01/2025 Spot Bond			3.96000	122.36866	3.89000	122.79929			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			4.04000	167.30352	3.99000	167.88804			0.00	0	0
Total NILB14 SPOT									0.00	0	0
Total For NILB14									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NILB15 On 31/03/2028 Spot Bond			4.35000	163.02449	4.30000	163.58728			0.00	0	0
Total NILB15 SPOT									0.00	0	0
Total For NILB15									0.00	0	0
NILB17 On 31/01/2038 Spot Bond			4.38000	99.89067	4.37000	99.96356			0.00	0	0
Total NILB17 SPOT									0.00	0	0
Total For NILB17									0.00	0	0
NMP20 On 24/07/2020 Spot Bond			8.70500	105.11599	8.85500	104.75896			0.00	0	0
Total NMP20N SPOT									0.00	0	0
Total For NMP20N									0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			9.33500	102.85905	9.48500	102.51868			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				100.77456		100.70518			0.00	0	10,000,000
Total NQ1A21 SPOT									0.00	0	10,000,000
Total For NQ1A21									0.00	0	10,000,000
NQ1A2 On 22/05/2020 Spot Bond				100.79840		100.72939			0.00	0	80,000,000
Total NQ1A24 SPOT									0.00	0	80,000,000
Total For NQ1A24									0.00	0	80,000,000
NQ1A2 On 22/05/2022 Spot Bond				100.82034		100.74937			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				100.82132		100.75027			0.00	0	0
Total NQ1A27 SPOT									0.00	0	0
Total For NQ1A27									0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.53500	102.87334	9.68500	102.53187			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				100.81860		100.74779			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				100.85802		100.78370			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			9.73500	102.88764	9.88500	102.54505			0.00	0	0
Total NQ1C10 SPOT									0.00	0	0
Total For NQ1C10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1C1 On 22/05/2020 Spot Bond				100.85806		100.78374				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				100.94973		100.86724				0.00	100,000,000	50,000,000
Total NQF1D5 SPOT										0.00	100,000,000	50,000,000
Total For NQF1D5										0.00	100,000,000	50,000,000
NQF1D On 22/05/2019 Spot Bond				100.89042		100.81066				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			7.92500	102.60508	8.04000	102.49028				0.00	0	0
Total NRA018 SPOT										0.00	0	0
Total For NRA018										0.00	0	0
NRA02: On 31/10/2022 Spot Bond			9.64500	110.91003	9.80000	110.25480				0.00	0	0
Total NRA022 SPOT										0.00	0	0
Total For NRA022										0.00	0	0
NRA02: On 31/05/2023 Spot Bond			3.77000	177.65659	3.73000	177.84518				0.00	0	157,500,000
Total NRA023 SPOT										0.00	0	157,500,000
Total For NRA023										0.00	0	157,500,000
NRA02: On 30/11/2028 Spot Bond			11.47000	105.49264	11.63000	104.41137				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	12.96628	100.00000	12.88039				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
Total NSN99U SPOT										0.00	0	0
Total For NSN99U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NTC18 On 27/02/2019 Spot Bond				100.87823		100.81254				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				101.35215		101.28177				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				101.88332		101.81656				0.00	0	0
Total NTC20 SPOT										0.00	0	0
Total For NTC20										0.00	0	0
NTC21 On 24/03/2022 Spot Bond				100.31453		100.24775				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				100.95733		100.88895				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				100.97951		100.90948				0.00	0	0
Total NTC23 SPOT										0.00	0	0
Total For NTC23										0.00	0	0
NTC24 On 29/03/2021 Spot Bond				99.91324		99.84809				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				100.84322		100.77021				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				101.65907		101.58977				0.00	0	165,000,000
Total OML02 SPOT										0.00	0	165,000,000
Total For OML02										0.00	0	165,000,000
OML03 On 27/11/2019 Spot Bond			9.85500	99.93666	10.00500	99.66391				0.00	0	0
Total OML03 SPOT										0.00	0	0
Total For OML03										0.00	0	0
OML04 On 19/03/2020 Spot Bond				100.62691		100.49666				0.00	0	0
Total OML04 SPOT										0.00	0	0
Total For OML04										0.00	0	0
OML05 On 19/03/2020 Spot Bond			10.17500	101.92425	10.33000	101.60097				0.00	0	1,500,000,000
Total OML05 SPOT										0.00	0	1,500,000,000
Total For OML05										0.00	0	1,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML06 On 19/03/2022 Spot Bond			10.92000	100.91382	11.08000	100.35189			0.00	0	1,500,000,000
Total OML06 SPOT									0.00	0	1,500,000,000
Total For OML06									0.00	0	1,500,000,000
OML07 On 19/03/2025 Spot Bond			11.86500	98.73779	12.02500	97.93939			0.00	0	1,000,000,000
Total OML07 SPOT									0.00	0	1,000,000,000
Total For OML07									0.00	0	1,000,000,000
OML08 On 14/09/2020 Spot Bond				101.31479		101.24201			0.00	364,000,000	182,000,000
Total OML08 SPOT									0.00	364,000,000	182,000,000
Total For OML08									0.00	364,000,000	182,000,000
OML09 On 14/09/2022 Spot Bond			10.91000	102.98200	11.07000	102.36358			0.00	0	1,000,000,000
Total OML09 SPOT									0.00	0	1,000,000,000
Total For OML09									0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			11.85000	100.75474	12.01000	99.91294			0.00	0	930,000,000
Total OML10 SPOT									0.00	0	930,000,000
Total For OML10									0.00	0	930,000,000
PBKJ1U On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKJ1U SPOT									0.00	0	0
Total For PBKJ1U									0.00	0	0
PBKS1U On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKS1U SPOT									0.00	0	0
Total For PBKS1U									0.00	0	0
PBKX1U On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKX1U SPOT									0.00	0	0
Total For PBKX1U									0.00	0	0
PBLS1U On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBLS1U SPOT									0.00	0	0
Total For PBLS1U									0.00	0	0
PBLT1U On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBLT1U SPOT									0.00	0	0
Total For PBLT1U									0.00	0	0
PBUC1U 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
PBUJ1U On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBUJ1U SPOT									0.00	0	0
Total For PBUJ1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM12 On 25/11/2020 Spot Bond			10.00000	108.32000	10.00000	108.23600			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				100.31349		100.24160			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				100.47595		100.48875			0.00	1,000,000,000	500,000,000
Total PMM39 SPOT									0.00	1,000,000,000	500,000,000
Total For PMM39									0.00	1,000,000,000	500,000,000
PMM40 On 04/09/2018 Spot Bond				100.47595		100.40888			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				100.63781		100.57062			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				101.14375		101.07557			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				100.60086		100.53547			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				98.67174		98.58806			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				99.39735		99.31979			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				100.77030		100.70586			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				100.80811		100.74039			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				100.84116		100.77058			0.00	0	0
Total PRE2A3 SPOT									0.00	0	0
Total For PRE2A3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRE2B On 20/02/2022 Spot Bond				100.90722		100.83092			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				100.91666		100.83953			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				100.92608		100.84815			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			9.00000	108.88510	9.16000	107.82266		023,441,538,500,000.00	4,113,715,726,500	2,471,326,079,900	
Total R186 SPOT								23,441,538,500,000.00	113,715,726,500	471,326,079,900	
Total For R186								23,441,538,500,000.00	113,715,726,500	471,326,079,900	
R197 On 07/12/2023 Spot Bond			2.57000	296.62114	2.53000	297.01381		22,507,081,344,000.00	8,757,619,200	64,895,604,700	
Total R197 SPOT								22,507,081,344,000.00	8,757,619,200	64,895,604,700	
Total For R197								22,507,081,344,000.00	8,757,619,200	64,895,604,700	
R202 On 07/12/2033 Spot Bond			2.88000	234.04268	2.88000	233.89961		394,675,284,096,000.00	137,040,029,200	189,839,711,600	
