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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/05/2018

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 02/08/2018 Bond Future			10.63385	79.62967	10.67837	79.35742			0.00	0	9,466
ES33 On 01/11/2018 Bond Future			10.73970	77.26769	10.78574	76.99086			0.00	0	0
ES33 On 07/02/2019 Bond Future			10.86087	78.76549	10.90853	78.48434			0.00	0	0
Total ES33 Future									0.00	0	9,466
ES33 On 02/08/2018 Bond Future	11.14	Call			2,740.90000	2.74090	3,013,150		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.14	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.15	Call			2,798.65000	2.79865	3,070,900		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.15	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.16	Call			2,856.34000	2.85634	3,128,590		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.16	Put			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option									0.00	0	0
Total For ES33									0.00	0	9,466
ES42 On 02/08/2018 Bond Future			10.84706	82.51702	10.88120	82.27748			0.00	0	7,957
ES42 On 01/11/2018 Bond Future			10.94957	79.73521	10.98487	79.49167			0.00	0	0
ES42 On 07/02/2019 Bond Future			11.06286	81.28058	11.09933	81.03342			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ES42 Future												0.00	0	7,957
Total For ES42												0.00	0	7,957
I2025	On	02/08/2018	Bond Future			133.77601	133.77601	134.31400	134.31400			0.00	0	864
I2025	On	01/11/2018	Bond Future			136.19650	136.19650	136.74417	136.74417			0.00	0	0
I2025	On	07/02/2019	Bond Future			137.45252	137.45252	138.01225	138.01225			0.00	0	0
Total I2025 Future												0.00	0	864
I2025	On	02/08/2018	Bond Future	136.66	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.66	Put			2,346.00000	2.34600	2,883,990		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.67	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.67	Put			2,356.00000	2.35600	2,893,990		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.65	Put			2,336.00000	2.33600	2,873,990		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	864
I2029	On	02/08/2018	Bond Future			101.64697	101.64697	102.19970	102.19970			0.00	0	1,370
I2029	On	01/11/2018	Bond Future			102.43663	102.43663	102.99932	102.99932			0.00	0	0
I2029	On	07/02/2019	Bond Future			104.44444	104.44444	105.01918	105.01918			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			105.81170	105.81170	106.44172	106.44172			0.00	0	6,151
I2033	On	01/11/2018	Bond Future			106.60530	106.60530	107.24668	107.24668			0.00	0	0
I2033	On	07/02/2019	Bond Future			108.69480	108.69480	109.34986	109.34986			0.00	0	0
Total I2033 Future												0.00	0	6,151
I2033	On	02/08/2018	Bond Future	109.92	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.92	Put			3,478.28000	3.47828	4,108,300		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.93	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.93	Put			3,488.28000	3.48828	4,118,300		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.94	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.94	Put			3,498.28000	3.49828	4,128,300		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	6,151
I2038	On	02/08/2018	Bond Future			127.68281	127.68281	127.63517	127.63517			0.00	0	9,261
I2038	On	01/11/2018	Bond Future			129.99293	129.99293	129.94441	129.94441			0.00	0	0
I2038	On	07/02/2019	Bond Future			130.95068	130.95068	130.90245	130.90245			0.00	0	0
Total I2038 Future												0.00	0	9,261
I2038	On	02/08/2018	Bond Future	134.53	Put			6,894.83000	6.89483	6,847,190		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.54	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.54	Put			6,904.83000	6.90483	6,857,190		0.00	0	0

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	134.55	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.55	Put			6,914.83000	6.91483	6,867,190		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.53	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	9,261
I2046	On	02/08/2018	Bond Future			120.04517	120.04517	121.64933	121.64933			0.00	0	10,917
I2046	On	01/11/2018	Bond Future			120.56825	120.56825	122.20093	122.20093			0.00	0	0
I2046	On	07/02/2019	Bond Future			122.93126	122.93126	124.59733	124.59733			0.00	0	0
Total I2046 Future												0.00	0	10,917
I2046	On	02/08/2018	Bond Future	128.78	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.78	Put			7,130.67000	7.13067	8,734,830		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.79	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.79	Put			7,140.67000	7.14067	8,744,830		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.77	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.77	Put			7,120.67000	7.12067	8,724,830		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	10,917
I2050	On	02/08/2018	Bond Future			124.95998	124.95998	127.09947	127.09947			0.00	0	9,775
I2050	On	01/11/2018	Bond Future			127.22116	127.22116	129.39901	129.39901			0.00	0	0
I2050	On	07/02/2019	Bond Future			127.94320	127.94320	130.16521	130.16521			0.00	0	0
Total I2050 Future												0.00	0	9,775
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			10,430.53000	10.43053	12,570,020		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			10,440.53000	10.44053	12,580,020		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			10,420.53000	10.42053	12,560,020		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	9,775
R186	On	02/08/2018	Bond Future			8.54371	112.85879	8.59236	112.55119		7.27	178,768,323.36	1,584	102,862
R186	On	01/11/2018	Bond Future			8.60042	114.88054	8.65123	114.56778		7.34	0.00	0	0
R186	On	07/02/2019	Bond Future			8.66558	111.80240	8.71868	111.48518		7.78	0.00	0	0
Total R186 Future												178,768,323.36	1,584	102,862
R186	On	02/08/2018	Bond Future	8.46	Put			1,896.31000	1.89631	1,703,060	7.14	0.00	0	0
R186	On	02/08/2018	Bond Future	7.50	Call			15.38000	0.01538	20,170	6.34	0.00	0	3,020
R186	On	02/08/2018	Bond Future	8.47	Call			1,084.41000	1.08441	1,201,060	7.15	0.00	0	0
R186	On	02/08/2018	Bond Future	8.47	Put			1,860.17000	1.86017	1,669,220	7.15	0.00	0	0
R186	On	02/08/2018	Bond Future	8.48	Call			1,112.60000	1.11260	1,231,180	7.16	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2018	Bond Future	8.48	Put		1,824.70000	1.82470	1,635,680	7.16	0.00	0	0
R186	On	02/08/2018	Bond Future	8.46	Call		1,056.84000	1.05684	1,171,190	7.14	0.00	0	0
R186	On	02/08/2018	Bond Future	8.50	Call		1,169.89000	1.16989	1,292,700	7.18	0.00	0	0
R186	On	02/08/2018	Bond Future	8.50	Put		1,754.80000	1.75480	1,570,010	7.18	0.00	0	2,500
R186	On	02/08/2018	Bond Future	8.25	Put		2,764.11000	2.76411	2,529,160	6.95	0.00	0	0
R186	On	02/08/2018	Bond Future	8.25	Call		575.64000	0.57564	648,290	6.95	0.00	0	3,020
R186	On	02/08/2018	Bond Future	7.50	Put		7,198.40000	7.19840	6,895,590	6.34	0.00	0	0
R186	On	01/11/2018	Bond Future	9.14	Call		4,111.76000	4.11176	4,316,820	7.75	0.00	0	0
R186	On	01/11/2018	Bond Future	9.14	Put		1,161.24000	1.16124	1,053,540	7.75	0.00	0	5,000
R186	On	01/11/2018	Bond Future	7.96	Put		4,974.01000	4.97401	4,720,630	6.80	0.00	0	0
R186	On	01/11/2018	Bond Future	8.54	Call		1,893.66000	1.89366	2,027,680	7.23	0.00	0	0
R186	On	01/11/2018	Bond Future	8.54	Put		2,579.85000	2.57985	2,401,110	7.23	0.00	0	0
R186	On	01/11/2018	Bond Future	8.52	Call		1,834.94000	1.83494	1,966,190	7.21	0.00	0	0
R186	On	01/11/2018	Bond Future	7.96	Call		618.34000	0.61834	677,720	6.80	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.46	Put		2,848.75000	2.84875	2,658,950	7.17	0.00	0	0
R186	On	01/11/2018	Bond Future	8.52	Put		2,645.10000	2.64510	2,463,590	7.21	0.00	0	0
R186	On	01/11/2018	Bond Future	8.46	Call		1,665.59000	1.66559	1,788,550	7.17	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.53	Call		1,864.32000	1.86432	1,996,650	7.22	0.00	0	0
R186	On	01/11/2018	Bond Future	8.53	Put		2,612.47000	2.61247	2,432,040	7.22	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Call		1,586.62000	1.58662	1,691,560	7.46	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Put		4,613.21000	4.61321	4,400,930	7.46	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Call		1,542.06000	1.54206	1,644,950	7.45	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Put		4,692.27000	4.69227	4,477,940	7.45	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Call		1,564.25000	1.56425	1,668,150	7.46	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Put		4,652.63000	4.65263	4,439,310	7.46	0.00	0	0
Total R186 Option											0.00	0	23,540
Total For R186											178,768,323.36	1,584	126,402
R197	On	02/08/2018	Bond Future			301.76603	301.76603	303.42219	303.42219		0.00	0	2,388
R197	On	01/11/2018	Bond Future			307.22640	307.22640	308.91218	308.91218		0.00	0	0
R197	On	07/02/2019	Bond Future			305.89152	305.89152	307.61322	307.61322		0.00	0	0
Total R197 Future											0.00	0	2,388
Total For R197											0.00	0	2,388
R202	On	02/08/2018	Bond Future			239.61740	239.61740	240.98788	240.98788		0.00	0	22,452
R202	On	01/11/2018	Bond Future			243.95320	243.95320	245.34823	245.34823		0.00	0	0
R202	On	07/02/2019	Bond Future			244.82751	244.82751	246.25222	246.25222		0.00	0	0
Total R202 Future											0.00	0	22,452
Total For R202											0.00	0	22,452
R2023	On	02/08/2018	Bond Future			7.90085	102.79214	7.94966	102.60887	4.16	205,584.28	2	38,513
R2023	On	01/11/2018	Bond Future			7.94745	100.70730	7.99952	100.52111	4.19	0.00	0	0

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	07/02/2019			8.00506	102.65970	8.06086	102.47129		4.12	0.00	0	0
Total R2023 Future											205,584.28	2	38,513
R2023	On	02/08/2018	10.39	Call			8,657.94000	8.65794	8,841,210	4.70	0.00	0	0
R2023	On	02/08/2018	10.39	Put			0.00000	0.00000	0,000	4.70	0.00	0	0
R2023	On	02/08/2018	10.40	Call			8,691.47000	8.69147	8,874,740	4.70	0.00	0	0
R2023	On	02/08/2018	10.40	Put			0.00000	0.00000	0,000	4.70	0.00	0	0
R2023	On	02/08/2018	10.41	Call			8,724.98000	8.72498	8,908,250	4.70	0.00	0	0
R2023	On	02/08/2018	10.41	Put			0.00000	0.00000	0,000	4.70	0.00	0	0
R2023	On	01/11/2018	10.58	Call			8,716.66000	8.71666	8,902,510	4.73	0.00	0	0
R2023	On	01/11/2018	10.58	Put			1.79000	0.00179	1,450	4.73	0.00	0	0
R2023	On	01/11/2018	10.59	Call			8,748.49000	8.74849	8,934,350	4.73	0.00	0	0
R2023	On	01/11/2018	10.59	Put			1.72000	0.00172	1,390	4.73	0.00	0	0
R2023	On	01/11/2018	10.57	Call			8,684.82000	8.68482	8,870,650	4.73	0.00	0	0
R2023	On	01/11/2018	10.57	Put			1.86000	0.00186	1,500	4.73	0.00	0	0
R2023	On	07/02/2019	10.58	Put			29.19000	0.02919	26,540	4.76	0.00	0	0
R2023	On	07/02/2019	10.59	Call			8,125.57000	8.12557	8,311,380	4.76	0.00	0	0
R2023	On	07/02/2019	10.59	Put			28.55000	0.02855	25,950	4.76	0.00	0	0
R2023	On	07/02/2019	10.57	Call			8,066.09000	8.06609	8,251,790	4.76	0.00	0	0
R2023	On	07/02/2019	10.57	Put			29.84000	0.02984	27,130	4.76	0.00	0	0
R2023	On	07/02/2019	10.58	Call			8,095.83000	8.09583	8,281,590	4.76	0.00	0	0
Total R2023 Option											0.00	0	0
Total For R2023											205,584.28	2	38,513
R2030	On	02/08/2018			8.97287	93.26458	9.01101	93.00783		9.77	466,322.90	5	41,084
R2030	On	01/11/2018			9.02941	94.93511	9.06884	94.67415		9.95	0.00	0	0
R2030	On	07/02/2019			9.09397	92.76616	9.13477	92.50138		10.60	0.00	0	0
Total R2030 Future											466,322.90	5	41,084
R2030	On	02/08/2018	8.51	Put			3,848.14000	3.84814	3,628,000	9.16	0.00	0	0
R2030	On	02/08/2018	8.51	Call			397.81000	0.39781	434,420	9.16	0.00	0	7,850
R2030	On	02/08/2018	8.91	Put			1,973.86000	1.97386	1,810,090	9.66	0.00	0	0
R2030	On	02/08/2018	9.47	Call			3,624.97000	3.62497	3,803,610	10.46	0.00	0	0
R2030	On	02/08/2018	9.47	Put			608.86000	0.60886	530,750	10.46	0.00	0	0
R2030	On	02/08/2018	9.45	Call			3,525.14000	3.52514	3,701,010	10.43	0.00	0	0
R2030	On	02/08/2018	8.91	Call			1,291.78000	1.29178	1,384,760	9.66	0.00	0	7,850
R2030	On	02/08/2018	9.50	Call			3,776.31000	3.77631	3,958,960	10.50	0.00	0	0
R2030	On	02/08/2018	9.45	Put			637.66000	0.63766	556,780	10.43	0.00	0	0
R2030	On	02/08/2018	9.50	Put			567.71000	0.56771	493,610	10.50	0.00	0	7,850
R2030	On	02/08/2018	9.46	Call			3,574.87000	3.57487	3,752,200	10.44	0.00	0	0
R2030	On	02/08/2018	9.46	Put			623.05000	0.62305	543,630	10.44	0.00	0	0
R2030	On	01/11/2018	8.60	Put			4,345.30000	4.34530	4,150,960	9.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	01/11/2018	Bond Future	8.58	Call			1,133.46000	1.13346	1,198,110	9.45	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.58	Put			4,439.65000	4.43965	4,243,340	9.45	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.59	Call			1,155.43000	1.15543	1,220,850	9.46	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.59	Put			4,392.41000	4.39241	4,196,870	9.46	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.60	Call			1,177.46000	1.17746	1,244,080	9.47	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Put			5,204.20000	5.20420	5,043,390	10.16	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Call			1,812.09000	1.81209	1,916,940	10.17	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Put			5,160.72000	5.16072	5,000,790	10.17	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Call			1,836.78000	1.83678	1,942,810	10.18	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Put			5,117.50000	5.11750	4,958,750	10.18	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Call			1,787.61000	1.78761	1,891,580	10.16	0.00	0	0
Total R2030 Option												0.00	0	23,550
Total For R2030												466,322.90	5	64,634
R2032	On	02/08/2018	Bond Future			9.14577	95.98440	9.18370	95.70688		10.49	0.00	0	32,611
R2032	On	01/11/2018	Bond Future			9.20595	93.54880	9.24512	93.26661		11.13	0.00	0	0
R2032	On	07/02/2019	Bond Future			9.27349	95.36218	9.31392	95.07581		11.38	0.00	0	0
Total R2032 Future												0.00	0	32,611
R2032	On	02/08/2018	Bond Future	9.67	Call			4,098.83000	4.09883	4,293,870	11.23	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.67	Put			641.89000	0.64189	559,410	11.23	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Call			4,153.42000	4.15342	4,349,830	11.25	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Put			627.32000	0.62732	546,210	11.25	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Call			4,044.33000	4.04433	4,238,000	11.22	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Put			656.63000	0.65663	572,780	11.22	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.76	Call			1,274.80000	1.27480	1,368,420	10.69	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.76	Put			4,856.41000	4.85641	4,667,840	10.69	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.77	Call			1,298.81000	1.29881	1,393,610	10.70	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.77	Put			4,804.65000	4.80465	4,617,260	10.70	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.75	Call			1,251.07000	1.25107	1,343,520	10.68	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.75	Put			4,908.53000	4.90853	4,718,790	10.68	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Call			2,038.92000	2.03892	2,124,830	10.90	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Put			5,698.75000	5.69875	5,498,290	10.90	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Call			2,066.26000	2.06626	2,153,030	10.91	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Put			5,651.51000	5.65151	5,451,910	10.91	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Call			2,011.79000	2.01179	2,096,840	10.89	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Put			5,746.28000	5.74628	5,544,960	10.89	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	32,611
R2035	On	02/08/2018	Bond Future			9.25428	100.66460	9.29723	100.31363		11.39	0.00	0	66,709
R2035	On	01/11/2018	Bond Future			9.31417	97.97172	9.35845	97.61481		12.12	0.00	0	0

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	07/02/2019			9.38241	99.87100	9.42809	99.50851		12.36	0.00	0	0
Total R2035 Future											0.00	0	66,709
R2035	On	02/08/2018	9.43	Call			2,628.64000	2.62864	2,831,780	11.61	0.00	0	0
R2035	On	02/08/2018	9.43	Put			1,555.59000	1.55559	1,407,760	11.61	0.00	0	0
R2035	On	02/08/2018	9.44	Call			2,677.86000	2.67786	2,882,920	11.63	0.00	0	0
R2035	On	02/08/2018	9.44	Put			1,524.71000	1.52471	1,378,800	11.63	0.00	0	0
R2035	On	02/08/2018	9.42	Call			2,580.00000	2.58000	2,781,030	11.59	0.00	0	0
R2035	On	02/08/2018	9.42	Put			1,587.15000	1.58715	1,437,210	11.59	0.00	0	0
R2035	On	01/11/2018	8.92	Call			1,615.11000	1.61511	1,709,940	11.60	0.00	0	0
R2035	On	01/11/2018	8.92	Put			5,237.38000	5.23738	4,975,300	11.60	0.00	0	0
R2035	On	01/11/2018	8.93	Call			1,643.90000	1.64390	1,739,830	11.61	0.00	0	0
R2035	On	01/11/2018	8.93	Put			5,181.33000	5.18133	4,920,350	11.61	0.00	0	0
R2035	On	01/11/2018	8.94	Call			1,672.76000	1.67276	1,770,280	11.62	0.00	0	0
R2035	On	01/11/2018	8.94	Put			5,125.45000	5.12545	4,866,060	11.62	0.00	0	0
R2035	On	07/02/2019	8.96	Put			6,245.30000	6.24530	6,021,780	11.89	0.00	0	0
R2035	On	07/02/2019	8.97	Call			2,464.38000	2.46438	2,604,510	11.90	0.00	0	0
R2035	On	07/02/2019	8.97	Put			6,193.26000	6.19326	5,970,900	11.90	0.00	0	0
R2035	On	07/02/2019	8.98	Call			2,496.03000	2.49603	2,637,320	11.91	0.00	0	0
R2035	On	07/02/2019	8.98	Put			6,141.24000	6.14124	5,920,040	11.91	0.00	0	0
R2035	On	07/02/2019	8.96	Call			2,432.64000	2.43264	2,571,610	11.89	0.00	0	0
Total R2035 Option											0.00	0	0
Total For R2035											0.00	0	66,709
R2037	On	02/08/2018			9.34736	92.76843	9.39045	92.41498		12.54	185,536.86	2	55,455
R2037	On	01/11/2018			9.40347	94.43014	9.44783	94.07061		12.76	0.00	0	0
R2037	On	07/02/2019			9.46688	92.00075	9.51257	91.63554		13.64	0.00	0	0
Total R2037 Future											185,536.86	2	55,455
R2037	On	02/08/2018	9.96	Call			5,105.10000	5.10510	5,386,530	13.58	0.00	0	0
R2037	On	02/08/2018	9.96	Put			621.36000	0.62136	549,340	13.58	0.00	0	0
R2037	On	02/08/2018	9.97	Call			5,166.86000	5.16686	5,449,600	13.60	0.00	0	0
R2037	On	02/08/2018	9.97	Put			607.42000	0.60742	536,710	13.60	0.00	0	0
R2037	On	02/08/2018	9.95	Call			5,043.41000	5.04341	5,323,520	13.56	0.00	0	0
R2037	On	02/08/2018	9.95	Put			635.47000	0.63547	562,130	13.56	0.00	0	0
R2037	On	01/11/2018	9.03	Call			1,708.42000	1.70842	1,832,430	12.34	0.00	0	0
R2037	On	01/11/2018	9.03	Put			5,181.42000	5.18142	4,945,900	12.34	0.00	0	0
R2037	On	01/11/2018	9.01	Call			1,649.86000	1.64986	1,770,950	12.32	0.00	0	0
R2037	On	01/11/2018	9.01	Put			5,294.06000	5.29406	5,055,620	12.32	0.00	0	0
R2037	On	01/11/2018	9.02	Call			1,678.87000	1.67887	1,801,420	12.33	0.00	0	0
R2037	On	01/11/2018	9.02	Put			5,237.41000	5.23741	5,000,430	12.33	0.00	0	0
R2037	On	07/02/2019	9.07	Call			2,566.04000	2.56604	2,710,200	13.14	0.00	0	0

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	9.07	Put		6,198.81000	6.19881	5,977,760	13.14	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Call		2,501.81000	2.50181	2,643,640	13.12	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Put		6,303.88000	6.30388	6,080,500	13.12	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Call		2,533.67000	2.53367	2,676,660	13.13	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Put		6,251.03000	6.25103	6,028,810	13.13	0.00	0	0
Total R2037 Option											0.00	0	0
Total For R2037											185,536.86	2	55,455
R204	On	02/08/2018	Bond Future			6.39491	101.57960	6.43121	101.56619	0.24	0.00	0	10,121
Total R204 Future											0.00	0	10,121
R204	On	02/08/2018	Bond Future	8.98	Call		933.33000	0.93333	946,740	0.32	0.00	0	0
R204	On	02/08/2018	Bond Future	8.98	Put		0.00000	0.00000	0,000	0.32	0.00	0	0
R204	On	02/08/2018	Bond Future	8.99	Call		936.96000	0.93696	950,370	0.32	0.00	0	0
R204	On	02/08/2018	Bond Future	8.99	Put		0.00000	0.00000	0,000	0.32	0.00	0	0
R204	On	02/08/2018	Bond Future	8.97	Call		929.71000	0.92971	943,120	0.32	0.00	0	0
R204	On	02/08/2018	Bond Future	8.97	Put		0.00000	0.00000	0,000	0.32	0.00	0	0
Total R204 Option											0.00	0	0
Total For R204											0.00	0	10,121
R2040	On	02/08/2018	Bond Future			9.43249	96.21547	9.46532	95.92565	13.18	96,215.47	1	22,604
R2040	On	01/11/2018	Bond Future			9.48880	97.93891	9.52257	97.64420	13.42	0.00	0	0
R2040	On	07/02/2019	Bond Future			9.55235	95.32691	9.58708	95.02783	14.36	0.00	0	0
Total R2040 Future											96,215.47	1	22,604
R2040	On	02/08/2018	Bond Future	10.04	Put		705.06000	0.70506	616,750	14.23	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.05	Call		5,624.87000	5.62487	5,827,750	14.25	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.05	Put		689.94000	0.68994	603,000	14.25	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.03	Call		5,493.56000	5.49356	5,693,570	14.21	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.03	Put		720.60000	0.72060	630,790	14.21	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.04	Call		5,559.06000	5.55906	5,760,570	14.23	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.08	Put		5,775.87000	5.77587	5,577,610	12.92	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.09	Call		1,827.03000	1.82703	1,924,660	12.93	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.09	Put		5,714.51000	5.71451	5,517,430	12.93	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.07	Call		1,764.43000	1.76443	1,859,710	12.90	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.07	Put		5,837.70000	5.83770	5,638,270	12.90	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.10	Put		5,653.62000	5.65362	5,457,710	12.94	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.10	Call		1,858.83000	1.85883	1,957,630	12.94	0.00	0	5,900
R2040	On	01/11/2018	Bond Future	8.50	Put		10,125.31000	10.12531	9,868,590	12.23	0.00	0	0
R2040	On	01/11/2018	Bond Future	8.50	Call		518.14000	0.51814	556,130	12.23	0.00	0	5,900
R2040	On	01/11/2018	Bond Future	9.08	Call		1,795.57000	1.79557	1,892,020	12.92	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Call		2,762.46000	2.76246	2,876,150	13.79	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Put		6,821.96000	6.82196	6,636,570	13.79	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
R2040	On	07/02/2019	Bond Future	9.11	Call			2,693.50000	2.69350	2,805,310	13.76	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Put			6,936.88000	6.93688	6,749,610	13.76	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Call			2,727.86000	2.72786	2,840,610	13.77	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Put			6,879.23000	6.87923	6,692,900	13.77	0.00	0	0
Total R2040 Option												0.00	0	11,800
Total For R2040												96,215.47	1	34,404
R2044	On	02/08/2018	Bond Future			9.47614	93.22407	9.50890	92.93002		13.92	652,568.49	7	35,664
R2044	On	01/11/2018	Bond Future			9.53084	94.89381	9.56450	94.59490		14.18	0.00	0	0
R2044	On	07/02/2019	Bond Future			9.59243	92.34811	9.62702	92.04473		15.17	0.00	0	0
Total R2044 Future												652,568.49	7	35,664
R2044	On	02/08/2018	Bond Future	10.06	Call			5,474.03000	5.47403	5,700,380	15.08	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.06	Put			752.52000	0.75252	684,820	15.08	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.07	Call			5,539.92000	5.53992	5,767,400	15.10	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.07	Put			736.51000	0.73651	669,940	15.10	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.05	Call			5,408.46000	5.40846	5,633,650	15.06	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.05	Put			768.97000	0.76897	700,110	15.06	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.13	Put			5,869.78000	5.86978	5,640,790	13.59	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.14	Call			1,915.85000	1.91585	1,987,070	13.60	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.14	Put			5,807.21000	5.80721	5,579,520	13.60	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.12	Call			1,851.43000	1.85143	1,920,290	13.58	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.12	Put			5,932.83000	5.93283	5,702,780	13.58	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.13	Call			1,883.48000	1.88348	1,953,400	13.59	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.16	Put			7,056.79000	7.05679	6,868,060	14.61	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.17	Call			2,850.66000	2.85066	2,966,260	14.62	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.17	Put			6,998.12000	6.99812	6,810,340	14.62	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.18	Call			2,886.14000	2.88614	3,002,680	14.63	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.18	Put			6,939.54000	6.93954	6,752,700	14.63	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.16	Call			2,815.12000	2.81512	2,929,770	14.61	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												652,568.49	7	35,664
R2048	On	02/08/2018	Bond Future			9.44626	96.90335	9.47875	96.60196		13.84	0.00	0	105,120
R2048	On	01/11/2018	Bond Future			9.50156	94.20641	9.53496	93.89993		14.76	0.00	0	0
R2048	On	07/02/2019	Bond Future			9.56406	96.03271	9.59840	95.72152		15.07	0.00	0	0
Total R2048 Future												0.00	0	105,120
R2048	On	02/08/2018	Bond Future	8.99	Put			5,389.77000	5.38977	5,123,830	12.96	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.97	Call			626.47000	0.62647	659,590	12.93	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.97	Put			5,548.51000	5.54851	5,280,240	12.93	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.98	Call			647.82000	0.64782	682,100	12.95	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.98	Put			5,468.80000	5.46880	5,201,690	12.95	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	02/08/2018	Bond Future	8.99	Call			669.68000	0.66968	705,130	12.96	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.03	Put			6,540.28000	6.54028	6,324,630	14.14	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.01	Call			1,649.81000	1.64981	1,738,270	14.11	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.01	Put			6,679.13000	6.67913	6,461,110	14.11	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.02	Call			1,680.32000	1.68032	1,769,960	14.13	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.02	Put			6,609.45000	6.60945	6,392,610	14.13	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.03	Call			1,711.17000	1.71117	1,802,000	14.14	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.06	Call			2,639.17000	2.63917	2,748,920	14.39	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.06	Put			7,737.37000	7.73737	7,535,930	14.39	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Call			2,673.96000	2.67396	2,784,990	14.40	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Put			7,673.04000	7.67304	7,472,880	14.40	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Call			2,604.34000	2.60434	2,713,100	14.38	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Put			7,801.83000	7.80183	7,599,400	14.38	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	105,120
R207	On	02/08/2018	Bond Future			7.28302	100.40176	7.33591	100.33080		1.05	2,008,035.20	20	20,943
R207	On	01/11/2018	Bond Future			7.27711	102.20025	7.34116	102.12839		0.97	0.00	0	0
R207	On	07/02/2019	Bond Future			7.26799	100.53657	7.34988	100.46470		0.88	0.00	0	0
Total R207 Future												2,008,035.20	20	20,943
R207	On	02/08/2018	Bond Future	6.86	Call			9.45000	0.00945	15,610	0.93	0.00	0	0
R207	On	02/08/2018	Bond Future	6.86	Put			650.46000	0.65046	585,660	0.93	0.00	0	0
R207	On	02/08/2018	Bond Future	6.87	Call			10.38000	0.01038	16,970	0.93	0.00	0	0
R207	On	02/08/2018	Bond Future	6.87	Put			637.87000	0.63787	573,500	0.93	0.00	0	0
R207	On	02/08/2018	Bond Future	6.85	Call			8.59000	0.00859	14,330	0.92	0.00	0	0
R207	On	02/08/2018	Bond Future	6.85	Put			663.13000	0.66313	597,910	0.92	0.00	0	0
R207	On	01/11/2018	Bond Future	6.76	Call			36.84000	0.03684	49,940	0.86	0.00	0	0
R207	On	01/11/2018	Bond Future	6.76	Put			691.61000	0.69161	632,850	0.86	0.00	0	0
R207	On	01/11/2018	Bond Future	6.74	Call			33.50000	0.03350	45,780	0.86	0.00	0	0
R207	On	01/11/2018	Bond Future	6.74	Put			710.91000	0.71091	651,330	0.86	0.00	0	0
R207	On	01/11/2018	Bond Future	6.75	Call			35.14000	0.03514	47,830	0.86	0.00	0	0
R207	On	01/11/2018	Bond Future	6.75	Put			701.23000	0.70123	642,060	0.86	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Call			39.96000	0.03996	50,840	0.76	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Put			772.01000	0.77201	711,020	0.76	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Call			41.44000	0.04144	52,600	0.76	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Put			764.62000	0.76462	703,910	0.76	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Call			38.69000	0.03869	49,310	0.75	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Put			779.61000	0.77961	718,360	0.75	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												2,008,035.20	20	20,943

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/08/2018	Bond Future			7.53313	100.51766	7.58307	100.40115		2.13	0.00	0	29,582
R208	On	01/11/2018	Bond Future			7.56492	98.91873	7.62037	98.80050		2.15	0.00	0	0
R208	On	07/02/2019	Bond Future			7.60660	100.83637	7.66893	100.71722		2.04	0.00	0	0
Total R208 Future												0.00	0	29,582
R208	On	02/08/2018	Bond Future	7.14	Put			1,084.73000	1.08473	981,430	1.89	0.00	0	0
R208	On	02/08/2018	Bond Future	7.12	Call			39.23000	0.03923	51,090	1.88	0.00	0	0
R208	On	02/08/2018	Bond Future	7.12	Put			1,126.20000	1.12620	1,021,550	1.88	0.00	0	0
R208	On	02/08/2018	Bond Future	7.13	Call			42.08000	0.04208	54,620	1.89	0.00	0	0
R208	On	02/08/2018	Bond Future	7.13	Put			1,105.42000	1.10542	1,001,450	1.89	0.00	0	0
R208	On	02/08/2018	Bond Future	7.14	Call			45.01000	0.04501	58,220	1.89	0.00	0	0
R208	On	01/11/2018	Bond Future	7.11	Call			144.19000	0.14419	168,330	1.95	0.00	0	0
R208	On	01/11/2018	Bond Future	7.11	Put			1,239.16000	1.23916	1,145,070	1.95	0.00	0	0
R208	On	01/11/2018	Bond Future	7.12	Call			149.07000	0.14907	174,010	1.96	0.00	0	0
R208	On	01/11/2018	Bond Future	7.12	Put			1,222.44000	1.22244	1,129,150	1.96	0.00	0	0
R208	On	01/11/2018	Bond Future	7.10	Call			139.24000	0.13924	162,780	1.95	0.00	0	0
R208	On	01/11/2018	Bond Future	7.10	Put			1,255.82000	1.25582	1,161,130	1.95	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Put			1,360.32000	1.36032	1,270,640	1.82	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Call			213.24000	0.21324	243,230	1.83	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Put			1,346.43000	1.34643	1,257,270	1.83	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Call			202.60000	0.20260	231,570	1.82	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Put			1,374.56000	1.37456	1,284,380	1.82	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Call			207.75000	0.20775	237,220	1.82	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	29,582
R209	On	02/08/2018	Bond Future			9.26606	76.22018	9.30877	75.92553		12.63	0.00	0	76,687
R209	On	01/11/2018	Bond Future			9.31969	74.43781	9.36361	74.13810		13.48	0.00	0	0
R209	On	07/02/2019	Bond Future			9.37935	75.88079	9.42450	75.57633		13.85	0.00	0	0
Total R209 Future												0.00	0	76,687
R209	On	02/08/2018	Bond Future	9.43	Put			1,337.62000	1.33762	1,210,840	12.87	0.00	0	5,000
R209	On	02/08/2018	Bond Future	10.84	Call			9,542.21000	9.54221	9,831,070	14.52	0.00	0	0
R209	On	02/08/2018	Bond Future	10.84	Put			31.40000	0.03140	25,610	14.52	0.00	0	435
R209	On	02/08/2018	Bond Future	8.83	Call			463.58000	0.46358	521,150	11.87	0.00	0	0
R209	On	02/08/2018	Bond Future	10.21	Call			6,065.58000	6.06558	6,328,280	14.35	0.00	0	0
R209	On	02/08/2018	Bond Future	10.21	Put			231.86000	0.23186	199,910	14.35	0.00	0	435
R209	On	02/08/2018	Bond Future	9.66	Put			825.63000	0.82563	737,040	13.31	0.00	0	0
R209	On	02/08/2018	Bond Future	9.66	Call			3,184.49000	3.18449	3,390,550	13.31	0.00	0	435
R209	On	02/08/2018	Bond Future	8.96	Put			3,161.04000	3.16104	2,945,220	12.08	0.00	0	0
R209	On	02/08/2018	Bond Future	10.39	Put			141.93000	0.14193	120,760	14.52	0.00	0	0
R209	On	02/08/2018	Bond Future	10.40	Put			137.62000	0.13762	116,990	14.52	0.00	0	0

