



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 22/06/2018

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 02/08/2018 Bond Future			10.90021	78.02181	10.95226	77.71342			0.00	0	9,466
ES33 On 01/11/2018 Bond Future			11.01631	75.62645	11.07016	75.31298			0.00	0	0
ES33 On 07/02/2019 Bond Future			11.14824	77.09315	11.20422	76.77369			0.00	0	0
Total ES33 Future									0.00	0	9,466
ES33 On 02/08/2018 Bond Future	11.14	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.15	Call			1,154.65000	1.15465	1,463,040		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			1,212.34000	1.21234	1,520,730		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.16	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.14	Call			1,096.90000	1.09690	1,405,290		0.00	0	0
Total ES33 Option									0.00	0	0
Total For ES33									0.00	0	9,466
ES42 On 02/08/2018 Bond Future			11.08870	80.84743	11.14071	80.49582			0.00	0	7,957
ES42 On 01/11/2018 Bond Future			11.20056	78.03080	11.25438	77.67344			0.00	0	0
ES42 On 07/02/2019 Bond Future			11.32332	79.54394	11.37923	79.17965			0.00	0	0
Total ES42 Future									0.00	0	7,957

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ES42												0.00	0	7,957
I2025	On	02/08/2018	Bond Future			131.62618	131.62618	131.70623	131.70623			0.00	0	864
I2025	On	01/11/2018	Bond Future			134.00352	134.00352	134.08627	134.08627			0.00	0	0
I2025	On	07/02/2019	Bond Future			135.21618	135.21618	135.30019	135.30019			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			4,953.77000	4.95377	5,033,820		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.67	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.67	Put			4,963.77000	4.96377	5,043,820		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.65	Put			4,943.77000	4.94377	5,023,820		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			100.74002	100.74002	100.54699	100.54699			0.00	0	1,370
I2029	On	01/11/2018	Bond Future			101.51003	101.51003	101.31441	101.31441			0.00	0	0
I2029	On	07/02/2019	Bond Future			103.49941	103.49941	103.29965	103.29965			0.00	0	0
Total I2029 Future												0.00	0	1,370
Total For I2029												0.00	0	1,370
I2033	On	02/08/2018	Bond Future			103.51821	103.51821	103.51719	103.51719			155,277,315.00	1,500	10,961
I2033	On	01/11/2018	Bond Future			104.26684	104.26684	104.26684	104.26684			0.00	0	0
I2033	On	07/02/2019	Bond Future			106.31020	106.31020	106.30994	106.30994			0.00	0	0
Total I2033 Future												155,277,315.00	1,500	10,961
I2033	On	02/08/2018	Bond Future	109.93	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.93	Put			6,412.81000	6.41281	6,411,790		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.94	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.94	Put			6,422.81000	6.42281	6,421,790		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.92	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.92	Put			6,402.81000	6.40281	6,401,790		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												155,277,315.00	1,500	10,961
I2038	On	02/08/2018	Bond Future			123.74536	123.74536	123.74402	123.74402			0.00	0	9,115
I2038	On	01/11/2018	Bond Future			125.98033	125.98033	125.98014	125.98014			0.00	0	0
I2038	On	07/02/2019	Bond Future			126.85904	126.85904	126.85846	126.85846			0.00	0	0
Total I2038 Future												0.00	0	9,115
I2038	On	02/08/2018	Bond Future	134.54	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.54	Put			10,795.98000	10.79598	10,794,640		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.55	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.55	Put			10,805.98000	10.80598	10,804,640		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.53	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On	02/08/2018	Bond Future	134.53	Put			10,785.98000	10.78598	10,784,640		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	9,115
I2046	On	02/08/2018	Bond Future			117.15340	117.15340	116.47760	116.47760			0.00	0	11,876
I2046	On	01/11/2018	Bond Future			117.62019	117.62019	116.93320	116.93320			0.00	0	0
I2046	On	07/02/2019	Bond Future			119.92514	119.92514	119.22436	119.22436			0.00	0	0