Total R202 SPOT								394,675,284,096,000.00	137,040,029,200	189,839,711,600	
Total For R202								394,675,284,096,000.00	137,040,029,200	189,839,711,600	
R2023 On 28/02/2023 Spot Bond			8.34000	100.19679	8.50000	99.52972		294,062,946,986,000.00	155,163,422,900	884,224,067,800	
Total R2023 SPOT								294,062,946,986,000.00	155,163,422,900	884,224,067,800	
Total For R2023								294,062,946,986,000.00	155,163,422,900	884,224,067,800	
R2030 On 31/01/2030 Spot Bond			9.41000	93.36276	9.56500	92.29169		825,405,249,637,000.00	300,255,605,700	899,744,847,300	
Total R2030 SPOT								825,405,249,637,000.00	300,255,605,700	899,744,847,300	
Total For R2030								825,405,249,637,000.00	300,255,605,700	899,744,847,300	
R2032 On 31/03/2032 Spot Bond			9.59000	91.79025	9.74000	90.67705		053,244,785,052,000.00	1,048,304,982,800	896,286,769,100	
Total R2032 SPOT								53,244,785,052,000.00	1,048,304,982,800	896,286,769,100	
Total For R2032								53,244,785,052,000.00	1,048,304,982,800	896,286,769,100	
R2035 On 28/02/2035 Spot Bond			9.68000	96.19934	9.82000	95.04386		231,750,871,952,000.00	540,470,131,400	493,866,846,200	
Total R2035 SPOT								231,750,871,952,000.00	540,470,131,400	493,866,846,200	
Total For R2035								231,750,871,952,000.00	540,470,131,400	493,866,846,200	
R2037 On 31/01/2037 Spot Bond			9.73500	92.86761	9.87500	91.70924		340,249,811,861,500.00	240,395,460,900	665,320,432,000	
Total R2037 SPOT								340,249,811,861,500.00	240,395,460,900	665,320,432,000	
Total For R2037								340,249,811,861,500.00	240,395,460,900	665,320,432,000	
R204 On 21/12/2018 Spot Bond			6.74500	100.67001	6.86000	100.56024		726,811,303,462,000.00	107,755,567,600	79,115,129,100	
Total R204 SPOT								726,811,303,462,000.00	107,755,567,600	79,115,129,100	
Total For R204								726,811,303,462,000.00	107,755,567,600	79,115,129,100	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040 On 31/01/2040 Spot Bond			9.80500	96.41617	9.94500	95.17649			322,281,066,292,000.00	134,857,834,400	836,410,707,900
Total R2040 SPOT									22,281,066,292,000.00	134,857,834,400	836,410,707,900
Total For R2040									22,281,066,292,000.00	134,857,834,400	836,410,707,900
R2044 On 31/01/2044 Spot Bond			9.84000	93.35813	9.98000	92.10741			756,555,316,720,000.00	889,893,833,000	1,165,861,430,000
Total R2044 SPOT									6,555,316,720,000.00	889,893,833,000	165,861,430,000
Total For R2044									6,555,316,720,000.00	889,893,833,000	165,861,430,000
R2048 On 28/02/2048 Spot Bond			9.83000	92.40739	9.97000	91.12972			131,152,333,129,000.00	928,906,646,300	1,778,427,224,900
Total R2048 SPOT									11,152,333,129,000.00	928,906,646,300	778,427,224,900
Total For R2048									11,152,333,129,000.00	928,906,646,300	778,427,224,900
R207 On 15/01/2020 Spot Bond			7.65500	102.63435	7.80500	102.35436			501,416,076,044,000.00	588,036,064,800	333,941,624,700
Total R207 SPOT									11,416,076,044,000.00	588,036,064,800	333,941,624,700
Total For R207									11,416,076,044,000.00	588,036,064,800	333,941,624,700
R208 On 31/03/2021 Spot Bond			7.94500	98.65469	8.10000	98.22009			190,318,267,277,000.00	275,685,118,600	503,580,452,500
Total R208 SPOT									10,318,267,277,000.00	275,685,118,600	503,580,452,500
Total For R208									10,318,267,277,000.00	275,685,118,600	503,580,452,500
R209 On 31/03/2036 Spot Bond			9.66000	72.75579	9.80500	71.75681			884,035,870,148,000.00	1,126,711,787,800	1,575,993,776,200
Total R209 SPOT									14,035,870,148,000.00	126,711,787,800	575,993,776,200
Total For R209									14,035,870,148,000.00	126,711,787,800	575,993,776,200
R210 On 31/03/2028 Spot Bond			2.79000	185.91779	2.74000	186.59828			44,364,297,780,000.00	15,901,182,000	75,658,217,800
Total R210 SPOT									14,364,297,780,000.00	15,901,182,000	75,658,217,800
Total For R210									14,364,297,780,000.00	15,901,182,000	75,658,217,800
R212 On 31/01/2022 Spot Bond			2.53000	154.29180	2.52000	154.25365			231,907,893,217,000.00	91,663,198,900	125,698,394,700
Total R212 SPOT									11,907,893,217,000.00	91,663,198,900	125,698,394,700
Total For R212									11,907,893,217,000.00	91,663,198,900	125,698,394,700
R213 On 28/02/2031 Spot Bond			9.48500	84.09635	9.63500	83.08616			126,453,569,940,000.00	224,191,204,000	800,271,738,700
Total R213 SPOT									16,453,569,940,000.00	224,191,204,000	800,271,738,700
Total For R213									16,453,569,940,000.00	224,191,204,000	800,271,738,700
R214 On 28/02/2041 Spot Bond			9.80000	72.21944	9.94000	71.21756			601,042,748,140,000.00	571,534,974,300	1,102,967,266,700
Total R214 SPOT									11,042,748,140,000.00	571,534,974,300	102,967,266,700
Total For R214									11,042,748,140,000.00	571,534,974,300	102,967,266,700
RCG01 On 24/10/2019 Spot Bond				102.21177		102.21035			0.00	484,000,000	484,000,000
Total RCG01B SPOT									0.00	484,000,000	484,000,000
Total For RCG01B									0.00	484,000,000	484,000,000
RDF02U On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				101.48509		101.41663				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond				100.74351		100.68308				0.00	0	0
Total RDFB06 SPOT										0.00	0	0
Total For RDFB06										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDFB06/JIBAR SPOT										0.00	0	0
Total For RDFB06/JIBAR										0.00	0	0
RDFB0 On 30/09/2019 Spot Bond				100.08439		100.01987				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				99.84202		99.77413				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				100.50789		100.43642				0.00	0	0
Total RDFB09 SPOT										0.00	0	0
Total For RDFB09										0.00	0	0
RDFB1 On 27/03/2020 Spot Bond				100.34467		100.28123				0.00	0	350,000,000
Total RDFB10 SPOT										0.00	0	350,000,000
Total For RDFB10										0.00	0	350,000,000
RDFB1 On 27/03/2022 Spot Bond				99.95558		99.88902				0.00	0	0
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDFB1: On 27/11/2022 Spot Bond				100.66101		100.59142				0.00	0	0
Total RDFB12 SPOT										0.00	0	0
Total For RDFB12										0.00	0	0
RDFB1: On 12/03/2021 Spot Bond				100.34575		100.27758				0.00	0	2,000,000,000
Total RDFB13 SPOT										0.00	0	2,000,000,000
Total For RDFB13										0.00	0	2,000,000,000
RDFB1: On 12/03/2023 Spot Bond				100.30471		100.23487				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				101.22275		101.15939				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				99.79689		101.69069				0.00	0	0
Total RDFC41 SPOT										0.00	0	0
Total For RDFC41										0.00	0	0
RDFC4 On 23/09/2018 Spot Bond				100.00000		99.93736				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				100.45617		100.39194				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				100.81260		100.74444				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				102.67801		102.58069				0.00	0	0
Total RED202 SPOT										0.00	0	0
Total For RED202										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RED20: On 05/04/2019 Spot Bond				103.24175		103.12296				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				102.64416		102.54810				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				102.97577		102.86709				0.00	0	0
Total RED205 SPOT										0.00	0	0
Total For RED205										0.00	0	0
RED30 On 16/09/2021 Spot Bond				100.21881		100.12542				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				100.95145		100.85056				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				100.65131		100.55427				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				100.33062		100.25945				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				100.41361		100.32455				0.00	0	0
Total RED602 SPOT										0.00	0	0
Total For RED602										0.00	0	0
RED70 On 17/08/2021 Spot Bond				100.23169		100.14400				0.00	0	0
Total RED701 SPOT										0.00	0	0
Total For RED701										0.00	0	0
RES02: On 02/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03: On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RES30 On 07/03/2021 Spot Bond				99.95492		99.88343				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES34 On 25/08/2019 Spot Bond				100.71948		100.64865				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				100.53406		100.46226				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				101.45782		101.38775				0.00	180,000,000	90,000,000
Total RES36 SPOT										0.00	180,000,000	90,000,000