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	10.38	Call			7,003.01000	7.00301	7,275,940	14.52	0.00	0	0
R209	On	02/08/2018	Bond Future	10.38	Put			146.35000	0.14635	124,630	14.52	0.00	0	0
R209	On	02/08/2018	Bond Future	9.21	Call			1,364.41000	1.36441	1,490,650	12.48	0.00	0	0
R209	On	02/08/2018	Bond Future	9.21	Put			2,048.44000	2.04844	1,880,030	12.48	0.00	0	500
R209	On	02/08/2018	Bond Future	10.39	Call			7,058.04000	7.05804	7,331,520	14.52	0.00	0	0
R209	On	02/08/2018	Bond Future	8.83	Put			3,867.73000	3.86773	3,630,650	11.87	0.00	0	500
R209	On	02/08/2018	Bond Future	8.49	Put			6,077.16000	6.07716	5,801,100	11.32	0.00	0	0
R209	On	02/08/2018	Bond Future	8.49	Call			114.89000	0.11489	133,480	11.32	0.00	0	500
R209	On	02/08/2018	Bond Future	8.46	Put			6,292.94000	6.29294	6,014,710	11.28	0.00	0	0
R209	On	02/08/2018	Bond Future	8.46	Call			99.09000	0.09909	115,510	11.28	0.00	0	5,000
R209	On	02/08/2018	Bond Future	10.40	Call			7,113.10000	7.11310	7,387,120	14.52	0.00	0	0
R209	On	02/08/2018	Bond Future	8.96	Call			703.55000	0.70355	782,380	12.08	0.00	0	5,000
R209	On	02/08/2018	Bond Future	9.43	Call			2,164.63000	2.16463	2,332,500	12.87	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Call			73,250.23000	73.25023	73,549,940	15.19	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Put			0.00000	0.00000	0,000	15.19	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Call			73,250.23000	73.25023	73,549,940	15.19	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Put			0.00000	0.00000	0,000	15.19	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Call			73,250.22000	73.25022	73,549,930	15.19	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Put			0.00000	0.00000	0,000	15.19	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Call			5,084.06000	5.08406	5,268,630	14.40	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Put			1,311.31000	1.31131	1,196,170	14.40	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Put			2,755.46000	2.75546	2,579,480	13.40	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Call			2,594.56000	2.59456	2,718,290	13.40	0.00	0	0
R209	On	01/11/2018	Bond Future	10.00	Put			1,213.90000	1.21390	1,104,830	14.50	0.00	0	5,850
R209	On	01/11/2018	Bond Future	10.00	Call			5,362.83000	5.36283	5,553,470	14.50	0.00	0	0
R209	On	01/11/2018	Bond Future	9.97	Call			5,223.02000	5.22302	5,410,500	14.45	0.00	0	0
R209	On	01/11/2018	Bond Future	9.97	Put			1,261.80000	1.26180	1,149,570	14.45	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Call			8,101.11000	8.10111	8,359,610	15.19	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Put			524.66000	0.52466	483,450	15.19	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Call			2,113.23000	2.11323	2,229,510	13.33	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Put			5,264.03000	5.26403	5,075,850	13.33	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Call			2,059.52000	2.05952	2,173,860	13.31	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Put			5,353.46000	5.35346	5,163,340	13.31	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Call			2,086.28000	2.08628	2,201,590	13.32	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Put			5,308.60000	5.30860	5,119,450	13.32	0.00	0	0
Total R209 Option												0.00	0	23,655
Total For R209												0.00	0	100,342
R210	On	02/08/2018	Bond Future			188.83266	188.83266	190.72276	190.72276			0.00	0	2,159
R210	On	01/11/2018	Bond Future			189.74937	189.74937	191.67360	191.67360			0.00	0	0

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	07/02/2019			193.46837	193.46837	195.43222	195.43222			0.00	0	0
Total R210 Future											0.00	0	2,159
Total For R210											0.00	0	2,159
R212	On	02/08/2018			154.67006	154.67006	155.27040	155.27040			0.00	0	3,975
R212	On	01/11/2018			157.46862	157.46862	158.07974	158.07974			0.00	0	0
R212	On	07/02/2019			158.40123	158.40123	159.02594	159.02594			0.00	0	0
Total R212 Future											0.00	0	3,975
Total For R212											0.00	0	3,975
R213	On	02/08/2018			9.05287	87.81261	9.09067	87.56247		10.30	3,512,504.40	40	30,583
R213	On	01/11/2018			9.11136	85.83943	9.15039	85.58506		10.95	0.00	0	0
R213	On	07/02/2019			9.17837	87.50356	9.21867	87.24545		11.21	0.00	0	0
Total R213 Future											3,512,504.40	40	30,583
R213	On	02/08/2018	9.06	Call			1,506.71000	1.50671	1,606,740	10.25	0.00	0	0
R213	On	02/08/2018	9.06	Put			1,709.59000	1.70959	1,559,480	10.25	0.00	0	0
R213	On	02/08/2018	9.07	Call			1,540.43000	1.54043	1,641,790	10.26	0.00	0	0
R213	On	02/08/2018	9.07	Put			1,677.09000	1.67709	1,528,310	10.26	0.00	0	0
R213	On	02/08/2018	9.05	Call			1,473.39000	1.47339	1,572,090	10.24	0.00	0	0
R213	On	02/08/2018	9.05	Put			1,742.56000	1.74256	1,591,120	10.24	0.00	0	0
R213	On	01/11/2018	8.65	Call			1,108.60000	1.10860	1,172,090	10.37	0.00	0	0
R213	On	01/11/2018	8.65	Put			4,449.76000	4.44976	4,258,880	10.37	0.00	0	0
R213	On	01/11/2018	8.66	Call			1,129.86000	1.12986	1,194,310	10.38	0.00	0	0
R213	On	01/11/2018	8.66	Put			4,402.52000	4.40252	4,212,600	10.38	0.00	0	0
R213	On	01/11/2018	8.64	Call			1,087.40000	1.08740	1,149,940	10.36	0.00	0	0
R213	On	01/11/2018	8.64	Put			4,497.13000	4.49713	4,305,300	10.36	0.00	0	0
R213	On	07/02/2019	8.69	Call			1,781.13000	1.78113	1,857,460	10.71	0.00	0	0
R213	On	07/02/2019	8.69	Put			5,253.56000	5.25356	5,071,780	10.71	0.00	0	0
R213	On	07/02/2019	8.70	Call			1,805.38000	1.80538	1,882,490	10.72	0.00	0	0
R213	On	07/02/2019	8.70	Put			5,210.36000	5.21036	5,029,360	10.72	0.00	0	0
R213	On	07/02/2019	8.68	Call			1,757.34000	1.75734	1,832,630	10.70	0.00	0	0
R213	On	07/02/2019	8.68	Put			5,297.29000	5.29729	5,114,470	10.70	0.00	0	0
Total R213 Option											0.00	0	0
Total For R213											3,512,504.40	40	30,583
R214	On	02/08/2018			9.42092	75.69683	9.45338	75.46229		13.51	0.00	0	30,055
R214	On	01/11/2018			9.47584	73.75987	9.50918	73.52141		14.40	0.00	0	0
R214	On	07/02/2019			9.53791	75.18979	9.57215	74.94772		14.80	0.00	0	0
Total R214 Future											0.00	0	30,055
R214	On	02/08/2018	8.95	Call			467.50000	0.46750	493,930	12.57	0.00	0	0
R214	On	02/08/2018	8.95	Put			4,244.71000	4.24471	4,036,600	12.57	0.00	0	0

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		483.82000	0.48382	511,270	12.59	0.00	0	0
R214	On	02/08/2018	Bond Future	8.96	Put		4,182.99000	4.18299	3,975,900	12.59	0.00	0	0
R214	On	02/08/2018	Bond Future	8.94	Call		451.58000	0.45158	477,100	12.56	0.00	0	0
R214	On	02/08/2018	Bond Future	8.94	Put		4,306.96000	4.30696	4,097,940	12.56	0.00	0	0
R214	On	01/11/2018	Bond Future	8.99	Call		1,248.34000	1.24834	1,318,490	13.75	0.00	0	0
R214	On	01/11/2018	Bond Future	8.99	Put		5,108.24000	5.10824	4,939,930	13.75	0.00	0	0
R214	On	01/11/2018	Bond Future	9.00	Call		1,272.03000	1.27203	1,343,130	13.76	0.00	0	0
R214	On	01/11/2018	Bond Future	9.00	Put		5,054.53000	5.05453	4,887,170	13.76	0.00	0	0
R214	On	01/11/2018	Bond Future	8.98	Call		1,225.10000	1.22510	1,294,310	13.73	0.00	0	0
R214	On	01/11/2018	Bond Future	8.98	Put		5,162.51000	5.16251	4,993,260	13.73	0.00	0	0
R214	On	07/02/2019	Bond Future	9.04	Call		2,050.40000	2.05040	2,107,140	14.10	0.00	0	0
R214	On	07/02/2019	Bond Future	9.04	Put		5,963.46000	5.96346	5,778,130	14.10	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Call		2,077.67000	2.07767	2,134,850	14.11	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Put		5,914.13000	5.91413	5,729,240	14.11	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Call		2,023.57000	2.02357	2,079,400	14.08	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Put		6,013.35000	6.01335	5,827,110	14.08	0.00	0	0
Total R214 Option											0.00	0	0
Total For R214											0.00	0	30,055
Total for Bond											185,895,090.96	1,661	867,873
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
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

Contract Details	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										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 02/08/2018 GOVI			623.02700	623.02700	621.28600	621.28600				0.00	0	472
GOVI On 01/11/2018 GOVI			634.18800	634.18800	632.42000	632.42000				0.00	0	0
GOVI On 07/02/2019 GOVI			646.48600	646.48600	644.69400	644.69400				0.00	0	0
Total GOVI Future										0.00	0	472
GOVI On 02/08/2018 GOVI	605.71	Call			155,760.00000	15.57600	173,170,000			0.00	0	0
GOVI On 02/08/2018 GOVI	605.71	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 02/08/2018 GOVI	605.72	Call			155,660.00000	15.56600	173,070,000			0.00	0	0
GOVI On 02/08/2018 GOVI	605.72	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 02/08/2018 GOVI	605.70	Call			155,860.00000	15.58600	173,270,000			0.00	0	0
GOVI On 02/08/2018 GOVI	605.70	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 01/11/2018 GOVI	653.50	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 01/11/2018 GOVI	653.50	Put			210,800.00000	21.08000	193,120,000			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			210,900.00000	21.09000	193,220,000			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			210,700.00000	21.07000	193,020,000			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			218,360.00000	21.83600	200,440,000			0.00	0	0
GOVI On 07/02/2019 GOVI	666.51	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/02/2019 GOVI	666.51	Put			218,160.00000	21.81600	200,240,000			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			218,260.00000	21.82600	200,340,000			0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	472
Total for GOVI										0.00	0	472
AL37 On 02/08/2018 Index Future			590.20500	590.20500	589.18300	589.18300				0.00	0	0
AL37 On 01/11/2018 Index Future			600.77900	600.77900	599.74100	599.74100				0.00	0	0
AL37 On 07/02/2019 Index Future			612.42900	612.42900	611.38100	611.38100				0.00	0	0
Total AL37 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 AL37										0.00	0	0
AL7T On 02/08/2018		Index Future	688.55400	688.55400	686.80500	686.80500				0.00	0	0
AL7T On 01/11/2018		Index Future	700.88900	700.88900	699.11300	699.11300				0.00	0	0
AL7T On 07/02/2019		Index Future	714.48100	714.48100	712.68100	712.68100				0.00	0	0
Total AL7T Future										0.00	0	0
Total For AL7T										0.00	0	0
ALBI On 02/08/2018		Index Future	627.03500	627.03500	625.34400	625.34400				0.00	0	878
ALBI On 01/11/2018		Index Future	638.26800	638.26800	636.55100	636.55100				0.00	0	0
ALBI On 07/02/2019		Index Future	650.64500	650.64500	648.90500	648.90500				0.00	0	0
Total ALBI Future										0.00	0	878
Total For ALBI										0.00	0	878
IGOV On 02/08/2018		Index Future	256.40400	256.40400	258.29500	258.29500				0.00	0	884
IGOV On 01/11/2018		Index Future	261.04400	261.04400	262.96900	262.96900				0.00	0	241
IGOV On 07/02/2019		Index Future	266.16100	266.16100	268.12800	268.12800				0.00	0	0
Total IGOV Future										0.00	0	1,125
Total For IGOV										0.00	0	1,125
Total for Index										0.00	0	2,003
JIBAR F On 20/06/2018		Jibar Future	6.89000	93.11000	6.89000	93.11000				0.00	0	0
JIBAR F On 19/09/2018		Jibar Future	6.77000	93.23000	6.77000	93.23000				0.00	0	0
JIBAR F On 19/12/2018		Jibar Future	6.80000	93.20000	6.80000	93.20000				0.00	0	35,000
JIBAR F On 20/03/2019		Jibar Future	6.86000	93.14000	6.86000	93.14000				0.00	0	0
JIBAR F On 19/06/2019		Jibar Future	6.91000	93.09000	6.91000	93.09000				0.00	0	0
Total Jibar Future										0.00	0	35,000
Total For JIBAR FUTURE										0.00	0	35,000
Total for Jibar										0.00	0	35,000
10Y ST On 17/12/2025		Interest Rate Swap	94.51000	94.51000	94.89000	94.89000				0.00	0	0
10Y ST On 16/03/2026		Interest Rate Swap	91.49000	91.49000	91.89000	91.89000				0.00	0	0
10Y ST On 15/06/2026		Interest Rate Swap	90.20000	90.20000	90.61000	90.61000				0.00	0	0
10Y ST On 21/09/2026		Interest Rate Swap	92.33000	92.33000	92.75000	92.75000				0.00	0	0
10Y ST On 21/12/2026		Interest Rate Swap	96.09000	96.09000	96.50000	96.50000				0.00	0	0
10Y ST On 15/03/2027		Interest Rate Swap	94.62000	94.62000	95.03000	95.03000				0.00	0	0
10Y ST On 21/06/2027		Interest Rate Swap	96.67000	96.67000	97.08000	97.08000				0.00	0	0
10Y ST On 20/09/2027		Interest Rate Swap	100.37000	100.37000	100.79000	100.79000				0.00	0	0
10Y ST On 20/12/2027		Interest Rate Swap	100.70000	100.70000	101.13000	101.13000				0.00	0	0
10Y ST On 22/03/2028		Interest Rate Swap	95.90000	95.90000	96.36000	96.36000				0.00	0	0
10Y ST On 20/06/2028		Interest Rate Swap	101.34000	101.34000	101.80000	101.80000				0.00	0	0
Total 10Y STND Future										0.00	0	0
Total For 10Y 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
1Y STNOn 21/06/2018 Interest Rate Swap			99.91000	99.91000	99.91000	99.91000				0.00	0	0
1Y STNOn 20/09/2018 Interest Rate Swap			100.04000	100.04000	100.04000	100.04000				0.00	0	0
1Y STNOn 20/12/2018 Interest Rate Swap			100.48000	100.48000	100.49000	100.49000				0.00	0	0
1Y STNOn 22/03/2019 Interest Rate Swap			99.48000	99.48000	99.50000	99.50000				0.00	0	0
1Y STNOn 20/06/2019 Interest Rate Swap			100.15000	100.15000	100.19000	100.19000				0.00	0	0
Total 1Y STND Future										0.00	0	0
Total For 1Y STND										0.00	0	0
2Y STNOn 15/06/2018 Interest Rate Swap			98.59000	98.59000	98.59000	98.59000				0.00	0	0
2Y STNOn 21/09/2018 Interest Rate Swap			98.51000	98.51000	98.51000	98.51000				0.00	0	0
2Y STNOn 21/12/2018 Interest Rate Swap			98.86000	98.86000	98.87000	98.87000				0.00	0	0
2Y STNOn 15/03/2019 Interest Rate Swap			99.23000	99.23000	99.25000	99.25000				0.00	0	0
2Y STNOn 21/06/2019 Interest Rate Swap			99.60000	99.60000	99.64000	99.64000				0.00	0	0
2Y STNOn 20/09/2019 Interest Rate Swap			99.96000	99.96000	100.03000	100.03000				0.00	0	0
2Y STNOn 20/12/2019 Interest Rate Swap			100.88000	100.88000	100.96000	100.96000				0.00	0	0
2Y STNOn 23/03/2020 Interest Rate Swap			98.60000	98.60000	98.70000	98.70000				0.00	0	0
2Y STNOn 22/06/2020 Interest Rate Swap			100.45000	100.45000	100.56000	100.56000				0.00	0	0
Total 2Y STND Future										0.00	0	0
Total For 2Y STND										0.00	0	0
5Y STNOn 17/12/2020 Interest Rate Swap			95.97000	95.97000	96.13000	96.13000				0.00	0	0
5Y STNOn 16/03/2021 Interest Rate Swap			95.17000	95.17000	95.34000	95.34000				0.00	0	0
5Y STNOn 15/06/2021 Interest Rate Swap			94.33000	94.33000	94.52000	94.52000				0.00	0	0
5Y STNOn 21/09/2021 Interest Rate Swap			94.49000	94.49000	94.70000	94.70000				0.00	0	0
5Y STNOn 21/12/2021 Interest Rate Swap			96.67000	96.67000	96.90000	96.90000				0.00	0	51
5Y STNOn 15/03/2022 Interest Rate Swap			96.80000	96.80000	97.04000	97.04000				0.00	0	0
5Y STNOn 21/06/2022 Interest Rate Swap			97.99000	97.99000	98.24000	98.24000				0.00	0	0
5Y STNOn 20/09/2022 Interest Rate Swap			100.19000	100.19000	100.45000	100.45000				0.00	0	0
5Y STNOn 20/12/2022 Interest Rate Swap			101.44000	101.44000	101.70000	101.70000				0.00	0	0
5Y STNOn 22/03/2023 Interest Rate Swap			96.53000	96.53000	96.81000	96.81000				0.00	0	0
5Y STNOn 20/06/2023 Interest Rate Swap			100.85000	100.85000	101.12000	101.12000				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 :										185,895,090.96	1,661	905,399
AA05 On 22/03/2019 Spot Bond			7.94500	102.69652	7.94500	102.63130				2,542,400,000,000.00	320,000,000	80,000,000
Total AA05 SPOT										2,542,400,000,000.00	320,000,000	80,000,000
Total For AA05										2,542,400,000,000.00	320,000,000	80,000,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	99.87264				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AA06 SPOT										0.00	0	0
Total For AA06										0.00	0	0
AA06/JIOn 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			9.32000	101.51683	9.32000	101.44106				0.00	0	0
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0
AB01/ROn 24/11/2020 Spot Bond			10.00000	106.90700	10.00000	106.82300				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB011 On 21/11/2018 Spot Bond					0.00000	100.50476				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			7.83500	100.33532	7.83500	100.27311				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	100.25173	10.84000	100.16550				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0
AB016L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB016U SPOT										0.00	0	0
Total For AB016U										0.00	0	0
AB017L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB017U SPOT										0.00	0	0
Total For AB017U										0.00	0	0
AB018L On 04/09/2020 Spot Bond			11.37000	102.57629	11.37000	102.48386				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AB020L On 03/09/2022 Spot Bond			11.81000	102.71781	11.81000	102.62177				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	21.16382	100.00000	21.02438				0.00	0	0
Total AB024U SPOT										0.00	0	0
Total For AB024U										0.00	0	0
AB025L On 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB025U SPOT										0.00	0	0
Total For AB025U										0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	21.00881	100.00000	20.86808				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	107.53100	10.00000	107.44700				0.00	0	0
Total ABC1234/R2022 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABC1234/R2022										0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			4.31000	4.31000	4.31000	277.96726				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABF19U On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond					0.00000	102.91211				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.80284				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 28/10/2019 Spot Bond					0.00000	100.59137				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN11 On 09/04/2019 Spot Bond					0.00000	101.14257				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN12 On 14/05/2020 Spot Bond					0.00000	101.03401				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					0.00000	100.26231				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					0.00000	100.60047				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN16 On 11/11/2022 Spot Bond					0.00000	100.97429				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					0.00000	100.32401				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					0.00000	101.50401				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN2 On 30/05/2020 Spot Bond					0.00000	100.07911				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN2 On 30/05/2022 Spot Bond					0.00000	100.09267				0.00	0	0
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN2 On 30/05/2024 Spot Bond					0.00000	101.27403				0.00	11,700,000	3,900,000
Total ABFN22 SPOT										0.00	11,700,000	3,900,000
Total For ABFN22										0.00	11,700,000	3,900,000
ABFN2 On 25/05/2027 Spot Bond					0.00000	101.09753				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABFN2 On 17/10/2020 Spot Bond					0.00000	100.68472				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					0.00000	100.90362				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					0.00000	100.94462				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			8.88500	101.71416	8.88500	101.64277				0.00	0	0
Total ABK1 SPOT										0.00	0	0
Total For ABK1										0.00	0	0
ABK10 On 14/02/2020 Spot Bond					0.00000	99.30934				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					0.00000	100.43364				0.00	0	0
Total ABK11 SPOT										0.00	0	0
Total For ABK11										0.00	0	0
ABK12 On 20/05/2022 Spot Bond					0.00000	93.98625				0.00	0	0
Total ABK12 SPOT										0.00	0	0
Total For ABK12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABK2 On 24/05/2018 Spot Bond			8.69500	99.90480	8.69500	99.97618				0.00	0	0
Total ABK2 SPOT										0.00	0	0
Total For ABK2										0.00	0	0
ABK3 On 07/11/2018 Spot Bond					0.00000	100.94266				0.00	0	0
Total ABK3 SPOT										0.00	0	0
Total For ABK3										0.00	0	0
ABK3/J On 07/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABK3/JIBAR SPOT										0.00	0	0
Total For ABK3/JIBAR										0.00	0	0
ABK4 On 24/05/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABK4 SPOT										0.00	0	0
Total For ABK4										0.00	0	0
ABK4/J On 24/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABK4/JIBAR SPOT										0.00	0	0
Total For ABK4/JIBAR										0.00	0	0
ABK5 On 31/10/2018 Spot Bond				100.00000	0.00000	100.75188				0.00	0	0
Total ABK5 SPOT										0.00	0	0
Total For ABK5										0.00	0	0
ABK5/J On 31/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABK5/JIBAR SPOT										0.00	0	0
Total For ABK5/JIBAR										0.00	0	0
ABK6 On 05/06/2020 Spot Bond					0.00000	102.15176				0.00	0	0
Total ABK6 SPOT										0.00	0	0
Total For ABK6										0.00	0	0
ABK7 On 03/06/2019 Spot Bond					0.00000	98.76001				0.00	0	0
Total ABK7 SPOT										0.00	0	0
Total For ABK7										0.00	0	0
ABK8 On 03/06/2021 Spot Bond					0.00000	94.32558				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					0.00000	98.53461				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			4.33000	154.08306	4.33000	153.91648				0.00	0	0
Total ABKI01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABKI01										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			5.79000	5.79000	5.79000	139.97427				0.00	0	0
Total ABKI02 SPOT										0.00	0	0
Total For ABKI02										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			100.00000	25.43540	100.00000	27.44643				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			7.18000	99.94754	7.18000	117.06169				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	11.04470	100.00000	10.96349				0.00	0	0
Total ABKI03/R212 SPOT										0.00	0	0
Total For ABKI03/R212										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			8.48000	100.21712	8.48000	113.86762				0.00	0	20,000,000
Total ABKI04 SPOT										0.00	0	20,000,000
Total For ABKI04										0.00	0	20,000,000
ABKI04 On 13/03/2024 Spot Bond			100.00000	8.63414	100.00000	8.57096				0.00	0	0
Total ABKI04/I2025 SPOT										0.00	0	0
Total For ABKI04/I2025										0.00	0	0
ABKS1 On 05/04/2021 Spot Bond					0.00000	90.05724				0.00	0	0
Total ABKS1 SPOT										0.00	0	0
Total For ABKS1										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			3.52000	191.78421	3.52000	191.58893				0.00	0	0
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			3.33000	3.33000	3.33000	126.14707				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			3.32000	3.32000	3.32000	176.41836				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			3.30000	3.30000	3.30000	224.63190				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			9.52500	9.52500	9.52500	95.11321				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			9.95000	9.95000	9.95000	107.57850				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			8.73000	8.73000	8.73000	96.09745				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					0.00000	101.76684				0.00	0	0
Total ABN85 SPOT										0.00	0	0
Total For ABN85										0.00	0	0
ABN86 On 01/08/2018 Spot Bond					0.00000	116.43968				0.00	0	0
Total ABN86 SPOT										0.00	0	0
Total For ABN86										0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.49500	10.49500	10.49500	104.48191				0.00	0	0
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABN91 On 11/12/2018 Spot Bond					0.00000	101.84216				0.00	0	0
Total ABN91 SPOT										0.00	0	0
Total For ABN91										0.00	0	0
ABN92 On 31/01/2019 Spot Bond					0.00000	100.61912				0.00	0	0
Total ABN92 SPOT										0.00	0	0
Total For ABN92										0.00	0	0
ABS11 On 09/04/2021 Spot Bond			8.75500	102.92165	8.75500	102.84938				0.00	0	620,000,000
Total ABS11 SPOT										0.00	0	620,000,000
Total For ABS11										0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			8.79000	101.17571	8.79000	101.10479				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABS12										0.00	0	0
ABS12/On 14/05/2020 Spot Bond			9.20000	100.45052	9.20000	100.37689				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			9.43500	101.13863	9.43500	101.06264				0.00	0	0
Total ABS13 SPOT										0.00	0	0
Total For ABS13										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABS14 On 11/11/2020 Spot Bond			8.69500	101.73284	8.69500	101.66228				0.00	0	0
Total ABS14 SPOT										0.00	0	0
Total For ABS14										0.00	0	0
ABS15 On 11/11/2022 Spot Bond			8.99500	103.21748	8.99500	103.14348			99,844,500,000.00		11,100,000	1,003,700,000
Total ABS15 SPOT									99,844,500,000.00		11,100,000	1,003,700,000
Total For ABS15									99,844,500,000.00		11,100,000	1,003,700,000
ABS16 On 11/11/2025 Spot Bond			9.54500	104.93099	9.54500	104.85125			0.00		0	0
Total ABS16 SPOT									0.00		0	0
Total For ABS16									0.00		0	0
ABS17 On 11/11/2027 Spot Bond			9.74500	105.89875	9.74500	105.81664			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			9.37500	103.57521	9.37500	103.49788			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			8.38000	99.58489	8.38000	99.51754			6,033,600,000,000.00		720,000,000	180,000,000
Total ABS6 SPOT									6,033,600,000,000.00		720,000,000	180,000,000
Total For ABS6									6,033,600,000,000.00		720,000,000	180,000,000
ABS7 On 11/09/2026 Spot Bond			9.90500	95.68975	9.90500	95.61436			0.00		0	3,860,000,000
Total ABS7 SPOT									0.00		0	3,860,000,000
Total For ABS7									0.00		0	3,860,000,000
ABS7/ROn 11/09/2026 Spot Bond			100.00000	10.56026	100.00000	10.49067			0.00		0	0
Total ABS7/R186 SPOT									0.00		0	0
Total For ABS7/R186									0.00		0	0
ABS12 On 07/12/2023 Spot Bond			3.36000	3.36000	3.36000	290.59675			0.00		0	0
Total ABS12 SPOT									0.00		0	0
Total For ABS12									0.00		0	0
ABS14 On 31/01/2022 Spot Bond			2.68000	149.58210	2.68000	152.44135			0.00		0	0
Total ABS14 SPOT									0.00		0	0
Total For ABS14									0.00		0	0
ABT01U 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
ACIF1U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACIF1U										0.00	0	0
ACL047On 22/10/2018 Spot Bond					0.00000	96.87883				0.00	2,300,000,000	1,150,000,000
Total ACL047 SPOT										0.00	2,300,000,000	1,150,000,000
Total For ACL047										0.00	2,300,000,000	1,150,000,000
ACL089On 25/11/2020 Spot Bond			10.00000	107.53100	10.00000	107.44700				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL097On 20/12/2025 Spot Bond					0.00000	90.37295				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098On 20/12/2025 Spot Bond					0.00000	89.36507				0.00	4,520,000,000	2,260,000,000
Total ACL098 SPOT										0.00	4,520,000,000	2,260,000,000
Total For ACL098										0.00	4,520,000,000	2,260,000,000
ACL104On 20/12/2019 Spot Bond			8.91500	8.91500	8.91500	103.36183				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL127On 20/09/2021 Spot Bond					0.00000	203.41416				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128On 20/09/2021 Spot Bond					0.00000	203.43659				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129On 20/09/2021 Spot Bond					0.00000	101.71378				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL142On 25/11/2020 Spot Bond			10.00000	107.53100	10.00000	107.44700				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL145On 20/12/2021 Spot Bond					0.00000	101.71919				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL161On 20/03/2022 Spot Bond			10.23000	10.23000	10.23000	101.80545				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL167On 20/06/2019 Spot Bond			8.86500	8.86500	8.86500	105.12297				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL174On 20/06/2019 Spot Bond					0.00000	101.71398				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175On 20/06/2019 Spot Bond					0.00000	101.62416				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL183On 20/06/2019 Spot Bond					0.00000	102.37194				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL185On 20/09/2022 Spot Bond					0.00000	101.70481				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187On 20/09/2020 Spot Bond					0.00000	102.28806				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188On 20/09/2020 Spot Bond					0.00000	101.74957				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193On 20/09/2022 Spot Bond					0.00000	101.75507				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194On 20/09/2022 Spot Bond					0.00000	101.75507				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL201On 20/12/2022 Spot Bond					0.00000	101.78560				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202On 20/12/2022 Spot Bond					0.00000	101.78560				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203On 30/01/2023 Spot Bond					0.00000	140.18274				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL204 On 14/02/2023 Spot Bond					0.00000	141.07522				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					0.00000	101.60973				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond					0.00000	101.59392				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL214 On 20/09/2020 Spot Bond					0.00000	95.93640				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond					0.00000	101.58997				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond					0.00000	101.58819				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond					0.00000	101.69765				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond					0.00000	100.35049				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL220 On 26/01/2021 Spot Bond					0.00000	100.72616				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond					0.00000	101.69045				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond					0.00000	101.66352				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
AHF2A2 On 18/10/2018 Spot Bond					0.00000	100.88520				0.00	0	0
Total AHF2A2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AHF2A2										0.00	0	0
AHF2B:On 18/10/2018 Spot Bond					0.00000	100.91521				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					0.00000	101.01513				0.00	0	0
Total AHF2C2 SPOT										0.00	0	0
Total For AHF2C2										0.00	0	0
AHF3A:On 18/04/2019 Spot Bond					0.00000	101.22501				0.00	0	0
Total AHF3A3 SPOT										0.00	0	0
Total For AHF3A3										0.00	0	0
AHF3A:On 18/04/2019 Spot Bond					0.00000	100.86522				0.00	0	0
Total AHF3A4 SPOT										0.00	0	0
Total For AHF3A4										0.00	0	0
AHF3B:On 18/04/2019 Spot Bond					0.00000	101.11500				0.00	0	0
Total AHF3B2 SPOT										0.00	0	0
Total For AHF3B2										0.00	0	0
AHF3B:On 18/04/2019 Spot Bond					0.00000	101.06512				0.00	0	0
Total AHF3B3 SPOT										0.00	0	0
Total For AHF3B3										0.00	0	0
AHF3C:On 18/04/2019 Spot Bond					0.00000	101.47309				0.00	0	0
Total AHF3C2 SPOT										0.00	0	0
Total For AHF3C2										0.00	0	0
AHF3C:On 18/04/2019 Spot Bond					0.00000	101.32411				0.00	0	0
Total AHF3C3 SPOT										0.00	0	0
Total For AHF3C3										0.00	0	0
AHL01U On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1AU On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	1,050,579,946
Total AHY2U SPOT										0.00	0	1,050,579,946
Total For AHY2U										0.00	0	1,050,579,946
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			20,000,000.00		200	893,754,286

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AIG2U SPOT										20,000,000.00	200	893,754,286
Total For AIG2U										20,000,000.00	200	893,754,286
AIR01 On 15/03/2019 Spot Bond			7.83500	102.27180	7.83500	102.20775				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			9.68500	108.54422	9.68500	108.46011				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			9.33500	99.59105	9.33500	99.51577				0.00	0	0
Total AIR04 SPOT										0.00	0	0
Total For AIR04										0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIR04U SPOT										0.00	0	0
Total For AIR04U										0.00	0	0
AIR05 On 29/05/2030 Spot Bond			10.44500	96.96789	10.44500	96.88611				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			3.58000	178.38510	3.58000	178.20261				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					0.00000	101.95579				0.00	0	0
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
APF03 On 07/08/2018 Spot Bond					0.00000	100.64365				0.00	0	0
Total APF03 SPOT										0.00	0	0
Total For APF03										0.00	0	0
APF04 On 21/10/2021 Spot Bond					0.00000	100.81844				0.00	0	0
Total APF04 SPOT										0.00	0	0
Total For APF04										0.00	0	0
APF05 On 24/08/2020 Spot Bond					0.00000	100.61030				0.00	0	0
Total APF05 SPOT										0.00	0	0
Total For APF05										0.00	0	0
APF06 On 24/08/2022 Spot Bond					0.00000	100.02281				0.00	0	0
Total APF06 SPOT										0.00	0	0
Total For APF06										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	0
Total AS221U SPOT										0.00	0	0
Total For AS221U										0.00	0	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS224U SPOT										0.00	0	0
Total For AS224U										0.00	0	0
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS248U SPOT										0.00	0	0
Total For AS248U										0.00	0	0
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS249U SPOT										0.00	0	0
Total For AS249U										0.00	0	0
ASN011 On 20/03/2019 Spot Bond					0.00000	101.62422				0.00	0	0
Total ASN011 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN011										0.00	0	0
ASN01 On 20/03/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN02 On 07/12/2033 Spot Bond			3.55000	239.28547	3.55000	243.82450				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02 On 20/06/2019 Spot Bond					0.00000	101.04167				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03 On 20/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03 On 10/11/2019 Spot Bond					0.00000	100.35901				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN03 On 07/12/2033 Spot Bond			3.56500	214.21287	3.56500	217.73596				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04 On 21/11/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN05 On 22/04/2020 Spot Bond					0.00000	100.80974				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05 On 28/04/2020 Spot Bond					0.00000	100.63017				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06 On 30/04/2020 Spot Bond					0.00000	100.61985				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06 On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06 On 01/06/2018 Spot Bond					0.00000	99.86456				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN066 On 15/06/2018 Spot Bond					0.00000	101.70229				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN068 On 07/02/2020 Spot Bond					0.00000	100.43614				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN069 On 02/07/2018 Spot Bond					0.00000	93.75456				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN073 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
ASN077 On 20/06/2020 Spot Bond					0.00000	101.91276				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN078 On 20/09/2020 Spot Bond					0.00000	101.64189				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN080 On 20/06/2020 Spot Bond					0.00000	102.16069				0.00	124,000,000	282,300,000
Total ASN083 SPOT										0.00	124,000,000	282,300,000
Total For ASN083										0.00	124,000,000	282,300,000
ASN083 On 03/09/2020 Spot Bond					0.00000	99.74349				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN084 On 25/09/2018 Spot Bond					0.00000	101.46112				0.00	0	0
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN086 On 01/10/2020 Spot Bond					0.00000	126.88731				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN087 On 08/10/2018 Spot Bond					0.00000	101.08559				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0