Total I2046 Future												0.00	0	11,876
I2046	On	02/08/2018	Bond Future	128.78	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.78	Put			12,302.40000	12.30240	11,626,600		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			12,312.40000	12.31240	11,636,600		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			12,292.40000	12.29240	11,616,600		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	11,876
I2050	On	02/08/2018	Bond Future			121.87491	121.87491	121.87335	121.87335			0.00	0	9,701
I2050	On	01/11/2018	Bond Future			124.07631	124.07631	124.07579	124.07579			0.00	0	0
I2050	On	07/02/2019	Bond Future			124.73640	124.73640	124.73535	124.73535			0.00	0	0
Total I2050 Future												0.00	0	9,701
I2050	On	02/08/2018	Bond Future	137.53	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.53	Put			15,656.65000	15.65665	15,655,090		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.54	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.54	Put			15,666.65000	15.66665	15,665,090		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.52	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.52	Put			15,646.65000	15.64665	15,645,090		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	9,701
R186	On	02/08/2018	Bond Future			8.90189	110.62002	8.95370	110.30109		8.29	826,663,409.46	7,473	108,683
R186	On	01/11/2018	Bond Future			8.97611	112.59498	9.03019	112.27107		8.08	0.00	0	0
R186	On	07/02/2019	Bond Future			9.06010	109.47369	9.11693	109.14354		8.58	0.00	0	0
Total R186 Future												826,663,409.46	7,473	108,683
R186	On	02/08/2018	Bond Future	8.48	Put			3,192.52000	3.19252	2,918,700	7.63	0.00	0	0
R186	On	02/08/2018	Bond Future	8.46	Put			3,301.52000	3.30152	3,024,630	7.63	0.00	0	0
R186	On	02/08/2018	Bond Future	7.50	Put			9,433.74000	9.43374	9,115,000	7.64	0.00	0	0
R186	On	02/08/2018	Bond Future	7.50	Call			0.62000	0.00062	0,810	7.64	0.00	0	3,020
R186	On	02/08/2018	Bond Future	8.47	Call			220.94000	0.22094	264,490	7.63	0.00	0	0
R186	On	02/08/2018	Bond Future	8.47	Put			3,246.80000	3.24680	2,971,420	7.63	0.00	0	0
R186	On	02/08/2018	Bond Future	8.48	Call			230.32000	0.23032	275,430	7.63	0.00	0	0
R186	On	02/08/2018	Bond Future	8.75	Put			1,910.60000	1.91060	1,692,850	7.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2018	Bond Future	8.50	Call			249.95000	0.24995	298,260	7.63	0.00	0	0
R186	On	02/08/2018	Bond Future	8.50	Put			3,084.96000	3.08496	2,814,340	7.63	0.00	0	0
R186	On	02/08/2018	Bond Future	8.25	Put			4,519.76000	4.51976	4,219,060	7.64	0.00	0	0
R186	On	02/08/2018	Bond Future	8.25	Call			81.19000	0.08119	99,420	7.64	0.00	0	3,020
R186	On	02/08/2018	Bond Future	8.46	Call			211.95000	0.21195	253,990	7.63	0.00	0	0
R186	On	02/08/2018	Bond Future	8.75	Call			649.57000	0.64957	750,750	7.82	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.46	Put			4,237.66000	4.23766	3,993,570	7.44	0.00	0	0
R186	On	01/11/2018	Bond Future	8.46	Call			757.79000	0.75779	837,610	7.44	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.52	Call			862.35000	0.86235	950,050	7.49	0.00	0	0
R186	On	01/11/2018	Bond Future	8.53	Call			881.00000	0.88100	970,060	7.50	0.00	0	0
R186	On	01/11/2018	Bond Future	8.53	Put			3,925.86000	3.92586	3,691,010	7.50	0.00	0	0
R186	On	01/11/2018	Bond Future	8.54	Call			899.92000	0.89992	990,330	7.51	0.00	0	0
R186	On	01/11/2018	Bond Future	8.52	Put			3,969.22000	3.96922	3,733,010	7.49	0.00	0	0
R186	On	01/11/2018	Bond Future	9.14	Call			2,500.43000	2.50043	2,676,860	8.01	0.00	0	0
R186	On	01/11/2018	Bond Future	8.54	Put			3,882.82000	3.88282	3,649,320	7.51	0.00	0	0
R186	On	01/11/2018	Bond Future	9.14	Put			1,846.62000	1.84662	1,699,140	8.01	0.00	0	5,000
R186	On	01/11/2018	Bond Future	7.96	Put			6,882.25000	6.88225	6,589,040	7.31	0.00	0	0
R186	On	01/11/2018	Bond Future	7.96	Call			229.87000	0.22987	260,570	7.31	0.00	0	5,000