Total For RES36										0.00	180,000,000	90,000,000
RES38 On 01/08/2020 Spot Bond				101.10631		101.03570				0.00	160,000,000	80,000,000
Total RES38 SPOT										0.00	160,000,000	80,000,000
Total For RES38										0.00	160,000,000	80,000,000
RES40 On 13/10/2022 Spot Bond				101.73001		101.66083				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				100.61481		100.54509				0.00	0	0
Total RES41 SPOT										0.00	0	0
Total For RES41										0.00	0	0
RES42U 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
RES43U 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
RES44U On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES44U SPOT										0.00	0	0
Total For RES44U										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RW21 On 21/04/2021 Spot Bond			9.35500	103.23979	9.51000	102.78158				0.00	0	14,567,400,000
Total RW21 SPOT										0.00	0	14,567,400,000
Total For RW21										0.00	0	14,567,400,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RW23 On 10/12/2023 Spot Bond			10.02000	98.27598	10.18000	97.54751				0.00	0	0
Total RW23 SPOT										0.00	0	0
Total For RW23										0.00	0	0
RW28 On 10/12/2028 Spot Bond			11.19500	94.63942	11.34500	93.68603				0.00	0	0
Total RW28 SPOT										0.00	0	0
Total For RW28										0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	108.32000	10.00000	108.23600				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				102.02648		101.95742				0.00	8,000,000	4,000,000
Total SBK17 SPOT										0.00	8,000,000	4,000,000
Total For SBK17										0.00	8,000,000	4,000,000
SBK18 On 24/10/2020 Spot Bond				103.04393		102.97255				0.00	141,400,000	70,700,000
Total SBK18 SPOT										0.00	141,400,000	70,700,000
Total For SBK18										0.00	141,400,000	70,700,000
SBK19 On 24/10/2019 Spot Bond				101.55423		101.48095				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				102.87362		102.79988				0.00	0	0
Total SBK20 SPOT										0.00	0	0
Total For SBK20										0.00	0	0
SBK21 On 28/01/2020 Spot Bond				103.70544		103.63216				0.00	0	0
Total SBK21 SPOT										0.00	0	0
Total For SBK21										0.00	0	0
SBK22 On 28/05/2020 Spot Bond				103.24448		103.16741				0.00	0	0
Total SBK22 SPOT										0.00	0	0
Total For SBK22										0.00	0	0
SBK23 On 28/05/2022 Spot Bond			10.99000	102.63782	11.15000	102.04411				0.00	0	2,030,000,000
Total SBK23 SPOT										0.00	0	2,030,000,000
Total For SBK23										0.00	0	2,030,000,000
SBK24 On 19/10/2020 Spot Bond				104.59781		104.51903				0.00	0	0
Total SBK24 SPOT										0.00	0	0
Total For SBK24										0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SBK24/JIBAR SPOT										0.00	0	0
Total For SBK24/JIBAR										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK25 On 25/04/2021 Spot Bond				105.20640		105.12199			0.00	0	0
Total SBK25 SPOT									0.00	0	0
Total For SBK25									0.00	0	0
SBK26 On 25/04/2021 Spot Bond			10.54500	106.09116	10.70000	105.62035			0.00	0	0
Total SBK26 SPOT									0.00	0	0
Total For SBK26									0.00	0	0
SBS16 On 22/09/2018 Spot Bond				100.29143		100.23475			0.00	0	0
Total SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0
SBS18 On 23/06/2021 Spot Bond				101.44153		101.37644			0.00	756,000,000	378,000,000
Total SBS18 SPOT									0.00	756,000,000	378,000,000
Total For SBS18									0.00	756,000,000	378,000,000
SBS19 On 23/06/2021 Spot Bond			8.82500	103.55320	8.98000	103.07085		3,618,250,000,000.00	0.00	410,000,000	205,000,000
Total SBS19 SPOT								3,618,250,000,000.00		410,000,000	205,000,000
Total For SBS19								3,618,250,000,000.00		410,000,000	205,000,000
SBS20 On 15/05/2026 Spot Bond			9.90500	101.87985	10.06500	100.93725			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond				103.92014		103.83534			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS24 On 24/05/2019 Spot Bond				101.42779		101.36445			0.00	9,000,000,000	9,000,000,000
Total SBS24 SPOT									0.00	9,000,000,000	9,000,000,000
Total For SBS24									0.00	9,000,000,000	9,000,000,000
SBS25 On 24/05/2019 Spot Bond			7.93000	101.57146	8.03000	101.41927		169,702,000,000.00	0.00	21,400,000	10,700,000
Total SBS25 SPOT								169,702,000,000.00		21,400,000	10,700,000
Total For SBS25								169,702,000,000.00		21,400,000	10,700,000
SBS27 On 20/02/2024 Spot Bond			9.55000	105.96229	9.71000	105.18461			0.00	0	0
Total SBS27 SPOT									0.00	0	0
Total For SBS27									0.00	0	0
SBS29 On 12/06/2019 Spot Bond			7.98500	100.94527	8.09000	100.78361			0.00	0	0
Total SBS29 SPOT									0.00	0	0
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			10.03500	90.81470	10.19500	89.94188			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS30 On 12/06/2019 Spot Bond				100.32237		100.25726			0.00	0	0
Total SBS30 SPOT									0.00	0	0
Total For SBS30									0.00	0	0
SBS31 On 12/06/2027 Spot Bond			10.11500	98.42422	10.27500	97.43294			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.13467		100.01062			0.00	0	0
Total SBS33 SPOT									0.00	0	0
Total For SBS33									0.00	0	0
SBS34 On 19/09/2024 Spot Bond			10.29500	101.77704	10.45500	100.97712			0.00	0	1,500,000,000
Total SBS34 SPOT									0.00	0	1,500,000,000
Total For SBS34									0.00	0	1,500,000,000
SBS36 On 29/01/2020 Spot Bond				101.57973		101.51425			0.00	0	0
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			8.39000	102.61858	8.68500	102.11748		251,867,800,000,000.00	30,020,000,000	15,610,000,000	
Total SBS37 SPOT								51,867,800,000,000.00	30,020,000,000	15,610,000,000	
Total For SBS37								51,867,800,000,000.00	30,020,000,000	15,610,000,000	
SBS38 On 29/01/2025 Spot Bond			9.76500	100.44859	9.92500	99.62308			0.00	0	0
Total SBS38 SPOT									0.00	0	0
Total For SBS38									0.00	0	0
SBS39 On 29/01/2030 Spot Bond			10.48500	98.79278	10.63500	97.75820			0.00	0	0
Total SBS39 SPOT									0.00	0	0
Total For SBS39									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			9.16000	99.31705	9.31500	98.80579		10,442,400,000,000.00	1,140,000,000	1,150,000,000	
Total SBS4 SPOT								10,442,400,000,000.00	1,140,000,000	1,150,000,000	
Total For SBS4								10,442,400,000,000.00	1,140,000,000	1,150,000,000	
SBS40 On 12/11/2020 Spot Bond				101.88157		101.81510			0.00	0	1,500,000,000
Total SBS40 SPOT									0.00	0	1,500,000,000
Total For SBS40									0.00	0	1,500,000,000
SBS41 On 12/11/2022 Spot Bond			9.39000	103.25223	9.55000	102.60453		42,255,000,000,000.00	4,500,000,000	4,500,000,000	
Total SBS41 SPOT								12,255,000,000,000.00	4,500,000,000	4,500,000,000	
Total For SBS41								12,255,000,000,000.00	4,500,000,000	4,500,000,000	
SBS42 On 12/11/2025 Spot Bond			9.80500	105.56350	9.96500	104.63484			0.00	0	0
Total SBS42 SPOT									0.00	0	0
Total For SBS42									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS43 On 12/11/2027 Spot Bond			10.10500	105.53873	10.26500	104.47648				0.00	0	0
Total SBS43 SPOT										0.00	0	0
Total For SBS43										0.00	0	0
SBS44 On 15/02/2019 Spot Bond				101.15855		101.09408				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				102.13215		102.06469				0.00	4,000,000,000	2,200,000,000
Total SBS45 SPOT										0.00	4,000,000,000	2,200,000,000
Total For SBS45										0.00	4,000,000,000	2,200,000,000
SBS46 On 15/02/2023 Spot Bond			9.26000	108.94905	9.42000	108.25659				0.00	0	0
Total SBS46 SPOT										0.00	0	0
Total For SBS46										0.00	0	0
SBS47 On 15/02/2023 Spot Bond				102.57262		102.49996				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				101.75205		101.68816				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				101.21584		101.14773				0.00	0	0
Total SBS49 SPOT										0.00	0	0
Total For SBS49										0.00	0	0
SBS50 On 31/01/2022 Spot Bond			9.50000	103.63514	9.66000	103.07773				0.00	0	0
Total SBS50 SPOT										0.00	0	0
Total For SBS50										0.00	0	0
SBS51 On 31/01/2024 Spot Bond			10.04000	102.78186	10.20000	102.03217				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				102.16496		102.08822				0.00	5,382,000,000	2,691,000,000
Total SBS52 SPOT										0.00	5,382,000,000	2,691,000,000
Total For SBS52										0.00	5,382,000,000	2,691,000,000
SBS53 On 03/05/2027 Spot Bond				102.44788		102.37119				0.00	0	0
Total SBS53 SPOT										0.00	0	0
Total For SBS53										0.00	0	0
SBS54 On 12/06/2020 Spot Bond				100.29429		100.22685				0.00	0	0