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 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN09 On 21/10/2020 Spot Bond					0.00000	100.79251				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN09 On 10/11/2020 Spot Bond					0.00000	100.37126				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					0.00000	79.86528				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111 On 02/12/2020 Spot Bond					0.00000	99.76770				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN111 On 07/03/2021 Spot Bond					0.00000	101.99336				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN111 On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN12 On 20/12/2020 Spot Bond					0.00000	102.14404				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN12 On 20/03/2019 Spot Bond					0.00000	101.65567				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN12 On 24/02/2019 Spot Bond					0.00000	100.02234				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN12 On 24/02/2019 Spot Bond					0.00000	100.02577				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN13 On 24/02/2019 Spot Bond					0.00000	100.02196				0.00	0	0
Total ASN130 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN130										0.00	0	0
ASN13 On 03/03/2019 Spot Bond					0.00000	99.77039				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN13 On 03/03/2019 Spot Bond					0.00000	99.77240				0.00	0	0
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN13 On 20/12/2020 Spot Bond					0.00000	102.12613				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					0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN13 On 31/12/2018 Spot Bond					0.00000	93.58000				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			3.41000	148.80448	3.41000	148.65382				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					0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14 On 31/12/2018 Spot Bond					0.00000	93.58000				0.00	0	0
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0
ASN14 On 20/06/2020 Spot Bond					0.00000	103.65637				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14 On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14 On 20/06/2021 Spot Bond					0.00000	58.51370				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14 On 04/05/2021 Spot Bond					0.00000	100.51420				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14:On 04/05/2021 Spot Bond					0.00000	100.51420				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			3.45500	148.57496	3.45500	148.42400				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN15:On 31/05/2021 Spot Bond					0.00000	116.53147				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					0.00000	99.76241				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			4.22000	163.62255	4.22000	163.44674				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN15:On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15:On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN15:On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN16:On 08/08/2021 Spot Bond					0.00000	100.43037				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN16:On 19/08/2021 Spot Bond					0.00000	100.09840				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16:On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN16:On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN16:On 20/06/2021 Spot Bond					0.00000	101.78554				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN17:On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17:On 02/12/2019 Spot Bond					0.00000	99.77847				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					0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17:On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN17:On 30/07/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN178 SPOT										0.00	0	0
Total For ASN178										0.00	0	0
ASN17:On 25/02/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN179 SPOT										0.00	0	0
Total For ASN179										0.00	0	0
ASN18:On 20/06/2022 Spot Bond					0.00000	101.87897				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN18:On 25/04/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN185 SPOT										0.00	0	0
Total For ASN185										0.00	0	0
ASN19:On 12/06/2020 Spot Bond					0.00000	101.80251				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN19:On 15/06/2018 Spot Bond					0.00000	98.11403				0.00	0	0
Total ASN191 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN191										0.00	0	0
ASN191 On 27/06/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN192 SPOT										0.00	0	0
Total For ASN192										0.00	0	0
ASN192 On 12/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN193 SPOT										0.00	0	0
Total For ASN193										0.00	0	0
ASN193 On 30/06/2022 Spot Bond					0.00000	101.31298				0.00	0	0
Total ASN194 SPOT										0.00	0	0
Total For ASN194										0.00	0	0
ASN194 On 31/01/2038 Spot Bond			3.87000	106.95823	3.87000	106.84594				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN195 On 20/06/2022 Spot Bond					0.00000	101.60611				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN196 On 01/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN199 SPOT										0.00	0	0
Total For ASN199										0.00	0	0
ASN199 On 25/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN200 SPOT										0.00	0	0
Total For ASN200										0.00	0	0
ASN200 On 21/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN201 SPOT										0.00	0	0
Total For ASN201										0.00	0	0
ASN201 On 18/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN202 SPOT										0.00	0	0
Total For ASN202										0.00	0	0
ASN202 On 20/06/2022 Spot Bond					0.00000	101.62083				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN203 On 20/06/2022 Spot Bond					0.00000	101.72283				0.00	0	0
Total ASN204 SPOT										0.00	0	0
Total For ASN204										0.00	0	0
ASN204 On 25/08/2022 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN207 SPOT										0.00	0	0
Total For ASN207										0.00	0	0
ASN207 On 24/08/2021 Spot Bond					0.00000	100.02614				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN208 On 24/08/2025 Spot Bond					0.00000	100.02816				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN209 On 28/08/2020 Spot Bond					0.00000	99.93512				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN210 On 02/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN212 SPOT										0.00	0	0
Total For ASN212										0.00	0	0
ASN212 On 01/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN213 SPOT										0.00	0	0
Total For ASN213										0.00	0	0
ASN213 On 29/08/2022 Spot Bond					0.00000	99.90853				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN214 On 14/09/2018 Spot Bond					0.00000	101.65785				0.00	0	0
Total ASN215 SPOT										0.00	0	0
Total For ASN215										0.00	0	0
ASN215 On 12/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN216 SPOT										0.00	0	0
Total For ASN216										0.00	0	0
ASN216 On 12/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN217 SPOT										0.00	0	0
Total For ASN217										0.00	0	0
ASN217 On 19/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN218 SPOT										0.00	0	0
Total For ASN218										0.00	0	0
ASN218 On 20/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN219 SPOT										0.00	0	0
Total For ASN219										0.00	0	0

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 22/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN220 SPOT										0.00	0	0
Total For ASN220										0.00	0	0
ASN22(On 13/07/2018 Spot Bond					0.00000	100.90288				0.00	0	0
Total ASN222 SPOT										0.00	0	0
Total For ASN222										0.00	0	0
ASN22(On 25/10/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN223 SPOT										0.00	0	0
Total For ASN223										0.00	0	0
ASN22(On 25/10/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN225 SPOT										0.00	0	0
Total For ASN225										0.00	0	0
ASN22(On 01/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN228 SPOT										0.00	0	0
Total For ASN228										0.00	0	0
ASN22(On 10/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN229 SPOT										0.00	0	0
Total For ASN229										0.00	0	0
ASN23(On 10/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN230 SPOT										0.00	0	0
Total For ASN230										0.00	0	0
ASN23(On 17/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN231 SPOT										0.00	0	0
Total For ASN231										0.00	0	0
ASN23(On 28/05/2019 Spot Bond			8.56000	8.56000	8.56000	99.90697				0.00	0	0
Total ASN232 SPOT										0.00	0	0
Total For ASN232										0.00	0	0
ASN23(On 29/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN234 SPOT										0.00	0	0
Total For ASN234										0.00	0	0
ASN23(On 12/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN235 SPOT										0.00	0	0
Total For ASN235										0.00	0	0
ASN23(On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN236 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN236										0.00	0	0
ASN236 On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN237 SPOT										0.00	0	0
Total For ASN237										0.00	0	0
ASN237 On 18/12/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN239 SPOT										0.00	0	0
Total For ASN239										0.00	0	0
ASN239 On 02/02/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN240 SPOT										0.00	0	0
Total For ASN240										0.00	0	0
ASN240 On 02/02/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN241 SPOT										0.00	0	0
Total For ASN241										0.00	0	0
ASN241 On 10/02/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN242 SPOT										0.00	0	0
Total For ASN242										0.00	0	0
ASN242 On 07/03/2019 Spot Bond					0.00000	101.86410				0.00	0	0
Total ASN243 SPOT										0.00	0	0
Total For ASN243										0.00	0	0
ASN243 On 10/03/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN244 SPOT										0.00	0	0
Total For ASN244										0.00	0	0
ASN244 On 30/03/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN245 SPOT										0.00	0	0
Total For ASN245										0.00	0	0
ASN245 On 12/04/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN246 SPOT										0.00	0	0
Total For ASN246										0.00	0	0
ASN246 On 13/04/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN247 SPOT										0.00	0	0
Total For ASN247										0.00	0	0
ASN247 On 09/05/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN250 SPOT										0.00	0	0
Total For ASN250										0.00	0	0
ASN250 On 16/05/2023 Spot Bond					0.00000	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 ASN251 SPOT										0.00	0	0
Total For ASN251										0.00	0	0
ASN251 On 16/05/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN252 SPOT										0.00	0	0
Total For ASN252										0.00	0	0
ASN751 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
ASN891 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
BAR001 On 12/06/2018 Spot Bond					0.00000	101.69761				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAW11 On 01/10/2018 Spot Bond			8.10500	102.04489	8.10500	101.97881				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					0.00000	102.30304				0.00	0	1,200,000,000
Total BAW17 SPOT										0.00	0	1,200,000,000
Total For BAW17										0.00	0	1,200,000,000
BAW17 On 05/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW17/JIBAR SPOT										0.00	0	0
Total For BAW17/JIBAR										0.00	0	0
BAW18 On 05/12/2020 Spot Bond					0.00000	102.08749				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			9.33000	100.30132	9.33000	104.99280				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			9.40500	101.27090	9.40500	101.19506				0.00	0	0
Total BAW21 SPOT										0.00	0	0
Total For BAW21										0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.30000	101.60192	9.30000	101.52666				0.00	0	0
Total BAW21/R208 SPOT										0.00	0	0
Total For BAW21/R208										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAW22 On 07/12/2022 Spot Bond					0.00000	102.54675				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					0.00000	101.97890				0.00	0	0
Total BAW24 SPOT										0.00	0	0
Total For BAW24										0.00	0	0
BAW25 On 08/05/2020 Spot Bond					0.00000	101.12698				0.00	0	1,540,000,000
Total BAW25 SPOT										0.00	0	1,540,000,000
Total For BAW25										0.00	0	1,540,000,000
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW26U SPOT										0.00	0	0
Total For BAW26U										0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond					0.00000	102.36287				0.00	0	0
Total BAW28 SPOT										0.00	0	0
Total For BAW28										0.00	0	0
BAW29 On 22/02/2023 Spot Bond					0.00000	100.01446				0.00	0	0
Total BAW29 SPOT										0.00	0	0
Total For BAW29										0.00	0	0
BAYA31 On 31/12/2018 Spot Bond					0.00000	101.60204				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					0.00000	102.12859				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					0.00000	100.10616				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					0.00000	101.59493				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond					0.00000	101.59506				0.00	0	0
Total BAYA45 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA45										0.00	0	0
BAYA51On 31/03/2019 Spot Bond					0.00000	101.68443				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA52On 31/03/2019 Spot Bond					0.00000	102.55881				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYA54On 30/09/2019 Spot Bond					0.00000	102.64302				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYA57On 31/03/2022 Spot Bond					0.00000	104.84171				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA58On 30/06/2020 Spot Bond					0.00000	103.28710				0.00	0	0
Total BAYA58 SPOT										0.00	0	0
Total For BAYA58										0.00	0	0
BAYA59On 30/06/2022 Spot Bond			11.85500	109.45222	11.85500	109.34781				0.00	0	0
Total BAYA59 SPOT										0.00	0	0
Total For BAYA59										0.00	0	0
BAYA60On 30/06/2020 Spot Bond			12.35500	12.35500	12.35500	105.01811				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA61On 30/06/2020 Spot Bond					0.00000	101.71482				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYA62On 30/09/2020 Spot Bond					0.00000	101.61608				0.00	0	0
Total BAYA62 SPOT										0.00	0	0
Total For BAYA62										0.00	0	0
BAYA63On 30/11/2020 Spot Bond					0.00000	101.59495				0.00	0	0
Total BAYA63 SPOT										0.00	0	0
Total For BAYA63										0.00	0	0
BAYA64On 30/09/2022 Spot Bond					0.00000	101.63017				0.00	0	0
Total BAYA64 SPOT										0.00	0	0
Total For BAYA64										0.00	0	0
BAYA65On 30/09/2020 Spot Bond					0.00000	101.55972				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA65 SPOT										0.00	0	0
Total For BAYA65										0.00	0	0
BAYA66On 31/03/2021 Spot Bond					0.00000	101.61618				0.00	0	0
Total BAYA66 SPOT										0.00	0	0
Total For BAYA66										0.00	0	0
BAYA67On 31/03/2023 Spot Bond			11.85500	11.85500	11.85500	99.14000				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYB05On 30/06/2019 Spot Bond					0.00000	102.05244				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB06On 31/12/2019 Spot Bond					0.00000	102.05222				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB07On 31/03/2020 Spot Bond					0.00000	102.05233				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08On 30/09/2020 Spot Bond					0.00000	108.19823				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB11On 30/06/2020 Spot Bond					0.00000	102.12266				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYD11On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD11 SPOT										0.00	0	0
Total For BAYD11										0.00	0	0
BAYD21On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD21 SPOT										0.00	0	0
Total For BAYD21										0.00	0	0
BAYD31On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD31 SPOT										0.00	0	0
Total For BAYD31										0.00	0	0
BAYD41On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD41 SPOT										0.00	0	0
Total For BAYD41										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYD51 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
BAYD61 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC122 On 24/05/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total BC122 SPOT										0.00	0	0
Total For BC122										0.00	0	0
BCJ10 On 12/07/2019 Spot Bond					0.00000	101.00393				0.00	0	0
Total BCJ10 SPOT										0.00	0	0
Total For BCJ10										0.00	0	0
BCJ14 On 09/05/2019 Spot Bond					0.00000	100.35681				0.00	0	0
Total BCJ14 SPOT										0.00	0	0
Total For BCJ14										0.00	0	0
BCJ15 On 09/11/2020 Spot Bond					0.00000	100.36526				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					0.00000	101.82036				0.00	0	0
Total BCJ16 SPOT										0.00	0	0
Total For BCJ16										0.00	0	0
BCJ17 On 23/09/2019 Spot Bond					0.00000	101.46027				0.00	0	0
Total BCJ17 SPOT										0.00	0	0
Total For BCJ17										0.00	0	0
BD0205 On 28/04/2028 Spot Bond			8.56500	8.56500	8.56500	195.42178				0.00	0	0
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD0206 On 02/03/2028 Spot Bond			8.56500	8.56500	8.56500	195.95706				0.00	0	0
Total BD0206 SPOT										0.00	0	0
Total For BD0206										0.00	0	0
BD0302 On 18/04/2028 Spot Bond			8.95000	8.95000	8.95000	95.43094				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	8.90269	100.00000	8.84371				0.00	0	0
Total BD302U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BD302U										0.00	0	0
BG1A7I On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BG1A8I On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A8U SPOT										0.00	0	0
Total For BG1A8U										0.00	0	0
BG1B2I On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1B2U SPOT										0.00	0	0
Total For BG1B2U										0.00	0	0
BG1C2I 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
BG1D2I On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1D2U SPOT										0.00	0	0
Total For BG1D2U										0.00	0	0
BG1E2I On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1E2U SPOT										0.00	0	0
Total For BG1E2U										0.00	0	0
BG1F2I On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1F2U SPOT										0.00	0	0
Total For BG1F2U										0.00	0	0
BGL01 On 19/11/2019 Spot Bond					0.00000	101.34900				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			9.61500	101.90096	9.61500	101.82298				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					0.00000	102.94206				0.00	5,700,000	29,900,000
Total BGL03 SPOT										0.00	5,700,000	29,900,000
Total For BGL03										0.00	5,700,000	29,900,000
BGL04 On 05/02/2020 Spot Bond			10.06500	103.05744	10.06500	102.97360				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2020 Spot Bond			10.85500	103.58970	10.85500	103.50047				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2020 Spot Bond					0.00000	101.96571				0.00	0	0
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0
BGL07 On 03/09/2022 Spot Bond			10.78500	106.15407	10.78500	106.06320				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2022 Spot Bond					0.00000	99.72716				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			10.55500	103.53715	10.55500	103.45036				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					0.00000	100.52606				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			11.33500	103.43087	11.33500	103.33795				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					0.00000	103.83484				0.00	160,000,000	280,000,000
Total BGL12 SPOT										0.00	160,000,000	280,000,000
Total For BGL12										0.00	160,000,000	280,000,000
BGL13 On 20/08/2021 Spot Bond			10.15500	107.38566	10.15500	107.29753				0.00	0	0
Total BGL13 SPOT										0.00	0	0
Total For BGL13										0.00	0	0
BGL14 On 03/11/2021 Spot Bond					0.00000	104.42816				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					0.00000	104.46998				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					0.00000	99.99967				0.00	0	0
Total BGL16 SPOT										0.00	0	0
Total For BGL16										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BGL17 On 14/08/2024 Spot Bond					0.00000	100.32596				0.00	0	0
Total BGL17 SPOT										0.00	0	0
Total For BGL17										0.00	0	0
BGL18 On 30/09/2022 Spot Bond					0.00000	102.09451				0.00	0	0
Total BGL18 SPOT										0.00	0	0
Total For BGL18										0.00	0	0
BGL19 On 29/09/2024 Spot Bond					0.00000	102.76506				0.00	11,700,000	3,900,000
Total BGL19 SPOT										0.00	11,700,000	3,900,000
Total For BGL19										0.00	11,700,000	3,900,000
BGT01 On 12/09/2022 Spot Bond					0.00000	104.76187				0.00	0	0
Total BGT01 SPOT										0.00	0	0
Total For BGT01										0.00	0	0
BID05 On 30/06/2019 Spot Bond					0.00000	101.22390				0.00	0	0
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0
BID06 On 30/06/2019 Spot Bond			8.03500	104.45194	8.03500	104.38415				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					0.00000	101.22117				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					0.00000	101.24942				0.00	0	0
Total BID08 SPOT										0.00	0	0
Total For BID08										0.00	0	0
BPPF0:On 22/03/2020 Spot Bond					0.00000	101.56765				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BPPF0:On 17/09/2018 Spot Bond					0.00000	101.55979				0.00	0	0
Total BPPF03 SPOT										0.00	0	0
Total For BPPF03										0.00	0	0
BPPF0:On 15/09/2020 Spot Bond					0.00000	101.68417				0.00	0	0
Total BPPF04 SPOT										0.00	0	0
Total For BPPF04										0.00	0	0
BPPF0:On 24/10/2018 Spot Bond					0.00000	100.67319				0.00	0	0
Total BPPF05 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BPPF05										0.00	0	0
BPPF05 On 22/09/2018 Spot Bond					0.00000	101.37433				0.00	0	0
Total BPPF06 SPOT										0.00	0	0
Total For BPPF06										0.00	0	0
BPPF06 On 22/03/2019 Spot Bond					0.00000	101.43717				0.00	0	0
Total BPPF07 SPOT										0.00	0	0
Total For BPPF07										0.00	0	0
BPPF07 On 22/03/2021 Spot Bond					0.00000	101.50673				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					0.00000	101.53169				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZ21 On 27/03/2021 Spot Bond					0.00000	101.51547				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					0.00000	100.09629				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BWZJ19 On 10/11/2019 Spot Bond					0.00000	100.37327				0.00	0	0
Total BWZJ19 SPOT										0.00	0	0
Total For BWZJ19										0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.38330				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYA49U SPOT										0.00	0	0
Total For BYA49U										0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL12 On 06/09/2018 Spot Bond			10.05500	102.79976	10.05500	102.71717				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					0.00000	101.81479				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			12.23500	103.22747	12.23500	103.12593				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL17 On 23/08/2019 Spot Bond					0.00000	102.07871				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			11.73500	102.07390	11.73500	101.97748				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL20 On 14/12/2019 Spot Bond					0.00000	104.31689			0.00	0	70,000,000
Total CBL20 SPOT									0.00	0	70,000,000
Total For CBL20									0.00	0	70,000,000
CBL22 On 06/05/2020 Spot Bond			9.65500	98.49765	9.65500	98.42197			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0
CBL24 On 02/11/2020 Spot Bond					0.00000	100.60666			0.00	0	0
Total CBL24 SPOT									0.00	0	0
Total For CBL24									0.00	0	0
CBL25 On 06/05/2019 Spot Bond					0.00000	101.17890			0.00	0	0
Total CBL25 SPOT									0.00	0	0
Total For CBL25									0.00	0	0
CBL26 On 06/05/2021 Spot Bond			9.95500	103.53289	9.95500	103.45093			0.00	0	0
Total CBL26 SPOT									0.00	0	0
Total For CBL26									0.00	0	0
CBL27 On 12/05/2020 Spot Bond					0.00000	100.99013			0.00	0	0
Total CBL27 SPOT									0.00	0	0
Total For CBL27									0.00	0	0
CBL28 On 21/05/2021 Spot Bond					0.00000	100.09222			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			10.27000	114.28657	10.27000	114.19228			0.00	0	0
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			9.99500	112.53454	9.99500	112.44411		49,975,000,000,000.00	5,000,000,000	5,600,000,000	
Total CCT02 SPOT								19,975,000,000,000.00	5,000,000,000	5,600,000,000	
Total For CCT02								19,975,000,000,000.00	5,000,000,000	5,600,000,000	
CCT03 On 15/03/2025 Spot Bond			10.15000	107.08585	10.15000	106.99945			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			10.09500	104.09605	10.09500	103.76925		54,513,000,000.00	5,400,000	1,800,000	
Total CCT04 SPOT								54,513,000,000.00	5,400,000	1,800,000	
Total For CCT04								54,513,000,000.00	5,400,000	1,800,000	
CGR14.On 25/11/2020 Spot Bond			10.00000	107.53120	10.00000	107.44700			0.00	0	0
Total CGR14/JIBAR SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CGR14/JIBAR										0.00	0	0
CGR19 On 04/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR19U SPOT										0.00	0	0
Total For CGR19U										0.00	0	0
CGR20 On 03/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR20U SPOT										0.00	0	0
Total For CGR20U										0.00	0	0
CGR21 On 12/10/2020 Spot Bond					0.00000	101.35226				0.00	0	0
Total CGR21 SPOT										0.00	0	0
Total For CGR21										0.00	0	0
CGR23 On 08/02/2019 Spot Bond					0.00000	100.51197				0.00	0	0
Total CGR23 SPOT										0.00	0	0
Total For CGR23										0.00	0	0
CGR24 On 08/02/2021 Spot Bond					0.00000	101.70795				0.00	0	0
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CGR25 On 27/06/2019 Spot Bond					0.00000	101.82794				0.00	0	0
Total CGR25 SPOT										0.00	0	0
Total For CGR25										0.00	0	0
CGR27 On 25/11/2019 Spot Bond					0.00000	99.99961				0.00	0	0
Total CGR27 SPOT										0.00	0	0
Total For CGR27										0.00	0	0
CGR29 On 08/02/2021 Spot Bond					0.00000	101.57201				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					0.00000	101.45959				0.00	0	0
Total CGR31 SPOT										0.00	0	0
Total For CGR31										0.00	0	0
CGR32 On 21/07/2020 Spot Bond					0.00000	100.95664				0.00	0	0
Total CGR32 SPOT										0.00	0	0
Total For CGR32										0.00	0	0
CGR33 On 22/09/2020 Spot Bond					0.00000	101.95880				0.00	400,000,000	400,000,000
Total CGR33 SPOT										0.00	400,000,000	400,000,000
Total For CGR33										0.00	400,000,000	400,000,000
CGR34 On 21/09/2018 Spot Bond			8.38800	8.38800	8.38800	101.42040				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR34 SPOT										0.00	0	0
Total For CGR34										0.00	0	0
CGR36 On 02/10/2018 Spot Bond					0.00000	101.23514				0.00	0	0
Total CGR36 SPOT										0.00	0	0
Total For CGR36										0.00	0	0
CGR37 On 08/02/2019 Spot Bond					0.00000	100.40730				0.00	0	0
Total CGR37 SPOT										0.00	0	0
Total For CGR37										0.00	0	0
CGR38 On 13/02/2021 Spot Bond					0.00000	100.33100				0.00	0	0
Total CGR38 SPOT										0.00	0	0
Total For CGR38										0.00	0	0
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR39U SPOT										0.00	0	0
Total For CGR39U										0.00	0	0
CIG04 On 30/06/2018 Spot Bond					0.00000	100.50931				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond					0.00000	102.21266				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CIG06 On 28/08/2018 Spot Bond					0.00000	99.92348				0.00	0	0
Total CIG06 SPOT										0.00	0	0
Total For CIG06										0.00	0	0
CIG07 On 28/08/2020 Spot Bond					0.00000	101.11696				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					0.00000	100.68747				0.00	0	0
Total CIG10 SPOT										0.00	0	0
Total For CIG10										0.00	0	0
CIG11 On 29/07/2020 Spot Bond					0.00000	96.50349				0.00	0	0
Total CIG11 SPOT										0.00	0	0
Total For CIG11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CIG12 On 29/07/2021 Spot Bond					0.00000	100.73436				0.00	0	0
Total CIG12 SPOT										0.00	0	0
Total For CIG12										0.00	0	0
CLA1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	104.08633	10.11000	104.00129				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	144.45992	3.14000	144.24516				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			3.38000	3.38000	3.38000	142.50515				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	107.53100	10.00000	107.44700				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	107.53100	10.00000	107.44700				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	102.91355	8.59000	102.81755				0.00	0	0
Total CLN242 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN242										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	102.37539	9.35000	102.29789				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			8.66500	102.40079	8.66500	102.33000				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	107.53100	10.00000	107.44700				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN313 On 14/11/2022 Spot Bond					0.00000	100.29289				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			10.80500	95.96723	10.80500	95.88494				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			11.32500	97.27673	11.32500	97.18941				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					0.00000	101.87906				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					0.00000	100.28702				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	101.74451				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	101.77145				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					0.00000	101.87538				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	101.79893				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN332 On 20/06/2018 Spot Bond					0.00000	101.92941				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					0.00000	119.54410				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					0.00000	103.56059				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN343 On 20/12/2023 Spot Bond					0.00000	102.00086				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN344 On 20/12/2018 Spot Bond					0.00000	101.58819				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN345 On 20/12/2023 Spot Bond					0.00000	101.00598				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN350 On 28/10/2018 Spot Bond					0.00000	100.59303				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN360 On 20/03/2019 Spot Bond					0.00000	101.54874				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN362 On 20/03/2024 Spot Bond			9.98500	104.39485	9.98500	104.31196				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN363 On 20/03/2024 Spot Bond					0.00000	101.66984				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN364 On 06/08/2023 Spot Bond					0.00000	100.52370				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN365 On 20/03/2024 Spot Bond			12.12500	105.88328	12.12500	105.78172				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN366 On 06/08/2023 Spot Bond					0.00000	100.54295				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN370 On 26/07/2022 Spot Bond					0.00000	100.75364				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN371 On 20/03/2024 Spot Bond					0.00000	111.44165				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN372 On 20/09/2023 Spot Bond					0.00000	101.64736				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					0.00000	101.67805				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			9.35500	103.09856	9.35500	103.02174				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					0.00000	99.20889				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	100.13289	10.98000	100.04568				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	102.02807	11.00000	101.93904				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					0.00000	101.85714				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			11.91500	102.73793	11.91500	102.64104				0.00	0	0
Total CLN384 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond					0.00000	102.01504				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond					0.00000	101.67775				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond					0.00000	100.79638				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond					0.00000	101.77673				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 20/12/2019 Spot Bond					0.00000	107.14680				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond					0.00000	101.68686				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 20/03/2020 Spot Bond					0.00000	101.81270				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond					0.00000	102.61491				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond					0.00000	100.27763				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond					0.00000	100.27616				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN399 On 20/06/2020 Spot Bond					0.00000	101.68674				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 On 20/06/2020 Spot Bond					0.00000	102.39590				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond					0.00000	101.69571				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN409 On 18/07/2020 Spot Bond					0.00000	101.06461				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond					0.00000	101.85720				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond					0.00000	101.86617				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond					0.00000	101.06959				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond					0.00000	103.32790				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN414 On 20/09/2020 Spot Bond					0.00000	101.92893				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN415 On 18/07/2020 Spot Bond					0.00000	101.13432				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN416 On 23/09/2020 Spot Bond					0.00000	101.84538				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN418 On 20/12/2020 Spot Bond					0.00000	102.01861				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN419 On 18/04/2028 Spot Bond			7.01000	7.01000	7.01000	51.13745				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN42(On 20/12/2020 Spot Bond					0.00000	102.03653				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN42(On 26/01/2021 Spot Bond					0.00000	100.98617				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN42(On 20/12/2020 Spot Bond					0.00000	115.86915				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN42(On 20/12/2020 Spot Bond					0.00000	112.85313				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN42(On 20/12/2020 Spot Bond					0.00000	115.83546				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN42(On 20/12/2020 Spot Bond					0.00000	104.21034				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN42(On 20/12/2020 Spot Bond					0.00000	113.19431				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN42(On 20/12/2018 Spot Bond					0.00000	102.99255				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN42(On 20/12/2020 Spot Bond					0.00000	102.39471				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN43(On 20/12/2020 Spot Bond					0.00000	128.74890				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN43(On 20/12/2020 Spot Bond					0.00000	117.90227				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN43(On 20/12/2020 Spot Bond					0.00000	119.70634				0.00	0	0
Total CLN432 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN432										0.00	0	0
CLN432 On 20/12/2020 Spot Bond					0.00000	121.32108				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN433 On 20/12/2020 Spot Bond					0.00000	129.64640				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 20/12/2020 Spot Bond					0.00000	101.84827				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN436 On 20/12/2020 Spot Bond					0.00000	101.76754				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 On 03/02/2021 Spot Bond					0.00000	100.57431				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN439 On 20/03/2021 Spot Bond					0.00000	131.03040				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN440 On 20/03/2021 Spot Bond					0.00000	103.28741				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN441 On 23/05/2021 Spot Bond					0.00000	100.04923				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN444 On 24/05/2021 Spot Bond			9.60500	104.55044	9.60500	104.47051				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN445 On 31/01/2022 Spot Bond			4.08000	145.43005	4.08000	145.27488				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN452 On 31/01/2025 Spot Bond			6.18000	106.27928	6.18000	106.14788				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN453 On 31/01/2025 Spot Bond			5.82000	108.59517	5.82000	108.46404				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN454 On 04/05/2021 Spot Bond					0.00000	100.02433				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN455 On 20/12/2021 Spot Bond					0.00000	102.07615				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN456 On 17/11/2021 Spot Bond					0.00000	100.20230				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN457 On 29/11/2021 Spot Bond					0.00000	100.49948				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN458 On 29/11/2021 Spot Bond					0.00000	99.90578				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN460 On 15/02/2022 Spot Bond					0.00000	102.45210				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN461 On 16/02/2022 Spot Bond			10.52500	104.63069	10.52500	104.54179				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN462 On 13/03/2022 Spot Bond			9.73500	103.01295	9.73500	102.93316		75,933,000,000.00		7,800,000	2,600,000	
Total CLN464 SPOT								75,933,000,000.00		7,800,000	2,600,000	
Total For CLN464								75,933,000,000.00		7,800,000	2,600,000	
CLN464 On 14/03/2020 Spot Bond					0.00000	101.76567				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN465 On 27/03/2020 Spot Bond					0.00000	101.43551				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN467 On 28/03/2020 Spot Bond					0.00000	101.45958				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN469 On 28/03/2022 Spot Bond					0.00000	102.16455				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN471 On 17/05/2019 Spot Bond					0.00000	100.18650				0.00	0	0
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0
CLN472 On 19/11/2022 Spot Bond					0.00000	100.10959				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN475 On 23/06/2021 Spot Bond					0.00000	102.71539				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN476 On 20/09/2020 Spot Bond					0.00000	101.86617				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN477 On 29/11/2021 Spot Bond			100.00000	14.65092	100.00000	14.55279				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN481 On 07/06/2022 Spot Bond					0.00000	102.70461				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN482 On 20/05/2021 Spot Bond					0.00000	100.10266				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN483 On 20/05/2021 Spot Bond					0.00000	100.87943				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN484 On 02/12/2021 Spot Bond					0.00000	100.21274				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN485 On 02/12/2021 Spot Bond			9.45500	100.47142	9.45500	100.39495				0.00	0	0
Total CLN485 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN485										0.00	0	0
CLN485 On 20/06/2022 Spot Bond					0.00000	102.42100				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN486 On 07/12/2021 Spot Bond			12.41500	100.29100	12.41500	106.55354				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN487 On 28/07/2022 Spot Bond			9.21500	102.78923	9.21500	102.71251				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN488 On 28/03/2020 Spot Bond					0.00000	101.44384				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN489 On 28/03/2022 Spot Bond					0.00000	101.51486				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN490 On 07/06/2022 Spot Bond					0.00000	102.70461				0.00	0	0
Total CLN491 SPOT										0.00	0	0
Total For CLN491										0.00	0	0
CLN491 On 30/09/2019 Spot Bond					0.00000	101.37654				0.00	0	0
Total CLN492 SPOT										0.00	0	0
Total For CLN492										0.00	0	0
CLN492 On 20/06/2022 Spot Bond					0.00000	101.86461				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN493 On 07/06/2022 Spot Bond			11.95500	102.59792	11.95500	105.34133				0.00	0	0
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0
CLN494 On 29/08/2020 Spot Bond					0.00000	99.91166				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN495 On 04/09/2024 Spot Bond			10.21500	101.63545	10.21500	101.55293				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN496 On 04/09/2024 Spot Bond					0.00000	100.77152				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN497 On 08/06/2022 Spot Bond					0.00000	102.16201				0.00	0	0
Total CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0
CLN498 On 20/05/2021 Spot Bond					0.00000	100.09941				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN500 On 10/10/2020 Spot Bond					0.00000	101.08024				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					0.00000	101.12809				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					0.00000	101.16964				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					0.00000	101.92374				0.00	0	0
Total CLN503 SPOT										0.00	0	0
Total For CLN503										0.00	0	0
CLN504 On 11/10/2024 Spot Bond					0.00000	101.16964				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					0.00000	100.74246				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					0.00000	100.58624				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					0.00000	101.88428				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					0.00000	100.02494				0.00	0	0
Total CLN508 SPOT										0.00	0	0
Total For CLN508										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN510 On 11/10/2020 Spot Bond					0.00000	101.11014				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					0.00000	96.73692				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					0.00000	102.53228				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					0.00000	100.04997				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					0.00000	100.06007				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	101.32220	9.96000	101.89300				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	100.50346	10.01000	100.66942				0.00	0	0
Total CLN517 SPOT										0.00	0	0
Total For CLN517										0.00	0	0
CLN518 On 25/11/2022 Spot Bond					0.00000	99.99964				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	102.30993	9.60000	103.33630				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					0.00000	101.79839				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					0.00000	101.71663				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					0.00000	99.93244				0.00	0	0
Total CLN522 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN522										0.00	0	0
CLN522 On 13/05/2021 Spot Bond					0.00000	100.27286				0.00	0	0
Total CLN523 SPOT										0.00	0	0
Total For CLN523										0.00	0	0
CLN523 On 09/09/2022 Spot Bond			9.20000	101.23410	9.20000	101.13863				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN524 On 24/04/2021 Spot Bond					0.00000	100.69993				0.00	0	0
Total CLN525 SPOT										0.00	0	0
Total For CLN525										0.00	0	0
CLN525 On 26/04/2023 Spot Bond					0.00000	100.58053				0.00	0	0
Total CLN526 SPOT										0.00	0	0
Total For CLN526										0.00	0	0
CLN526 On 21/02/2024 Spot Bond					0.00000	101.71838				0.00	0	0
Total CLN527 SPOT										0.00	0	0
Total For CLN527										0.00	0	0
CLN527 On 25/11/2022 Spot Bond					0.00000	99.99964				0.00	0	0
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN528 On 29/11/2021 Spot Bond					0.00000	99.89873				0.00	0	0
Total CLN529 SPOT										0.00	0	0
Total For CLN529										0.00	0	0
CLN529 On 12/03/2021 Spot Bond					0.00000	100.20578				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN530 On 12/03/2023 Spot Bond					0.00000	100.21400				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN531 On 18/04/2028 Spot Bond					0.00000	222.91776				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN55 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN61 On 18/04/2028 Spot Bond			8.95000	95.49945	8.95000	95.43094				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN88 On 28/04/2028 Spot Bond			8.56500	8.56500	8.56500	195.42178				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN89 On 02/03/2028 Spot Bond			8.56500	8.56500	8.56500	195.95706				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF11 On 20/06/2019 Spot Bond					0.00000	101.64213				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF11 On 20/06/2019 Spot Bond					0.00000	101.88682				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF11 On 20/09/2019 Spot Bond					0.00000	101.64206				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF11 On 20/06/2020 Spot Bond					0.00000	101.70469				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
CLNF11 On 17/08/2021 Spot Bond					0.00000	100.20077				0.00	0	0
Total CLNF16 SPOT										0.00	0	0
Total For CLNF16										0.00	0	0
COJ04 On 05/06/2018 Spot Bond			7.43500	99.83731	7.43500	104.26637			50,186,250,000,000.00	6,750,000,000	6,750,000,000	
Total COJ04 SPOT									50,186,250,000,000.00	6,750,000,000	6,750,000,000	
Total For COJ04									50,186,250,000,000.00	6,750,000,000	6,750,000,000	
COJ05 On 05/06/2023 Spot Bond			9.15500	111.80087	9.15500	111.71842			0.00	0	700,000,000	
Total COJ05 SPOT									0.00	0	700,000,000	
Total For COJ05									0.00	0	700,000,000	
COJ07 On 23/03/2021 Spot Bond			9.56500	104.84734	9.56500	104.76751			6,504,200,000,000.00	680,000,000	170,000,000	
Total COJ07 SPOT									6,504,200,000,000.00	680,000,000	170,000,000	
Total For COJ07									6,504,200,000,000.00	680,000,000	170,000,000	
COJ08 On 22/06/2026 Spot Bond			10.18500	111.79900	10.18500	111.70750			5,092,500,000,000.00	500,000,000	500,000,000	
Total COJ08 SPOT									5,092,500,000,000.00	500,000,000	500,000,000	
Total For COJ08									5,092,500,000,000.00	500,000,000	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
COJG0 On 09/06/2024 Spot Bond			9.81500	106.37945	9.81500	106.29548				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			10.05000	97.80581	10.05000	97.72723				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			11.29000	95.12171	11.29000	95.03612				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			11.29500	88.95339	11.29500	88.87287				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			12.03000	98.25472	12.03000	99.95451				0.00	0	0
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
CS002 On 17/12/2020 Spot Bond					0.00000	101.62928				0.00	0	0
Total CS002 SPOT										0.00	0	0
Total For CS002										0.00	0	0
CS003 On 12/08/2021 Spot Bond					0.00000	99.29925				0.00	0	0
Total CS003 SPOT										0.00	0	0
Total For CS003										0.00	0	0
CSA041 On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSA04U SPOT										0.00	0	0
Total For CSA04U										0.00	0	0
CSD041 On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSD04U SPOT										0.00	0	0
Total For CSD04U										0.00	0	0
DEN381 On 10/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN401 On 10/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0
DENG7 On 21/09/2018 Spot Bond					0.00000	101.54143				0.00	0	0
Total DENG73 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DENG73										0.00	0	0
DENG7 On 28/09/2018		Spot Bond			0.00000	101.40459				0.00	0	0
Total DENG74 SPOT										0.00	0	0
Total For DENG74										0.00	0	0
DENG7 On 04/09/2018		Spot Bond			0.00000	99.77176				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			0.00000	99.77176				0.00	0	0
Total DENG76 SPOT										0.00	0	0
Total For DENG76										0.00	0	0
DENG7 On 27/09/2018		Spot Bond			0.00000	101.60517				0.00	0	0
Total DENG77 SPOT										0.00	0	0
Total For DENG77										0.00	0	0
DENG7 On 27/09/2018		Spot Bond			0.00000	101.56301				0.00	0	0
Total DENG78 SPOT										0.00	0	0
Total For DENG78										0.00	0	0
DOL00 On 20/09/2018		Spot Bond			0.00000	102.13549				0.00	0	0
Total DOL003 SPOT										0.00	0	0
Total For DOL003										0.00	0	0
DOL00 On 24/01/2019		Spot Bond			0.00000	101.16326				0.00	0	0
Total DOL004 SPOT										0.00	0	0
Total For DOL004										0.00	0	0
DOL00 On 20/12/2019		Spot Bond			0.00000	80.86743				0.00	0	0
Total DOL009 SPOT										0.00	0	0
Total For DOL009										0.00	0	0
DOL01 On 20/12/2021		Spot Bond			0.00000	103.11888				0.00	0	0
Total DOL012 SPOT										0.00	0	0
Total For DOL012										0.00	0	0
DSY01 On 21/11/2022		Spot Bond			0.00000	100.09296				0.00	0	0
Total DSY01 SPOT										0.00	0	0
Total For DSY01										0.00	0	0
DSY02 On 21/11/2024		Spot Bond			0.00000	100.28976				0.00	0	0
Total DSY02 SPOT										0.00	0	0
Total For DSY02										0.00	0	0
DSY03 On 21/11/2024		Spot Bond	9.61500	9.61500	9.61500	104.12141				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DSY03 SPOT									0.00	0	0
Total For DSY03									0.00	0	0
DV2021On 18/06/2021 Spot Bond			9.05500	103.91829	9.05500	103.84246			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			8.44000	104.41385	8.44000	104.34233		16,934,016,000.00	2,006,400	501,318,800	
Total DV22 SPOT								16,934,016,000.00	2,006,400	501,318,800	
Total For DV22								16,934,016,000.00	2,006,400	501,318,800	
DV22/ROn 07/02/2020 Spot Bond			100.00000	34.97506	100.00000	34.74079		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			9.28000	105.17447	9.28000	105.09544		69,184,256,000.00	7,455,200	413,150,900	
Total DV23 SPOT								69,184,256,000.00	7,455,200	413,150,900	
Total For DV23								69,184,256,000.00	7,455,200	413,150,900	
DV23/ROn 27/02/2023 Spot Bond			100.00000	14.14310	100.00000	14.04837		0.00	0	0	
DV23/ROn 27/02/2023 Spot Bond			100.00000	14.14310	100.00000	14.04837		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			9.51500	103.38125	9.51500	103.30164		2,854,500,000.00	300,000	100,000	
Total DV24 SPOT								2,854,500,000.00	300,000	100,000	
Total For DV24								2,854,500,000.00	300,000	100,000	
DV24/ROn 18/02/2024 Spot Bond			9.69000	102.62161	9.69000	102.54116		0.00	0	0	
DV24/ROn 18/02/2024 Spot Bond			9.69000	102.62161	9.69000	102.54116		0.00	0	0	
Total DV24/R2023 SPOT								0.00	0	0	
Total For DV24/R2023								0.00	0	0	
DV29 On 18/02/2029 Spot Bond			10.84500	98.07234	10.84500	97.98654		0.00	0	0	
Total DV29 SPOT								0.00	0	0	
Total For DV29								0.00	0	0	
DV29/ROn 18/02/2029 Spot Bond			10.10000	102.73131	10.10000	102.64746		0.00	0	0	
DV29/ROn 18/02/2029 Spot Bond			10.10000	102.73131	10.10000	102.64746		0.00	0	0	
Total DV29/R213 SPOT								0.00	0	0	
Total For DV29/R213								0.00	0	0	
DVC02!On 29/08/2018 Spot Bond					0.00000	99.94631		0.00	0	0	
Total DVC029 SPOT								0.00	0	0	
Total For DVC029								0.00	0	0	
DVC03!On 23/10/2018 Spot Bond					0.00000	100.68866		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVC030 SPOT										0.00	0	0
Total For DVC030										0.00	0	0
DVF19 On 31/05/2019 Spot Bond					0.00000	100.45152				0.00	0	2,000,000,000
Total DVF19 SPOT										0.00	0	2,000,000,000
Total For DVF19										0.00	0	2,000,000,000
DVF20 On 29/11/2019 Spot Bond					0.00000	99.91454				0.00	0	0
Total DVF20 SPOT										0.00	0	0
Total For DVF20										0.00	0	0
DVF20f On 28/03/2020 Spot Bond					0.00000	101.50904				0.00	0	0
Total DVF20B SPOT										0.00	0	0
Total For DVF20B										0.00	0	0
DVF20(On 31/08/2020 Spot Bond					0.00000	99.87395				0.00	0	0
Total DVF20C SPOT										0.00	0	0
Total For DVF20C										0.00	0	0
DVF20f On 23/10/2020 Spot Bond					0.00000	100.72666				0.00	0	0
Total DVF20D SPOT										0.00	0	0
Total For DVF20D										0.00	0	0
DVF21 On 29/11/2021 Spot Bond					0.00000	99.91100				0.00	0	0
Total DVF21 SPOT										0.00	0	0
Total For DVF21										0.00	0	0
DVF22 On 28/03/2022 Spot Bond					0.00000	101.51751				0.00	0	0
Total DVF22 SPOT										0.00	0	0
Total For DVF22										0.00	0	0
DVF22f On 29/08/2022 Spot Bond					0.00000	99.91287				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					0.00000	100.72504				0.00	0	0
Total DVF22C SPOT										0.00	0	0
Total For DVF22C										0.00	0	0
DVF24 On 23/10/2024 Spot Bond					0.00000	100.77322				0.00	0	0
Total DVF24 SPOT										0.00	0	0
Total For DVF24										0.00	0	0
E170 On 01/08/2020 Spot Bond			8.26500	114.54379	8.26500	114.46693				4,426,734,000.00	535,600	340,577,300
Total E170 SPOT										4,426,734,000.00	535,600	340,577,300
Total For E170										4,426,734,000.00	535,600	340,577,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
E170/R On 01/08/2020 Spot Bond			100.00000	32.27717	100.00000	32.06098				0.00	0	0
Total E170/R207 SPOT										0.00	0	0
Total For E170/R207										0.00	0	0
ECN20 On 14/03/2020 Spot Bond			8.92500	103.12046	8.92500	103.04708				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			9.16500	103.80136	9.16500	103.72556				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			9.52500	103.86000	9.52500	103.78124				0.00	0	0
Total ECN24 SPOT										0.00	0	0
Total For ECN24										0.00	0	0
ECN32 On 14/03/2032 Spot Bond			3.81000	105.14721	3.81000	105.03789				0.00	0	0
Total ECN32 SPOT										0.00	0	0
Total For ECN32										0.00	0	0
EL037 On 31/01/2037 Spot Bond			3.52000	99.08862	3.52000	98.98741				0.00	0	0
Total EL037 SPOT										0.00	0	0
Total For EL037										0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	119.60403	2.25000	119.49427				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			3.48000	127.96068	3.36000	129.16107				0.00	0	104,383,544,900
Total EL28 SPOT										0.00	0	104,383,544,900
Total For EL28										0.00	0	104,383,544,900
EL29 On 19/11/2029 Spot Bond			3.37000	115.94902	3.37000	115.83252				0.00	0	400,000,000
Total EL29 SPOT										0.00	0	400,000,000
Total For EL29										0.00	0	400,000,000
EL30 On 29/07/2030 Spot Bond			3.38000	115.38797	3.38000	115.27142				0.00	0	0
Total EL30 SPOT										0.00	0	0
Total For EL30										0.00	0	0
EL31 On 02/06/2031 Spot Bond			3.47000	105.25283	3.47000	105.14592				0.00	0	1,150,000,000
Total EL31 SPOT										0.00	0	1,150,000,000
Total For EL31										0.00	0	1,150,000,000
EL36 On 31/01/2036 Spot Bond			3.49000	100.30079	3.49000	100.19859				0.00	0	0
Total EL36 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EL36										0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	119.60403	2.25000	119.49427				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			9.13000	106.23097	9.13000	106.15240		91,300,000,000,000.00		10,000,000,000	10,000,000,000	
Total EMM01 SPOT								11,300,000,000,000.00		10,000,000,000	10,000,000,000	
Total For EMM01								11,300,000,000,000.00		10,000,000,000	10,000,000,000	
EMM02 On 11/03/2021 Spot Bond			8.85500	106.76382	8.85500	106.68844		47,817,000,000,000.00		5,400,000,000	7,899,200,000	
Total EMM02 SPOT								17,817,000,000,000.00		5,400,000,000	7,899,200,000	
Total For EMM02								17,817,000,000,000.00		5,400,000,000	7,899,200,000	
EMM03 On 04/05/2024 Spot Bond			10.46500	98.84010	10.46500	98.75794		156,975,000,000,000.00		15,000,000,000	15,000,000,000	
Total EMM03 SPOT								16,975,000,000,000.00		15,000,000,000	15,000,000,000	
Total For EMM03								16,975,000,000,000.00		15,000,000,000	15,000,000,000	
EMM04 On 16/05/2028 Spot Bond			10.64500	106.64500	10.64500	94.80794			0.00	0	0	
Total EMM04 SPOT									0.00	0	0	
Total For EMM04									0.00	0	0	
EMM05 On 17/04/2029 Spot Bond			10.89500	108.89500	10.89500	100.16160			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			10.44500	103.41862	10.44500	103.73950			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			10.29500	105.29692	10.29500	104.60009			0.00	0	0	
Total EMM07 SPOT									0.00	0	0	
Total For EMM07									0.00	0	0	
EMM07 On 17/07/2032 Spot Bond			10.88500	107.16966	10.88500	92.64142			0.00	0	0	
Total EMM07P SPOT									0.00	0	0	
Total For EMM07P									0.00	0	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.89151			0.00	0	0	
Total ENX01 SPOT									0.00	0	0	
Total For ENX01									0.00	0	0	
ENX01S On 23/04/2021 Spot Bond					0.00000	100.83116			0.00	0	0	
Total ENX01S SPOT									0.00	0	0	
Total For ENX01S									0.00	0	0	
EPF002 On 28/05/2018 Spot Bond					0.00000	99.93486			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF006 On 19/08/2018 Spot Bond					0.00000	100.28227				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					0.00000	99.77972				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF008 On 12/09/2019 Spot Bond					0.00000	102.26023				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF010 On 07/11/2019 Spot Bond					0.00000	100.81491				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					0.00000	102.32849				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF012 On 06/11/2020 Spot Bond					0.00000	100.44178				0.00	0	0
Total EPF012 SPOT										0.00	0	0
Total For EPF012										0.00	0	0
EPF013 On 03/05/2021 Spot Bond					0.00000	100.52724				0.00	0	0
Total EPF013 SPOT										0.00	0	0
Total For EPF013										0.00	0	0
EPF01U On 01/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF02U On 01/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPF03U On 28/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF03U SPOT										0.00	0	0
Total For EPF03U										0.00	0	0
EPFC3 On 06/09/2018 Spot Bond					0.00000	101.83159				0.00	0	0
Total EPFC34 SPOT										0.00	0	0
Total For EPFC34										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EPFC3tOn 06/11/2018 Spot Bond					0.00000	100.40554				0.00	0	0
Total EPFC36 SPOT										0.00	0	0
Total For EPFC36										0.00	0	0
EPFC3 On 04/03/2019 Spot Bond					0.00000	99.79314				0.00	0	0
Total EPFC37 SPOT										0.00	0	0
Total For EPFC37										0.00	0	0
EPFC3tOn 03/10/2018 Spot Bond					0.00000	101.07691				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					0.00000	98.66605				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS08 On 04/10/2018 Spot Bond					0.00000	100.86841				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS08A/JIBAR SPOT										0.00	0	0
Total For EQS08A/JIBAR										0.00	0	0
EQS10 On 28/07/2022 Spot Bond					0.00000	100.68746				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
ERS3B On 17/08/2019 Spot Bond					0.00000	100.19376				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3B On 17/05/2019 Spot Bond					0.00000	100.19431				0.00	0	1,564,000,000
Total ERS3B5 SPOT										0.00	0	1,564,000,000
Total For ERS3B5										0.00	0	1,564,000,000
ERS3C On 17/08/2019 Spot Bond					0.00000	100.20440				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERS3C On 17/05/2019 Spot Bond					0.00000	100.21529				0.00	0	17,000,000
Total ERS3C5 SPOT										0.00	0	17,000,000
Total For ERS3C5										0.00	0	17,000,000
ERSA1:On 25/11/2020 Spot Bond			10.00000	107.53100	10.00000	107.44700				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA1' On 17/08/2018 Spot Bond					0.00000	100.15926				0.00	0	0
Total ERSA17 SPOT										0.00	0	0
Total For ERSA17										0.00	0	0
ERSA2'On 17/08/2018 Spot Bond					0.00000	100.29952				0.00	0	0
Total ERSA20 SPOT										0.00	0	0
Total For ERSA20										0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	99.87314				0.00	0	0
Total ERSA21 SPOT										0.00	0	0
Total For ERSA21										0.00	0	0
ERSA2:On 17/05/2019 Spot Bond					0.00000	100.51746				0.00	0	0
Total ERSA22 SPOT										0.00	0	0
Total For ERSA22										0.00	0	0
ERSA2:On 17/08/2019 Spot Bond					0.00000	100.48214				0.00	0	0
Total ERSA23 SPOT										0.00	0	0
Total For ERSA23										0.00	0	0
ERSA2:On 17/08/2020 Spot Bond					0.00000	100.18636				0.00	0	0
Total ERSA24 SPOT										0.00	0	0
Total For ERSA24										0.00	0	0
ERSA2:On 17/08/2022 Spot Bond					0.00000	100.19277				0.00	0	0
Total ERSA25 SPOT										0.00	0	0
Total For ERSA25										0.00	0	0
ES23 On 25/01/2023 Spot Bond			9.05500	106.90258	9.05500	106.82415			33,280,747,000.00		3,675,400	2,649,415,800
Total ES23 SPOT									33,280,747,000.00		3,675,400	2,649,415,800
Total For ES23									33,280,747,000.00		3,675,400	2,649,415,800
ES23/ROn 25/01/2023 Spot Bond			10.00000	103.37115	10.00000	103.28759			0.00		0	0
Total ES23/R2023 SPOT									0.00		0	0
Total For ES23/R2023									0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES26 On 02/04/2026 Spot Bond			9.82500	90.54987	9.82500	90.47871			83,883,888,930,000.00	8,537,800,400	6,014,446,800
Total ES26 SPOT									13,883,888,930,000.00	8,537,800,400	6,014,446,800
Total For ES26									13,883,888,930,000.00	8,537,800,400	6,014,446,800
ES26/R On 02/04/2026 Spot Bond			7.85000	101.18508	7.85000	101.12124			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			10.55500	78.54113	10.59500	78.22743			397,786,285,000.00	37,687,000	9,466,858,200
Total ES33 SPOT									397,786,285,000.00	37,687,000	9,466,858,200
Total For ES33									397,786,285,000.00	37,687,000	9,466,858,200
ES33/R On 15/09/2033 Spot Bond			7.50000	101.49158	7.50000	101.43067			0.00	0	0
Total ES33/R209 SPOT									0.00	0	0
Total For ES33/R209									0.00	0	0
ES42 On 25/04/2042 Spot Bond			10.80000	81.17583	10.80000	81.10587			33,272,640,000.00	3,080,800	10,892,024,900
Total ES42 SPOT									33,272,640,000.00	3,080,800	10,892,024,900
Total For ES42									33,272,640,000.00	3,080,800	10,892,024,900
ES42/R On 25/04/2042 Spot Bond			8.50000	100.75338	8.50000	100.68466			0.00	0	0
Total ES42/R214 SPOT									0.00	0	0
Total For ES42/R214									0.00	0	0
ESF01 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
ESF02 On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF02U SPOT									0.00	0	0
Total For ESF02U									0.00	0	0
ESFR0 On 20/04/2021 Spot Bond					0.00000	100.81878			0.00	0	0
Total ESFR03 SPOT									0.00	0	0
Total For ESFR03									0.00	0	0
EXX02 On 19/05/2019 Spot Bond					0.00000	99.21516			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FBJ20Z On 20/03/2020 Spot Bond					0.00000	101.65108			0.00	0	0
Total FBJ20Z SPOT									0.00	0	0
Total For FBJ20Z									0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.70476			0.00	0	0
Total FBJ22Z SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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					0.00000	100.19322				0.00	600,000,000	300,000,000
Total FIFB08 SPOT										0.00	600,000,000	300,000,000
Total For FIFB08										0.00	600,000,000	300,000,000
FIFB09 On 27/06/2019 Spot Bond					0.00000	101.48203				0.00	0	0
Total FIFB09 SPOT										0.00	0	0
Total For FIFB09										0.00	0	0
FIFB10 On 12/09/2019 Spot Bond					0.00000	102.27016				0.00	0	0
Total FIFB10 SPOT										0.00	0	0
Total For FIFB10										0.00	0	0
FIFB11 On 07/02/2020 Spot Bond					0.00000	100.81153				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFB11 SPOT										0.00	0	0
Total For FIFB11										0.00	0	0
FIFB12 On 13/08/2020 Spot Bond					0.00000	100.26693				0.00	0	0
Total FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.42690				0.00	0	0
Total FIFB14 SPOT										0.00	0	0
Total For FIFB14										0.00	0	0
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.09493				0.00	0	0
Total FIFB15 SPOT										0.00	0	0
Total For FIFB15										0.00	0	0
FIFC32 On 24/05/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total FIFC32 SPOT										0.00	0	0
Total For FIFC32										0.00	0	0
FMLA11 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			8.18500	103.85056	8.18500	103.78193				0.00	0	360,000,000
Total FRB05 SPOT										0.00	0	360,000,000
Total For FRB05										0.00	0	360,000,000
FRB12 On 02/06/2019 Spot Bond					0.00000	102.60908				0.00	4,200,000,000	2,100,000,000
Total FRB12 SPOT										0.00	4,200,000,000	2,100,000,000
Total For FRB12										0.00	4,200,000,000	2,100,000,000
FRB13 On 02/06/2021 Spot Bond					0.00000	100.88630				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			10.55500	10.55500	10.55500	103.36996				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRB15 On 06/03/2020 Spot Bond					0.00000	104.71004				0.00	0	77,000,000
Total FRB15 SPOT										0.00	0	77,000,000
Total For FRB15										0.00	0	77,000,000
FRB16 On 08/07/2020 Spot Bond					0.00000	103.94119				0.00	0	1,900,000,000
Total FRB16 SPOT										0.00	0	1,900,000,000
Total For FRB16										0.00	0	1,900,000,000
FRB17 On 08/01/2022 Spot Bond					0.00000	103.29691				0.00	0	0
Total FRB17 SPOT										0.00	0	0
Total For FRB17										0.00	0	0
FRB17/On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRB17/JIBAR SPOT										0.00	0	0
Total For FRB17/JIBAR										0.00	0	0
FRB18 On 13/04/2021 Spot Bond					0.00000	105.01341				0.00	0	0
Total FRB18 SPOT										0.00	0	0
Total For FRB18										0.00	0	0
FRB19 On 14/04/2021 Spot Bond			11.25500	104.07258	11.25500	103.97922				0.00	0	0
Total FRB19 SPOT										0.00	0	0
Total For FRB19										0.00	0	0
FRB20 On 15/04/2021 Spot Bond					0.00000	104.03903				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					0.00000	100.02702				0.00	0	0
Total FRB21 SPOT										0.00	0	0
Total For FRB21										0.00	0	0
FRB22 On 08/12/2022 Spot Bond					0.00000	105.43033				0.00	0	0
Total FRB22 SPOT										0.00	0	0
Total For FRB22										0.00	0	0
FRB23 On 20/09/2027 Spot Bond					0.00000	102.40401				0.00	140,000,000	400,000,000
Total FRB23 SPOT										0.00	140,000,000	400,000,000
Total For FRB23										0.00	140,000,000	400,000,000
FRBC2 On 21/12/2018 Spot Bond			8.31500	107.19162	8.31500	107.11968				0.00	0	0
Total FRBC21 SPOT										0.00	0	0
Total For FRBC21										0.00	0	0
FRBC2:On 21/12/2018 Spot Bond					0.00000	102.72166				0.00	20,000,000	10,000,000
Total FRBC22 SPOT										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
Total For FRBC22										0.00	20,000,000	10,000,000
FRBI22 On 31/01/2022 Spot Bond			2.93000	151.27883	2.93000	151.13158				0.00	0	0
Total FRBI22 SPOT										0.00	0	0
Total For FRBI22										0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			3.22000	3.22000	3.22000	292.51612				0.00	0	0
Total FRBI23 SPOT										0.00	0	0
Total For FRBI23										0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			3.18000	3.18000	3.18000	127.31225				0.00	0	0
Total FRBI25 SPOT										0.00	0	0
Total For FRBI25										0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			3.61000	172.29062	3.61000	172.11396				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			3.77500	3.77500	3.77500	86.13149				0.00	0	0
Total FRBI29 SPOT										0.00	0	0
Total For FRBI29										0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			4.20000	4.20000	4.20000	202.24271				0.00	0	0
Total FRBI33 SPOT										0.00	0	0
Total For FRBI33										0.00	0	0
FRBI46 On 31/03/2046 Spot Bond			4.23500	92.63087	4.23500	92.53122				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			4.26000	94.36793	4.26000	95.34501				0.00	0	0
Total FRBI50 SPOT										0.00	0	0
Total For FRBI50										0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			8.26000	8.26000	8.26000	81.68533				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			9.64000	9.64000	9.64000	55.17713				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			9.67000	9.67000	9.67000	54.48098				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC10 On 03/06/2021 Spot Bond					0.00000	102.53582				0.00	0	104,300,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC107 SPOT										0.00	0	104,300,000
Total For FRC107										0.00	0	104,300,000
FRC168 On 20/06/2018 Spot Bond					0.00000	101.70037				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC169 On 31/01/2025 Spot Bond			4.27500	4.27500	4.27500	119.07757				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	101.76786				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	101.76679				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC172 On 20/06/2018 Spot Bond					0.00000	101.76786				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC173 On 20/09/2018 Spot Bond					0.00000	101.67798				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC174 On 20/09/2018 Spot Bond					0.00000	101.64385				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC175 On 06/08/2023 Spot Bond					0.00000	100.04671				0.00	0	0
Total FRC175 SPOT										0.00	0	0
Total For FRC175										0.00	0	0
FRC176 On 20/09/2020 Spot Bond					0.00000	101.88769				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC177 On 06/08/2023 Spot Bond					0.00000	95.57744				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC178 On 20/09/2020 Spot Bond					0.00000	103.40639				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC179 On 06/08/2023 Spot Bond					0.00000	103.40639				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC180 On 20/12/2018 Spot Bond					0.00000	103.40639				0.00	0	0
Total FRC180 SPOT										0.00	0	0
Total For FRC180										0.00	0	0
FRC181 On 20/12/2018 Spot Bond					0.00000	103.40639				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC182 On 20/12/2018 Spot Bond					0.00000	103.40639				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC183 On 20/12/2018 Spot Bond					0.00000	103.40639				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0