R186	On	07/02/2019	Bond Future	8.21	Call			769.85000	0.76985	839,020	7.45	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Put			6,199.87000	6.19987	5,938,890	7.45	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Call			782.16000	0.78216	852,200	7.45	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Put			6,150.39000	6.15039	5,890,280	7.45	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Call			757.68000	0.75768	825,990	7.45	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Put			6,249.53000	6.24953	5,987,690	7.45	0.00	0	0
Total R186 Option												0.00	0	26,040
Total For R186												826,663,409.46	7,473	134,723
R197	On	02/08/2018	Bond Future			298.70747	298.70747	298.49409	298.49409			0.00	0	2,388
R197	On	01/11/2018	Bond Future			304.10275	304.10275	303.88833	303.88833			0.00	0	0
R197	On	07/02/2019	Bond Future			302.70600	302.70600	302.48641	302.48641			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			236.02937	236.02937	236.02740	236.02740			0.00	0	22,040
R202	On	01/11/2018	Bond Future			240.29254	240.29254	240.29282	240.29282			0.00	0	0
R202	On	07/02/2019	Bond Future			241.09455	241.09455	241.09399	241.09399			0.00	0	0
Total R202 Future												0.00	0	22,040
Total For R202												0.00	0	22,040
R2023	On	02/08/2018	Bond Future			8.24829	101.49652	8.29537	101.32255		4.52	0.00	0	41,435
R2023	On	01/11/2018	Bond Future			8.32055	99.38254	8.37072	99.20605		4.58	0.00	0	0
R2023	On	07/02/2019	Bond Future			8.40766	101.31013	8.46181	101.13033		4.79	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2023 Future												0.00	0	41,435
R2023	On	02/08/2018	Bond Future	10.41	Call			7,438.69000	7.43869	7,612,640	5.84	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.41	Put			0.03000	0.00003	0,010	5.84	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.39	Call			7,371.65000	7.37165	7,545,610	5.84	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.39	Put			0.03000	0.00003	0,020	5.84	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.40	Call			7,405.18000	7.40518	7,579,140	5.84	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.40	Put			0.03000	0.00003	0,020	5.84	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.58	Call			7,412.36000	7.41236	7,586,760	5.63	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.58	Put			12.55000	0.01255	10,460	5.63	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.59	Call			7,443.89000	7.44389	7,618,340	5.63	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.59	Put			12.18000	0.01218	10,140	5.63	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.57	Call			7,380.83000	7.38083	7,555,170	5.63	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.57	Put			12.93000	0.01293	10,780	5.63	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Put			155.66000	0.15566	141,980	6.02	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.57	Call			6,855.74000	6.85574	7,021,510	6.02	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.57	Put			160.45000	0.16045	146,420	6.02	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Call			6,883.72000	6.88372	7,049,660	6.02	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Put			158.04000	0.15804	144,180	6.02	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Call			6,911.72000	6.91172	7,077,840	6.02	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	41,435
R2030	On	02/08/2018	Bond Future			9.31328	91.00644	9.36497	90.67005		11.21	0.00	0	49,926
R2030	On	01/11/2018	Bond Future			9.38280	92.63112	9.43627	92.28925		11.00	0.00	0	0
R2030	On	07/02/2019	Bond Future			9.46133	90.41826	9.51693	90.06991		11.72	0.00	0	0
Total R2030 Future												0.00	0	49,926
R2030	On	02/08/2018	Bond Future	8.51	Put			5,835.65000	5.83565	5,510,030	10.20	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.51	Call			47.54000	0.04754	58,310	10.20	0.00	0	7,850
R2030	On	02/08/2018	Bond Future	8.91	Put			3,329.40000	3.32940	3,047,690	10.40	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.47	Call			1,731.74000	1.73174	1,919,520	11.17	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.47	Put			1,053.41000	1.05341	904,800	11.17	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.45	Call			1,656.34000	1.65634	1,839,130	11.15	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.91	Call			309.54000	0.30954	364,220	10.40	0.00	0	7,850