Total SBS54 SPOT										0.00	0	0
Total For SBS54										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS55 On 12/06/2022 Spot Bond				101.13537		101.06498			0.00	5,380,000,000	2,940,000,000
Total SBS55 SPOT									0.00	5,380,000,000	2,940,000,000
Total For SBS55									0.00	5,380,000,000	2,940,000,000
SBS56 On 12/06/2022 Spot Bond			9.12500	99.73994	9.28500	99.14715			0.00	0	0
Total SBS56 SPOT									0.00	0	0
Total For SBS56									0.00	0	0
SBS57 On 12/06/2024 Spot Bond				101.35779		101.28437			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				101.35734		101.27998			0.00	0	0
Total SBS58 SPOT									0.00	0	0
Total For SBS58									0.00	0	0
SBS59 On 09/10/2020 Spot Bond				101.70817		101.64394			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				101.58540		101.51696			0.00	0	0
Total SBS60 SPOT									0.00	0	0
Total For SBS60									0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.58000	282.74595	3.54000	283.09245		1,747,040,000,000.00		488,000,000	304,800,000
Total SBSI11 SPOT								1,747,040,000,000.00		488,000,000	304,800,000
Total For SBSI11								1,747,040,000,000.00		488,000,000	304,800,000
SBSI14 On 07/12/2033 Spot Bond			4.18000	200.61444	4.18000	200.47082			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				102.25365		102.15506			0.00	0	910,000,000
Total SBT101 SPOT									0.00	0	910,000,000
Total For SBT101									0.00	0	910,000,000
SBT102 On 30/09/2022 Spot Bond				99.87068		99.77434			0.00	1,620,000,000	810,000,000
Total SBT102 SPOT									0.00	1,620,000,000	810,000,000
Total For SBT102									0.00	1,620,000,000	810,000,000
SBT201 On 13/02/2023 Spot Bond				102.03620		101.95379			0.00	0	1,150,000,000
Total SBT201 SPOT									0.00	0	1,150,000,000
Total For SBT201									0.00	0	1,150,000,000
SGI004 On 20/01/2021 Spot Bond				102.58733		102.48668			0.00	0	0
Total SGI004 SPOT									0.00	0	0
Total For SGI004									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SGI005 On 10/07/2021 Spot Bond				102.58747		102.48682			0.00	0	0
Total SGI005 SPOT									0.00	0	0
Total For SGI005									0.00	0	0
SGI006 On 11/07/2022 Spot Bond				102.34966		102.25729			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	108.32000	10.00000	108.23600			0.00	0	0
Total SHS11U/JIBAR SPOT									0.00	0	0
Total For SHS11U/JIBAR									0.00	0	0
SLI3 On 15/08/2018 Spot Bond			7.90000	103.21072	8.01500	103.12713			0.00	0	0
Total SLI3 SPOT									0.00	0	0
Total For SLI3									0.00	0	0
SLI4 On 15/08/2021 Spot Bond				102.24892		102.17600			0.00	0	165,000,000
Total SLI4 SPOT									0.00	0	165,000,000
Total For SLI4									0.00	0	165,000,000
SLRA1 On 15/08/2019 Spot Bond				100.97752		100.90766			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				101.00502		100.93311			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				100.95178		100.88380			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				100.97956		100.90953			0.00	0	0
Total SLRA4 SPOT									0.00	0	0
Total For SLRA4									0.00	0	0
SLRB1 On 15/08/2019 Spot Bond				101.02189		100.94874			0.00	0	0
Total SLRB1 SPOT									0.00	0	0
Total For SLRB1									0.00	0	0
SLRB2 On 15/08/2021 Spot Bond				101.03271		100.95875			0.00	0	0
Total SLRB2 SPOT									0.00	0	0
Total For SLRB2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLRB3 On 15/11/2020 Spot Bond				101.03485		100.96072			0.00	0	0
Total SLRB3 SPOT									0.00	0	0
Total For SLRB3									0.00	0	0
SLRB4 On 15/11/2022 Spot Bond				101.04049		100.96596			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				101.11165		101.03187			0.00	0	0
Total SLRC1 SPOT									0.00	0	0
Total For SLRC1									0.00	0	0
SLRC2 On 15/08/2021 Spot Bond				101.13453		101.05303			0.00	0	0
Total SLRC2 SPOT									0.00	0	0
Total For SLRC2									0.00	0	0
SLRC3 On 15/11/2020 Spot Bond				101.08243		101.00479			0.00	0	0
Total SLRC3 SPOT									0.00	0	0
Total For SLRC3									0.00	0	0
SLRC4 On 15/11/2022 Spot Bond				101.10691		101.02746			0.00	0	0
Total SLRC4 SPOT									0.00	0	0
Total For SLRC4									0.00	0	0
SNT02 On 12/04/2021 Spot Bond				101.90492		101.82958			0.00	0	0
Total SNT02 SPOT									0.00	0	0
Total For SNT02									0.00	0	0
SNT03 On 12/04/2023 Spot Bond			10.89000	105.56449	11.05000	104.87582			0.00	0	1,550,000,000
Total SNT03 SPOT									0.00	0	1,550,000,000
Total For SNT03									0.00	0	1,550,000,000
SNT04 On 27/06/2022 Spot Bond				100.44994		100.38031			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				101.49559		101.42546			0.00	0	0
Total SPDA10 SPOT									0.00	0	0
Total For SPDA10									0.00	0	0
SPDA11 On 21/08/2020 Spot Bond				101.00765		100.93998			0.00	0	60,000,000
Total SPDA11 SPOT									0.00	0	60,000,000
Total For SPDA11									0.00	0	60,000,000
SPDA12 On 21/08/2022 Spot Bond				100.82844		100.75889			0.00	0	20,000,000
Total SPDA12 SPOT									0.00	0	20,000,000
Total For SPDA12									0.00	0	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
SPDA6 On 21/08/2019 Spot Bond				100.80782		100.74006			0.00	0	0
Total SPDA6 SPOT									0.00	0	0
Total For SPDA6									0.00	0	0
SPDA7 On 21/08/2019 Spot Bond				101.18056		101.11407			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				100.82385		100.75216			0.00	0	0
Total SPDA8 SPOT									0.00	0	0
Total For SPDA8									0.00	0	0
SPDA9 On 21/08/2019 Spot Bond				101.02118		100.95323			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				100.35601		100.28059			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				101.41244		101.33863			0.00	0	0
Total SPG003 SPOT									0.00	0	0
Total For SPG003									0.00	0	0
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS039U SPOT									0.00	0	0
Total For SS039U									0.00	0	0
SS040L On 18/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS040U SPOT									0.00	0	0
Total For SS040U									0.00	0	0
SS041L On 29/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS041U SPOT									0.00	0	0
Total For SS041U									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			9.34500	99.42597	9.50000	99.10157			0.00	0	0
Total SSA06 SPOT									0.00	0	0
Total For SSA06									0.00	0	0
SSN00: On 31/03/2021 Spot Bond			9.51500	94.98018	9.67000	94.55362			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			9.51500	94.98018	9.67000	94.55362			0.00	0	0
Total SSN005 SPOT									0.00	0	0
Total For SSN005									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN01: On 31/01/2025 Spot Bond			4.12500	121.16171	4.05500	121.58578				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN01: On 21/12/2026 Spot Bond			10.50000	100.11191	10.66000	99.14803				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			11.35500	73.30156	11.50500	72.45740				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				101.50033		101.43086				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				101.59228		101.52575				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				99.99990		99.93156				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				100.50127		100.41827				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				100.16772		100.09577				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				100.51643		100.44373				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				100.95811		100.88597				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				100.62272		100.54568				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	103.94130	9.55000	103.86096				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN04(On 13/10/2023 Spot Bond				101.74991		101.67990			0.00	0	0
Total SSN040 SPOT									0.00	0	0
Total For SSN040									0.00	0	0
SSN04(On 13/10/2023 Spot Bond			9.74000	102.14936	9.90000	101.41986			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			4.51000	98.01091	4.50000	98.08077			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				99.44554		99.38083			0.00	60,000,000	30,000,000
Total SSN044 SPOT									0.00	60,000,000	30,000,000
Total For SSN044									0.00	60,000,000	30,000,000
SSN04(On 30/04/2027 Spot Bond				101.43475		101.35651			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				99.64044		101.75788			0.00	0	0
Total SSN047 SPOT									0.00	0	0
Total For SSN047									0.00	0	0