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 20/12/2018 Spot Bond					0.00000	102.13376				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18:On 20/03/2019 Spot Bond					0.00000	101.73828				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18:On 20/03/2019 Spot Bond					0.00000	101.74998				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					0.00000	101.75701				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19:On 25/11/2020 Spot Bond			10.00000	107.53100	10.00000	107.44700				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					0.00000	101.83580				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					0.00000	102.01459				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					0.00000	103.96169				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					0.00000	101.80369				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					0.00000	100.44349				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC212 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC213 On 07/11/2019 Spot Bond					0.00000	100.44345				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC215 On 04/11/2019 Spot Bond					0.00000	100.51880				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC219 On 31/01/2022 Spot Bond			3.49000	148.39674	3.49000	148.24553				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC221 On 20/05/2020 Spot Bond					0.00000	100.09837				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC225 On 25/06/2018 Spot Bond					0.00000	101.46608				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC231 On 31/01/2022 Spot Bond			4.35000	144.09578	4.35000	143.93888				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC233 On 20/12/2020 Spot Bond					0.00000	102.56824				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC234 On 08/02/2020 Spot Bond					0.00000	107.75249				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC236 On 19/10/2020 Spot Bond					0.00000	116.15016				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC237 On 08/02/2020 Spot Bond					0.00000	108.16334				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC23(On 19/10/2020 Spot Bond					0.00000	116.68048				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC24(On 19/10/2020 Spot Bond					0.00000	115.60064				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC24(On 08/02/2020 Spot Bond					0.00000	107.76911				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC24(On 08/02/2020 Spot Bond					0.00000	107.49263				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC24(On 19/10/2020 Spot Bond					0.00000	101.91228				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC24(On 08/02/2020 Spot Bond					0.00000	107.56799				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC24(On 19/10/2020 Spot Bond					0.00000	101.89316				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC24(On 19/10/2020 Spot Bond					0.00000	101.51908				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					0.00000	107.44559				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC24(On 08/02/2020 Spot Bond					0.00000	100.29014				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC24(On 19/10/2020 Spot Bond					0.00000	114.41834				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC25(On 19/10/2020 Spot Bond					0.00000	97.17573				0.00	0	0
Total FRC250 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC250										0.00	0	0
FRC25 On 13/02/2022 Spot Bond					0.00000	100.31361				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC25 On 14/03/2022 Spot Bond					0.00000	101.82469				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC25 On 27/03/2020 Spot Bond					0.00000	101.59656				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC25 On 17/07/2027 Spot Bond					0.00000	100.95998				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC25 On 27/03/2020 Spot Bond					0.00000	101.41146				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC25 On 08/05/2020 Spot Bond					0.00000	100.42107				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC25 On 06/11/2023 Spot Bond			3.33700	3.33700	3.33700	102.70235				0.00	0	0
Total FRC259 SPOT										0.00	0	0
Total For FRC259										0.00	0	0
FRC26 On 27/02/2023 Spot Bond			3.45500	103.41169	3.45500	103.30661				0.00	0	0
Total FRC260 SPOT										0.00	0	0
Total For FRC260										0.00	0	0
FRC26 On 10/10/2020 Spot Bond					0.00000	101.06197				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC26 On 13/07/2020 Spot Bond					0.00000	101.01488				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC26 On 15/03/2019 Spot Bond					0.00000	101.62143				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC263 SPOT										0.00	0	0
Total For FRC263										0.00	0	0
FRC26 On 13/07/2020 Spot Bond					0.00000	101.01261				0.00	0	0
Total FRC264 SPOT										0.00	0	0
Total For FRC264										0.00	0	0
FRC26 On 20/06/2021 Spot Bond					0.00000	102.03662				0.00	0	0
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC26 On 23/08/2019 Spot Bond					0.00000	100.04068				0.00	0	0
Total FRC266 SPOT										0.00	0	0
Total For FRC266										0.00	0	0
FRC26 On 06/08/2023 Spot Bond					0.00000	103.94318				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC26 On 10/10/2020 Spot Bond					0.00000	101.07415				0.00	0	0
Total FRC268 SPOT										0.00	0	0
Total For FRC268										0.00	0	0
FRC26 On 21/10/2019 Spot Bond					0.00000	100.77019				0.00	0	0
Total FRC269 SPOT										0.00	0	0
Total For FRC269										0.00	0	0
FRC27 On 16/11/2019 Spot Bond					0.00000	100.19903				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			100.00000	100.00000	100.00000	100.00000			030,000,000,000,000.00	30,300,000,000	30,300,000,000	
Total FRC271 SPOT									30,000,000,000,000.00	30,300,000,000	30,300,000,000	
Total For FRC271									30,000,000,000,000.00	30,300,000,000	30,300,000,000	
FRC27 On 30/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			970,000,000,000,000.00	19,700,000,000	19,700,000,000	
Total FRC272 SPOT									970,000,000,000,000.00	19,700,000,000	19,700,000,000	
Total For FRC272									970,000,000,000,000.00	19,700,000,000	19,700,000,000	
FRC66 On 31/01/2022 Spot Bond			4.13000	4.13000	4.13000	145.02638			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			4.07000	4.07000	4.07000	145.32465			0.00	0	0	
Total FRC69 SPOT									0.00	0	0	
Total For FRC69									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC71 On 31/01/2022 Spot Bond			4.05000	4.05000	4.05000	145.42423				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD01 On 22/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD17 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD17U SPOT										0.00	0	0
Total For FRD17U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.20000	87.37727	4.20000	87.04276				0.00	0	0
Total FRI33 SPOT										0.00	0	0
Total For FRI33										0.00	0	0
FRI38 On 31/01/2038 Spot Bond			4.09500	103.42863	4.09500	103.31817				0.00	0	0
Total FRI38 SPOT										0.00	0	0
Total For FRI38										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond					0.00000	101.44299				0.00	0	0
Total FRJ19 SPOT										0.00	0	0
Total For FRJ19										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond					0.00000	101.54038				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.93315				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ22 On 07/03/2022 Spot Bond					0.00000	103.12052				0.00	0	0
Total FRJ22 SPOT										0.00	0	0
Total For FRJ22										0.00	0	0
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.78923				0.00	0	0
Total FRJ23 SPOT										0.00	0	0
Total For FRJ23										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.96360				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRJ27 On 25/01/2027 Spot Bond					0.00000	101.94888				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
FRS011On 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
FRS021On 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
FRS100On 15/01/2024 Spot Bond			3.04800	3.04800	3.04800	103.33911				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS101On 31/01/2038 Spot Bond			3.34000	3.34000	3.34000	115.74956				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS103On 23/01/2024 Spot Bond					0.00000	100.72315				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS104On 23/01/2024 Spot Bond					0.00000	100.72315				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS108On 31/01/2038 Spot Bond			3.48000	104.47701	3.48000	113.31335				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS109On 07/12/2033 Spot Bond			3.50000	219.62672	3.50000	219.40310				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS110On 31/01/2038 Spot Bond			4.27000	100.78116	4.27000	100.67209				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS112On 07/12/2033 Spot Bond			3.53000	3.53000	3.53000	218.63171				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS113On 29/04/2019 Spot Bond					0.00000	100.72780				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS114On 31/01/2025 Spot Bond			3.53000	124.73969	3.53000	124.61219				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			3.70500	109.63983	3.70500	109.52620				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			4.01000	104.74513	4.01000	104.63398				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			3.65000	119.56135	3.65000	215.57924				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS121 On 07/12/2033 Spot Bond			3.70000	214.54477	3.70000	214.32287				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS122 On 31/01/2025 Spot Bond			3.06000	112.39311	3.06000	112.28252				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS123 On 07/12/2033 Spot Bond			3.73000	213.79499	3.73000	213.57335				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS124 On 31/01/2038 Spot Bond			4.84000	92.71530	4.84000	92.61068				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS125 On 31/03/2028 Spot Bond			4.40000	161.16121	4.40000	160.98572				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS127 On 31/01/2038 Spot Bond			4.37000	86.68683	4.37000	99.19723				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS128 On 31/03/2028 Spot Bond			3.92000	106.63675	3.92000	167.64512				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS130 On 31/03/2028 Spot Bond			3.98000	166.97183	3.98000	166.79564				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS132 On 07/12/2033 Spot Bond			4.24000	201.53038	4.24000	201.31315				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS133 On 24/03/2020 Spot Bond					0.00000	101.28353				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			4.30000	87.28631	4.30000	100.22684				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			4.55500	4.55500	4.55500	96.53795				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS136 On 31/01/2038 Spot Bond			4.08000	102.13860	4.08000	103.54889				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS137 On 31/03/2028 Spot Bond			3.79000	169.67921	3.79000	169.50275				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS138 On 07/12/2033 Spot Bond			4.01000	206.95070	4.01000	206.73148				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			3.92000	167.82139	3.92000	167.64512				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS143 On 31/03/2028 Spot Bond			3.92000	167.82139	3.92000	167.64512				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS145 On 31/03/2028 Spot Bond			4.21000	98.98837	4.21000	163.58472				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS146 On 31/01/2025 Spot Bond			3.83000	122.47743	3.83000	122.34924				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS147 On 31/01/2022 Spot Bond			3.19000	149.93259	3.19000	149.78347				0.00	0	0
Total FRS147 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS147										0.00	0	0
FRS147 On 31/03/2028 Spot Bond			4.27000	162.93453	4.27000	162.75881				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS149 On 31/03/2028 Spot Bond			4.31000	162.38651	4.31000	162.21088				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS150 On 31/01/2025 Spot Bond			3.80000	122.70156	3.80000	122.57342				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS151 On 31/03/2028 Spot Bond			4.28000	162.79733	4.28000	162.62163				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS152 On 31/03/2028 Spot Bond			4.32000	4.32000	4.32000	162.07422				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS153 On 19/05/2019 Spot Bond					0.00000	122.89341				0.00	0	0
Total FRS157 SPOT										0.00	0	0
Total For FRS157										0.00	0	0
FRS157 On 20/06/2022 Spot Bond					0.00000	87.47453				0.00	0	0
Total FRS158 SPOT										0.00	0	0
Total For FRS158										0.00	0	0
FRS158 On 06/06/2023 Spot Bond					0.00000	92.37182				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS159 On 06/06/2024 Spot Bond					0.00000	93.38949				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS160 On 06/06/2025 Spot Bond					0.00000	92.19508				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS161 On 20/06/2022 Spot Bond					0.00000	70.86749				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS162 On 06/06/2023 Spot Bond					0.00000	75.51229				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS164 On 06/06/2024 Spot Bond					0.00000	78.91362				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS165 On 06/06/2025 Spot Bond					0.00000	79.01476				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS166 On 01/08/2021 Spot Bond					0.00000	43.70654				0.00	0	0
Total FRS166 SPOT										0.00	0	0
Total For FRS166										0.00	0	0
FRS167 On 01/08/2022 Spot Bond					0.00000	59.62562				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS168 On 01/08/2022 Spot Bond					0.00000	57.59292				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS169 On 01/08/2021 Spot Bond					0.00000	45.46733				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS170 On 01/08/2022 Spot Bond					0.00000	173.90981				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS171 On 16/10/2022 Spot Bond					0.00000	100.92503				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS172 On 16/10/2024 Spot Bond					0.00000	100.98298				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS173 On 13/11/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS173 SPOT										0.00	0	0
Total For FRS173										0.00	0	0
FRS174 On 13/05/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS174 SPOT										0.00	0	0
Total For FRS174										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS175 On 26/01/2024 Spot Bond					0.00000	71.74363				0.00	0	0
Total FRS175 SPOT										0.00	0	0
Total For FRS175										0.00	0	0
FRS176 On 26/01/2024 Spot Bond					0.00000	71.74351				0.00	0	0
Total FRS176 SPOT										0.00	0	0
Total For FRS176										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.87000	2.87000	2.87000	297.38197				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.76000	2.76000	2.76000	298.93135				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			3.48000	3.48000	3.48000	288.96366				0.00	0	0
Total FRS43 SPOT										0.00	0	0
Total For FRS43										0.00	0	0
FRS46 On 31/01/2022 Spot Bond			2.98000	151.01883	2.98000	150.87122				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond					0.00000	100.60149				0.00	0	0
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.68000	152.58675	2.68000	152.44135				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS62 On 04/11/2026 Spot Bond					0.00000	100.50735				0.00	0	0
Total FRS62 SPOT										0.00	0	0
Total For FRS62										0.00	0	0
FRS64 On 26/01/2042 Spot Bond			3.32000	110.81468	3.32000	110.70330				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			3.02000	86.93595	3.02000	117.08424				0.00	0	0
Total FRS81 SPOT										0.00	0	0
Total For FRS81										0.00	0	0
FRS85 On 31/01/2025 Spot Bond			2.99000	2.99000	2.99000	128.80562				0.00	0	0
Total FRS85 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS85										0.00	0	0
FRS87 On 31/01/2025 Spot Bond			3.02000	3.02000	3.02000	128.56851				0.00	0	0
Total FRS87 SPOT										0.00	0	0
Total For FRS87										0.00	0	0
FRS90 On 07/12/2023 Spot Bond			3.67000	3.67000	3.67000	286.40060				0.00	0	0
Total FRS90 SPOT										0.00	0	0
Total For FRS90										0.00	0	0
FRS94 On 08/08/2018 Spot Bond					0.00000	100.40286				0.00	0	0
Total FRS94 SPOT										0.00	0	0
Total For FRS94										0.00	0	0
FRS96 On 27/08/2018 Spot Bond					0.00000	99.93327				0.00	0	0
Total FRS96 SPOT										0.00	0	0
Total For FRS96										0.00	0	0
FRX19 On 15/11/2019 Spot Bond			7.86500	101.85408	7.86500	101.79005				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			8.05500	102.80240	8.05500	102.73588				0.00	0	0
Total FRX20 SPOT										0.00	0	0
Total For FRX20										0.00	0	0
FRX23 On 28/02/2023 Spot Bond			8.78500	8.78500	8.78500	97.82942				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			9.29500	111.99221	9.29500	111.90838				0.00	0	0
Total FRX24 SPOT										0.00	0	0
Total For FRX24										0.00	0	0
FRX26 On 01/10/2026 Spot Bond			9.63500	100.69343	9.63500	100.61579		245,692,500,000.00			25,500,000	508,500,000
Total FRX26 SPOT								245,692,500,000.00			25,500,000	508,500,000
Total For FRX26								245,692,500,000.00			25,500,000	508,500,000
FRX27 On 07/03/2027 Spot Bond			9.67500	105.24116	9.67500	105.16013		110,295,000,000.00			11,400,000	3,800,000
Total FRX27 SPOT								110,295,000,000.00			11,400,000	3,800,000
Total For FRX27								110,295,000,000.00			11,400,000	3,800,000
FRX30 On 31/01/2030 Spot Bond			10.15000	100.42295	10.15000	100.34059				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			10.29500	96.91789	10.29500	96.83729				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRX31 SPOT										0.00	0	0
Total For FRX31										0.00	0	0
FRX32 On 31/03/2032 Spot Bond			10.29500	104.49678	10.29500	103.19458				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			11.10000	74.54504	11.10000	74.47906				0.00	0	0
Total FRX45 SPOT										0.00	0	0
Total For FRX45										0.00	0	0
FS1A5 On 20/09/2018 Spot Bond					0.00000	101.58390				0.00	0	0
Total FS1A5 SPOT										0.00	0	0
Total For FS1A5										0.00	0	0
FS1B1 On 20/09/2018 Spot Bond					0.00000	101.70319				0.00	0	0
Total FS1B1 SPOT										0.00	0	0
Total For FS1B1										0.00	0	0
FS1C1 On 20/09/2018 Spot Bond					0.00000	101.67798				0.00	0	0
Total FS1C1 SPOT										0.00	0	0
Total For FS1C1										0.00	0	0
FS1D1 On 20/09/2018 Spot Bond					0.00000	101.91133				0.00	0	0
Total FS1D1 SPOT										0.00	0	0
Total For FS1D1										0.00	0	0
FS2A4 On 20/11/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total FS2A4 SPOT										0.00	0	0
Total For FS2A4										0.00	0	0
FS2A5 On 20/02/2019 Spot Bond					0.00000	100.16164				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/02/2019 Spot Bond					0.00000	100.09346				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/02/2019 Spot Bond					0.00000	100.09613				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					0.00000	100.10783				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS3A5 On 20/02/2020 Spot Bond					0.00000	100.20214				0.00	0	0
Total FS3A5 SPOT										0.00	0	0
Total For FS3A5										0.00	0	0
FS3A5U On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1 On 20/02/2020 Spot Bond					0.00000	100.33352				0.00	0	0
Total FS3B1 SPOT										0.00	0	0
Total For FS3B1										0.00	0	0
FS3B1U 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
FS3C1U 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
FS3D1U 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
FS4A3U 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
FS4A4U 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
FS4A5U 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
FS4B1U 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
FS4C1U 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
FS4D1U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS4D1U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
GBL02 On 15/10/2018 Spot Bond					0.00000	100.98543				0.00	0	0
Total GBL02 SPOT										0.00	0	0
Total For GBL02										0.00	0	0
GBL03 On 16/11/2020 Spot Bond					0.00000	100.24587				0.00	0	0
Total GBL03 SPOT										0.00	0	0
Total For GBL03										0.00	0	0
GH2A1L On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH2A1U SPOT										0.00	0	0
Total For GH2A1U										0.00	0	0
GH31A: On 25/02/2020 Spot Bond					0.00000	99.99983				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A: On 25/02/2020 Spot Bond					0.00000	99.99982				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2020 Spot Bond					0.00000	99.99973				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2020 Spot Bond					0.00000	99.99961				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2020 Spot Bond					0.00000	99.99953				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GPT44 On 06/06/2018 Spot Bond					0.00000	101.66247				0.00	0	0
Total GPT44 SPOT										0.00	0	0
Total For GPT44										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB01U SPOT										0.00	0	0
Total For GRB01U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0
GRB05 On 10/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB05U SPOT										0.00	0	0
Total For GRB05U										0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB06U SPOT										0.00	0	0
Total For GRB06U										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRB12 On 31/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB12U SPOT										0.00	0	0
Total For GRB12U										0.00	0	0
GRB13 On 31/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB13U SPOT										0.00	0	0
Total For GRB13U										0.00	0	0
GRB14 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB14U SPOT										0.00	0	0
Total For GRB14U										0.00	0	0
GRB15 On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB15U SPOT										0.00	0	0
Total For GRB15U										0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB16U SPOT										0.00	0	0
Total For GRB16U										0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB17U SPOT										0.00	0	0
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB18U SPOT										0.00	0	0
Total For GRB18U										0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRB20 On 17/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB20U SPOT										0.00	0	0
Total For GRB20U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB21U SPOT										0.00	0	0
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB23U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRB23U										0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB24U SPOT										0.00	0	0
Total For GRB24U										0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB25U SPOT										0.00	0	0
Total For GRB25U										0.00	0	0
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB27U SPOT										0.00	0	0
Total For GRB27U										0.00	0	0
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB28U SPOT										0.00	0	0
Total For GRB28U										0.00	0	0
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB29U SPOT										0.00	0	0
Total For GRB29U										0.00	0	0
GRT07 On 21/02/2024 Spot Bond					0.00000	100.98537				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond					0.00000	101.93002				0.00	600,000,000	300,000,000
Total GRT08 SPOT										0.00	600,000,000	300,000,000
Total For GRT08										0.00	600,000,000	300,000,000
GRT09 On 15/10/2018 Spot Bond					0.00000	101.16430				0.00	0	0
Total GRT09 SPOT										0.00	0	0
Total For GRT09										0.00	0	0
GRT10 On 13/05/2019 Spot Bond					0.00000	100.83648				0.00	0	0
Total GRT10 SPOT										0.00	0	0
Total For GRT10										0.00	0	0
GRT11 On 13/05/2021 Spot Bond					0.00000	101.30785				0.00	80,000,000	40,000,000
Total GRT11 SPOT										0.00	80,000,000	40,000,000
Total For GRT11										0.00	80,000,000	40,000,000
GRT12 On 24/06/2020 Spot Bond					0.00000	102.14617				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRT13 On 15/04/2020 Spot Bond					0.00000	100.90941				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT13 SPOT										0.00	0	0
Total For GRT13										0.00	0	0
GRT14 On 15/09/2021 Spot Bond					0.00000	102.66379				0.00	400,000,000	200,000,000
Total GRT14 SPOT										0.00	400,000,000	200,000,000
Total For GRT14										0.00	400,000,000	200,000,000
GRT15 On 15/04/2020 Spot Bond					0.00000	100.99821				0.00	0	0
Total GRT15 SPOT										0.00	0	0
Total For GRT15										0.00	0	0
GRT16 On 17/10/2021 Spot Bond					0.00000	101.82054				0.00	0	0
Total GRT16 SPOT										0.00	0	0
Total For GRT16										0.00	0	0
GRT17 On 17/10/2023 Spot Bond			9.45500	103.99897	9.45500	103.92024			153,171,000,000.00		16,200,000	5,400,000
Total GRT17 SPOT									153,171,000,000.00		16,200,000	5,400,000
Total For GRT17									153,171,000,000.00		16,200,000	5,400,000
GRT18 On 13/03/2020 Spot Bond					0.00000	101.90282				0.00	0	0
Total GRT18 SPOT										0.00	0	0
Total For GRT18										0.00	0	0
GRT19 On 14/03/2022 Spot Bond					0.00000	102.73223				0.00	0	0
Total GRT19 SPOT										0.00	0	0
Total For GRT19										0.00	0	0
GRT20 On 03/04/2024 Spot Bond					0.00000	101.25601				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			10.09500	101.24677	10.09500	99.99723				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRT22 On 16/10/2022 Spot Bond					0.00000	100.90500				0.00	0	0
Total GRT22 SPOT										0.00	0	0
Total For GRT22										0.00	0	0
GRT23 On 16/10/2024 Spot Bond					0.00000	101.17347				0.00	0	0
Total GRT23 SPOT										0.00	0	0
Total For GRT23										0.00	0	0
GRT24 On 09/03/2023 Spot Bond					0.00000	101.81917				0.00	0	0
Total GRT24G SPOT										0.00	0	0
Total For GRT24G										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT25 On 09/03/2025 Spot Bond					0.00000	101.88208				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					0.00000	101.94720				0.00	7,200,000	2,400,000
Total GRT26G SPOT										0.00	7,200,000	2,400,000
Total For GRT26G										0.00	7,200,000	2,400,000
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
HC2T2 On 05/10/2018 Spot Bond					0.00000	101.12100				0.00	0	0
Total HC2T2 SPOT										0.00	0	0
Total For HC2T2										0.00	0	0
HC5T1 On 29/10/2018 Spot Bond					0.00000	99.95540				0.00	0	0
Total HC5T1 SPOT										0.00	0	0
Total For HC5T1										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB04 On 01/11/2019 Spot Bond					0.00000	100.71653				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILB05 On 11/07/2019 Spot Bond					0.00000	101.29507				0.00	0	0
Total HILB05 SPOT										0.00	0	0
Total For HILB05										0.00	0	0
HILB06 On 11/07/2020 Spot Bond					0.00000	101.06132				0.00	0	0
Total HILB06 SPOT										0.00	0	0
Total For HILB06										0.00	0	0
HILB07 On 11/07/2021 Spot Bond					0.00000	101.07450				0.00	0	0
Total HILB07 SPOT										0.00	0	0
Total For HILB07										0.00	0	0
HILB08 On 29/03/2023 Spot Bond					0.00000	101.39717				0.00	0	0
Total HILB08 SPOT										0.00	0	0
Total For HILB08										0.00	0	0
HILB09 On 29/03/2025 Spot Bond					0.00000	101.44338				0.00	0	0
Total HILB09 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HILB09										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1D4U SPOT										0.00	0	0
Total For HM1D4U										0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1D5U SPOT										0.00	0	0
Total For HM1D5U										0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1E4U SPOT										0.00	0	0
Total For HM1E4U										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	107.53100	10.00000	107.44700				0.00	0	0
Total HPF04/JIBAR SPOT										0.00	0	0
Total For HPF04/JIBAR										0.00	0	0
HPF06 On 20/02/2020 Spot Bond					0.00000	100.10677				0.00	0	0
Total HPF06 SPOT										0.00	0	0
Total For HPF06										0.00	0	0
HPF08 On 15/04/2019 Spot Bond					0.00000	101.06985				0.00	0	0
Total HPF08 SPOT										0.00	0	0
Total For HPF08										0.00	0	0
HPF09 On 15/04/2019 Spot Bond					0.00000	101.18255				0.00	0	0
Total HPF09 SPOT										0.00	0	0
Total For HPF09										0.00	0	0
HPF11 On 31/03/2023 Spot Bond					0.00000	101.27055				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			8.36500	105.83345	8.36500	105.76160				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	28.11767	100.00000	27.92934				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HWAY20/R207 SPOT										0.00	0	0
Total For HWAY20/R207										0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			3.23500	285.54787	3.23500	292.30974				0.00	0	0
Total HWAY23 SPOT										0.00	0	0
Total For HWAY23										0.00	0	0
HWAY2 On 07/12/2024 Spot Bond			3.40000	3.40000	3.40000	294.40964				0.00	0	0
Total HWAY24 SPOT										0.00	0	0
Total For HWAY24										0.00	0	0
HWAY3 On 28/02/2033 Spot Bond			3.33000	88.03010	3.33000	100.50733				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			10.42500	93.86947	10.42500	93.79044		100,080,000,000.00		9,600,000	2,823,200,000	
Total HWAY34 SPOT								100,080,000,000.00		9,600,000	2,823,200,000	
Total For HWAY34								100,080,000,000.00		9,600,000	2,823,200,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.02196	100.00000	11.94144				0.00	0	0
Total HWAY34/R208 SPOT										0.00	0	0
Total For HWAY34/R208										0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			10.38500	93.95374	10.38500	93.87494		130,851,000,000.00		12,600,000	504,200,000	
Total HWAY35 SPOT								130,851,000,000.00		12,600,000	504,200,000	
Total For HWAY35								130,851,000,000.00		12,600,000	504,200,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.02186	100.00000	11.94134				0.00	0	0
Total HWAY35/R209 SPOT										0.00	0	0
Total For HWAY35/R209										0.00	0	0
HWF08 On 15/07/2019 Spot Bond					0.00000	100.90527				0.00	0	0
Total HWF08 SPOT										0.00	0	0
Total For HWF08										0.00	0	0
HWF09 On 19/09/2019 Spot Bond					0.00000	101.87153				0.00	0	0
Total HWF09 SPOT										0.00	0	0
Total For HWF09										0.00	0	0
HWF10 On 30/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HWF10U SPOT										0.00	0	0
Total For HWF10U										0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	107.53100	10.00000	107.44700				0.00	0	0
Total HWY023/R197 SPOT										0.00	0	0
Total For HWY023/R197										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025 On 31/01/2025 Spot Bond			2.45000	133.28344	2.38000	133.73530		19,007,583,385,000.00	7,758,197,300	140,202,588,000	
Total I2025 SPOT								19,007,583,385,000.00	7,758,197,300	140,202,588,000	
Total For I2025								19,007,583,385,000.00	7,758,197,300	140,202,588,000	
I2029 On 31/03/2029 Spot Bond			2.70000	100.82101	2.70000	100.72501		12,247,149,780,000.00	4,535,981,400	69,518,681,400	
Total I2029 SPOT								12,247,149,780,000.00	4,535,981,400	69,518,681,400	
Total For I2029								12,247,149,780,000.00	4,535,981,400	69,518,681,400	
I2033 On 28/02/2033 Spot Bond			2.70000	105.00569	2.70000	104.90584		1,233,554,400,000.00	456,872,000	60,386,560,000	
Total I2033 SPOT								1,233,554,400,000.00	456,872,000	60,386,560,000	
Total For I2033								1,233,554,400,000.00	456,872,000	60,386,560,000	
I2038 On 31/01/2038 Spot Bond			2.72000	127.44454	2.72000	127.32268		23,338,318,896,000.00	8,580,264,300	168,875,131,300	
Total I2038 SPOT								23,338,318,896,000.00	8,580,264,300	168,875,131,300	
Total For I2038								23,338,318,896,000.00	8,580,264,300	168,875,131,300	
I2046 On 31/03/2046 Spot Bond			2.86000	120.00970	2.86000	119.89388		329,299,828,000,000.00	115,139,800,000	166,715,150,000	
Total I2046 SPOT								329,299,828,000,000.00	115,139,800,000	166,715,150,000	
Total For I2046								329,299,828,000,000.00	115,139,800,000	166,715,150,000	
I2050 On 31/12/2050 Spot Bond			2.94000	124.92665	2.86000	126.96171		30,887,640,000,000.00	10,506,000,000	107,718,263,591	
Total I2050 SPOT								30,887,640,000,000.00	10,506,000,000	107,718,263,591	
Total For I2050								30,887,640,000,000.00	10,506,000,000	107,718,263,591	
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IB107U SPOT								0.00	0	0	
Total For IB107U								0.00	0	0	
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IBL02U SPOT								0.00	0	0	
Total For IBL02U								0.00	0	0	
IBL100 On 24/05/2020 Spot Bond					0.00000	100.02091		0.00	0	0	
Total IBL100 SPOT								0.00	0	0	
Total For IBL100								0.00	0	0	
IBL101 On 24/05/2022 Spot Bond			8.93000	8.93000	8.93000	100.50274		0.00	0	0	
Total IBL101 SPOT								0.00	0	0	
Total For IBL101								0.00	0	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.52469		0.00	0	0	
Total IBL102 SPOT								0.00	0	0	
Total For IBL102								0.00	0	0	
IBL103 On 08/06/2018 Spot Bond					0.00000	101.73665		0.00	0	0	
Total IBL103 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL103										0.00	0	0
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	100.90085				0.00	0	0
Total IBL104 SPOT										0.00	0	0
Total For IBL104										0.00	0	0
IBL106 On 06/08/2020 Spot Bond			8.28000	8.28000	8.28000	100.40725				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					0.00000	100.01016				0.00	0	0
Total IBL108 SPOT										0.00	0	0
Total For IBL108										0.00	0	0
IBL109 On 07/12/2023 Spot Bond			3.33000	291.29785	3.33000	291.00676				0.00	0	0
Total IBL109 SPOT										0.00	0	0
Total For IBL109										0.00	0	0
IBL110 On 07/03/2019 Spot Bond			8.12000	8.12000	8.12000	101.73080				0.00	0	0
Total IBL110 SPOT										0.00	0	0
Total For IBL110										0.00	0	0
IBL112 On 21/05/2020 Spot Bond					0.00000	100.08872				0.00	0	0
Total IBL112 SPOT										0.00	0	0
Total For IBL112										0.00	0	0
IBL113 On 21/05/2021 Spot Bond					0.00000	100.08870				0.00	0	0
Total IBL113 SPOT										0.00	0	0
Total For IBL113										0.00	0	0
IBL114 On 21/05/2022 Spot Bond					0.00000	100.09228				0.00	0	0
Total IBL114 SPOT										0.00	0	0
Total For IBL114										0.00	0	0
IBL115 On 21/05/2023 Spot Bond					0.00000	100.09109				0.00	0	0
Total IBL115 SPOT										0.00	0	0
Total For IBL115										0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.75000	2.75000	2.75000	152.07327				0.00	0	0
Total IBL36 SPOT										0.00	0	0
Total For IBL36										0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	107.53100	10.00000	107.44700				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			8.16500	8.16500	8.16500	103.30568				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL45 SPOT										0.00	0	0
Total For IBL45										0.00	0	0
IBL46 On 15/01/2020 Spot Bond			8.94500	8.94500	8.94500	100.05292				56,353,500,000.00	6,300,000	2,100,000
Total IBL46 SPOT										56,353,500,000.00	6,300,000	2,100,000
Total For IBL46										56,353,500,000.00	6,300,000	2,100,000
IBL50 On 02/08/2020 Spot Bond			8.93500	103.18851	8.93500	103.11379				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					0.00000	100.56199				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			7.94500	102.62533	7.94500	102.55928				0.00	0	0
Total IBL55 SPOT										0.00	0	0
Total For IBL55										0.00	0	0
IBL56 On 31/01/2019 Spot Bond					0.00000	100.61239				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			7.90500	103.42293	7.90500	103.35650				0.00	0	0
Total IBL59 SPOT										0.00	0	0
Total For IBL59										0.00	0	0
IBL60 On 17/02/2024 Spot Bond			9.61500	105.57079	9.61500	105.48866				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					0.00000	101.19132				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL64 On 29/07/2019 Spot Bond					0.00000	100.51044				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond					0.00000	100.57614				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			3.48000	148.44763	3.48000	148.29649				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL68 On 29/06/2018 Spot Bond					0.00000	101.30351				0.00	0	0
Total IBL68 SPOT										0.00	0	0
Total For IBL68										0.00	0	0
IBL69U On 22/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL69U SPOT										0.00	0	0
Total For IBL69U										0.00	0	0
IBL73 On 19/08/2018 Spot Bond					0.00000	100.18555				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					0.00000	101.10846				0.00	0	0
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IBL76 On 25/11/2018 Spot Bond					0.00000	100.27064				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					0.00000	100.67200				0.00	0	0
Total IBL77 SPOT										0.00	0	0
Total For IBL77										0.00	0	0
IBL78 On 25/11/2022 Spot Bond			9.66500	101.40281	9.66500	101.32481			43,492,500,000.00	4,500,000	1,500,000	
Total IBL78 SPOT									43,492,500,000.00	4,500,000	1,500,000	
Total For IBL78									43,492,500,000.00	4,500,000	1,500,000	
IBL79 On 27/01/2019 Spot Bond			7.73500	104.76421	7.73500	104.69834			0.00	0	0	
Total IBL79 SPOT									0.00	0	0	
Total For IBL79									0.00	0	0	
IBL80U On 02/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total IBL80U SPOT									0.00	0	0	
Total For IBL80U									0.00	0	0	
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total IBL81U SPOT									0.00	0	0	
Total For IBL81U									0.00	0	0	
IBL82 On 29/01/2019 Spot Bond					0.00000	100.81649			0.00	0	0	
Total IBL82 SPOT									0.00	0	0	
Total For IBL82									0.00	0	0	
IBL83 On 22/03/2019 Spot Bond					0.00000	101.55041			0.00	0	0	
Total IBL83 SPOT									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL83										0.00	0	0
IBL84U On 21/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL84U SPOT										0.00	0	0
Total For IBL84U										0.00	0	0
IBL85 On 20/05/2019 Spot Bond					0.00000	100.61055				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					0.00000	101.26800				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			8.03500	101.79110	8.03500	101.72574				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			9.05500	103.45845	9.05500	103.38378				0.00	0	0
Total IBL88 SPOT										0.00	0	0
Total For IBL88										0.00	0	0
IBL88/FOn 20/05/2021 Spot Bond			100.00000	18.51671	100.00000	18.39470				0.00	0	0
Total IBL88/R208 SPOT										0.00	0	0
Total For IBL88/R208										0.00	0	0
IBL89 On 26/05/2021 Spot Bond					0.00000	99.92362				0.00	0	0
Total IBL89 SPOT										0.00	0	0
Total For IBL89										0.00	0	0
IBL90U On 20/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL90U SPOT										0.00	0	0
Total For IBL90U										0.00	0	0
IBL91 On 02/06/2018 Spot Bond					0.00000	99.81055				0.00	0	0
Total IBL91 SPOT										0.00	0	0
Total For IBL91										0.00	0	0
IBL92 On 12/01/2020 Spot Bond					0.00000	101.02120				0.00	0	0
Total IBL92 SPOT										0.00	0	0
Total For IBL92										0.00	0	0
IBL93 On 31/08/2018 Spot Bond					0.00000	99.99076				0.00	0	0
Total IBL93 SPOT										0.00	0	0
Total For IBL93										0.00	0	0
IBL94 On 06/09/2019 Spot Bond					0.00000	102.09405				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL94 SPOT										0.00	0	0
Total For IBL94										0.00	0	0
IBL95 On 12/09/2021 Spot Bond					0.00000	103.39980				0.00	5,000,000,000	2,500,000,000
Total IBL95 SPOT										0.00	5,000,000,000	2,500,000,000
Total For IBL95										0.00	5,000,000,000	2,500,000,000
IBL96 On 21/09/2019 Spot Bond					0.00000	101.53954				0.00	0	0
Total IBL96 SPOT										0.00	0	0
Total For IBL96										0.00	0	0
IBL97 On 03/10/2019 Spot Bond					0.00000	101.20533				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					0.00000	101.89511				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			7.90500	102.31953	7.90500	102.25453				0.00	0	0
Total IBL99 SPOT										0.00	0	0
Total For IBL99										0.00	0	0
IDC01U 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
IDC02U On 28/02/2028 Spot Bond			100.00000	11.32420	100.00000	11.24835				0.00	0	0
Total IDC02U SPOT										0.00	0	0
Total For IDC02U										0.00	0	0
IDCC01 On 06/12/2018 Spot Bond					0.00000	101.78789				0.00	0	0
Total IDCC01 SPOT										0.00	0	0
Total For IDCC01										0.00	0	0
IDCC02 On 26/04/2019 Spot Bond					0.00000	100.63559				0.00	0	0
Total IDCC02 SPOT										0.00	0	0
Total For IDCC02										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond					0.00000	100.84369				0.00	0	0
Total IDCG02 SPOT										0.00	0	0
Total For IDCG02										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			8.55500	100.34859	8.55500	100.27971				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCG05 On 24/11/2019 Spot Bond					0.00000	100.63180				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			10.09500	97.55193	10.09500	97.47363				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					0.00000	100.25949				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			11.29500	100.31859	11.29500	100.22622				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					0.00000	101.95710				0.00	0	0
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.98569				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			10.49500	106.84747	10.49500	106.75744				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.67467				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					0.00000	100.69501				0.00	0	0
Total IDCG13 SPOT										0.00	0	0
Total For IDCG13										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	100.41205				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.73544				0.00	0	0
Total IDCP07 SPOT										0.00	0	0
Total For IDCP07										0.00	0	0
IDCP1U On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP1U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCP1U										0.00	0	0
IDCP2L On 05/04/2025 Spot Bond			100.00000	5.42860	100.00000	5.39265				0.00	0	0
Total IDCP2U SPOT										0.00	0	0
Total For IDCP2U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.79500	103.67542	8.79500	103.60191				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFC02 On 14/04/2021 Spot Bond			7.70500	103.73024	7.70500	103.66598				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN302U On 28/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN302U SPOT										0.00	0	0
Total For IN302U										0.00	0	0
IN303U On 01/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN303U SPOT										0.00	0	0
Total For IN303U										0.00	0	0
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN304U SPOT										0.00	0	0
Total For IN304U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN313U SPOT										0.00	0	0
Total For IN313U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN334U SPOT										0.00	0	0
Total For IN334U										0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN343U SPOT										0.00	0	0
Total For IN343U										0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN345U SPOT										0.00	0	0
Total For IN345U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN347U SPOT										0.00	0	0
Total For IN347U										0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN355U SPOT										0.00	0	0
Total For IN355U										0.00	0	0
IN359U On 01/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN359U SPOT										0.00	0	0
Total For IN359U										0.00	0	0
IN366U On 16/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN366U SPOT										0.00	0	0
Total For IN366U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN367U SPOT										0.00	0	0
Total For IN367U										0.00	0	0
IN374U On 13/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN374U SPOT										0.00	0	0
Total For IN374U										0.00	0	0
ING196 On 30/06/2027 Spot Bond					0.00000	75.78758				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	107.53100	10.00000	107.44700				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond					0.00000	101.69786				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					0.00000	107.96296				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING335 On 15/08/2019 Spot Bond					0.00000	100.54229				0.00	0	0
Total ING335 SPOT										0.00	0	0
Total For ING335										0.00	0	0
ING360 On 22/09/2022 Spot Bond					0.00000	101.73288				0.00	0	0
Total ING360 SPOT										0.00	0	0
Total For ING360										0.00	0	0
ING362 On 24/02/2021 Spot Bond					0.00000	102.14890				0.00	0	0
Total ING362 SPOT										0.00	0	0
Total For ING362										0.00	0	0
ING370 On 29/01/2019 Spot Bond					0.00000	100.56195				0.00	0	0
Total ING370 SPOT										0.00	0	0
Total For ING370										0.00	0	0
ING371 On 31/01/2020 Spot Bond					0.00000	100.57841				0.00	0	0
Total ING371 SPOT										0.00	0	0
Total For ING371										0.00	0	0
ING375 On 24/02/2023 Spot Bond					0.00000	100.61904				0.00	0	0
Total ING375 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ING375										0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	100.38288				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2020 Spot Bond					0.00000	101.97640				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					0.00000	100.54811				0.00	0	0
Total INLV03 SPOT										0.00	0	0
Total For INLV03										0.00	0	0
INLV04 On 11/02/2021 Spot Bond			11.35500	106.91691	11.35500	106.81909				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					0.00000	102.40945				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	107.53100	10.00000	107.44700				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF08 On 01/07/2018 Spot Bond					0.00000	101.21826				0.00	0	0
Total IPF08 SPOT										0.00	0	0
Total For IPF08										0.00	0	0
IPF09 On 01/07/2019 Spot Bond					0.00000	101.60032				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPF11 On 15/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF11 SPOT										0.00	0	0
Total For IPF11										0.00	0	0
IPF13 On 04/12/2020 Spot Bond					0.00000	101.97356				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF14 On 17/12/2018 Spot Bond					0.00000	101.88596				0.00	0	0
Total IPF14 SPOT										0.00	0	0
Total For IPF14										0.00	0	0
IPF15 On 17/12/2020 Spot Bond					0.00000	101.99893				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF15 SPOT										0.00	0	0
Total For IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond					0.00000	101.68402				0.00	0	0
Total IPF16 SPOT										0.00	0	0
Total For IPF16										0.00	0	0
IPF17 On 22/12/2020 Spot Bond					0.00000	101.55893				0.00	0	0
Total IPF17 SPOT										0.00	0	0
Total For IPF17										0.00	0	0
IPF18 On 22/12/2021 Spot Bond					0.00000	101.57634				0.00	0	0
Total IPF18 SPOT										0.00	0	0
Total For IPF18										0.00	0	0
IPF19 On 22/12/2022 Spot Bond					0.00000	101.59374				0.00	0	0
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0
IPF20 On 17/03/2020 Spot Bond					0.00000	101.60746				0.00	0	0
Total IPF20 SPOT										0.00	0	0
Total For IPF20										0.00	0	0
IPF21 On 17/03/2022 Spot Bond					0.00000	101.66587				0.00	0	0
Total IPF21 SPOT										0.00	0	0
Total For IPF21										0.00	0	0
IPF22 On 14/06/2022 Spot Bond					0.00000	101.78539				0.00	0	0
Total IPF22 SPOT										0.00	0	0
Total For IPF22										0.00	0	0
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF23U SPOT										0.00	0	0
Total For IPF23U										0.00	0	0
IPF24 On 05/02/2023 Spot Bond					0.00000	100.43205				0.00	0	0
Total IPF24 SPOT										0.00	0	0
Total For IPF24										0.00	0	0
IPFC18 On 26/07/2018 Spot Bond					0.00000	100.58437				0.00	0	0
Total IPFC18 SPOT										0.00	0	0
Total For IPFC18										0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.28000	100.42891	9.28000	100.35467			2,784,000,000.00		300,000	1,850,100,000
Total IPL10 SPOT									2,784,000,000.00		300,000	1,850,100,000
Total For IPL10									2,784,000,000.00		300,000	1,850,100,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IPL11 On 24/05/2022 Spot Bond					0.00000	100.02264				0.00	0	0
Total IPL11 SPOT										0.00	0	0
Total For IPL11										0.00	0	0
IPL8 On 10/10/2020 Spot Bond					0.00000	101.48658				0.00	0	100,000,000
Total IPL8 SPOT										0.00	0	100,000,000
Total For IPL8										0.00	0	100,000,000
IPL8/JI£On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPL8/JIBAR SPOT										0.00	0	0
Total For IPL8/JIBAR										0.00	0	0
IPL9 On 20/05/2021 Spot Bond					0.00000	100.30330				0.00	400,000,000	200,000,000
Total IPL9 SPOT										0.00	400,000,000	200,000,000
Total For IPL9										0.00	400,000,000	200,000,000
IV017/FOn 31/01/2022 Spot Bond			2.75000	100.88667	2.75000	100.86383				0.00	0	0
Total IV017/R212 SPOT										0.00	0	0
Total For IV017/R212										0.00	0	0
IV019 On 31/03/2028 Spot Bond			5.83000	143.05450	5.83000	142.88239				0.00	0	61,000,000
Total IV019 SPOT										0.00	0	61,000,000
Total For IV019										0.00	0	61,000,000
IV025 On 12/09/2019 Spot Bond					0.00000	102.64323				0.00	0	0
Total IV025 SPOT										0.00	0	0
Total For IV025										0.00	0	0
IV026 On 27/09/2019 Spot Bond					0.00000	100.82174				0.00	0	0
Total IV026 SPOT										0.00	0	0
Total For IV026										0.00	0	0
IV030 On 31/01/2025 Spot Bond			4.38000	4.38000	4.38000	118.32011				0.00	0	0
Total IV030 SPOT										0.00	0	0
Total For IV030										0.00	0	0
IV030A On 31/01/2025 Spot Bond			4.38000	4.38000	4.38000	118.32011				0.00	0	0
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2020 Spot Bond					0.00000	102.06419				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV032 On 14/08/2018 Spot Bond					0.00000	100.61602				0.00	0	0
Total IV032 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV032										0.00	0	0
IV033 On 11/02/2021 Spot Bond					0.00000	101.00961				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			11.25500	106.37926	11.25500	106.28277				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					0.00000	106.66414				0.00	0	0
Total IV035 SPOT										0.00	0	0
Total For IV035										0.00	0	0
IV036 On 22/07/2021 Spot Bond					0.00000	100.98656				0.00	0	0
Total IV036 SPOT										0.00	0	0
Total For IV036										0.00	0	0
IV038 On 23/09/2021 Spot Bond					0.00000	101.99069				0.00	0	0
Total IV038 SPOT										0.00	0	0
Total For IV038										0.00	0	0
IV039 On 31/01/2022 Spot Bond			4.93000	4.93000	4.93000	141.11767				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					0.00000	104.68784				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			11.60500	102.90130	11.60500	102.80671				0.00	0	0
Total IV041 SPOT										0.00	0	0
Total For IV041										0.00	0	0
IV042 On 18/11/2021 Spot Bond					0.00000	100.21186				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			11.49500	11.49500	11.49500	102.95550				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					0.00000	100.76315				0.00	0	0
Total IV044 SPOT										0.00	0	0
Total For IV044										0.00	0	0
IV045 On 31/01/2022 Spot Bond			4.68000	142.48458	4.68000	142.32563				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV045 SPOT										0.00	0	0
Total For IV045										0.00	0	0
IV046 On 21/06/2022 Spot Bond					0.00000	101.95898				0.00	0	0
Total IV046 SPOT										0.00	0	0
Total For IV046										0.00	0	0
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV100U SPOT										0.00	0	0
Total For IV100U										0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV115U SPOT										0.00	0	0
Total For IV115U										0.00	0	0
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV118U SPOT										0.00	0	0
Total For IV118U										0.00	0	0
IV123U On 18/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV123U SPOT										0.00	0	0
Total For IV123U										0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV125U SPOT										0.00	0	0
Total For IV125U										0.00	0	0
IV19A On 31/03/2028 Spot Bond			4.58000	158.74239	4.58000	158.56724				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
IVA727 On 24/05/2018 Spot Bond			7.25000	7.25000	7.25000	7.25000				0.00	0	0
Total IVA727 SPOT										0.00	0	0
Total For IVA727										0.00	0	0
IVA728 On 31/05/2018 Spot Bond			7.25000	7.25000	7.25000	99.82155				0.00	0	0
Total IVA728 SPOT										0.00	0	0
Total For IVA728										0.00	0	0
IVA729 On 07/06/2018 Spot Bond			7.25000	7.25000	7.25000	99.68320				0.00	0	0
Total IVA729 SPOT										0.00	0	0
Total For IVA729										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVA731 On 14/06/2018 Spot Bond			7.25000	7.25000	7.25000	99.54523				0.00	0	0
Total IVA731 SPOT										0.00	0	0
Total For IVA731										0.00	0	0
IVA732 On 21/06/2018 Spot Bond			7.30000	7.30000	7.30000	99.40358				0.00	0	0
Total IVA732 SPOT										0.00	0	0
Total For IVA732										0.00	0	0
IVA733 On 27/06/2018 Spot Bond			7.30000	7.30000	7.30000	99.28515				0.00	0	0
Total IVA733 SPOT										0.00	0	0
Total For IVA733										0.00	0	0
IVA734 On 12/07/2018 Spot Bond			7.30000	7.30000	7.30000	98.99030				0.00	0	0
Total IVA734 SPOT										0.00	0	0
Total For IVA734										0.00	0	0
IVA736 On 25/07/2018 Spot Bond			7.40000	7.40000	7.40000	98.71909				0.00	0	0
Total IVA736 SPOT										0.00	0	0
Total For IVA736										0.00	0	0
IVA831 On 03/08/2018 Spot Bond			7.40000	7.40000	7.40000	98.54158				0.00	0	0
Total IVA831 SPOT										0.00	0	0
Total For IVA831										0.00	0	0
IVA833 On 16/08/2018 Spot Bond			7.40000	7.40000	7.40000	98.28632				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			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVA852 SPOT										0.00	0	0
Total For IVA852										0.00	0	0
IVC005.On 25/11/2020 Spot Bond			10.00000	107.53100	10.00000	107.44700				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC027 On 03/04/2019 Spot Bond					0.00000	101.24348				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC033 On 30/06/2019 Spot Bond					0.00000	101.22117				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond					0.00000	101.24942				0.00	0	0
Total IVC034 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond					0.00000	98.74187				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			8.50500	104.20118	8.50500	104.12929				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	48.61083	100.00000	48.28525				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			9.12500	103.78562	9.12500	103.70890				0.00	0	500,000,000
Total IVC040 SPOT										0.00	0	500,000,000
Total For IVC040										0.00	0	500,000,000
IVC049 On 21/11/2019 Spot Bond					0.00000	100.09615				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC055 On 26/03/2020 Spot Bond					0.00000	101.53188				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					0.00000	100.60917				0.00	0	0
Total IVC060 SPOT										0.00	0	0
Total For IVC060										0.00	0	0
IVC061 On 01/07/2018 Spot Bond					0.00000	101.28789				0.00	0	0
Total IVC061 SPOT										0.00	0	0
Total For IVC061										0.00	0	0
IVC063 On 07/08/2020 Spot Bond					0.00000	100.46275				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC065 On 10/09/2018 Spot Bond					0.00000	101.87252				0.00	0	0
Total IVC065 SPOT										0.00	0	0
Total For IVC065										0.00	0	0
IVC070 On 20/01/2019 Spot Bond					0.00000	101.28923				0.00	0	0