R2030	On	02/08/2018	Bond Future	9.50	Call			1,848.05000	1.84805	2,043,220	11.21	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.45	Put			1,106.64000	1.10664	953,040	11.15	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.50	Put			977.23000	0.97723	836,010	11.21	0.00	0	7,850
R2030	On	02/08/2018	Bond Future	9.46	Call			1,693.82000	1.69382	1,879,110	11.16	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.46	Put			1,079.78000	1.07978	928,680	11.16	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.59	Call			457.69000	0.45769	511,080	9.72	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.59	Put			6,079.57000	6.07957	5,791,090	9.72	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.60	Call			468.14000	0.46814	522,540	9.72	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	01/11/2018	Bond Future	8.60	Put			6,020.88000	6.02088	5,733,410	9.72	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.58	Call			447.41000	0.44741	499,830	9.72	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.58	Put			6,138.50000	6.13850	5,849,050	9.72	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Call			1,018.10000	1.01810	1,099,060	10.46	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Put			6,798.20000	6.79820	6,530,810	10.46	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Call			1,032.78000	1.03278	1,114,660	10.46	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Put			6,744.97000	6.74497	6,478,500	10.46	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Call			1,003.57000	1.00357	1,083,630	10.46	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Put			6,851.63000	6.85163	6,583,340	10.46	0.00	0	0
Total R2030 Option												0.00	0	23,550
Total For R2030												0.00	0	73,476
R2032	On	02/08/2018	Bond Future			9.48684	93.53026	9.53841	93.16717		12.09	0.00	0	34,986
R2032	On	01/11/2018	Bond Future			9.55946	91.04510	9.61274	90.67602		12.40	0.00	0	0
R2032	On	07/02/2019	Bond Future			9.64003	92.81079	9.69530	92.43468		12.63	0.00	0	0
Total R2032 Future												0.00	0	34,986
R2032	On	02/08/2018	Bond Future	9.67	Call			2,005.60000	2.00560	2,214,560	11.98	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.67	Put			1,088.37000	1.08837	934,240	11.98	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Call			2,048.23000	2.04823	2,259,770	11.99	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Put			1,061.84000	1.06184	910,290	11.99	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Call			1,963.40000	1.96340	2,169,750	11.96	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Put			1,115.41000	1.11541	958,670	11.96	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.76	Call			486.71000	0.48671	543,620	10.71	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.76	Put			6,658.91000	6.65891	6,346,740	10.71	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.77	Call			500.37000	0.50037	558,500	10.73	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.77	Put			6,596.80000	6.59680	6,285,850	10.73	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.75	Call			473.44000	0.47344	529,160	10.69	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.75	Put			6,721.49000	6.72149	6,408,130	10.69	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Call			1,211.66000	1.21166	1,302,500	11.53	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Put			7,512.62000	7.51262	7,227,350	11.53	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Call			1,228.32000	1.22832	1,320,130	11.53	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Put			7,454.70000	7.45470	7,170,400	11.53	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Call			1,195.16000	1.19516	1,285,030	11.53	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Put			7,570.78000	7.57078	7,284,540	11.53	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	34,986
R2035	On	02/08/2018	Bond Future			9.57037	98.12534	9.62187	97.72105		12.74	82,719,661.62	843	68,231
R2035	On	01/11/2018	Bond Future			9.64121	95.38126	9.69433	94.97030		13.11	0.00	0	0
R2035	On	07/02/2019	Bond Future			9.72107	97.23118	9.77611	96.81236		13.39	0.00	0	0