SSN04(On 21/06/2018 Spot Bond					0.00000	0.00000			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				99.69837		99.56354			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			3.60000	282.47905	3.56000	282.82467			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				105.88489		105.81998			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				101.34133		101.27629			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			7.99700	102.16185	8.15200	101.76942			0.00	0	0
Total SSN053 SPOT									0.00	0	0
Total For SSN053									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN05: On 26/10/2022 Spot Bond				101.43919		101.36919				0.00	0	0
Total SSN054 SPOT										0.00	0	0
Total For SSN054										0.00	0	0
SSN05: On 03/11/2022 Spot Bond				101.26521		101.19547				0.00	0	0
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0
SSN05: On 19/12/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN057 SPOT										0.00	0	0
Total For SSN057										0.00	0	0
SSN05: On 19/01/2023 Spot Bond				101.53450		101.46723				0.00	0	0
Total SSN058 SPOT										0.00	0	0
Total For SSN058										0.00	0	0
SSN05: On 05/10/2022 Spot Bond			8.40000	101.83772	8.40000	101.76906				0.00	0	0
Total SSN059 SPOT										0.00	0	0
Total For SSN059										0.00	0	0
SSN06: On 05/10/2022 Spot Bond				99.79602		101.69701				0.00	0	0
Total SSN060 SPOT										0.00	0	0
Total For SSN060										0.00	0	0
SSN06: On 31/03/2028 Spot Bond			4.01000	167.72445	3.96000	168.31110				0.00	0	0
Total SSN061 SPOT										0.00	0	0
Total For SSN061										0.00	0	0
SSN06: On 31/01/2025 Spot Bond			3.78000	123.70092	3.71000	124.13879				0.00	0	0
Total SSN062 SPOT										0.00	0	0
Total For SSN062										0.00	0	0
SSN06: On 31/01/2038 Spot Bond			4.29000	101.21803	4.28000	101.29307				0.00	0	0
Total SSN063 SPOT										0.00	0	0
Total For SSN063										0.00	0	0
SSN06: On 31/03/2029 Spot Bond			4.18000	88.14176	4.14000	88.41100				0.00	0	0
Total SSN064 SPOT										0.00	0	0
Total For SSN064										0.00	0	0
SSN06: On 31/03/2028 Spot Bond			3.97000	168.28757	3.92000	168.87709				0.00	0	0
Total SSN065 SPOT										0.00	0	0
Total For SSN065										0.00	0	0
SSN06: On 14/05/2028 Spot Bond				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN06: On 22/05/2019 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN067 SPOT										0.00	0	0
Total For SSN067										0.00	0	0
SSN06: On 28/05/2023 Spot Bond				100.68155		100.60964				0.00	0	0
Total SSN068 SPOT										0.00	0	0
Total For SSN068										0.00	0	0
SSN06: On 28/05/2023 Spot Bond				100.67326		100.60224				0.00	0	0
Total SSN069 SPOT										0.00	0	0
Total For SSN069										0.00	0	0
SSN07: On 28/02/2022 Spot Bond				100.65281		100.58399				0.00	0	0
Total SSN070 SPOT										0.00	0	0
Total For SSN070										0.00	0	0
SSN07: On 28/05/2028 Spot Bond			9.65000	100.72816	9.65000	100.64989				0.00	0	0
Total SSN071 SPOT										0.00	0	0
Total For SSN071										0.00	0	0
SSN07: 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
SSN07: On 15/06/2023 Spot Bond				100.24036		100.16748				0.00	0	0
Total SSN073 SPOT										0.00	0	0
Total For SSN073										0.00	0	0
SSN07: On 15/06/2023 Spot Bond				100.23661		100.16487				0.00	0	0
Total SSN074 SPOT										0.00	0	0
Total For SSN074										0.00	0	0
SSN07: On 15/06/2028 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN075 SPOT										0.00	0	0
Total For SSN075										0.00	0	0
SSN07: On 15/06/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN076 SPOT										0.00	0	0
Total For SSN076										0.00	0	0
SSN07: On 19/06/2023 Spot Bond				100.14457		100.07181				0.00	0	0
Total SSN077 SPOT										0.00	0	0
Total For SSN077										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			10.02000	96.91095	10.18000	96.05176				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
T12A10 On 21/08/2019 Spot Bond				100.80309		100.73574			0.00	0	0
Total T12A10 SPOT									0.00	0	0
Total For T12A10									0.00	0	0
T12A11 On 21/08/2019 Spot Bond				101.16343		101.09534			0.00	0	0
Total T12A11 SPOT									0.00	0	0
Total For T12A11									0.00	0	0
T12A12 On 21/08/2019 Spot Bond			9.30500	102.77564	9.45500	102.53622			0.00	0	0
Total T12A12 SPOT									0.00	0	0
Total For T12A12									0.00	0	0
T13A10 On 21/08/2018 Spot Bond				100.91465		100.85047			0.00	0	0
Total T13A10 SPOT									0.00	0	0
Total For T13A10									0.00	0	0
T13A11 On 21/08/2020 Spot Bond				100.83505		100.76238			0.00	0	0
Total T13A11 SPOT									0.00	0	0
Total For T13A11									0.00	0	0
T13A12 On 21/08/2020 Spot Bond			9.20500	105.89583	9.35500	105.52405			0.00	0	0
Total T13A12 SPOT									0.00	0	0
Total For T13A12									0.00	0	0
T13A13 On 21/08/2018 Spot Bond				100.76780		100.70099			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				100.84713		100.77987			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				100.83318		100.76068			0.00	0	0
Total T13A15 SPOT									0.00	0	0
Total For T13A15									0.00	0	0
T13A16 On 21/08/2020 Spot Bond			9.30500	105.43060	9.45500	105.05948			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				100.82201		100.75303			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				100.62254		100.55096			0.00	0	0
Total T13A19 SPOT									0.00	0	0
Total For T13A19									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
T13A2C On 21/08/2020 Spot Bond			9.25500	104.24176	9.40500	103.87366				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
T14A1C On 21/11/2019 Spot Bond				100.81722		100.74865				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				100.83594		100.76573				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	102.59617	8.55000	102.52616				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				100.74626		100.68382				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				100.65788		100.59598				0.00	0	0
Total T15OM2 SPOT										0.00	0	0
Total For T15OM2										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.59118		100.53058				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.08570		100.11185				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				101.82519		101.76450				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				101.84978		101.78292				0.00	5,000,000,000	2,500,000,000
Total TFS136 SPOT										0.00	5,000,000,000	2,500,000,000
Total For TFS136										0.00	5,000,000,000	2,500,000,000
TFS139 On 27/05/2019 Spot Bond				101.10811		101.04404				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				101.64131		101.57695				0.00	20,000,000	10,000,000
Total TFS141 SPOT										0.00	20,000,000	10,000,000
Total For TFS141										0.00	20,000,000	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS142 On 28/10/2021 Spot Bond				101.32148		101.25266			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				100.49850		100.52459			0.00	0	180,000,000
Total TFS144 SPOT									0.00	0	180,000,000
Total For TFS144									0.00	0	180,000,000
TFS145 On 20/03/2022 Spot Bond				100.02034		100.04239			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				101.63242		101.56832			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				101.74785		101.68186			0.00	0	0
Total TFS148 SPOT									0.00	0	0
Total For TFS148									0.00	0	0
TFS149 On 31/10/2021 Spot Bond				101.25265		101.18751			0.00	0	0
Total TFS149 SPOT									0.00	0	0
Total For TFS149									0.00	0	0
TFS150 On 16/11/2018 Spot Bond				100.85837		100.79568			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				100.57629		100.51105			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				101.29711		101.23539			0.00	0	0
Total TFS152 SPOT									0.00	0	0
Total For TFS152									0.00	0	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000			0.00	0	0
Total TH10A7 SPOT									0.00	0	0
Total For TH10A7									0.00	0	0
TH11A2 On 18/07/2018 Spot Bond				101.58375		101.51539			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	103.79402	8.73000	103.72000			0.00	0	0
Total TH11A3 SPOT									0.00	0	0