Contract 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					0.00000	100.80985				0.00	0	0
Total IVC075 SPOT										0.00	0	0
Total For IVC075										0.00	0	0
IVC081 On 14/07/2019 Spot Bond					0.00000	100.97232				0.00	0	0
Total IVC081 SPOT										0.00	0	0
Total For IVC081										0.00	0	0
IVC092 On 24/11/2019 Spot Bond					0.00000	100.02290				0.00	0	0
Total IVC092 SPOT										0.00	0	0
Total For IVC092										0.00	0	0
IVC093 On 24/11/2018 Spot Bond					0.00000	100.02181				0.00	0	0
Total IVC093 SPOT										0.00	0	0
Total For IVC093										0.00	0	0
IVC094 On 06/12/2021 Spot Bond			9.97500	102.14183	9.97500	107.44262				0.00	0	0
Total IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0
IVC097 On 29/06/2021 Spot Bond					0.00000	101.44093				0.00	0	0
Total IVC097 SPOT										0.00	0	0
Total For IVC097										0.00	0	0
IVC098 On 14/06/2018 Spot Bond			7.90500	104.10172	7.90500	104.03438				0.00	0	0
Total IVC098 SPOT										0.00	0	0
Total For IVC098										0.00	0	0
IVC102 On 31/01/2020 Spot Bond					0.00000	100.67624				0.00	0	0
Total IVC102 SPOT										0.00	0	0
Total For IVC102										0.00	0	0
IVC103 On 29/06/2021 Spot Bond					0.00000	101.46413				0.00	0	0
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC105 On 08/03/2020 Spot Bond					0.00000	101.98429				0.00	0	0
Total IVC105 SPOT										0.00	0	0
Total For IVC105										0.00	0	0
IVC106 On 13/03/2020 Spot Bond					0.00000	101.84899				0.00	0	0
Total IVC106 SPOT										0.00	0	0
Total For IVC106										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC107 On 29/06/2021 Spot Bond					0.00000	101.44867				0.00	0	0
Total IVC107 SPOT										0.00	0	0
Total For IVC107										0.00	0	0
IVC108 On 29/07/2019 Spot Bond					0.00000	100.65715				0.00	0	0
Total IVC108 SPOT										0.00	0	0
Total For IVC108										0.00	0	0
IVC109 On 19/05/2021 Spot Bond					0.00000	100.10385				0.00	0	0
Total IVC109 SPOT										0.00	0	0
Total For IVC109										0.00	0	0
IVC110 On 19/05/2021 Spot Bond			9.62500	100.60122	9.62500	100.52416				0.00	0	0
Total IVC110 SPOT										0.00	0	0
Total For IVC110										0.00	0	0
IVC111 On 19/05/2020 Spot Bond					0.00000	100.09309				0.00	0	0
Total IVC111 SPOT										0.00	0	0
Total For IVC111										0.00	0	0
IVC112 On 24/05/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC112 SPOT										0.00	0	0
Total For IVC112										0.00	0	0
IVC113 On 26/08/2018 Spot Bond					0.00000	99.93287				0.00	0	0
Total IVC113 SPOT										0.00	0	0
Total For IVC113										0.00	0	0
IVC114 On 14/09/2021 Spot Bond					0.00000	101.87360				0.00	0	0
Total IVC114 SPOT										0.00	0	0
Total For IVC114										0.00	0	0
IVC116 On 16/08/2020 Spot Bond					0.00000	100.23267				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					0.00000	100.09449				0.00	0	0
Total IVC119 SPOT										0.00	0	0
Total For IVC119										0.00	0	0
IVC120 On 01/07/2018 Spot Bond					0.00000	101.29169				0.00	0	0
Total IVC120 SPOT										0.00	0	0
Total For IVC120										0.00	0	0
IVC121 On 22/09/2018 Spot Bond					0.00000	101.57616				0.00	0	0
Total IVC121 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC121										0.00	0	0
IVC122 On 20/01/2020 Spot Bond					0.00000	101.23470				0.00	0	0
Total IVC122 SPOT										0.00	0	0
Total For IVC122										0.00	0	0
IVC124 On 17/09/2018 Spot Bond					0.00000	101.70233				0.00	0	0
Total IVC124 SPOT										0.00	0	0
Total For IVC124										0.00	0	0
IVC126 On 30/04/2019 Spot Bond					0.00000	100.61994				0.00	0	0
Total IVC126 SPOT										0.00	0	0
Total For IVC126										0.00	0	0
IVC127 On 27/12/2018 Spot Bond					0.00000	101.38740				0.00	0	0
Total IVC127 SPOT										0.00	0	0
Total For IVC127										0.00	0	0
IVC128 On 23/03/2019 Spot Bond					0.00000	101.46882				0.00	0	0
Total IVC128 SPOT										0.00	0	0
Total For IVC128										0.00	0	0
IVC129 On 26/03/2019 Spot Bond					0.00000	101.37700				0.00	0	0
Total IVC129 SPOT										0.00	0	0
Total For IVC129										0.00	0	0
IVC130 On 23/04/2019 Spot Bond					0.00000	100.76912				0.00	0	0
Total IVC130 SPOT										0.00	0	0
Total For IVC130										0.00	0	0
IVC131 On 08/05/2019 Spot Bond					0.00000	100.42212				0.00	0	0
Total IVC131 SPOT										0.00	0	0
Total For IVC131										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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC91U SPOT										0.00	0	0
Total For IVC91U										0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC95U SPOT										0.00	0	0
Total For IVC95U										0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC96U SPOT										0.00	0	0
Total For IVC96U										0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
IVF41U On 16/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF41U SPOT										0.00	0	0
Total For IVF41U										0.00	0	0
IVF47U On 16/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF47U SPOT										0.00	0	0
Total For IVF47U										0.00	0	0
IVS01U On 23/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			300,000,000,000,000.00		13,000,000,000	13,000,000,000
Total IVS01U SPOT									10,000,000,000,000.00		13,000,000,000	13,000,000,000
Total For IVS01U									10,000,000,000,000.00		13,000,000,000	13,000,000,000
JAS01 On 31/01/2019 Spot Bond					0.00000	100.70308				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					0.00000	101.85698				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP003 On 06/06/2019 Spot Bond					0.00000	102.02614				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
KAP005 On 29/06/2018 Spot Bond					0.00000	101.42446				0.00	0	0
Total KAP005 SPOT										0.00	0	0
Total For KAP005										0.00	0	0
KAP006 On 29/06/2021 Spot Bond					0.00000	101.43320				0.00	0	0
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP007 On 26/10/2021 Spot Bond			9.17500	103.90436	9.17500	103.82799			154,140,000,000.00	16,800,000	5,600,000	
Total KAP007 SPOT									154,140,000,000.00	16,800,000	5,600,000	
Total For KAP007									154,140,000,000.00	16,800,000	5,600,000	
KAP008 On 28/11/2019 Spot Bond					0.00000	100.56378			0.00	0	0	
Total KAP008 SPOT									0.00	0	0	
Total For KAP008									0.00	0	0	
KAP009 On 24/05/2020 Spot Bond					0.00000	100.02231			0.00	0	0	
Total KAP009 SPOT									0.00	0	0	
Total For KAP009									0.00	0	0	
KAP010 On 15/09/2020 Spot Bond					0.00000	102.38555			0.00	400,000,000	300,000,000	
Total KAP010 SPOT									0.00	400,000,000	300,000,000	
Total For KAP010									0.00	400,000,000	300,000,000	
KAP012 On 01/12/2022 Spot Bond					0.00000	99.83958			0.00	0	0	
Total KAP012 SPOT									0.00	0	0	
Total For KAP012									0.00	0	0	
KAP04U On 01/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total KAP04U SPOT									0.00	0	0	
Total For KAP04U									0.00	0	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.76769			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					0.00000	100.53625			0.00	0	0	
Total KSB009 SPOT									0.00	0	0	
Total For KSB009									0.00	0	0	
KST01 On 12/07/2020 Spot Bond					0.00000	101.08288			0.00	0	0	
Total KST01 SPOT									0.00	0	0	
Total For KST01									0.00	0	0	
KW01 On 31/10/2027 Spot Bond			9.88500	122.84548	9.88500	122.74889			0.00	0	0	
Total KW01 SPOT									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For KW01										0.00	0	0
LBK05 On 28/02/2019 Spot Bond					0.00000	99.66464				0.00	0	0
Total LBK05 SPOT										0.00	0	0
Total For LBK05										0.00	0	0
LBK08 On 30/10/2019 Spot Bond					0.00000	100.67982				0.00	0	0
Total LBK08 SPOT										0.00	0	0
Total For LBK08										0.00	0	0
LBK08/ On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LBK08/JIBAR SPOT										0.00	0	0
Total For LBK08/JIBAR										0.00	0	0
LBK11 On 28/11/2019 Spot Bond			9.51500	100.14362	9.51500	100.06650				0.00	0	100,000,000
Total LBK11 SPOT										0.00	0	100,000,000
Total For LBK11										0.00	0	100,000,000
LBK11/IO On 28/11/2019 Spot Bond			9.62000	100.00000	9.62000	99.92216				0.00	0	0
Total LBK11/R207 SPOT										0.00	0	0
Total For LBK11/R207										0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	102.43897	9.71000	102.35850				0.00	0	0
Total LBK12U SPOT										0.00	0	0
Total For LBK12U										0.00	0	0
LBK15 On 12/10/2021 Spot Bond					0.00000	101.17821				0.00	0	0
Total LBK15 SPOT										0.00	0	0
Total For LBK15										0.00	0	0
LBK16 On 30/11/2019 Spot Bond					0.00000	99.88546				0.00	0	0
Total LBK16 SPOT										0.00	0	0
Total For LBK16										0.00	0	0
LBK17 On 22/03/2020 Spot Bond					0.00000	102.70566				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					0.00000	104.09157				0.00	0	0
Total LBK18 SPOT										0.00	0	0
Total For LBK18										0.00	0	0
LBK20 On 08/06/2022 Spot Bond			9.71500	106.37102	9.71500	106.28788				0.00	0	2,500,000,000
Total LBK20 SPOT										0.00	0	2,500,000,000
Total For LBK20										0.00	0	2,500,000,000
LBK21 On 04/09/2018 Spot Bond					0.00000	99.77938				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LBK21 SPOT										0.00	0	0
Total For LBK21										0.00	0	0
LBK22 On 04/09/2020 Spot Bond					0.00000	99.98783				0.00	0	0
Total LBK22 SPOT										0.00	0	0
Total For LBK22										0.00	0	0
LBK23 On 05/09/2022 Spot Bond					0.00000	102.09635				0.00	11,700,000	3,900,000
Total LBK23 SPOT										0.00	11,700,000	3,900,000
Total For LBK23										0.00	11,700,000	3,900,000
LBK24 On 10/10/2024 Spot Bond			9.96500	102.83122	9.96500	102.74928				0.00	0	4,000,000,000
Total LBK24 SPOT										0.00	0	4,000,000,000
Total For LBK24										0.00	0	4,000,000,000
LBK25 On 25/03/2019 Spot Bond					0.00000	101.45167				0.00	0	0
Total LBK25 SPOT										0.00	0	0
Total For LBK25										0.00	0	0
LBK26 On 23/03/2021 Spot Bond					0.00000	101.51857				0.00	0	0
Total LBK26 SPOT										0.00	0	0
Total For LBK26										0.00	0	0
LBK27 On 23/03/2023 Spot Bond					0.00000	101.63163				0.00	0	0
Total LBK27 SPOT										0.00	0	0
Total For LBK27										0.00	0	0
LBK28 On 15/05/2028 Spot Bond			10.75000	99.24948	10.75000	99.16479				0.00	0	1,000,000,000
Total LBK28 SPOT										0.00	0	1,000,000,000
Total For LBK28										0.00	0	1,000,000,000
LGL04 On 14/08/2020 Spot Bond			9.21500	102.48421	9.21500	102.40773		63,583,500,000.00		6,900,000	582,300,000	
Total LGL04 SPOT								63,583,500,000.00		6,900,000	582,300,000	
Total For LGL04								63,583,500,000.00		6,900,000	582,300,000	
LGL05 On 12/12/2021 Spot Bond					0.00000	103.17559				0.00	0	0
Total LGL05 SPOT										0.00	0	0
Total For LGL05										0.00	0	0
LGL06 On 04/10/2022 Spot Bond			9.76500	102.99270	9.76500	102.91225		114,250,500,000.00		11,700,000	2,503,900,000	
Total LGL06 SPOT								114,250,500,000.00		11,700,000	2,503,900,000	
Total For LGL06								114,250,500,000.00		11,700,000	2,503,900,000	
LGL07 On 04/10/2022 Spot Bond					0.00000	102.14830				0.00	400,000,000	200,000,000
Total LGL07 SPOT										0.00	400,000,000	200,000,000
Total For LGL07										0.00	400,000,000	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LGL08 On 28/02/2023 Spot Bond					0.00000	101.46765				0.00	0	0
Total LGL08 SPOT										0.00	0	0
Total For LGL08										0.00	0	0
LGL09 On 28/08/2024 Spot Bond					0.00000	101.33123				0.00	0	140,000,000
Total LGL09 SPOT										0.00	0	140,000,000
Total For LGL09										0.00	0	140,000,000
LHC04 On 21/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC04U SPOT										0.00	0	0
Total For LHC04U										0.00	0	0
LHL17 On 14/11/2018 Spot Bond					0.00000	101.51949				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			9.73500	102.03368	9.73500	101.95564				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			13.51500	101.53855	13.51500	101.43036				0.00	0	0
Total LHL19 SPOT										0.00	0	0
Total For LHL19										0.00	0	0
LHL26 On 13/11/2020 Spot Bond					0.00000	100.39005				0.00	0	0
Total LHL26 SPOT										0.00	0	0
Total For LHL26										0.00	0	0
LHL27 On 13/02/2021 Spot Bond					0.00000	100.34558				0.00	0	0
Total LHL27 SPOT										0.00	0	0
Total For LHL27										0.00	0	0
LHL28 On 13/02/2022 Spot Bond					0.00000	100.38654				0.00	0	0
Total LHL28 SPOT										0.00	0	0
Total For LHL28										0.00	0	0
LOM01 On 25/11/2019 Spot Bond					0.00000	102.41647				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					0.00000	100.09340				0.00	0	0
Total LRFA2 SPOT										0.00	0	0
Total For LRFA2										0.00	0	0
LRFB2 On 20/11/2019 Spot Bond					0.00000	100.72403				0.00	0	0
Total LRFB2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LRFB2										0.00	0	0
LRFC2 On 20/11/2019 Spot Bond					0.00000	100.10547				0.00	0	0
Total LRFC2 SPOT										0.00	0	0
Total For LRFC2										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond					0.00000	101.94113				0.00	0	0
Total MAQ0A3 SPOT										0.00	0	0
Total For MAQ0A3										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond					0.00000	102.01134				0.00	0	0
Total MAQ0A4 SPOT										0.00	0	0
Total For MAQ0A4										0.00	0	0
MAQ0J On 28/02/2020 Spot Bond					0.00000	101.80949				0.00	0	0
Total MAQ0J1 SPOT										0.00	0	0
Total For MAQ0J1										0.00	0	0
MAQ0J On 28/12/2020 Spot Bond					0.00000	101.75443				0.00	0	0
Total MAQ0J2 SPOT										0.00	0	0
Total For MAQ0J2										0.00	0	0
MAQ11 On 09/11/2018 Spot Bond					0.00000	100.35029				0.00	0	0
Total MAQ111 SPOT										0.00	0	0
Total For MAQ111										0.00	0	0
MAQ11 On 10/12/2018 Spot Bond					0.00000	101.65039				0.00	0	0
Total MAQ114 SPOT										0.00	0	0
Total For MAQ114										0.00	0	0
MAQ11 On 31/01/2019 Spot Bond					0.00000	100.54506				0.00	0	0
Total MAQ117 SPOT										0.00	0	0
Total For MAQ117										0.00	0	0
MAQ12 On 16/07/2018 Spot Bond					0.00000	98.97859				0.00	0	0
Total MAQ120 SPOT										0.00	0	0
Total For MAQ120										0.00	0	0
MAQ12 On 25/07/2018 Spot Bond					0.00000	98.80345				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					0.00000	98.52428				0.00	0	0
Total MAQ122 SPOT										0.00	0	0
Total For MAQ122										0.00	0	0
MBF04 On 17/08/2018 Spot Bond					0.00000	100.37885				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBF046 SPOT										0.00	0	0
Total For MBF046										0.00	0	0
MBF04:On 07/06/2019 Spot Bond					0.00000	102.30115				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBF04:On 14/03/2019 Spot Bond					0.00000	102.22812				0.00	0	2,000,000,000
Total MBF049 SPOT										0.00	0	2,000,000,000
Total For MBF049										0.00	0	2,000,000,000
MBF05:On 17/05/2019 Spot Bond					0.00000	100.79747				0.00	400,000,000	100,000,000
Total MBF051 SPOT										0.00	400,000,000	100,000,000
Total For MBF051										0.00	400,000,000	100,000,000
MBF05:On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBF051/JIBAR SPOT										0.00	0	0
Total For MBF051/JIBAR										0.00	0	0
MBF05:On 28/09/2019 Spot Bond					0.00000	101.92838				0.00	2,000,000,000	1,000,000,000
Total MBF053 SPOT										0.00	2,000,000,000	1,000,000,000
Total For MBF053										0.00	2,000,000,000	1,000,000,000
MBF05:On 27/03/2020 Spot Bond					0.00000	101.86978				0.00	0	0
Total MBF055 SPOT										0.00	0	0
Total For MBF055										0.00	0	0
MBF05:On 28/08/2018 Spot Bond					0.00000	99.94136				0.00	0	0
Total MBF056 SPOT										0.00	0	0
Total For MBF056										0.00	0	0
MBF05:On 28/08/2020 Spot Bond					0.00000	100.55447				0.00	0	0
Total MBF057 SPOT										0.00	0	0
Total For MBF057										0.00	0	0
MBF05:On 21/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBF058 SPOT										0.00	0	0
Total For MBF058										0.00	0	0
MBF05:On 21/05/2021 Spot Bond					0.00000	100.08742				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					0.00000	101.76216				0.00	0	0
Total MBP035 SPOT										0.00	0	0
Total For MBP035										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBP03:On 11/04/2020 Spot Bond					0.00000	100.99104				0.00	0	0
Total MBP036 SPOT										0.00	0	0
Total For MBP036										0.00	0	0
MBP03:On 26/05/2020 Spot Bond					0.00000	99.93814				0.00	0	0
Total MBP037 SPOT										0.00	0	0
Total For MBP037										0.00	0	0
MBP03:On 02/11/2022 Spot Bond					0.00000	100.52756				0.00	0	0
Total MBP038 SPOT										0.00	0	0
Total For MBP038										0.00	0	0
MBP03:On 23/02/2021 Spot Bond					0.00000	100.04054				0.00	0	0
Total MBP039 SPOT										0.00	0	0
Total For MBP039										0.00	0	0
MBP04:On 23/02/2023 Spot Bond					0.00000	100.04133				0.00	0	0
Total MBP040 SPOT										0.00	0	0
Total For MBP040										0.00	0	0
MBP04:On 13/04/2021 Spot Bond					0.00000	100.93868				0.00	0	0
Total MBP041 SPOT										0.00	0	0
Total For MBP041										0.00	0	0
MBP04:On 26/04/2021 Spot Bond					0.00000	100.64963				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			8.13500	101.77495	8.13500	101.70845			19,524,000,000.00		2,400,000	800,000
Total MBSA01 SPOT									19,524,000,000.00		2,400,000	800,000
Total For MBSA01									19,524,000,000.00		2,400,000	800,000
MBSA0:On 16/04/2019 Spot Bond			8.00000	101.88909	8.00000	101.82360			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			8.18500	101.63144	8.18500	101.56464			0.00		0	0
Total MBSA02 SPOT									0.00		0	0
Total For MBSA02									0.00		0	0
MBSA0:On 15/04/2019 Spot Bond			8.91000	101.02468	8.91000	100.95253			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					0.00000	103.39395				0.00	0	0
Total MEFSA4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MEFSA4										0.00	0	0
MEFSA On 05/07/2026 Spot Bond					0.00000	103.52553				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			8.15500	104.35996	8.15500	104.29086				0.00	0	0
Total MEFSB4 SPOT										0.00	0	0
Total For MEFSB4										0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.38000	105.82515	9.38000	105.74478				0.00	0	0
Total MEFSB5 SPOT										0.00	0	0
Total For MEFSB5										0.00	0	0
MFS1A On 20/12/2018 Spot Bond					0.00000	101.54327				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			9.31500	9.31500	9.31500	102.98167				0.00	0	0
Total MFS1B SPOT										0.00	0	0
Total For MFS1B										0.00	0	0
MMF10 On 15/12/2024 Spot Bond					0.00000	100.24260				0.00	0	0
Total MMF101 SPOT										0.00	0	0
Total For MMF101										0.00	0	0
MMF20 On 15/12/2024 Spot Bond					0.00000	100.26292				0.00	0	0
Total MMF201 SPOT										0.00	0	0
Total For MMF201										0.00	0	0
MMF30 On 15/12/2024 Spot Bond					0.00000	100.33732				0.00	0	0
Total MMF301 SPOT										0.00	0	0
Total For MMF301										0.00	0	0
MMF40 On 15/12/2024 Spot Bond					0.00000	102.47567				0.00	0	0
Total MMF401 SPOT										0.00	0	0
Total For MMF401										0.00	0	0
MMIG0 On 17/03/2019 Spot Bond					0.00000	101.57265				0.00	2,720,000,000	1,360,000,000
Total MMIG01 SPOT										0.00	2,720,000,000	1,360,000,000
Total For MMIG01										0.00	2,720,000,000	1,360,000,000
MMIG0: On 17/03/2021 Spot Bond			9.33500	9.33500	9.33500	103.63021				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					0.00000	99.92524				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MMIG03 SPOT										0.00	0	0
Total For MMIG03										0.00	0	0
MMIG0-On 12/08/2025 Spot Bond			11.34500	11.34500	11.34500	102.92780				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			10.06500	10.06500	10.06500	105.70600			81,526,500,000.00		8,100,000	1,052,700,000
Total MMIG05 SPOT									81,526,500,000.00		8,100,000	1,052,700,000
Total For MMIG05									81,526,500,000.00		8,100,000	1,052,700,000
MMIG0-On 19/10/2028 Spot Bond					0.00000	101.33020			0.00		0	0
Total MMIG06 SPOT									0.00		0	0
Total For MMIG06									0.00		0	0
MTN06 On 13/07/2020 Spot Bond					0.00000	101.79037			0.00	2,000,000,000		2,380,000,000
Total MTN06 SPOT									0.00	2,000,000,000	2,380,000,000	
Total For MTN06									0.00	2,000,000,000	2,380,000,000	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.55098			0.00		0	0
Total MTN07 SPOT									0.00		0	0
Total For MTN07									0.00		0	0
MTN08 On 11/10/2020 Spot Bond					0.00000	100.90736			0.00	1,000,000,000		1,000,000,000
Total MTN08 SPOT									0.00	1,000,000,000	1,000,000,000	
Total For MTN08									0.00	1,000,000,000	1,000,000,000	
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					0.00000	101.61915			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					0.00000	101.11016			0.00		0	0
Total MTN10 SPOT									0.00		0	0
Total For MTN10									0.00		0	0
MWA1L-On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00		0	0
Total MWA1U SPOT									0.00		0	0
Total For MWA1U									0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA2U SPOT										0.00	0	0
Total For MWA2U										0.00	0	0
MWAR(On 22/11/2019 Spot Bond					0.00000	100.48103				0.00	0	0
Total MWAR01 SPOT										0.00	0	0
Total For MWAR01										0.00	0	0
MWAR(On 22/02/2021 Spot Bond					0.00000	100.01604				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					0.00000	101.78391				0.00	0	0
Total N5D23 SPOT										0.00	0	0
Total For N5D23										0.00	0	0
N5E23 On 20/06/2023 Spot Bond					0.00000	110.07153				0.00	0	0
Total N5E23 SPOT										0.00	0	0
Total For N5E23										0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0
N5G23L On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total N5G23U SPOT										0.00	0	0
Total For N5G23U										0.00	0	0
N6A19 On 20/12/2018 Spot Bond					0.00000	101.06009				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					0.00000	101.13104				0.00	0	0
Total N6B26 SPOT										0.00	0	0
Total For N6B26										0.00	0	0
N6C26 On 21/09/2020 Spot Bond					0.00000	101.14451				0.00	0	0
Total N6C26 SPOT										0.00	0	0
Total For N6C26										0.00	0	0
N6D26 On 21/12/2020 Spot Bond					0.00000	101.15815				0.00	0	0
Total N6D26 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For N6D26										0.00	0	0
N6E26 On 22/03/2021 Spot Bond					0.00000	101.22757				0.00	0	0
Total N6E26 SPOT										0.00	0	0
Total For N6E26										0.00	0	0
N6F26 On 22/03/2021 Spot Bond					0.00000	101.45901				0.00	0	0
Total N6F26 SPOT										0.00	0	0
Total For N6F26										0.00	0	0
N6G26 On 22/03/2021 Spot Bond					0.00000	101.75818				0.00	0	4,000,000,000
Total N6G26 SPOT										0.00	0	4,000,000,000
Total For N6G26										0.00	0	4,000,000,000
NAM01 On 19/11/2022 Spot Bond			9.56500	95.53495	9.56500	95.46221			111,910,500,000.00		11,700,000	53,900,000
Total NAM01 SPOT									111,910,500,000.00		11,700,000	53,900,000
Total For NAM01									111,910,500,000.00		11,700,000	53,900,000
NAM02 On 29/06/2020 Spot Bond			8.95500	105.13332	8.95500	105.05744				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			9.51500	105.38543	9.51500	105.30428				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			10.34500	104.23329	10.34500	104.14620			2,558,161,256,000.00		247,284,800	123,642,400
Total NAM04 SPOT									2,558,161,256,000.00		247,284,800	123,642,400
Total For NAM04									2,558,161,256,000.00		247,284,800	123,642,400
NBK11/On 28/11/2020 Spot Bond			8.49000	100.95059	8.49000	100.88105			5,094,000,000.00		600,000	200,000
Total NBK11A SPOT									5,094,000,000.00		600,000	200,000
Total For NBK11A									5,094,000,000.00		600,000	200,000
NBK12/On 19/03/2021 Spot Bond			9.28000	102.00166	9.28000	101.92626			8,352,000,000.00		900,000	300,000
Total NBK12A SPOT									8,352,000,000.00		900,000	300,000
Total For NBK12A									8,352,000,000.00		900,000	300,000
NBK12/On 19/03/2021 Spot Bond			9.38000	101.75895	9.38000	101.68294				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			9.31500	103.65487	9.31500	103.57795				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK14/On 25/06/2021 Spot Bond			8.75500	105.10729	8.75500	105.25925				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK14A SPOT										0.00	0	0
Total For NBK14A										0.00	0	0
NBK15/On 11/02/2022 Spot Bond			9.30500	100.96550	9.30500	100.88943				0.00	0	0
Total NBK15A SPOT										0.00	0	0
Total For NBK15A										0.00	0	0
NBK16/On 12/02/2025 Spot Bond			9.54500	102.19967	9.54500	102.12073				0.00	0	860,000,000
Total NBK16A SPOT										0.00	0	860,000,000
Total For NBK16A										0.00	0	860,000,000
NBK17/On 22/04/2026 Spot Bond			9.78500	101.85359	9.78500	101.77386				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			8.79000	100.74986	8.79000	105.30081				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			9.45500	100.50241	9.45500	105.23736				0.00	0	0
Total NBK19A SPOT										0.00	0	0
Total For NBK19A										0.00	0	0
NBK20/On 01/06/2026 Spot Bond			9.68500	103.59138	9.68500	108.68125				0.00	0	0
Total NBK20A SPOT										0.00	0	0
Total For NBK20A										0.00	0	0
NBK20fOn 25/06/2021 Spot Bond					0.00000	99.94608				0.00	0	0
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK21/On 21/07/2027 Spot Bond			10.10500	106.78900	10.10500	106.70180				0.00	0	0
Total NBK21A SPOT										0.00	0	0
Total For NBK21A										0.00	0	0
NBK22/On 19/11/2022 Spot Bond			9.65500	101.72057	9.65500	101.64241			110,067,000,000.00		11,400,000	3,800,000
Total NBK22A SPOT									110,067,000,000.00		11,400,000	3,800,000
Total For NBK22A									110,067,000,000.00		11,400,000	3,800,000
NBK23/On 19/11/2025 Spot Bond			9.61500	105.86896	9.61500	105.78793				0.00	0	0
Total NBK23A SPOT										0.00	0	0
Total For NBK23A										0.00	0	0
NBK23fOn 12/02/2020 Spot Bond					0.00000	100.33600				0.00	0	0
Total NBK23B SPOT										0.00	0	0
Total For NBK23B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK24/On 19/11/2027 Spot Bond			9.79500	107.19695	9.79500	107.11341				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
NBK24fOn 11/02/2022 Spot Bond					0.00000	100.32779				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25/On 17/02/2023 Spot Bond			9.21500	9.21500	9.21500	108.26918				0.00	0	0
Total NBK25A SPOT										0.00	0	0
Total For NBK25A										0.00	0	0
NBK25fOn 12/02/2025 Spot Bond					0.00000	101.69362				0.00	3,600,000,000	1,800,000,000
Total NBK25B SPOT										0.00	3,600,000,000	1,800,000,000
Total For NBK25B										0.00	3,600,000,000	1,800,000,000
NBK26/On 10/05/2023 Spot Bond			100.00000	12.72375	100.00000	12.63991				0.00	0	0
Total NBK26A SPOT										0.00	0	0
Total For NBK26A										0.00	0	0
NBK26fOn 22/04/2026 Spot Bond					0.00000	103.03157				0.00	0	0
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0
NBK27/On 10/05/2026 Spot Bond			9.89500	107.33203	9.89500	107.24756			41,559,000,000.00		4,200,000	1,400,000
Total NBK27A SPOT									41,559,000,000.00		4,200,000	1,400,000
Total For NBK27A									41,559,000,000.00		4,200,000	1,400,000
NBK27fOn 01/06/2018 Spot Bond					0.00000	101.98679				0.00	0	0
Total NBK27B SPOT										0.00	0	0
Total For NBK27B										0.00	0	0
NBK28/On 02/08/2023 Spot Bond			9.56500	104.93847	9.56500	104.85724				0.00	0	0
Total NBK28A SPOT										0.00	0	0
Total For NBK28A										0.00	0	0
NBK28fOn 19/11/2020 Spot Bond					0.00000	100.09352				0.00	0	0
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0
NBK29/On 31/07/2026 Spot Bond			9.84500	106.98573	9.84500	106.90056			62,023,500,000.00		6,300,000	2,100,000
Total NBK29A SPOT									62,023,500,000.00		6,300,000	2,100,000
Total For NBK29A									62,023,500,000.00		6,300,000	2,100,000
NBK29fOn 18/02/2019 Spot Bond					0.00000	100.55015				0.00	0	0
Total NBK29B SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK29B										0.00	0	0
NBK30/On 20/02/2024 Spot Bond			9.35500	103.61331	9.35500	103.53484				131,905,500,000.00	14,100,000	4,700,000
Total NBK30A SPOT										131,905,500,000.00	14,100,000	4,700,000
Total For NBK30A										131,905,500,000.00	14,100,000	4,700,000
NBK30fOn 18/02/2021 Spot Bond					0.00000	101.60037				0.00	0	2,400,000,000
Total NBK30B SPOT										0.00	0	2,400,000,000
Total For NBK30B										0.00	0	2,400,000,000
NBK31fOn 17/02/2023 Spot Bond					0.00000	100.19115				0.00	0	0
Total NBK31B SPOT										0.00	0	0
Total For NBK31B										0.00	0	0
NBK32fOn 26/02/2019 Spot Bond					0.00000	99.93605				0.00	0	0
Total NBK32B SPOT										0.00	0	0
Total For NBK32B										0.00	0	0
NBK33fOn 10/05/2019 Spot Bond					0.00000	100.78404				0.00	0	0
Total NBK33B SPOT										0.00	0	0
Total For NBK33B										0.00	0	0
NBK34fOn 10/05/2021 Spot Bond					0.00000	101.48044				0.00	0	0
Total NBK34B SPOT										0.00	0	0
Total For NBK34B										0.00	0	0
NBK35fOn 10/05/2023 Spot Bond					0.00000	102.52857				0.00	0	0
Total NBK35B SPOT										0.00	0	0
Total For NBK35B										0.00	0	0
NBK36fOn 10/05/2026 Spot Bond					0.00000	103.40437				0.00	0	0
Total NBK36B SPOT										0.00	0	0
Total For NBK36B										0.00	0	0
NBK37fOn 02/08/2019 Spot Bond					0.00000	100.75723				0.00	0	0
Total NBK37B SPOT										0.00	0	0
Total For NBK37B										0.00	0	0
NBK38fOn 02/08/2021 Spot Bond					0.00000	101.66393				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			7.73500	106.83234	7.73500	106.76626				0.00	0	0
Total NBK3A SPOT										0.00	0	0
Total For NBK3A										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			100.00000	44.90209	100.00000	44.60623				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK3A/R204 SPOT										0.00	0	0
Total For NBK3A/R204										0.00	0	0
NBK4 On 28/10/2024 Spot Bond			11.12000	11.12000	11.12000	50.77795				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK40f On 31/07/2026 Spot Bond					0.00000	100.63252				0.00	0	0
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0
NBK41f On 20/02/2020 Spot Bond					0.00000	100.39670				0.00	0	0
Total NBK41B SPOT										0.00	0	0
Total For NBK41B										0.00	0	0
NBK42f On 21/02/2022 Spot Bond					0.00000	100.72887				0.00	0	0
Total NBK42B SPOT										0.00	0	0
Total For NBK42B										0.00	0	0
NBK43f On 20/02/2024 Spot Bond					0.00000	100.51826				0.00	0	0
Total NBK43B SPOT										0.00	0	0
Total For NBK43B										0.00	0	0
NBK44f On 15/02/2021 Spot Bond					0.00000	100.22542				0.00	0	0
Total NBK44B SPOT										0.00	0	0
Total For NBK44B										0.00	0	0
NBK45f On 15/02/2023 Spot Bond					0.00000	100.42471				0.00	0	0
Total NBK45B SPOT										0.00	0	0
Total For NBK45B										0.00	0	0
NBK46f On 15/08/2025 Spot Bond					0.00000	100.23748				0.00	0	0
Total NBK46B SPOT										0.00	0	0
Total For NBK46B										0.00	0	0
NBK47f On 15/02/2028 Spot Bond					0.00000	100.24407				0.00	0	0
Total NBK47B SPOT										0.00	0	0
Total For NBK47B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond					0.00000	100.90507				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					0.00000	101.67792				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0