Total R2035 Future												82,719,661.62	843	68,231
R2035	On	02/08/2018	Bond Future	9.43	Put			2,500.25000	2.50025	2,231,390	12.22	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	02/08/2018	Bond Future	9.44	Call			1,011.45000	1.01145	1,149,840	12.25	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.44	Put			2,450.88000	2.45088	2,184,980	12.25	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.42	Call			950.57000	0.95057	1,083,040	12.20	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.42	Put			2,550.30000	2.55030	2,278,480	12.20	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.43	Call			980.72000	0.98072	1,116,150	12.22	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.92	Call			625.86000	0.62586	697,780	11.29	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.92	Put			6,892.64000	6.89264	6,553,600	11.29	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.93	Call			640.03000	0.64003	713,270	11.29	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.93	Put			6,821.97000	6.82197	6,484,250	11.29	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.94	Call			654.46000	0.65446	729,030	11.29	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.94	Put			6,751.66000	6.75166	6,415,270	11.29	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Call			1,479.21000	1.47921	1,588,430	12.21	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Put			7,904.24000	7.90424	7,594,640	12.21	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Call			1,499.30000	1.49930	1,609,670	12.21	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Put			7,840.66000	7.84066	7,532,210	12.21	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Call			1,459.31000	1.45931	1,567,400	12.21	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Put			7,968.12000	7.96812	7,657,390	12.21	0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												82,719,661.62	843	68,231
R2037	On	02/08/2018	Bond Future			9.62635	90.51609	9.67787	90.10936		13.95	0.00	0	56,155
R2037	On	01/11/2018	Bond Future			9.69168	92.13197	9.74473	91.71850		13.71	0.00	0	0
R2037	On	07/02/2019	Bond Future			9.76478	89.65885	9.81965	89.23746		14.70	0.00	0	0
Total R2037 Future												0.00	0	56,155
R2037	On	02/08/2018	Bond Future	9.96	Call			2,982.44000	2.98244	3,259,770	13.89	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.96	Put			804.32000	0.80432	674,920	13.89	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Call			3,036.58000	3.03658	3,316,480	13.90	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Put			782.76000	0.78276	655,930	13.90	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Call			2,928.68000	2.92868	3,203,420	13.87	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Put			826.36000	0.82636	694,370	13.87	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.03	Call			732.41000	0.73241	813,540	11.87	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.03	Put			6,557.52000	6.55752	6,225,180	11.87	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.01	Call			695.23000	0.69523	773,280	11.83	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.01	Put			6,691.54000	6.69154	6,356,120	11.83	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.02	Call			713.58000	0.71358	793,160	11.85	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.02	Put			6,624.23000	6.62423	6,290,340	11.85	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Put			7,736.80000	7.73680	7,432,010	13.49	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Call			1,646.35000	1.64635	1,764,220	13.51	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Put			7,677.20000	7.67720	7,373,680	13.51	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Call			1,596.60000	1.59660	1,711,940	13.48	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Put			7,796.75000	7.79675	7,490,700	13.48	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037 On 07/02/2019 Bond Future	9.06	Call			1,621.36000	1.62136	1,737,960	13.49	0.00	0	0
Total R2037 Option									0.00	0	0
Total For R2037									0.00	0	56,155
R204 On 02/08/2018 Bond Future			6.56608	101.51637	6.57513	101.51302		0.20	0.00	0	10,270