Total For TH11A3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11A€ On 18/07/2018 Spot Bond				101.59899		101.53455				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A€ On 18/07/2018 Spot Bond			7.24500	103.62691	7.36000	103.55708				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A€ On 18/07/2018 Spot Bond				101.58455		101.51824				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1On 18/07/2018 Spot Bond				101.68281		101.61275				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2On 18/07/2018 Spot Bond				101.64675		101.57557				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3On 18/07/2018 Spot Bond				101.63934		101.56849				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1On 18/07/2018 Spot Bond				101.83012		101.75072				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2On 18/07/2018 Spot Bond				101.82271		101.74364				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3On 18/07/2018 Spot Bond				101.75790		101.68173				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1On 18/07/2018 Spot Bond				102.40729		102.30191				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2On 18/07/2018 Spot Bond				102.41468		102.30897				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3On 18/07/2018 Spot Bond				102.37772		102.27367				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH12A On 21/08/2019 Spot Bond				100.79362		100.72709			0.00	0	0
Total TH12A1 SPOT									0.00	0	0
Total For TH12A1									0.00	0	0
TH12A On 21/08/2019 Spot Bond				100.81728		100.74870			0.00	0	0
Total TH12A2 SPOT									0.00	0	0
Total For TH12A2									0.00	0	0
TH12A On 21/08/2019 Spot Bond			9.25500	103.02736	9.40500	102.78785			0.00	0	0
Total TH12A3 SPOT									0.00	0	0
Total For TH12A3									0.00	0	0
TH12A On 21/08/2019 Spot Bond				100.80309		100.73574			0.00	0	0
Total TH12A4 SPOT									0.00	0	0
Total For TH12A4									0.00	0	0
TH12A On 21/08/2019 Spot Bond				100.83619		100.76599			0.00	0	0
Total TH12A5 SPOT									0.00	0	0
Total For TH12A5									0.00	0	0
TH12A On 21/08/2019 Spot Bond			9.16500	102.23273	9.31500	101.99514			0.00	0	0
Total TH12A6 SPOT									0.00	0	0
Total For TH12A6									0.00	0	0
TH12A On 21/08/2019 Spot Bond				100.79836		100.73142			0.00	0	0
Total TH12A7 SPOT									0.00	0	0
Total For TH12A7									0.00	0	0
TH12A On 21/08/2019 Spot Bond				100.83619		100.76599			0.00	0	0
Total TH12A8 SPOT									0.00	0	0
Total For TH12A8									0.00	0	0
TH12A On 21/08/2019 Spot Bond			9.27500	101.78965	9.42500	101.55209			0.00	0	0
Total TH12A9 SPOT									0.00	0	0
Total For TH12A9									0.00	0	0
TH12B On 21/08/2019 Spot Bond				100.87873		100.80485			0.00	0	0
Total TH12B1 SPOT									0.00	0	0
Total For TH12B1									0.00	0	0
TH12B On 21/08/2019 Spot Bond				100.87873		100.80485			0.00	0	0
Total TH12B2 SPOT									0.00	0	0
Total For TH12B2									0.00	0	0
TH12B On 21/08/2019 Spot Bond				100.87873		100.80485			0.00	0	0
Total TH12B3 SPOT									0.00	0	0
Total For TH12B3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12B: On 21/08/2019 Spot Bond				100.87873		100.80485				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				101.82255		101.74772				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				101.82255		101.74772				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.95429		100.87387				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.95334		100.87300				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				101.26025		101.15331				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				101.24969		101.14268				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				101.32366		101.21712				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				101.25461		101.14817				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				100.78133		100.71586				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				100.80215		100.73488				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				101.12821		101.05874				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH13A ⁴ On 21/08/2020 Spot Bond			9.40500	103.00677	9.55500	102.64095			0.00	0	0
Total TH13A4 SPOT									0.00	0	0
Total For TH13A4									0.00	0	0
TH13A ⁵ On 21/08/2018 Spot Bond				100.78227		100.71672			0.00	0	0
Total TH13A5 SPOT									0.00	0	0
Total For TH13A5									0.00	0	0
TH13A ⁶ On 21/08/2018 Spot Bond				100.86175		100.79745			0.00	0	0
Total TH13A6 SPOT									0.00	0	0
Total For TH13A6									0.00	0	0
TH13A ⁷ On 21/08/2020 Spot Bond				101.64117		101.57258			0.00	0	170,000,000
Total TH13A7 SPOT									0.00	0	170,000,000
Total For TH13A7									0.00	0	170,000,000
TH13A ⁸ On 21/08/2020 Spot Bond			9.29500	103.91654	9.44500	103.54903			0.00	0	0
Total TH13A8 SPOT									0.00	0	0
Total For TH13A8									0.00	0	0
TH13A ⁹ On 21/08/2018 Spot Bond				100.82749		100.76337			0.00	0	0
Total TH13A9 SPOT									0.00	0	0
Total For TH13A9									0.00	0	0
TH13B ¹ On 21/08/2020 Spot Bond				100.87862		100.80473			0.00	0	0
Total TH13B1 SPOT									0.00	0	0
Total For TH13B1									0.00	0	0
TH13B ² On 21/08/2020 Spot Bond				100.87956		100.80560			0.00	0	0
Total TH13B2 SPOT									0.00	0	0
Total For TH13B2									0.00	0	0
TH13B ³ On 21/08/2020 Spot Bond				100.88445		100.80749			0.00	0	0
Total TH13B3 SPOT									0.00	0	0
Total For TH13B3									0.00	0	0
TH13B ⁴ On 21/08/2020 Spot Bond				100.86581		100.79048			0.00	0	0
Total TH13B4 SPOT									0.00	0	0
Total For TH13B4									0.00	0	0
TH13B ⁵ On 21/08/2020 Spot Bond				100.87578		100.80215			0.00	0	0
Total TH13B5 SPOT									0.00	0	0
Total For TH13B5									0.00	0	0
TH13C ¹ On 21/08/2020 Spot Bond				100.94469		100.86509			0.00	0	0
Total TH13C1 SPOT									0.00	0	0
Total For TH13C1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13C: On 21/08/2020 Spot Bond				100.95224		100.87198				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				100.93099		100.84997				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				100.94957		100.86694				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				100.99655		100.91246				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				101.25518		101.14865				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				101.25518		101.14865				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				101.25472		101.14540				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				101.24092		101.13281				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				101.27394		101.16579				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				101.41477		101.34880				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				100.84915		100.77780				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			9.48500	102.69130	9.64000	102.16677				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH14A6 On 21/11/2019 Spot Bond				101.34417		101.27827				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A7 On 21/11/2021 Spot Bond				101.89316		101.82274				0.00	0	70,000,000
Total TH14A7 SPOT										0.00	0	70,000,000
Total For TH14A7										0.00	0	70,000,000
TH14A8 On 21/11/2021 Spot Bond			9.29500	101.03043	9.45000	100.51157				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14B1 On 21/11/2021 Spot Bond				100.90670		100.83037				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B2 On 21/11/2021 Spot Bond				101.45716		101.38343				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B3 On 21/11/2021 Spot Bond				100.86709		100.79418				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14C1 On 21/11/2021 Spot Bond				100.95383		100.87341				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C2 On 21/11/2021 Spot Bond				100.93498		100.85620				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C3 On 21/11/2021 Spot Bond				100.92367		100.84587				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14D1 On 21/11/2021 Spot Bond				101.23577		101.13088				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D2 On 21/11/2021 Spot Bond				101.21608		101.11290				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D3 On 21/11/2021 Spot Bond				102.56477		102.46423				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH15A On 21/11/2020 Spot Bond				100.80755		100.73979			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				100.82657		100.75718			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	100.91593	9.82000	100.83709			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				100.71218		100.64498			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				100.72906		100.66023			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				100.84735		100.77616			0.00	0	0
Total TH15B1 SPOT									0.00	0	0