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			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			10.29000	103.55645	10.29000	103.47178				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8:On 20/03/2024 Spot Bond					0.00000	101.66894				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8:On 20/03/2024 Spot Bond			10.32500	102.64392	10.32500	102.55971				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8:On 20/03/2024 Spot Bond					0.00000	101.67792				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN9:On 20/09/2024 Spot Bond					0.00000	101.69217				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9:On 20/09/2024 Spot Bond					0.00000	101.71012				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9:On 20/09/2020 Spot Bond					0.00000	101.60998				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NCLN9:On 08/10/2018 Spot Bond					0.00000	101.08559				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED041 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
NED051 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED05U SPOT										0.00	0	0
Total For NED05U										0.00	0	0
NED13 On 25/07/2018 Spot Bond					0.00000	101.04325				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2018 Spot Bond					0.00000	100.32565				0.00	0	170,000,000
Total NED14 SPOT										0.00	0	170,000,000
Total For NED14										0.00	0	170,000,000
NED15 On 08/04/2019 Spot Bond			8.63500	8.63500	8.63500	102.85195				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2019 Spot Bond					0.00000	102.11992				0.00	60,000,000	30,000,000
Total NED16 SPOT										0.00	60,000,000	30,000,000
Total For NED16										0.00	60,000,000	30,000,000
NED17 On 14/10/2019 Spot Bond					0.00000	101.04357				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2020 Spot Bond					0.00000	101.04317				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2020 Spot Bond					0.00000	104.43377				0.00	0	0
Total NED19 SPOT										0.00	0	0
Total For NED19										0.00	0	0
NED20 On 01/07/2020 Spot Bond			10.51500	105.98582	10.51500	105.89586				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					0.00000	105.24064				0.00	0	0
Total NEDT1A SPOT										0.00	0	0
Total For NEDT1A										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NEDT11 On 26/11/2021 Spot Bond					0.00000	103.42952				0.00	0	0
Total NEDT1B SPOT										0.00	0	0
Total For NEDT1B										0.00	0	0
NET51 On 16/11/2018 Spot Bond					0.00000	100.19915				0.00	0	0
Total NET51 SPOT										0.00	0	0
Total For NET51										0.00	0	0
NGL01 On 22/09/2021 Spot Bond					0.00000	105.72223				0.00	0	40,000,000
Total NGL01 SPOT										0.00	0	40,000,000
Total For NGL01										0.00	0	40,000,000
NGL02 On 15/03/2022 Spot Bond					0.00000	105.25633				0.00	406,000,000	202,000,000
Total NGL02 SPOT										0.00	406,000,000	202,000,000
Total For NGL02										0.00	406,000,000	202,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	99.91770				0.00	0	0
Total NGL03 SPOT										0.00	0	0
Total For NGL03										0.00	0	0
NGL04 On 20/03/2023 Spot Bond					0.00000	102.84100				0.00	0	0
Total NGL04 SPOT										0.00	0	0
Total For NGL04										0.00	0	0
NGLT1/On 01/07/2022 Spot Bond					0.00000	101.79168				0.00	0	0
Total NGLT1A SPOT										0.00	0	0
Total For NGLT1A										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	107.53100	10.00000	107.44700				0.00	0	0
Total NHM001/JIBAR SPOT										0.00	0	0
Total For NHM001/JIBAR										0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	100.56961	13.50000	100.46256				0.00	0	0
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0
NHM00 On 09/06/2019 Spot Bond					0.00000	102.32461				0.00	0	0
Total NHM003 SPOT										0.00	0	0
Total For NHM003										0.00	0	0
NHM00 On 20/04/2019 Spot Bond					0.00000	101.05479				0.00	0	0
Total NHM004 SPOT										0.00	0	0
Total For NHM004										0.00	0	0
NHM00 On 18/05/2019 Spot Bond					0.00000	100.21096				0.00	0	0
Total NHM005 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NHM005										0.00	0	0
NILB11 On 31/01/2025 Spot Bond			3.24000	3.24000	3.24000	126.84472				0.00	0	0
Total NILB11 SPOT										0.00	0	0
Total For NILB11										0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	0
Total NILB12 SPOT										0.00	0	0
Total For NILB12										0.00	0	0
NILB13 On 31/01/2025 Spot Bond			3.63000	3.63000	3.63000	123.85265				0.00	0	0
Total NILB13 SPOT										0.00	0	0
Total For NILB13										0.00	0	0
NILB14 On 31/03/2028 Spot Bond			3.83000	3.83000	3.83000	168.92866				0.00	0	0
Total NILB14 SPOT										0.00	0	0
Total For NILB14										0.00	0	0
NILB15 On 31/03/2028 Spot Bond			4.14000	164.73032	4.14000	164.55439				0.00	0	0
Total NILB15 SPOT										0.00	0	0
Total For NILB15										0.00	0	0
NILB17 On 31/01/2038 Spot Bond			4.19000	79.61282	4.19000	101.87134				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			8.36500	105.09025	8.36500	105.01891				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NQ1A10 On 22/05/2020 Spot Bond			8.99500	8.99500	8.99500	102.68356				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond					0.00000	100.06821				0.00	0	0
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond					0.00000	100.01301				0.00	0	0
Total NQ1A24 SPOT										0.00	0	0
Total For NQ1A24										0.00	0	0
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.01487				0.00	0	0
Total NQ1A25 SPOT										0.00	0	0
Total For NQ1A25										0.00	0	0
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.07101				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1A27 SPOT										0.00	0	0
Total For NQ1A27										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.19500	9.19500	9.19500	102.67961				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.01480				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.07419				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			9.39500	9.39500	9.39500	102.67567				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond					0.00000	100.01828				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D On 22/05/2020 Spot Bond					0.00000	100.02636				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2019 Spot Bond					0.00000	100.07828				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			7.91500	102.01970	7.91500	101.95445				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			9.25500	111.58828	9.25500	111.50601				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			3.46000	178.88387	3.46000	178.70232				0.00	0	0
Total NRA023 SPOT										0.00	0	0
Total For NRA023										0.00	0	0
NRA02 On 30/11/2028 Spot Bond			11.04500	107.28644	11.04500	107.19141				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NRA028 On 30/11/2028 Spot Bond			100.00000	12.18588	100.00000	12.10470				0.00	0	0
Total NRA028/R186 SPOT										0.00	0	0
Total For NRA028/R186										0.00	0	0
NSN96U 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
NSN97U 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
NSN98U 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
NTC18 On 27/02/2019 Spot Bond					0.00000	100.19160				0.00	0	0
Total NTC18 SPOT										0.00	0	0
Total For NTC18										0.00	0	0
NTC19 On 27/07/2020 Spot Bond					0.00000	100.61168				0.00	0	0
Total NTC19 SPOT										0.00	0	0
Total For NTC19										0.00	0	0
NTC20 On 27/07/2020 Spot Bond					0.00000	101.18654				0.00	0	0
Total NTC20 SPOT										0.00	0	0
Total For NTC20										0.00	0	0
NTC21 On 24/03/2022 Spot Bond					0.00000	101.82099				0.00	0	0
Total NTC21 SPOT										0.00	0	0
Total For NTC21										0.00	0	0
NTC22 On 15/02/2021 Spot Bond					0.00000	100.23477				0.00	0	0
Total NTC22 SPOT										0.00	0	0
Total For NTC22										0.00	0	0
NTC23 On 15/02/2023 Spot Bond					0.00000	100.24012				0.00	0	0
Total NTC23 SPOT										0.00	0	0
Total For NTC23										0.00	0	0
NTC24 On 29/03/2021 Spot Bond					0.00000	101.38944				0.00	0	0
Total NTC24 SPOT										0.00	0	0
Total For NTC24										0.00	0	0
OMI01 On 22/11/2022 Spot Bond					0.00000	100.01684				0.00	0	0
Total OMI01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For OMI01										0.00	0	0
OML02 On 27/11/2019 Spot Bond					0.00000	100.91227				0.00	0	0
Total OML02 SPOT										0.00	0	0
Total For OML02										0.00	0	0
OML03 On 27/11/2019 Spot Bond			9.51500	99.66954	9.51500	99.59320				0.00	0	0
Total OML03 SPOT										0.00	0	0
Total For OML03										0.00	0	0
OML04 On 19/03/2020 Spot Bond					0.00000	101.84021				0.00	0	0
Total OML04 SPOT										0.00	0	0
Total For OML04										0.00	0	0
OML05 On 19/03/2020 Spot Bond			9.78500	9.78500	9.78500	101.70930				0.00	0	1,500,000,000
Total OML05 SPOT										0.00	0	1,500,000,000
Total For OML05										0.00	0	1,500,000,000
OML06 On 19/03/2022 Spot Bond			10.49500	101.39385	10.49500	101.30934				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			11.41000	99.93344	11.41000	99.84309				0.00	0	1,000,000,000
Total OML07 SPOT										0.00	0	1,000,000,000
Total For OML07										0.00	0	1,000,000,000
OML08 On 14/09/2020 Spot Bond					0.00000	102.95107				0.00	0	0
Total OML08 SPOT										0.00	0	0
Total For OML08										0.00	0	0
OML09 On 14/09/2022 Spot Bond			10.48500	103.59439	10.48500	103.50812		84,928,500,000.00		8,100,000	1,002,700,000	
Total OML09 SPOT								84,928,500,000.00		8,100,000	1,002,700,000	
Total For OML09								84,928,500,000.00		8,100,000	1,002,700,000	
OML10 On 14/09/2025 Spot Bond			11.39500	102.05630	11.39500	101.96414				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PBKX1U SPOT										0.00	0	0
Total For PBKX1U										0.00	0	0
PBLS1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBL1U SPOT										0.00	0	0
Total For PBL1U										0.00	0	0
PBLT1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLT1U SPOT										0.00	0	0
Total For PBLT1U										0.00	0	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUC1U SPOT										0.00	0	0
Total For PBUC1U										0.00	0	0
PBUJ1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUJ1U SPOT										0.00	0	0
Total For PBUJ1U										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	107.53100	10.00000	107.44700				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM38 On 12/06/2020 Spot Bond					0.00000	101.84287				0.00	0	0
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0
PMM39 On 04/09/2018 Spot Bond					0.00000	99.78902				0.00	0	0
Total PMM39 SPOT										0.00	0	0
Total For PMM39										0.00	0	0
PMM40 On 04/09/2018 Spot Bond					0.00000	99.78902				0.00	0	0
Total PMM40 SPOT										0.00	0	0
Total For PMM40										0.00	0	0
PMM42 On 28/05/2018 Spot Bond					0.00000	99.93511				0.00	0	0
Total PMM42 SPOT										0.00	0	0
Total For PMM42										0.00	0	0
PMM43 On 28/02/2019 Spot Bond					0.00000	99.93672				0.00	0	0
Total PMM43 SPOT										0.00	0	0
Total For PMM43										0.00	0	0
PMM44 On 07/11/2019 Spot Bond					0.00000	100.42411				0.00	0	0
Total PMM44 SPOT										0.00	0	0
Total For PMM44										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PPC00:On 31/12/2018 Spot Bond					0.00000	99.87577				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					0.00000	98.57300				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	100.08801				0.00	0	0
Total PRE2A1 SPOT										0.00	0	0
Total For PRE2A1										0.00	0	0
PRE2A:On 20/02/2022 Spot Bond					0.00000	100.09224				0.00	0	0
Total PRE2A2 SPOT										0.00	0	0
Total For PRE2A2										0.00	0	0
PRE2A:On 20/02/2022 Spot Bond					0.00000	100.09594				0.00	0	0
Total PRE2A3 SPOT										0.00	0	0
Total For PRE2A3										0.00	0	0
PRE2B On 20/02/2022 Spot Bond					0.00000	100.10332				0.00	0	0
Total PRE2B1 SPOT										0.00	0	0
Total For PRE2B1										0.00	0	0
PRE2C On 20/02/2022 Spot Bond					0.00000	100.10437				0.00	0	0
Total PRE2C1 SPOT										0.00	0	0
Total For PRE2C1										0.00	0	0
PRE2D On 20/02/2022 Spot Bond					0.00000	100.10542				0.00	0	0
Total PRE2D1 SPOT										0.00	0	0
Total For PRE2D1										0.00	0	0
R186 On 21/12/2026 Spot Bond			8.50000	116.54175	8.54500	116.17124			668,961,652,050,000.00	2,431,642,547,300	1,801,318,480,300	
Total R186 SPOT									8,961,652,050,000.00	431,642,547,300	301,318,480,300	
Total For R186									8,961,652,050,000.00	431,642,547,300	301,318,480,300	
R197 On 07/12/2023 Spot Bond			2.38000	297.58660	2.26000	306.09792			143,839,822,000,000.00	60,436,900,000	82,776,228,000	
Total R197 SPOT									13,839,822,000,000.00	60,436,900,000	82,776,228,000	
Total For R197									13,839,822,000,000.00	60,436,900,000	82,776,228,000	
R202 On 07/12/2033 Spot Bond			2.75000	236.29873	2.70000	241.25725			53,900,000,000,000.00	19,600,000,000	179,949,100,000	
Total R202 SPOT									53,900,000,000,000.00	19,600,000,000	179,949,100,000	
Total For R202									53,900,000,000,000.00	19,600,000,000	179,949,100,000	
R2023 On 28/02/2023 Spot Bond			7.87000	101.38695	7.91500	101.14775			633,913,037,818,000.00	334,677,641,400	929,469,958,000	
Total R2023 SPOT									633,913,037,818,000.00	334,677,641,400	929,469,958,000	