Total R204 Future									0.00	0	10,270
R204 On 02/08/2018 Bond Future	8.98	Call			880.16000	0.88016	883,510	0.29	0.00	0	0
R204 On 02/08/2018 Bond Future	8.98	Put			0.00000	0.00000	0,000	0.29	0.00	0	0
R204 On 02/08/2018 Bond Future	8.99	Call			883.79000	0.88379	887,140	0.29	0.00	0	0
R204 On 02/08/2018 Bond Future	8.99	Put			0.00000	0.00000	0,000	0.29	0.00	0	0
R204 On 02/08/2018 Bond Future	8.97	Call			876.54000	0.87654	879,890	0.29	0.00	0	0
R204 On 02/08/2018 Bond Future	8.97	Put			0.00000	0.00000	0,000	0.29	0.00	0	0
Total R204 Option									0.00	0	0
Total For R204									0.00	0	10,270
R2040 On 02/08/2018 Bond Future			9.69108	93.97011	9.74259	93.53291		14.37	0.00	0	25,272
R2040 On 01/11/2018 Bond Future			9.75584	95.64759	9.80886	95.20312		14.13	0.00	0	0
R2040 On 07/02/2019 Bond Future			9.82821	92.99210	9.88302	92.53913		15.19	0.00	0	0
Total R2040 Future									0.00	0	25,272
R2040 On 02/08/2018 Bond Future	10.04	Put			833.37000	0.83337	698,250	14.44	0.00	0	0
R2040 On 02/08/2018 Bond Future	10.05	Call			3,353.22000	3.35322	3,658,000	14.45	0.00	0	0
R2040 On 02/08/2018 Bond Future	10.05	Put			811.03000	0.81103	678,610	14.45	0.00	0	0
R2040 On 02/08/2018 Bond Future	10.03	Call			3,236.43000	3.23643	3,535,800	14.42	0.00	0	0
R2040 On 02/08/2018 Bond Future	10.03	Put			856.21000	0.85621	718,380	14.42	0.00	0	0
R2040 On 02/08/2018 Bond Future	10.04	Call			3,294.63000	3.29463	3,596,710	14.44	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.08	Call			765.84000	0.76584	851,000	12.33	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.08	Put			7,187.22000	7.18722	6,827,910	12.33	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.09	Call			786.14000	0.78614	872,980	12.35	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.09	Put			7,114.70000	7.11470	6,757,070	12.35	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.07	Call			746.04000	0.74604	829,560	12.31	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.07	Put			7,260.39000	7.26039	6,899,440	12.31	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.10	Call			806.79000	0.80679	895,310	12.37	0.00	0	2,950
R2040 On 01/11/2018 Bond Future	8.50	Put			12,211.27000	12.21127	11,790,180	12.16	0.00	0	0
R2040 On 01/11/2018 Bond Future	8.50	Call			163.02000	0.16302	186,400	12.16	0.00	0	2,950
R2040 On 01/11/2018 Bond Future	9.20	Put			6,348.98000	6.34898	6,010,530	12.58	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.20	Call			1,032.53000	1.03253	1,138,550	12.58	0.00	0	3,540
R2040 On 01/11/2018 Bond Future	9.80	Put			3,210.99000	3.21099	2,987,480	13.84	0.00	0	0
R2040 On 01/11/2018 Bond Future	9.80	Call			3,136.95000	3.13695	3,357,910	13.84	0.00	0	3,540
R2040 On 01/11/2018 Bond Future	9.10	Put			7,042.66000	7.04266	6,686,710	12.37	0.00	0	0
R2040 On 07/02/2019 Bond Future	9.12	Call			1,694.25000	1.69425	1,818,130	13.84	0.00	0	0
R2040 On 07/02/2019 Bond Future	9.12	Put			8,334.32000	8.33432	8,005,230	13.84	0.00	0	0
R2040 On 07/02/2019 Bond Future	9.13	Call			1,717.05000	1.71705	1,842,200	13.84	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040 On 07/02/2019 Bond Future	9.13	Put			8,265.25000	8.26525	7,937,430	13.84	0.00	0	0
R2040 On 07/02/2019 Bond Future	9.11	Call			1,671.66000	1.67166	1,794,270	13.84	0.00	0	0
R2040 On 07/02/2019 Bond Future	9.11	Put			8,403.74000	8.40374	8,073,380	13.84	0.00	0	0
Total R2040 Option									0.00	0	12,980
Total For R2040									0.00	0	38,252
R2044 On 02/08/2018 Bond Future			9.72001	91.07193	9.77148	90.62839		15.03	0.00	0	36,114
R2044 On 01/11/2018 Bond Future			9.78248	92.69771	9.83542	92.24682		14.80	0.00	0	0
R2044 On 07/02/2019 Bond Future			9.85217	90.11025	9.90686	89.65068		15.93	0.00	0	0
Total R2044 Future									0.00	0	36,114
R2044 On 02/08/2018 Bond Future	10.06	Call			3,290.15000	3.29015	3,593,990	15.14	0.00	0	0
R2044 On 02/08/2018 Bond Future	10.06	Put			870.27000	0.87027	730,570	15.14	0.00	0	0
R2044 On 02/08/2018 Bond Future	10.07	Call			3,348.96000	3.34896	3,655,540	15.16	0.00	0	0
R2044 On 02/08/2018 Bond Future	10.07	Put			847.18000	0.84718	710,220	15.16	0.00	0	0