Total For TH15B1									0.00	0	0
TH15B On 21/11/2022 Spot Bond				100.74582		100.67535			0.00	0	0
Total TH15B2 SPOT									0.00	0	0
Total For TH15B2									0.00	0	0
TH15C On 21/11/2022 Spot Bond				100.89172		100.81669			0.00	0	0
Total TH15C1 SPOT									0.00	0	0
Total For TH15C1									0.00	0	0
TH15C On 21/11/2022 Spot Bond				100.78016		100.70635			0.00	0	0
Total TH15C2 SPOT									0.00	0	0
Total For TH15C2									0.00	0	0
TH15D On 21/11/2022 Spot Bond				101.16565		101.06688			0.00	0	0
Total TH15D1 SPOT									0.00	0	0
Total For TH15D1									0.00	0	0
TH15D On 21/11/2022 Spot Bond				100.99326		100.89868			0.00	0	0
Total TH15D2 SPOT									0.00	0	0
Total For TH15D2									0.00	0	0
TH9A1 On 18/07/2019 Spot Bond				102.25854		102.19409			0.00	0	0
Total TH9A12 SPOT									0.00	0	0
Total For TH9A12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
THE9B· On 18/07/2019 Spot Bond				101.71344		101.63927				0.00	0	0
Total THE9B4 SPOT										0.00	0	0
Total For THE9B4										0.00	0	0
THE9C· On 18/07/2019 Spot Bond				104.11102		104.04209				0.00	0	0
Total THE9C4 SPOT										0.00	0	0
Total For THE9C4										0.00	0	0
THE9D· On 18/07/2019 Spot Bond				103.30634		103.20394				0.00	0	0
Total THE9D4 SPOT										0.00	0	0
Total For THE9D4										0.00	0	0
TL20 On 22/02/2020 Spot Bond			8.88000	97.64590	9.03000	97.36053				0.00	0	400,000,000
Total TL20 SPOT										0.00	0	400,000,000
Total For TL20										0.00	0	400,000,000
TL20/R· On 22/02/2020 Spot Bond			100.00000	37.26190	100.00000	37.05022				0.00	0	0
TL20/R· On 25/11/2020 Spot Bond			10.00000	108.32000	10.00000	108.23600				0.00	0	0
Total TL20/R207 SPOT										0.00	0	0
Total For TL20/R207										0.00	0	0
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TL21U SPOT										0.00	0	0
Total For TL21U										0.00	0	0
TL22 On 04/03/2021 Spot Bond				100.48333		100.41521				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				100.47390		100.40364				0.00	600,000,000	300,000,000
Total TL23 SPOT										0.00	600,000,000	300,000,000
Total For TL23										0.00	600,000,000	300,000,000
TL24 On 05/09/2022 Spot Bond			9.53000	101.06362	9.69000	100.45024				0.00	0	0
Total TL24 SPOT										0.00	0	0
Total For TL24										0.00	0	0
TL25 On 04/09/2024 Spot Bond			10.07000	100.64756	10.23000	99.85544				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				101.71317		101.63799				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				101.44456		101.37666				0.00	0	0
Total TL27 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TL27									0.00	0	0
TL28 On 24/04/2025 Spot Bond			10.27000	96.77008	10.43000	95.94541			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				101.49339		101.42308			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				102.04107		101.97661			0.00	0	0
Total TLC04 SPOT									0.00	0	0
Total For TLC04									0.00	0	0
TLC05 On 22/09/2019 Spot Bond				100.05954		100.00002			0.00	0	20,000,000
Total TLC05 SPOT									0.00	0	20,000,000
Total For TLC05									0.00	0	20,000,000
TN20 On 17/09/2020 Spot Bond			9.29500	105.19957	9.45000	104.81048			0.00	0	36,410,000,000
Total TN20 SPOT									0.00	0	36,410,000,000
Total For TN20									0.00	0	36,410,000,000
TN20/R On 17/09/2020 Spot Bond			100.00000	27.78011	100.00000	27.59707			0.00	0	0
Total TN20/R208 SPOT									0.00	0	0
Total For TN20/R208									0.00	0	0
TN20U On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TN20U SPOT									0.00	0	0
Total For TN20U									0.00	0	0
TN21U On 13/05/2021 Spot Bond			100.00000	19.17900	100.00000	19.05263			0.00	0	0
Total TN21U SPOT									0.00	0	0
Total For TN21U									0.00	0	0
TN23 On 06/11/2023 Spot Bond			9.91500	105.05606	10.07500	104.30642		247,875,000,000.00		25,000,000	16,388,560,000
Total TN23 SPOT								247,875,000,000.00		25,000,000	16,388,560,000
Total For TN23								247,875,000,000.00		25,000,000	16,388,560,000
TN23/R On 06/11/2023 Spot Bond			100.00000	13.20934	100.00000	13.12230			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			10.85000	96.68175	11.01000	95.85192			0.00	0	25,486,722,000
Total TN25 SPOT									0.00	0	25,486,722,000
Total For TN25									0.00	0	25,486,722,000
TN25/R On 19/08/2025 Spot Bond			100.00000	12.87221	100.00000	12.78600			0.00	0	0
Total TN25/R186 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TN25/R186									0.00	0	0
TN27 On 14/11/2027 Spot Bond			10.90000	89.42253	11.06000	88.49759			0.00	0	1,362,749,900
Total TN27 SPOT									0.00	0	1,362,749,900
Total For TN27									0.00	0	1,362,749,900
TN27/R On 14/11/2027 Spot Bond			100.00000	9.80811	100.00000	9.74349			0.00	0	0
Total TN27/R186 SPOT									0.00	0	0
Total For TN27/R186									0.00	0	0
TN30 On 09/10/2030 Spot Bond			11.46000	95.92613	11.61500	94.88241			0.00	0	14,180,000,000
Total TN30 SPOT									0.00	0	14,180,000,000
Total For TN30									0.00	0	14,180,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	121.51650	8.00000	121.43839			0.00	0	0
Total TN30/R2030 SPOT									0.00	0	0
Total For TN30/R2030									0.00	0	0
TN40 On 09/10/2040 Spot Bond			11.81000	93.94415	11.95000	92.84899			0.00	0	8,300,000,000
Total TN40 SPOT									0.00	0	8,300,000,000
Total For TN40									0.00	0	8,300,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	102.22737	10.75000	102.13966			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				100.81014		100.74558			0.00	0	24,424,100
Total TNF18 SPOT									0.00	0	24,424,100
Total For TNF18									0.00	0	24,424,100
TPDA0 On 25/11/2020 Spot Bond			10.00000	108.32000	10.00000	108.23600			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				101.88964		101.82631			0.00	0	0
Total TPDA05 SPOT									0.00	0	0
Total For TPDA05									0.00	0	0
TPDA0 On 30/11/2018 Spot Bond				100.81338		100.74962			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			9.55500	100.55201	9.71000	100.14616			0.00	0	0
Total TPDA08 SPOT									0.00	0	0
Total For TPDA08									0.00	0	0
TRA2A On 14/12/2020 Spot Bond				100.26436		100.19238			0.00	0	0
Total TRA2A2 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TRA2A2										0.00	0	0
TRA2A: On 14/12/2020 Spot Bond			9.55500	100.53210	9.70500	100.13113				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2A: On 14/12/2020 Spot Bond				100.26436		100.19238				0.00	0	0
Total TRA2A5 SPOT										0.00	0	0
Total For TRA2A5										0.00	0	0
TRA2A: On 14/12/2020 Spot Bond			9.35500	101.00888	9.50500	100.60723				0.00	0	0
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2B: On 14/12/2020 Spot Bond				100.28349		100.20627				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B: On 14/12/2020 Spot Bond				100.29085		100.21160				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C: On 14/12/2020 Spot Bond				100.32168		100.23397				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C: On 14/12/2020 Spot Bond				100.33340		100.24248				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				100.40933		100.29755				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				100.40933		100.29755				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				100.89439		100.83226				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				100.97946		100.91118				0.00	0	0
Total TRA3A2 SPOT										0.00	0	0
Total For TRA3A2										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond				101.00457		100.93449				0.00	0	0
Total TRA3A3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TRA3A3										0.00	0	0
TRA3A On 14/11/2022 Spot Bond			9.44000	99.56724	9.60000	98.93438				0.00	0	0
Total TRA3A4 SPOT										0.00	0	0
Total For TRA3A4										0.00	0	0
TRA3A On 14/05/2019 Spot Bond				100.41685		100.35493				0.00	0	0
Total TRA3A5 SPOT										0.00	0	0
Total For TRA3A5										0.00	0	0
TRA3A On 14/11/2020 Spot Bond				100.45250		100.38498				0.00	0	0
Total TRA3A6 SPOT										0.00	0	0
Total For TRA3A6										0.00	0	0
TRA3A On 14/11/2022 Spot Bond				100.46250		100.39344				0.00	0	0
Total TRA3A7 SPOT										0.00	0	0
Total For TRA3A7										0.00	0	0
TRA3B On 14/11/2022 Spot Bond				101.16794		101.08606				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				100.53062		100.45095				0.00	0	0
Total TRA3B2 SPOT										0.00	0	0
Total For TRA3B2										0.00	0	0