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 R2023									3,913,037,818,000.00	334,677,641,400	329,469,958,000
R2030 On 31/01/2030 Spot Bond			8.96000	95.70136	8.96000	95.63187			394,642,332,928,000.00	378,866,331,800	715,829,027,200
Total R2030 SPOT									3,913,037,818,000.00	334,677,641,400	329,469,958,000
Total For R2030									3,913,037,818,000.00	334,677,641,400	329,469,958,000
R2032 On 31/03/2032 Spot Bond			9.13500	94.41315	9.13500	94.34405			064,175,189,547,500.00	1,101,715,948,500	941,738,901,600
Total R2032 SPOT									4,642,332,928,000.00	378,866,331,800	715,829,027,200
Total For R2032									4,642,332,928,000.00	378,866,331,800	715,829,027,200
R2035 On 28/02/2035 Spot Bond			9.25000	98.95810	9.25000	98.88519			479,748,584,000,000.00	268,080,928,000	705,154,422,000
Total R2035 SPOT									4,175,189,547,500.00	101,715,948,500	941,738,901,600
Total For R2035									4,175,189,547,500.00	101,715,948,500	941,738,901,600
R2037 On 31/01/2037 Spot Bond			9.34000	95.36638	9.34000	95.29426			801,498,489,752,000.00	85,813,542,800	670,858,033,200
Total R2037 SPOT									9,748,584,000,000.00	268,080,928,000	705,154,422,000
Total For R2037									9,748,584,000,000.00	268,080,928,000	705,154,422,000
R204 On 21/12/2018 Spot Bond			6.70500	104.17252	6.73500	104.09915			675,435,683,929,500.00	100,736,119,900	51,237,682,900
Total R204 SPOT									9,748,584,000,000.00	268,080,928,000	705,154,422,000
Total For R204									9,748,584,000,000.00	268,080,928,000	705,154,422,000
R2040 On 31/01/2040 Spot Bond			9.41500	99.07722	9.41500	99.00172			281,608,529,544,000.00	136,124,113,600	748,626,765,400
Total R2040 SPOT									5,435,683,929,500.00	100,736,119,900	51,237,682,900
Total For R2040									5,435,683,929,500.00	100,736,119,900	51,237,682,900
R2044 On 31/01/2044 Spot Bond			9.46000	95.99886	9.46000	95.92536			365,506,918,144,000.00	672,886,566,400	1,173,190,329,800
Total R2044 SPOT									5,506,918,144,000.00	672,886,566,400	173,190,329,800
Total For R2044									5,506,918,144,000.00	672,886,566,400	173,190,329,800
R2048 On 28/02/2048 Spot Bond			9.43500	95.29796	9.43500	95.22636			110,009,539,887,000.00	965,554,800,200	639,948,384,200
Total R2048 SPOT									10,009,539,887,000.00	965,554,800,200	639,948,384,200
Total For R2048									10,009,539,887,000.00	965,554,800,200	639,948,384,200
R207 On 15/01/2020 Spot Bond			7.27000	102.62075	7.31500	102.49156			241,308,366,738,000.00	170,743,929,400	374,584,295,200
Total R207 SPOT									11,308,366,738,000.00	170,743,929,400	374,584,295,200
Total For R207									11,308,366,738,000.00	170,743,929,400	374,584,295,200
R208 On 31/03/2021 Spot Bond			7.51000	99.14356	7.55500	98.97148			802,400,730,550,000.00	106,844,305,000	316,773,532,600
Total R208 SPOT									12,400,730,550,000.00	106,844,305,000	316,773,532,600
Total For R208									12,400,730,550,000.00	106,844,305,000	316,773,532,600
R209 On 31/03/2036 Spot Bond			9.22500	75.17826	9.26500	74.84438			423,545,945,010,000.00	371,116,091,600	982,590,187,100
Total R209 SPOT									3,545,945,010,000.00	371,116,091,600	982,590,187,100
Total For R209									3,545,945,010,000.00	371,116,091,600	982,590,187,100
R210 On 31/03/2028 Spot Bond			2.70000	186.21742	2.58000	187.97079			43,740,000,000.00	16,200,000	46,423,200,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R210 SPOT										43,740,000,000.00	16,200,000	46,423,200,000
Total For R210										43,740,000,000.00	16,200,000	46,423,200,000
R212 On 31/01/2022 Spot Bond			2.30000	154.60041	2.18000	155.10120				47,698,320,000,000.00	20,738,400,000	109,565,287,900
Total R212 SPOT										17,698,320,000,000.00	20,738,400,000	109,565,287,900
Total For R212										17,698,320,000,000.00	20,738,400,000	109,565,287,900
R213 On 28/02/2031 Spot Bond			9.01000	86.61223	9.04500	86.31561				375,674,876,448,000.00	41,695,324,800	763,517,196,500
Total R213 SPOT										15,674,876,448,000.00	41,695,324,800	763,517,196,500
Total For R213										15,674,876,448,000.00	41,695,324,800	763,517,196,500
R214 On 28/02/2041 Spot Bond			9.41000	74.44351	9.41000	74.38773				563,523,144,487,000.00	591,235,190,700	997,223,958,400
Total R214 SPOT										13,523,144,487,000.00	591,235,190,700	997,223,958,400
Total For R214										13,523,144,487,000.00	591,235,190,700	997,223,958,400
RCG01 On 24/10/2019 Spot Bond					0.00000	101.06941				0.00	0	0
Total RCG01B SPOT										0.00	0	0
Total For RCG01B										0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF04 On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF05 On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDF06 On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF06U SPOT										0.00	0	0
Total For RDF06U										0.00	0	0
RDF07 On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF07U SPOT										0.00	0	0
Total For RDF07U										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond					0.00000	100.77427				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond					0.00000	102.37189				0.00	0	0
Total RDFB06 SPOT										0.00	0	0
Total For RDFB06										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDFB0:On 22/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDFB06/JIBAR SPOT										0.00	0	0
Total For RDFB06/JIBAR										0.00	0	0
RDFB0:On 30/09/2019 Spot Bond					0.00000	101.47429				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					0.00000	101.32823				0.00	0	0
Total RDFB08 SPOT										0.00	0	0
Total For RDFB08										0.00	0	0
RDFB0:On 02/12/2021 Spot Bond					0.00000	99.77438				0.00	0	0
Total RDFB09 SPOT										0.00	0	0
Total For RDFB09										0.00	0	0
RDFB1:On 27/03/2020 Spot Bond					0.00000	101.84007				0.00	0	0
Total RDFB10 SPOT										0.00	0	0
Total For RDFB10										0.00	0	0
RDFB1:On 27/03/2022 Spot Bond					0.00000	101.46749				0.00	0	0
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0
RDFB1:On 27/11/2022 Spot Bond					0.00000	99.93423				0.00	0	0
Total RDFB12 SPOT										0.00	0	0
Total For RDFB12										0.00	0	0
RDFB1:On 12/03/2021 Spot Bond					0.00000	101.75209				0.00	0	0
Total RDFB13 SPOT										0.00	0	0
Total For RDFB13										0.00	0	0
RDFB1:On 12/03/2023 Spot Bond					0.00000	101.79238				0.00	0	0
Total RDFB14 SPOT										0.00	0	0
Total For RDFB14										0.00	0	0
RDFC3 On 04/06/2018 Spot Bond					0.00000	99.79712				0.00	0	0
Total RDFC38 SPOT										0.00	0	0
Total For RDFC38										0.00	0	0
RDFC3 On 27/07/2018 Spot Bond					0.00000	100.55432				0.00	0	0
Total RDFC39 SPOT										0.00	0	0
Total For RDFC39										0.00	0	0
RDFC4 On 05/10/2018 Spot Bond					0.00000	101.09114				0.00	0	0
Total RDFC41 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDFC41										0.00	0	0
RDFC4 On 23/09/2018 Spot Bond					0.00000	101.36094				0.00	0	0
Total RDFC42 SPOT										0.00	0	0
Total For RDFC42										0.00	0	0
REBC0 On 21/05/2019 Spot Bond					0.00000	100.09200				0.00	0	0
Total REBC09 SPOT										0.00	0	0
Total For REBC09										0.00	0	0
REBC7 On 31/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REBC7U SPOT										0.00	0	0
Total For REBC7U										0.00	0	0
REBC8 On 07/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REBC8U SPOT										0.00	0	0
Total For REBC8U										0.00	0	0
RED20 On 05/04/2019 Spot Bond					0.00000	101.65726				0.00	0	0
Total RED202 SPOT										0.00	0	0
Total For RED202										0.00	0	0
RED20 On 05/04/2019 Spot Bond					0.00000	102.00132				0.00	0	0
Total RED203 SPOT										0.00	0	0
Total For RED203										0.00	0	0
RED20 On 05/01/2020 Spot Bond					0.00000	101.63635				0.00	0	0
Total RED204 SPOT										0.00	0	0
Total For RED204										0.00	0	0
RED20 On 05/07/2020 Spot Bond					0.00000	101.83883				0.00	0	0
Total RED205 SPOT										0.00	0	0
Total For RED205										0.00	0	0
RED30 On 16/09/2021 Spot Bond					0.00000	102.25299				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RED40 On 26/11/2019 Spot Bond					0.00000	99.90377				0.00	0	0
Total RED401 SPOT										0.00	0	0
Total For RED401										0.00	0	0
RED50 On 05/12/2022 Spot Bond					0.00000	102.70436				0.00	0	0
Total RED501 SPOT										0.00	0	0
Total For RED501										0.00	0	0
RED60 On 09/03/2022 Spot Bond					0.00000	100.37722				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RED601 SPOT										0.00	0	0
Total For RED601										0.00	0	0
RED60:On 09/03/2022 Spot Bond					0.00000	100.47192				0.00	0	0
Total RED602 SPOT										0.00	0	0
Total For RED602										0.00	0	0
RES02:On 02/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03:On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04:On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES30 On 07/03/2021 Spot Bond					0.00000	101.45073				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES34 On 25/08/2019 Spot Bond					0.00000	99.97630				0.00	0	0
Total RES34 SPOT										0.00	0	0
Total For RES34										0.00	0	0
RES35 On 25/08/2021 Spot Bond					0.00000	99.77643				0.00	0	0
Total RES35 SPOT										0.00	0	0
Total For RES35										0.00	0	0
RES36 On 21/10/2019 Spot Bond					0.00000	100.72110				0.00	0	0
Total RES36 SPOT										0.00	0	0
Total For RES36										0.00	0	0
RES38 On 01/08/2020 Spot Bond					0.00000	100.36044				0.00	0	0
Total RES38 SPOT										0.00	0	0
Total For RES38										0.00	0	0
RES40 On 13/10/2022 Spot Bond					0.00000	101.00346				0.00	0	0
Total RES40 SPOT										0.00	0	0
Total For RES40										0.00	0	0
RES41 On 30/11/2022 Spot Bond					0.00000	99.89029				0.00	0	0
Total RES41 SPOT										0.00	0	0
Total For RES41										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES421 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
RES431 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
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			8.99500	103.43058	8.99500	103.35601		7,555,800,000,000.00		840,000,000	210,000,000
Total RW21 SPOT								7,555,800,000,000.00		840,000,000	210,000,000
Total For RW21								7,555,800,000,000.00		840,000,000	210,000,000
RW23 On 10/12/2023 Spot Bond			9.59500	104.04934	9.59500	103.96901			0.00	0	0
Total RW23 SPOT									0.00	0	0
Total For RW23									0.00	0	0
RW28 On 10/12/2028 Spot Bond			10.75500	101.57831	10.75500	101.49064		16,132,500,000.00		1,500,000	500,000
Total RW28 SPOT								16,132,500,000.00		1,500,000	500,000
Total For RW28								16,132,500,000.00		1,500,000	500,000
SBK12/ On 25/11/2020 Spot Bond			10.00000	107.53100	10.00000	107.44700			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK17 On 30/07/2019 Spot Bond					0.00000	101.30100			0.00	0	0
Total SBK17 SPOT									0.00	0	0
Total For SBK17									0.00	0	0
SBK18 On 24/10/2020 Spot Bond					0.00000	102.26992			0.00	0	10,000,000
Total SBK18 SPOT									0.00	0	10,000,000
Total For SBK18									0.00	0	10,000,000
SBK19 On 24/10/2019 Spot Bond					0.00000	100.78453			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK20 On 02/12/2019 Spot Bond					0.00000	101.98665			0.00	0	0
Total SBK20 SPOT									0.00	0	0
Total For SBK20									0.00	0	0
SBK21 On 28/01/2020 Spot Bond					0.00000	102.94923			0.00	0	0
Total SBK21 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBK21										0.00	0	0
SBK22 On 28/05/2020 Spot Bond					0.00000	102.09775				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			10.71500	102.69168	10.71500	102.60289				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					0.00000	102.30710				0.00	0	0
Total SBK24 SPOT										0.00	0	0
Total For SBK24										0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SBK24/JIBAR SPOT										0.00	0	0
Total For SBK24/JIBAR										0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	104.38392				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			10.35500	105.74020	10.35500	105.65274				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					0.00000	101.73123				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					0.00000	103.04677				0.00	0	0
Total SBS18 SPOT										0.00	0	0
Total For SBS18										0.00	0	0
SBS19 On 23/06/2021 Spot Bond			8.43500	108.98648	8.43500	108.91229				0.00	0	42,000,000
Total SBS19 SPOT										0.00	0	42,000,000
Total For SBS19										0.00	0	42,000,000
SBS20 On 15/05/2026 Spot Bond			9.53500	103.17644	9.53500	103.09811		60,070,500,000.00		6,300,000	2,100,000	
Total SBS20 SPOT								60,070,500,000.00		6,300,000	2,100,000	
Total For SBS20								60,070,500,000.00		6,300,000	2,100,000	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.19758				0.00	0	0
Total SBS21 SPOT										0.00	0	0
Total For SBS21										0.00	0	0
SBS24 On 24/05/2019 Spot Bond					0.00000	100.68687				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS24 SPOT										0.00	0	0
Total For SBS24										0.00	0	0
SBS25 On 24/05/2019 Spot Bond			7.84000	101.05690	7.84000	100.99355				0.00	0	0
Total SBS25 SPOT										0.00	0	0
Total For SBS25										0.00	0	0
SBS27 On 20/02/2024 Spot Bond			9.16500	106.91571	9.16500	106.83634				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			7.82000	104.83459	7.82000	104.76834				0.00	0	0
Total SBS29 SPOT										0.00	0	0
Total For SBS29										0.00	0	0
SBS3 On 25/05/2026 Spot Bond			9.68500	91.93284	9.68500	91.86198			5,811,000,000.00		600,000	200,000
Total SBS3 SPOT									5,811,000,000.00		600,000	200,000
Total For SBS3									5,811,000,000.00		600,000	200,000
SBS30 On 12/06/2019 Spot Bond					0.00000	101.72137				0.00	0	0
Total SBS30 SPOT										0.00	0	0
Total For SBS30										0.00	0	0
SBS31 On 12/06/2027 Spot Bond			9.74500	104.71723	9.74500	104.63515			318,661,500,000.00		32,700,000	10,900,000
Total SBS31 SPOT									318,661,500,000.00		32,700,000	10,900,000
Total For SBS31									318,661,500,000.00		32,700,000	10,900,000
SBS33 On 19/09/2019 Spot Bond					0.00000	101.57488				0.00	0	0
Total SBS33 SPOT										0.00	0	0
Total For SBS33										0.00	0	0
SBS34 On 19/09/2024 Spot Bond			9.84000	103.09364	9.84000	103.01294				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					0.00000	100.89100				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			8.02000	102.53483	8.02000	102.46803				0.00	0	10,400,000,000
Total SBS37 SPOT										0.00	0	10,400,000,000
Total For SBS37										0.00	0	10,400,000,000
SBS38 On 29/01/2025 Spot Bond			9.28500	102.01100	9.28500	101.93431				0.00	0	0
Total SBS38 SPOT										0.00	0	0
Total For SBS38										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS39 On 29/01/2030 Spot Bond			10.12500	100.36035	10.12500	100.27824				0.00	0	0
Total SBS39 SPOT										0.00	0	0
Total For SBS39										0.00	0	0
SBS4 On 16/11/2021 Spot Bond			8.77000	99.77587	8.77000	99.70608			42,096,000,000.00		4,800,000	581,600,000
Total SBS4 SPOT									42,096,000,000.00		4,800,000	581,600,000
Total For SBS4									42,096,000,000.00		4,800,000	581,600,000
SBS40 On 12/11/2020 Spot Bond					0.00000	101.19141				0.00	0	0
Total SBS40 SPOT										0.00	0	0
Total For SBS40										0.00	0	0
SBS41 On 12/11/2022 Spot Bond			8.74000	104.92267	8.74000	104.84953				0.00	0	0
Total SBS41 SPOT										0.00	0	0
Total For SBS41										0.00	0	0
SBS42 On 12/11/2025 Spot Bond			9.43500	106.80214	9.43500	106.72190			11,322,000,000.00		1,200,000	400,000
Total SBS42 SPOT									11,322,000,000.00		1,200,000	400,000
Total For SBS42									11,322,000,000.00		1,200,000	400,000
SBS43 On 12/11/2027 Spot Bond			9.73500	107.06925	9.73500	106.98631				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					0.00000	100.47639				0.00	0	0
Total SBS44 SPOT										0.00	0	0
Total For SBS44										0.00	0	0
SBS45 On 15/02/2021 Spot Bond					0.00000	101.43838				0.00	0	0
Total SBS45 SPOT										0.00	0	0
Total For SBS45										0.00	0	0
SBS46 On 15/02/2023 Spot Bond			8.86500	109.73512	8.86500	109.65626				0.00	0	0
Total SBS46 SPOT										0.00	0	0
Total For SBS46										0.00	0	0
SBS47 On 15/02/2023 Spot Bond					0.00000	101.85966				0.00	0	0
Total SBS47 SPOT										0.00	0	0
Total For SBS47										0.00	0	0
SBS48 On 31/01/2020 Spot Bond					0.00000	101.08084				0.00	0	0
Total SBS48 SPOT										0.00	0	0
Total For SBS48										0.00	0	0
SBS49 On 31/01/2022 Spot Bond					0.00000	100.74607				0.00	100,000,000	50,000,000
Total SBS49 SPOT										0.00	100,000,000	50,000,000