R2044 On 02/08/2018 Bond Future	10.05	Call			3,231.75000	3.23175	3,532,810	15.12	0.00	0	0
R2044 On 02/08/2018 Bond Future	10.05	Put			893.89000	0.89389	751,410	15.12	0.00	0	0
R2044 On 01/11/2018 Bond Future	9.14	Put			7,092.30000	7.09230	6,733,730	13.04	0.00	0	0
R2044 On 01/11/2018 Bond Future	9.12	Call			810.17000	0.81017	899,050	13.00	0.00	0	0
R2044 On 01/11/2018 Bond Future	9.12	Put			7,239.65000	7.23965	6,877,640	13.00	0.00	0	0
R2044 On 01/11/2018 Bond Future	9.13	Call			831.42000	0.83142	922,010	13.02	0.00	0	0
R2044 On 01/11/2018 Bond Future	9.13	Put			7,165.80000	7.16580	6,805,500	13.02	0.00	0	0
R2044 On 01/11/2018 Bond Future	9.14	Call			852.86000	0.85286	945,180	13.04	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.16	Call			1,753.29000	1.75329	1,881,030	14.51	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.16	Put			8,389.01000	8.38901	8,057,180	14.51	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.17	Call			1,776.92000	1.77692	1,905,970	14.51	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.17	Put			8,318.43000	8.31843	7,987,910	14.51	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.18	Call			1,800.76000	1.80076	1,931,130	14.51	0.00	0	0
R2044 On 07/02/2019 Bond Future	9.18	Put			8,248.21000	8.24821	7,919,010	14.51	0.00	0	0
Total R2044 Option									0.00	0	0
Total For R2044									0.00	0	36,114
R2048 On 02/08/2018 Bond Future			9.70748	94.52746	9.75885	94.07268		14.80	0.00	0	103,114
R2048 On 01/11/2018 Bond Future			9.77113	91.78236	9.82398	91.32009		15.29	0.00	0	0
R2048 On 07/02/2019 Bond Future			9.84236	93.56251	9.89698	93.09127		15.69	0.00	0	0
Total R2048 Future									0.00	0	103,114
R2048 On 02/08/2018 Bond Future	8.99	Put			7,339.21000	7.33921	6,904,320	13.24	0.00	0	0
R2048 On 02/08/2018 Bond Future	8.97	Call			80.79000	0.08079	98,860	13.24	0.00	0	0
R2048 On 02/08/2018 Bond Future	8.97	Put			7,532.11000	7.53211	7,095,400	13.24	0.00	0	0
R2048 On 02/08/2018 Bond Future	8.98	Call			85.22000	0.08522	104,180	13.24	0.00	0	0
R2048 On 02/08/2018 Bond Future	8.98	Put			7,435.48000	7.43548	6,999,660	13.24	0.00	0	0
R2048 On 02/08/2018 Bond Future	8.99	Call			89.84000	0.08984	109,730	13.24	0.00	0	0
R2048 On 01/11/2018 Bond Future	9.03	Put			8,068.40000	8.06840	7,683,060	13.23	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	01/11/2018	Bond Future	9.01	Call			622.88000	0.62288	696,540	13.18	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.01	Put			8,232.04000	8.23204	7,843,430	13.18	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.02	Call			641.06000	0.64106	716,350	13.21	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.02	Put			8,150.03000	8.15003	7,763,050	13.21	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.03	Call			659.45000	0.65945	736,380	13.23	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.06	Call			1,568.02000	1.56802	1,686,090	14.29	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.06	Put			9,296.47000	9.29647	8,943,300	14.29	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Call			1,590.36000	1.59036	1,709,740	14.29	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Put			9,219.69000	9.21969	8,867,830	14.29	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Call			1,545.90000	1.54590	1,662,670	14.29	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Put			9,373.64000	9.37364	9,019,170	14.29	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	103,114
R207	On	02/08/2018	Bond Future			7.57310	100.01342	7.62281	99.94709		0.99	4,100,550.22	41	21,409
R207	On	01/11/2018	Bond Future			7.63563	101.79895	7.69562	101.73203		0.90	0.00	0	0
R207	On	07/02/2019	Bond Future			7.73429	100.12840	7.81243	100.06026		1.00	0.00	0	0
Total R207 Future												4,100,550.22	41	21,409
R207	On	02/08/2018	Bond Future	6.86	Call			6.76000	0.00676	8,600	1.62	0.00	0	0
R207	On	02/08/2018	Bond Future	6.86	Put			1,031.48000	1.03148	966,990	1.62	0.00	0	0
R207	On	02/08/2018	Bond Future	6.87	Call			6.82000	0.00682	8,700	1.60	0.00	0	0
R207	On	02/08/2018	Bond Future	6.87	Put			1,018.02000	1.01802	953,570	1.60	0.00	0	0
R207	On	02/08/2018	Bond Future	6.85	Call			6.70000	0.00670	8,500	1.63	0.00	0	0