TRAA2 On 14/06/2019 Spot Bond				100.26928		100.19859				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				100.58988		100.51963				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	100,000,000
Total TRAB2U SPOT										0.00	0	100,000,000
Total For TRAB2U										0.00	0	100,000,000
TRAC1 On 14/06/2019 Spot Bond				100.26894		100.19576				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2019 Spot Bond				101.59692		101.52251				0.00	0	235,710,640
Total TRAD1 SPOT										0.00	0	235,710,640
Total For TRAD1										0.00	0	235,710,640
TRAD2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2019 Spot Bond				102.35035		102.25602				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TRQ11 On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ11U SPOT										0.00	0	0
Total For TRQ11U										0.00	0	0
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ12U SPOT										0.00	0	0
Total For TRQ12U										0.00	0	0
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ13U SPOT										0.00	0	0
Total For TRQ13U										0.00	0	0
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ14U SPOT										0.00	0	0
Total For TRQ14U										0.00	0	0
TSE01 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP227 On 21/06/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total TSP227 SPOT										0.00	0	0
Total For TSP227										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TTO01U									0.00	0	0
TUHF0 On 26/01/2020 Spot Bond				101.67536		101.59335			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				101.47200		101.41151			0.00	0	0
Total TWC266 SPOT									0.00	0	0
Total For TWC266									0.00	0	0
TWC26 On 13/07/2018 Spot Bond				101.37118		101.31068			0.00	515,000,000	515,000,000
Total TWC267 SPOT									0.00	515,000,000	515,000,000
Total For TWC267									0.00	515,000,000	515,000,000
TWC26 On 23/07/2018 Spot Bond				101.33085		101.27036			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				101.23170		101.17112			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				101.13074		101.07016			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				100.84575		100.78534			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				100.78534		100.72493			0.00	0	0
Total TWC272 SPOT									0.00	0	0
Total For TWC272									0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.72300	105.57683	9.87800	105.13038			0.00	0	0
Total UG21 SPOT									0.00	0	0
Total For UG21									0.00	0	0
UG26 On 09/03/2026 Spot Bond			10.99000	104.91758	11.15000	104.00307			0.00	0	0
Total UG26 SPOT									0.00	0	0
Total For UG26									0.00	0	0
VCJA11 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA1U SPOT									0.00	0	0
Total For VCJA1U									0.00	0	0
VCJA21 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA2U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VCJA2U										0.00	0	0
VCJA3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA3U SPOT										0.00	0	0
Total For VCJA3U										0.00	0	0
VCJA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA4U SPOT										0.00	0	0
Total For VCJA4U										0.00	0	0
VCJA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA5U SPOT										0.00	0	0
Total For VCJA5U										0.00	0	0
VCJB1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB1U SPOT										0.00	0	0
Total For VCJB1U										0.00	0	0
VCJB2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB2U SPOT										0.00	0	0
Total For VCJB2U										0.00	0	0
VCJB3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB3U SPOT										0.00	0	0
Total For VCJB3U										0.00	0	0
VCJB4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB4U SPOT										0.00	0	0
Total For VCJB4U										0.00	0	0
VCJB5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB5U SPOT										0.00	0	0
Total For VCJB5U										0.00	0	0
VCPA1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPA2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA2U SPOT										0.00	0	0
Total For VCPA2U										0.00	0	0
VCPA3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA3U SPOT										0.00	0	0
Total For VCPA3U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VCPA4U										0.00	0	0
VCPA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA5U SPOT										0.00	0	0
Total For VCPA5U										0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB1U SPOT										0.00	0	0
Total For VCPB1U										0.00	0	0
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB2U SPOT										0.00	0	0
Total For VCPB2U										0.00	0	0
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB3U SPOT										0.00	0	0
Total For VCPB3U										0.00	0	0
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB4U SPOT										0.00	0	0
Total For VCPB4U										0.00	0	0
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB5U SPOT										0.00	0	0
Total For VCPB5U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA06U SPOT										0.00	0	0
Total For VJA06U										0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA07U SPOT										0.00	0	0
Total For VJA07U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VJA08U										0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA09U SPOT										0.00	0	0
Total For VJA09U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VKC23 On 20/08/2018 Spot Bond				100.71655		100.65420				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				100.77515		100.71030				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				100.40592		100.34503				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				100.40071		100.33051				0.00	0	0
Total VKE07 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VKE07										0.00	0	0
VKE08 On 29/03/2019 Spot Bond				100.09246		100.02715				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				102.44169		102.37519				0.00	0	0
Total VKE09 SPOT										0.00	0	0
Total For VKE09										0.00	0	0
VKE10 On 08/07/2022 Spot Bond				101.84493		101.77528				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				101.57251		101.50300				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				101.24376		101.17526				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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For VR832U									0.00	0	0
VRI712 On 11/12/2018 Spot Bond				100.29662		100.23369			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				101.91606		101.84996			0.00	0	500,000,000
Total WHL01 SPOT									0.00	0	500,000,000
Total For WHL01									0.00	0	500,000,000
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL01U SPOT									0.00	0	0
Total For WHL01U									0.00	0	0
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL02U SPOT									0.00	0	0
Total For WHL02U									0.00	0	0
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL03U SPOT									0.00	0	0
Total For WHL03U									0.00	0	0
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL04U SPOT									0.00	0	0
Total For WHL04U									0.00	0	0
WRS2L On 25/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WRS2U SPOT									0.00	0	0
Total For WRS2U									0.00	0	0
WS05 On 01/08/2018 Spot Bond			1.23000	259.14711	1.22000	259.02615			0.00	0	0
Total WS05 SPOT									0.00	0	0
Total For WS05									0.00	0	0
WSP3 On 28/05/2019 Spot Bond			7.30500	102.16265	7.42000	101.99983			0.00	0	0
Total WSP3 SPOT									0.00	0	0
Total For WSP3									0.00	0	0
WSP4 On 28/05/2020 Spot Bond			8.29500	101.90333	8.44500	101.57119			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			8.72000	101.38164	8.87500	100.91660		1,744,000,000,000.00		200,000,000	200,000,000
Total WSP5 SPOT								1,744,000,000,000.00		200,000,000	200,000,000
Total For WSP5								1,744,000,000,000.00		200,000,000	200,000,000
WSP5/f On 28/05/2021 Spot Bond			100.00000	18.07028	100.00000	17.95122			0.00	0	0
Total WSP5/R203 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For WSP5/R203									0.00	0	0
Z083 On 30/09/2019 Spot Bond			6.69000	92.02123	6.80500	91.84185			0.00	0	0
Total Z083 SPOT									0.00	0	0
Total For Z083									0.00	0	0
Total for SPOT									1.06e+017	1,808,213,070,700	106,025,924,409
Total for SPOT :									1.06e+017	808,213,070,700	106,025,924,409
Total Futures									1.06e+017	808,213,089,466	106,026,821,080
Total Options									0.00	0	92,225
Grand Total:									1.06e+017	808,213,089,466	106,026,913,305