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 SBS49										0.00	100,000,000	50,000,000
SBS50 On 31/01/2022 Spot Bond			9.07500	104.19773	9.07500	104.12112				0.00	0	0
Total SBS50 SPOT										0.00	0	0
Total For SBS50										0.00	0	0
SBS51 On 31/01/2024 Spot Bond			9.58500	9.58500	9.58500	103.86972				0.00	0	0
Total SBS51 SPOT										0.00	0	0
Total For SBS51										0.00	0	0
SBS52 On 29/01/2030 Spot Bond					0.00000	101.38689				0.00	0	1,870,000,000
Total SBS52 SPOT										0.00	0	1,870,000,000
Total For SBS52										0.00	0	1,870,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	100.00826				0.00	0	0
Total SBS53 SPOT										0.00	0	0
Total For SBS53										0.00	0	0
SBS54 On 12/06/2020 Spot Bond					0.00000	101.73187				0.00	0	0
Total SBS54 SPOT										0.00	0	0
Total For SBS54										0.00	0	0
SBS55 On 12/06/2022 Spot Bond					0.00000	102.66312				0.00	300,000,000	800,000,000
Total SBS55 SPOT										0.00	300,000,000	800,000,000
Total For SBS55										0.00	300,000,000	800,000,000
SBS56 On 12/06/2022 Spot Bond			8.74500	8.74500	8.74500	104.71048				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					0.00000	102.88606				0.00	0	0
Total SBS57 SPOT										0.00	0	0
Total For SBS57										0.00	0	0
SBS58 On 12/06/2027 Spot Bond					0.00000	102.89283				0.00	14,400,000	4,800,000
Total SBS58 SPOT										0.00	14,400,000	4,800,000
Total For SBS58										0.00	14,400,000	4,800,000
SBS59 On 09/10/2020 Spot Bond					0.00000	101.02934				0.00	0	0
Total SBS59 SPOT										0.00	0	0
Total For SBS59										0.00	0	0
SBS60 On 18/01/2023 Spot Bond					0.00000	100.87106				0.00	0	0
Total SBS60 SPOT										0.00	0	0
Total For SBS60										0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.27000	285.06743	3.27000	291.82888				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBSI11 SPOT										0.00	0	0
Total For SBSI11										0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			4.10000	4.10000	4.10000	204.59000				0.00	0	0
Total SBSI14 SPOT										0.00	0	0
Total For SBSI14										0.00	0	0
SBT101On 31/03/2022 Spot Bond					0.00000	103.93559				0.00	0	0
Total SBT101 SPOT										0.00	0	0
Total For SBT101										0.00	0	0
SBT102On 30/09/2022 Spot Bond					0.00000	101.92701				0.00	0	0
Total SBT102 SPOT										0.00	0	0
Total For SBT102										0.00	0	0
SBT201On 13/02/2023 Spot Bond					0.00000	101.19901				0.00	0	0
Total SBT201 SPOT										0.00	0	0
Total For SBT201										0.00	0	0
SGI004 On 20/01/2021 Spot Bond					0.00000	101.53574				0.00	0	0
Total SGI004 SPOT										0.00	0	0
Total For SGI004										0.00	0	0
SGI005 On 10/07/2021 Spot Bond					0.00000	101.53587				0.00	0	0
Total SGI005 SPOT										0.00	0	0
Total For SGI005										0.00	0	0
SGI006 On 11/07/2022 Spot Bond					0.00000	101.38373				0.00	0	0
Total SGI006 SPOT										0.00	0	0
Total For SGI006										0.00	0	0
SHI02 On 01/10/2021 Spot Bond					0.00000	82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHS11On 25/11/2020 Spot Bond			10.00000	107.53100	10.00000	107.44700				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			7.89000	102.59793	7.89000	102.53257				0.00	0	44,000,000
Total SLI3 SPOT										0.00	0	44,000,000
Total For SLI3										0.00	0	44,000,000
SLI4 On 15/08/2021 Spot Bond					0.00000	101.36514				0.00	0	0
Total SLI4 SPOT										0.00	0	0
Total For SLI4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SLRA1 On 15/08/2019 Spot Bond					0.00000	100.23980				0.00	0	0
Total SLRA1 SPOT										0.00	0	0
Total For SLRA1										0.00	0	0
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.24628				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					0.00000	100.23342				0.00	0	0
Total SLRA3 SPOT										0.00	0	0
Total For SLRA3										0.00	0	0
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.24017				0.00	0	0
Total SLRA4 SPOT										0.00	0	0
Total For SLRA4										0.00	0	0
SLRB1 On 15/08/2019 Spot Bond					0.00000	100.25052				0.00	0	0
Total SLRB1 SPOT										0.00	0	0
Total For SLRB1										0.00	0	0
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.25295				0.00	0	0
Total SLRB2 SPOT										0.00	0	0
Total For SLRB2										0.00	0	0
SLRB3 On 15/11/2020 Spot Bond					0.00000	100.25341				0.00	0	0
Total SLRB3 SPOT										0.00	0	0
Total For SLRB3										0.00	0	0
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.25485				0.00	0	0
Total SLRB4 SPOT										0.00	0	0
Total For SLRB4										0.00	0	0
SLRC1 On 15/08/2019 Spot Bond					0.00000	100.27220				0.00	0	0
Total SLRC1 SPOT										0.00	0	0
Total For SLRC1										0.00	0	0
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.27745				0.00	0	0
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0
SLRC3 On 15/11/2020 Spot Bond					0.00000	100.26485				0.00	0	0
Total SLRC3 SPOT										0.00	0	0
Total For SLRC3										0.00	0	0
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.27084				0.00	0	0
Total SLRC4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SLRC4										0.00	0	0
SNT02 On 12/04/2021 Spot Bond					0.00000	102.75426				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			10.46500	10.46500	10.46500	106.24770				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					0.00000	102.03149				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					0.00000	100.76868				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					0.00000	100.09187				0.00	600,000,000	300,000,000
Total SPDA11 SPOT										0.00	600,000,000	300,000,000
Total For SPDA11										0.00	600,000,000	300,000,000
SPDA12 On 21/08/2022 Spot Bond					0.00000	100.09358				0.00	0	0
Total SPDA12 SPOT										0.00	0	0
Total For SPDA12										0.00	0	0
SPDA6 On 21/08/2019 Spot Bond					0.00000	100.09141				0.00	0	0
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPDA7 On 21/08/2019 Spot Bond					0.00000	100.24454				0.00	0	0
Total SPDA7 SPOT										0.00	0	0
Total For SPDA7										0.00	0	0
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.09391				0.00	0	0
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0
SPDA9 On 21/08/2019 Spot Bond					0.00000	100.30343				0.00	0	0
Total SPDA9 SPOT										0.00	0	0
Total For SPDA9										0.00	0	0
SPG002 On 09/09/2019 Spot Bond					0.00000	102.01035				0.00	0	0
Total SPG002 SPOT										0.00	0	0
Total For SPG002										0.00	0	0
SPG003 On 31/10/2019 Spot Bond					0.00000	100.63601				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
SSA06 On 16/04/2020 Spot Bond			8.95500	99.38786	8.95500	99.31652				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			9.12500	95.22437	9.12500	95.15475				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			9.12500	95.22437	9.12500	95.15475				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN01 On 31/01/2025 Spot Bond			3.79500	3.79500	3.79500	122.61084				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			10.04500	107.11611	10.04500	107.02961				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN02 On 28/02/2031 Spot Bond			10.91500	75.04557	10.91500	74.98058				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02 On 21/01/2019 Spot Bond					0.00000	100.77006				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02 On 16/01/2019 Spot Bond					0.00000	100.89560				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN02 On 25/09/2019 Spot Bond					0.00000	101.53123				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN02:On 07/12/2023 Spot Bond					0.00000	102.26283				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03:On 17/03/2020 Spot Bond					0.00000	101.67996				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					0.00000	99.77042				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03:On 17/11/2020 Spot Bond					0.00000	100.19698				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03:On 01/06/2021 Spot Bond					0.00000	99.82965				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN03:On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	103.11422				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN04:On 13/10/2023 Spot Bond					0.00000	101.01482				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			9.31500	103.17844	9.31500	103.10148				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN04:On 31/01/2038 Spot Bond			4.32000	100.04001	4.32000	99.93134				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN04:On 09/02/2027 Spot Bond					0.00000	98.65478				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN04:On 30/04/2027 Spot Bond					0.00000	100.63655				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN04:On 05/04/2027 Spot Bond					0.00000	101.08333				0.00	0	0
Total SSN047 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN047										0.00	0	0
SSN047 On 21/06/2018 Spot Bond					0.00000	107.60732				0.00	0	0
Total SSN048 SPOT										0.00	0	0
Total For SSN048										0.00	0	0
SSN048 On 30/09/2027 Spot Bond					0.00000	102.44331				0.00	0	0
Total SSN049 SPOT										0.00	0	0
Total For SSN049										0.00	0	0
SSN049 On 08/12/2023 Spot Bond			3.29000	3.29000	3.29000	291.55452				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN050 On 26/09/2018 Spot Bond					0.00000	105.21418				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0
SSN051 On 26/10/2020 Spot Bond					0.00000	100.65587				0.00	0	0
Total SSN052 SPOT										0.00	0	0
Total For SSN052										0.00	0	0
SSN052 On 26/10/2020 Spot Bond			7.60700	102.40090	7.60700	102.33825				0.00	0	0
Total SSN053 SPOT										0.00	0	0
Total For SSN053										0.00	0	0
SSN053 On 26/10/2022 Spot Bond					0.00000	100.70279				0.00	0	0
Total SSN054 SPOT										0.00	0	0
Total For SSN054										0.00	0	0
SSN054 On 03/11/2022 Spot Bond					0.00000	100.53009				0.00	0	0
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0
SSN055 On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN057 SPOT										0.00	0	0
Total For SSN057										0.00	0	0
SSN057 On 19/01/2023 Spot Bond					0.00000	100.83313				0.00	0	0
Total SSN058 SPOT										0.00	0	0
Total For SSN058										0.00	0	0
SSN058 On 05/10/2022 Spot Bond			8.40000	100.80299	8.40000	101.13043				0.00	0	0
Total SSN059 SPOT										0.00	0	0
Total For SSN059										0.00	0	0
SSN059 On 05/10/2022 Spot Bond					0.00000	101.09515				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN060 SPOT										0.00	0	0
Total For SSN060										0.00	0	0
SSN06 On 31/03/2028 Spot Bond			3.80000	3.80000	3.80000	169.35900				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			3.45000	3.45000	3.45000	125.22360				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			4.10000	4.10000	4.10000	103.24140				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			4.00000	4.00000	4.00000	88.92650				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			3.76000	3.76000	3.76000	169.93480				0.00	0	0
Total SSN065 SPOT										0.00	0	0
Total For SSN065										0.00	0	0
SSN06 On 14/05/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN066 SPOT										0.00	0	0
Total For SSN066										0.00	0	0
SSN06 On 22/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SSN067 SPOT										0.00	0	0
Total For SSN067										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.56500	98.47142	9.56500	98.39603				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A10 On 21/08/2019 Spot Bond					0.00000	100.09087				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/08/2019 Spot Bond					0.00000	100.44478				0.00	0	0
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0
T12A12 On 21/08/2019 Spot Bond			8.96500	102.44444	8.96500	102.37001				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
T13A10On 21/08/2018 Spot Bond					0.00000	100.23501				0.00	0	0
Total T13A10 SPOT										0.00	0	0
Total For T13A10										0.00	0	0
T13A11On 21/08/2020 Spot Bond					0.00000	100.09517				0.00	0	0
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0
T13A12On 21/08/2020 Spot Bond			8.86500	105.84870	8.86500	105.77264				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A13On 21/08/2018 Spot Bond					0.00000	100.08760				0.00	0	0
Total T13A13 SPOT										0.00	0	0
Total For T13A13										0.00	0	0
T13A14On 21/08/2018 Spot Bond					0.00000	100.16227				0.00	0	0
Total T13A14 SPOT										0.00	0	0
Total For T13A14										0.00	0	0
T13A15On 21/08/2020 Spot Bond					0.00000	100.09496				0.00	0	0
Total T13A15 SPOT										0.00	0	0
Total For T13A15										0.00	0	0
T13A16On 21/08/2020 Spot Bond			8.96500	105.37617	8.96500	105.29961				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A18On 21/08/2018 Spot Bond					0.00000	100.09302				0.00	0	0
Total T13A18 SPOT										0.00	0	0
Total For T13A18										0.00	0	0
T13A19On 21/08/2020 Spot Bond					0.00000	99.86414				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A20On 21/08/2020 Spot Bond			8.91500	104.19541	8.91500	104.12013				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
T14A10On 21/11/2019 Spot Bond					0.00000	100.09242				0.00	0	0
Total T14A10 SPOT										0.00	0	0
Total For T14A10										0.00	0	0
T14A11On 21/11/2021 Spot Bond					0.00000	100.09437				0.00	0	0
Total T14A11 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For T14A11										0.00	0	0
T14A12On 21/11/2021 Spot Bond			8.55000	101.94468	8.55000	101.87512				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
T15OM On 21/11/2018 Spot Bond					0.00000	100.08443				0.00	0	0
Total T15OM1 SPOT										0.00	0	0
Total For T15OM1										0.00	0	0
TFS117On 02/09/2018 Spot Bond					0.00000	99.88793				0.00	0	2,000,000,000
Total TFS117 SPOT										0.00	0	2,000,000,000
Total For TFS117										0.00	0	2,000,000,000
TFS123On 20/03/2019 Spot Bond					0.00000	101.35938				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS135On 06/07/2018 Spot Bond					0.00000	101.18079				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS136On 06/07/2020 Spot Bond					0.00000	101.14203				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS139On 27/05/2019 Spot Bond					0.00000	100.43891				0.00	0	0
Total TFS139 SPOT										0.00	0	0
Total For TFS139										0.00	0	0
TFS141On 28/10/2019 Spot Bond					0.00000	100.96388				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS142On 28/10/2021 Spot Bond					0.00000	100.59640				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS144On 20/03/2020 Spot Bond					0.00000	101.54149				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS145On 20/03/2022 Spot Bond					0.00000	101.58807				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS147On 12/10/2020 Spot Bond					0.00000	100.95722				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS148On 12/10/2022 Spot Bond					0.00000	101.05547				0.00	0	0
Total TFS148 SPOT										0.00	0	0
Total For TFS148										0.00	0	0
TFS149On 31/10/2021 Spot Bond					0.00000	100.56519				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS150On 16/11/2018 Spot Bond					0.00000	100.19432				0.00	0	0
Total TFS150 SPOT										0.00	0	0
Total For TFS150										0.00	0	0
TFS151On 30/11/2020 Spot Bond					0.00000	99.89774				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TFS152On 25/04/2019 Spot Bond					0.00000	100.64599				0.00	0	0
Total TFS152 SPOT										0.00	0	0
Total For TFS152										0.00	0	0
TH10A7On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH11A2On 18/07/2018 Spot Bond					0.00000	100.87025				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3On 18/07/2018 Spot Bond			8.73000	103.10729	8.73000	103.03425				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A5On 18/07/2018 Spot Bond					0.00000	100.92570				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6On 18/07/2018 Spot Bond			8.23500	8.23500	8.23500	102.84698				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A8On 18/07/2018 Spot Bond					0.00000	100.89204				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11B1On 18/07/2018 Spot Bond					0.00000	100.95183				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2On 18/07/2018 Spot Bond					0.00000	100.90428				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3On 18/07/2018 Spot Bond					0.00000	100.90028				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1On 18/07/2018 Spot Bond					0.00000	101.00326				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2On 18/07/2018 Spot Bond					0.00000	100.99927				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3On 18/07/2018 Spot Bond					0.00000	100.96429				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1On 18/07/2018 Spot Bond					0.00000	101.31430				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2On 18/07/2018 Spot Bond					0.00000	101.31828				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3On 18/07/2018 Spot Bond					0.00000	101.29838				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1On 21/08/2019 Spot Bond					0.00000	100.08981				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2On 21/08/2019 Spot Bond					0.00000	100.09248				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3On 21/08/2019 Spot Bond			8.91500	8.91500	8.91500	102.62476				0.00	0	0
Total TH12A3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12A3										0.00	0	0
TH12A ^α On 21/08/2019 Spot Bond					0.00000	100.09087				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A ^ε On 21/08/2019 Spot Bond					0.00000	100.09462				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A ^ζ On 21/08/2019 Spot Bond			8.82500	101.91513	8.82500	101.84222				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A ^η On 21/08/2019 Spot Bond					0.00000	100.09034				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A ^θ On 21/08/2019 Spot Bond					0.00000	100.09462				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A ^ι On 21/08/2019 Spot Bond			8.93500	101.46544	8.93500	101.39196				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B ^κ On 21/08/2019 Spot Bond					0.00000	100.09942				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B ^λ On 21/08/2019 Spot Bond					0.00000	100.09942				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B ^μ On 21/08/2019 Spot Bond					0.00000	100.09942				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B ^ν On 21/08/2019 Spot Bond					0.00000	100.09942				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C ^ξ On 21/08/2019 Spot Bond					0.00000	101.03671				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C ^ζ On 21/08/2019 Spot Bond					0.00000	101.03671				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C:On 21/08/2019 Spot Bond					0.00000	100.10795				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C:On 21/08/2019 Spot Bond					0.00000	100.10784				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D:On 21/08/2019 Spot Bond					0.00000	100.14239				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D:On 21/08/2019 Spot Bond					0.00000	100.13111				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D:On 21/08/2019 Spot Bond					0.00000	100.21010				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D:On 21/08/2019 Spot Bond					0.00000	100.14176				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A:On 21/08/2018 Spot Bond					0.00000	100.08842				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A:On 21/08/2018 Spot Bond					0.00000	100.09077				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A:On 21/08/2020 Spot Bond					0.00000	100.39774				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A:On 21/08/2020 Spot Bond			9.06500	102.95147	9.06500	102.87585				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A:On 21/08/2018 Spot Bond					0.00000	100.08853				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13A6 On 21/08/2018 Spot Bond					0.00000	100.18554				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A7 On 21/08/2020 Spot Bond					0.00000	99.63251				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A8 On 21/08/2020 Spot Bond			8.95500	103.86776	8.95500	103.79238				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A9 On 21/08/2018 Spot Bond					0.00000	100.14844				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond					0.00000	100.09931				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond					0.00000	100.09942				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B3 On 21/08/2020 Spot Bond					0.00000	100.10073				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B4 On 21/08/2020 Spot Bond					0.00000	100.09863				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B5 On 21/08/2020 Spot Bond					0.00000	100.09899				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C1 On 21/08/2020 Spot Bond					0.00000	100.10673				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C2 On 21/08/2020 Spot Bond					0.00000	100.10758				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C3 On 21/08/2020 Spot Bond					0.00000	100.10596				0.00	0	0
Total TH13C3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13C3										0.00	0	0
TH13C3 On 21/08/2020 Spot Bond					0.00000	100.10805				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C4 On 21/08/2020 Spot Bond					0.00000	100.11256				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13C5 On 21/08/2020 Spot Bond					0.00000	100.14150				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D1 On 21/08/2020 Spot Bond					0.00000	100.14150				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D2 On 21/08/2020 Spot Bond					0.00000	100.14225				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D3 On 21/08/2020 Spot Bond					0.00000	100.14071				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D4 On 21/08/2020 Spot Bond					0.00000	100.14360				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH13D5 On 21/08/2020 Spot Bond					0.00000	100.58019				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A2 On 21/11/2021 Spot Bond					0.00000	100.09584				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A3 On 21/11/2021 Spot Bond			9.09500	103.12438	9.09500	103.04963				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A4 On 21/11/2019 Spot Bond					0.00000	100.51005				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A6 On 21/11/2021 Spot Bond					0.00000	101.02323				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A7 On 21/11/2021 Spot Bond			9.04500	100.98063	9.04500	100.99497				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14A8 On 21/11/2021 Spot Bond					0.00000	100.10226				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B1 On 21/11/2021 Spot Bond					0.00000	100.09911				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B2 On 21/11/2021 Spot Bond					0.00000	100.09784				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14B3 On 21/11/2021 Spot Bond					0.00000	100.10751				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C1 On 21/11/2021 Spot Bond					0.00000	100.10541				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C2 On 21/11/2021 Spot Bond					0.00000	100.10415				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14C3 On 21/11/2021 Spot Bond					0.00000	100.13879				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D1 On 21/11/2021 Spot Bond					0.00000	100.13661				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D2 On 21/11/2021 Spot Bond					0.00000	100.13360				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
TH15A1 On 21/11/2020 Spot Bond					0.00000	100.09115				0.00	0	0
Total TH15A1 SPOT										0.00	0	0
Total For TH15A1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH15A2 On 21/11/2022 Spot Bond					0.00000	100.09339				0.00	0	0
Total TH15A2 SPOT										0.00	0	0
Total For TH15A2										0.00	0	0
TH15A3 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	102.34824				0.00	0	0
Total TH15A3 SPOT										0.00	0	0
Total For TH15A3										0.00	0	0
TH15B1 On 21/11/2022 Spot Bond					0.00000	100.09571				0.00	0	0
Total TH15B1 SPOT										0.00	0	0
Total For TH15B1										0.00	0	0
TH15C1 On 21/11/2022 Spot Bond					0.00000	100.10068				0.00	0	0
Total TH15C1 SPOT										0.00	0	0
Total For TH15C1										0.00	0	0
TH15D1 On 21/11/2022 Spot Bond					0.00000	100.13123				0.00	0	0
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH9A12 On 18/07/2019 Spot Bond					0.00000	101.42351				0.00	0	0
Total TH9A12 SPOT										0.00	0	0
Total For TH9A12										0.00	0	0
THE9B4 On 18/07/2019 Spot Bond					0.00000	100.94028				0.00	0	0
Total THE9B4 SPOT										0.00	0	0
Total For THE9B4										0.00	0	0
THE9C4 On 18/07/2019 Spot Bond					0.00000	102.68580				0.00	0	0
Total THE9C4 SPOT										0.00	0	0
Total For THE9C4										0.00	0	0
THE9D4 On 18/07/2019 Spot Bond					0.00000	101.34906				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			8.66500	8.66500	8.66500	97.26818				0.00	0	0
Total TL20 SPOT										0.00	0	0
Total For TL20										0.00	0	0
TL20/R On 22/02/2020 Spot Bond			100.00000	35.33233	100.00000	35.13161				0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	107.53100	10.00000	107.44700				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TL21U SPOT										0.00	0	0
Total For TL21U										0.00	0	0
TL22 On 04/03/2021 Spot Bond					0.00000	99.78556				0.00	0	0
Total TL22 SPOT										0.00	0	0
Total For TL22										0.00	0	0
TL23 On 05/09/2022 Spot Bond					0.00000	101.97247				0.00	0	0
Total TL23 SPOT										0.00	0	0
Total For TL23										0.00	0	0
TL24 On 05/09/2022 Spot Bond			9.10500	101.81267	9.10500	101.73880				0.00	0	0
Total TL24 SPOT										0.00	0	0
Total For TL24										0.00	0	0
TL25 On 04/09/2024 Spot Bond			9.64500	101.83569	9.64500	101.75752				0.00	0	0
Total TL25 SPOT										0.00	0	0
Total For TL25										0.00	0	0
TL26 On 25/11/2024 Spot Bond					0.00000	100.97124				0.00	0	0
Total TL26 SPOT										0.00	0	0
Total For TL26										0.00	0	0
TL27 On 24/04/2023 Spot Bond					0.00000	100.73009				0.00	0	0
Total TL27 SPOT										0.00	0	0
Total For TL27										0.00	0	0
TL28 On 24/04/2025 Spot Bond			9.81500	98.20665	9.81500	98.12955				0.00	0	0
Total TL28 SPOT										0.00	0	0
Total For TL28										0.00	0	0
TL29 On 24/04/2025 Spot Bond					0.00000	100.75429				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					0.00000	101.37504				0.00	0	0
Total TLC04 SPOT										0.00	0	0
Total For TLC04										0.00	0	0
TLC05 On 22/09/2019 Spot Bond					0.00000	101.44588				0.00	0	0
Total TLC05 SPOT										0.00	0	0
Total For TLC05										0.00	0	0
TN20 On 17/09/2020 Spot Bond			8.90500	105.28513	8.90500	105.21038		6,408,928,500,000.00		719,700,000	41,099,900,000	
Total TN20 SPOT								6,408,928,500,000.00		719,700,000	41,099,900,000	
Total For TN20								6,408,928,500,000.00		719,700,000	41,099,900,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TN20/R On 17/09/2020 Spot Bond			100.00000	26.11786	100.00000	25.94577				0.00	0	0
Total TN20/R208 SPOT										0.00	0	0
Total For TN20/R208										0.00	0	0
TN20U On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TN20U SPOT										0.00	0	0
Total For TN20U										0.00	0	0
TN21U On 13/05/2021 Spot Bond			100.00000	18.03140	100.00000	17.91259				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			9.49000	106.10078	9.49000	106.02061			1,637,974,000,000.00		172,600,000	16,580,400,000
Total TN23 SPOT									1,637,974,000,000.00		172,600,000	16,580,400,000
Total For TN23									1,637,974,000,000.00		172,600,000	16,580,400,000
TN23/R On 06/11/2023 Spot Bond			100.00000	12.41895	100.00000	12.33712				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			10.40500	98.02189	10.40500	97.93953			26,012,500,000,000.00		2,500,000,000	25,480,000,000
Total TN25 SPOT									26,012,500,000,000.00		2,500,000,000	25,480,000,000
Total For TN25									26,012,500,000,000.00		2,500,000,000	25,480,000,000
TN25/R On 19/08/2025 Spot Bond			100.00000	12.08961	100.00000	12.00864				0.00	0	0
Total TN25/R186 SPOT										0.00	0	0
Total For TN25/R186										0.00	0	0
TN27 On 14/11/2027 Spot Bond			10.42500	91.29474	10.42500	91.21913			165,757,500,000.00		15,900,000	1,515,300,000
Total TN27 SPOT									165,757,500,000.00		15,900,000	1,515,300,000
Total For TN27									165,757,500,000.00		15,900,000	1,515,300,000
TN27/R On 14/11/2027 Spot Bond			100.00000	9.22123	100.00000	9.16047				0.00	0	0
Total TN27/R186 SPOT										0.00	0	0
Total For TN27/R186										0.00	0	0
TN30 On 09/10/2030 Spot Bond			10.99000	98.10719	10.99000	98.02120			135,177,000,000.00		12,300,000	14,204,100,000
Total TN30 SPOT									135,177,000,000.00		12,300,000	14,204,100,000
Total For TN30									135,177,000,000.00		12,300,000	14,204,100,000
TN30/R On 09/10/2030 Spot Bond			8.00000	120.78946	8.00000	120.71182				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			11.52000	95.27167	11.52000	95.18424				0.00	0	8,800,000,000
Total TN40 SPOT										0.00	0	8,800,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TN40										0.00	0	8,800,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	101.41173	10.75000	101.32473				0.00	0	0
Total TN40/R214 SPOT										0.00	0	0
Total For TN40/R214										0.00	0	0
TNF18 On 22/08/2018 Spot Bond					0.00000	100.07040				0.00	0	2,000,000,000
Total TNF18 SPOT										0.00	0	2,000,000,000
Total For TNF18										0.00	0	2,000,000,000
TPDA0 On 25/11/2020 Spot Bond			10.00000	107.53100	10.00000	107.44700				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0 On 10/04/2019 Spot Bond					0.00000	101.22945				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TPDA0 On 30/11/2018 Spot Bond					0.00000	100.14993				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			9.05500	100.93759	9.05500	100.86353				0.00	0	0
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TRA2A On 14/12/2018 Spot Bond					0.00000	101.71479				0.00	0	0
Total TRA2A1 SPOT										0.00	0	0
Total For TRA2A1										0.00	0	0
TRA2A On 14/12/2020 Spot Bond					0.00000	101.79516				0.00	0	0
Total TRA2A2 SPOT										0.00	0	0
Total For TRA2A2										0.00	0	0
TRA2A On 14/12/2020 Spot Bond			9.21500	105.38639	9.21500	105.30817				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2A On 14/12/2018 Spot Bond					0.00000	101.71676				0.00	0	0
Total TRA2A4 SPOT										0.00	0	0
Total For TRA2A4										0.00	0	0
TRA2A On 14/12/2020 Spot Bond					0.00000	101.79516				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			9.01500	9.01500	9.01500	105.81242				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2B On 14/12/2020 Spot Bond					0.00000	101.90018				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B:On 14/12/2020 Spot Bond					0.00000	101.97168				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C On 14/12/2020 Spot Bond					0.00000	102.17751				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C:On 14/12/2020 Spot Bond					0.00000	102.25588				0.00	0	0
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2D On 14/12/2020 Spot Bond					0.00000	102.76488				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D:On 14/12/2020 Spot Bond					0.00000	102.76488				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRA3A On 14/11/2018 Spot Bond					0.00000	100.23618				0.00	0	0
Total TRA3A1 SPOT										0.00	0	0
Total For TRA3A1										0.00	0	0
TRA3A:On 14/11/2020 Spot Bond					0.00000	100.25810				0.00	0	0
Total TRA3A2 SPOT										0.00	0	0
Total For TRA3A2										0.00	0	0
TRA3A:On 14/11/2022 Spot Bond					0.00000	100.26470				0.00	0	0
Total TRA3A3 SPOT										0.00	0	0
Total For TRA3A3										0.00	0	0
TRA3B On 14/11/2022 Spot Bond					0.00000	100.30696				0.00	0	0
Total TRA3B1 SPOT										0.00	0	0
Total For TRA3B1										0.00	0	0
TRAA2 On 14/06/2019 Spot Bond					0.00000	101.77585				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRAA41On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2019 Spot Bond					0.00000	102.16463				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB21On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2019 Spot Bond					0.00000	101.82475				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC21On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2019 Spot Bond					0.00000	103.49475				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD21On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2019 Spot Bond					0.00000	104.17425				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE21On 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
TRQ111On 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
TRQ121On 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
TRQ131On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ13U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TRQ13U										0.00	0	0
TRQ141 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ14U SPOT										0.00	0	0
Total For TRQ14U										0.00	0	0
TSE011 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE031 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP224 On 24/05/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total TSP224 SPOT										0.00	0	0
Total For TSP224										0.00	0	0
TSP226 On 07/06/2018 Spot Bond					0.00000	99.72285				0.00	0	0
Total TSP226 SPOT										0.00	0	0
Total For TSP226										0.00	0	0
TSP227 On 21/06/2018 Spot Bond					0.00000	99.40656				0.00	0	0
Total TSP227 SPOT										0.00	0	0
Total For TSP227										0.00	0	0
TTO011 On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TUHF01 On 26/01/2020 Spot Bond					0.00000	100.81587				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC26 On 31/05/2018 Spot Bond					0.00000	101.78715				0.00	0	0
Total TWC265 SPOT										0.00	0	0
Total For TWC265										0.00	0	0
TWC26 On 10/07/2018 Spot Bond					0.00000	100.84690				0.00	0	0
Total TWC266 SPOT										0.00	0	0
Total For TWC266										0.00	0	0
TWC26 On 13/07/2018 Spot Bond					0.00000	100.74608				0.00	0	0
Total TWC267 SPOT										0.00	0	0
Total For TWC267										0.00	0	0
TWC26 On 23/07/2018 Spot Bond					0.00000	100.70575				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC268 SPOT										0.00	0	0
Total For TWC268										0.00	0	0
TWC26 On 25/07/2018 Spot Bond					0.00000	100.60575				0.00	0	0
Total TWC269 SPOT										0.00	0	0
Total For TWC269										0.00	0	0
TWC27 On 31/07/2018 Spot Bond					0.00000	100.50479				0.00	0	0
Total TWC270 SPOT										0.00	0	0
Total For TWC270										0.00	0	0
TWC27 On 15/08/2018 Spot Bond					0.00000	100.22151				0.00	0	0
Total TWC271 SPOT										0.00	0	0
Total For TWC271										0.00	0	0
TWC27 On 17/08/2018 Spot Bond					0.00000	100.16110				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			9.40500	105.58744	9.40500	105.50836			7,524,000,000,000.00		800,000,000	200,000,000
Total UG21 SPOT									7,524,000,000,000.00		800,000,000	200,000,000
Total For UG21									7,524,000,000,000.00		800,000,000	200,000,000
UG26 On 09/03/2026 Spot Bond			10.53500	106.47084	10.53500	106.38177			104,296,500,000.00		9,900,000	3,300,000
Total UG26 SPOT									104,296,500,000.00		9,900,000	3,300,000
Total For UG26									104,296,500,000.00		9,900,000	3,300,000
VCJA1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00		0	0
Total VCJA1U SPOT									0.00		0	0
Total For VCJA1U									0.00		0	0
VCJA2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00		0	0
Total VCJA2U SPOT									0.00		0	0
Total For VCJA2U									0.00		0	0
VCJA3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00		0	0
Total VCJA3U SPOT									0.00		0	0
Total For VCJA3U									0.00		0	0
VCJA4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00		0	0
Total VCJA4U SPOT									0.00		0	0
Total For VCJA4U									0.00		0	0
VCJA5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00		0	0
Total VCJA5U SPOT									0.00		0	0
Total For VCJA5U									0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VCJB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB1U SPOT										0.00	0	0
Total For VCJB1U										0.00	0	0
VCJB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB2U SPOT										0.00	0	0
Total For VCJB2U										0.00	0	0
VCJB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB3U SPOT										0.00	0	0
Total For VCJB3U										0.00	0	0
VCJB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB4U SPOT										0.00	0	0
Total For VCJB4U										0.00	0	0
VCJB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB5U SPOT										0.00	0	0
Total For VCJB5U										0.00	0	0
VCPA1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPA2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA2U SPOT										0.00	0	0
Total For VCPA2U										0.00	0	0
VCPA3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA3U SPOT										0.00	0	0
Total For VCPA3U										0.00	0	0
VCPA4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA4U SPOT										0.00	0	0
Total For VCPA4U										0.00	0	0
VCPA5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA5U SPOT										0.00	0	0
Total For VCPA5U										0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB1U SPOT										0.00	0	0
Total For VCPB1U										0.00	0	0
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB2U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VCPB2U										0.00	0	0
VCPB3L 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
VCPB4L 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
VCPB5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB5U SPOT										0.00	0	0
Total For VCPB5U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA06U SPOT										0.00	0	0
Total For VJA06U										0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA07U SPOT										0.00	0	0
Total For VJA07U										0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA08U SPOT										0.00	0	0
Total For VJA08U										0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA09U SPOT										0.00	0	0
Total For VJA09U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VKC23 On 20/08/2018 Spot Bond					0.00000	100.08181				0.00	0	0
Total VKC23 SPOT										0.00	0	0
Total For VKC23										0.00	0	0
VKC24 On 20/02/2019 Spot Bond					0.00000	100.08866				0.00	0	0
Total VKC24 SPOT										0.00	0	0
Total For VKC24										0.00	0	0
VKC25 On 05/06/2018 Spot Bond					0.00000	101.68219				0.00	0	0
Total VKC25 SPOT										0.00	0	0
Total For VKC25										0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	101.89491				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE08 On 29/03/2019 Spot Bond					0.00000	101.56544				0.00	0	0
Total VKE08 SPOT										0.00	0	0
Total For VKE08										0.00	0	0
VKE09 On 08/07/2020 Spot Bond					0.00000	101.55312				0.00	0	0
Total VKE09 SPOT										0.00	0	0
Total For VKE09										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VKE10 On 08/07/2022 Spot Bond					0.00000	101.11049				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					0.00000	100.84242				0.00	0	0
Total VKE11 SPOT										0.00	0	0
Total For VKE11										0.00	0	0
VKE12 On 03/05/2021 Spot Bond					0.00000	100.52132				0.00	0	0
Total VKE12 SPOT										0.00	0	0
Total For VKE12										0.00	0	0
VPA03U 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
VPA04U 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
VPA05U 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
VPA06U 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
VPA07U 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
VPA08U 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
VPA09U On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA09U SPOT										0.00	0	0
Total For VPA09U										0.00	0	0
VPB03U 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
VPB04U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VPB04U										0.00	0	0
VPB05\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
VPB06\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
VPB07\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
VPB08\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
VPB09\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
VR714\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
VR716\On 28/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR716U SPOT										0.00	0	0
Total For VR716U										0.00	0	0
VR829\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
VR830\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
VR831\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
VRI712 On 11/12/2018 Spot Bond					0.00000	101.62005				0.00	0	0
Total VRI712 SPOT										0.00	0	0
Total For VRI712										0.00	0	0
WHL01 On 10/10/2020 Spot Bond					0.00000	101.22115				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total WHL01 SPOT										0.00	0	0
Total For WHL01										0.00	0	0
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL01U SPOT										0.00	0	0
Total For WHL01U										0.00	0	0
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL02U SPOT										0.00	0	0
Total For WHL02U										0.00	0	0
WRS2L On 25/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WRS2U SPOT										0.00	0	0
Total For WRS2U										0.00	0	0
WS05 On 01/08/2018 Spot Bond			2.14000	2.14000	2.14000	257.22066				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			7.29500	101.61605	7.29500	101.55574				0.00	0	0
Total WSP3 SPOT										0.00	0	0
Total For WSP3										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			7.95500	101.89763	7.95500	101.83178				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			8.33000	101.74672	8.33000	101.67793			9,996,000,000,000.00		1,200,000,000	300,000,000
Total WSP5 SPOT									9,996,000,000,000.00		1,200,000,000	300,000,000
Total For WSP5									9,996,000,000,000.00		1,200,000,000	300,000,000
WSP5/f On 28/05/2021 Spot Bond			100.00000	16.98903	100.00000	16.87524				0.00	0	0
Total WSP5/R203 SPOT										0.00	0	0
Total For WSP5/R203										0.00	0	0
Z083 On 30/09/2019 Spot Bond			6.68000	91.57351	6.68000	91.52447				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										76,408,931,138,158,000.00	161,235,622,200	410,689,025,323
Total for SPOT :										76,408,931,138,158,000.00	161,235,622,200	410,689,025,323

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures									76 408 931 324 053 100.00	161,235,623,861	410,689,848,177
Total Options									0.00	0	82,545
Grand Total:									76,408,931,324,053,100.00	161,235,623,861	410,689,930,722