R207	On	02/08/2018	Bond Future	6.85	Put			1,044.95000	1.04495	980,420	1.63	0.00	0	0
R207	On	01/11/2018	Bond Future	6.76	Put			1,068.95000	1.06895	1,006,190	1.10	0.00	0	0
R207	On	01/11/2018	Bond Future	6.74	Call			16.49000	0.01649	20,390	1.10	0.00	0	0
R207	On	01/11/2018	Bond Future	6.74	Put			1,090.26000	1.09026	1,027,240	1.10	0.00	0	0
R207	On	01/11/2018	Bond Future	6.75	Call			17.14000	0.01714	21,170	1.10	0.00	0	0
R207	On	01/11/2018	Bond Future	6.75	Put			1,079.59000	1.07959	1,016,700	1.10	0.00	0	0
R207	On	01/11/2018	Bond Future	6.76	Call			17.82000	0.01782	21,980	1.10	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Call			8.47000	0.00847	11,010	0.78	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Put			1,144.96000	1.14496	1,079,360	0.78	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Call			8.78000	0.00878	11,400	0.78	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Put			1,136.40000	1.13640	1,070,880	0.78	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Call			8.17000	0.00817	10,640	0.78	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Put			1,153.53000	1.15353	1,087,860	0.78	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												4,100,550.22	41	21,409
R208	On	02/08/2018	Bond Future			7.85849	99.76168	7.90637	99.65104		2.25	0.00	0	30,836
R208	On	01/11/2018	Bond Future			7.93018	98.14323	7.98324	98.03122		2.35	0.00	0	0
R208	On	07/02/2019	Bond Future			8.02150	100.04672	8.08181	99.93261		2.65	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R208 Future												0.00	0	30,836
R208	On	02/08/2018	Bond Future	7.13	Call			18.96000	0.01896	23,040	3.11	0.00	0	0
R208	On	02/08/2018	Bond Future	7.13	Put			1,832.41000	1.83241	1,725,850	3.11	0.00	0	0
R208	On	02/08/2018	Bond Future	7.14	Call			20.00000	0.02000	24,290	3.11	0.00	0	0
R208	On	02/08/2018	Bond Future	7.14	Put			1,809.83000	1.80983	1,703,480	3.11	0.00	0	0
R208	On	02/08/2018	Bond Future	7.12	Call			17.96000	0.01796	21,850	3.11	0.00	0	0
R208	On	02/08/2018	Bond Future	7.12	Put			1,855.04000	1.85504	1,748,290	3.11	0.00	0	0
R208	On	01/11/2018	Bond Future	7.11	Call			58.24000	0.05824	68,300	2.33	0.00	0	0
R208	On	01/11/2018	Bond Future	7.11	Put			1,922.49000	1.92249	1,820,540	2.33	0.00	0	0
R208	On	01/11/2018	Bond Future	7.12	Call			60.19000	0.06019	70,540	2.33	0.00	0	0
R208	On	01/11/2018	Bond Future	7.12	Put			1,902.84000	1.90284	1,801,180	2.33	0.00	0	0
R208	On	01/11/2018	Bond Future	7.10	Call			56.34000	0.05634	66,130	2.33	0.00	0	0
R208	On	01/11/2018	Bond Future	7.10	Put			1,942.20000	1.94220	1,839,980	2.33	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Call			100.64000	0.10064	114,920	2.06	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Put			2,018.44000	2.01844	1,918,610	2.06	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Call			96.02000	0.09602	109,760	2.06	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Put			2,052.59000	2.05259	1,952,220	2.06	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Call			98.31000	0.09831	112,320	2.06	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Put			2,035.49000	2.03549	1,935,390	2.06	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	30,836
R209	On	02/08/2018	Bond Future			9.54760	74.30928	9.59896	73.96854		14.28	0.00	0	118,213
R209	On	01/11/2018	Bond Future			9.61018	72.48822	9.66301	72.14181		14.72	0.00	0	0
R209	On	07/02/2019	Bond Future			9.67902	73.89405	9.73355	73.54100		15.09	0.00	0	0
Total R209 Future												0.00	0	118,213
R209	On	02/08/2018	Bond Future	10.21	Call			4,160.03000	4.16003	4,446,400	15.19	0.00	0	0
R209	On	02/08/2018	Bond Future	10.21	Put			283.30000	0.28330	228,930	15.19	0.00	0	435
R209	On	02/08/2018	Bond Future	9.66	Put			1,219.89000	1.21989	1,058,010	14.14	0.00	0	0
R209	On	02/08/2018	Bond Future	9.66	Call			1,621.76000	1.62176	1,800,620	14.14	0.00	0	435
R209	On	02/08/2018	Bond Future	8.96	Put			4,561.29000	4.56129	4,249,380	12.97	0.00	0	0
R209	On	02/08/2018	Bond Future	10.39	Put			169.06000	0.16906	133,670	15.63	0.00	0	0
R209	On	02/08/2018	Bond Future	10.40	Put			164.23000	0.16423	129,700	15.65	0.00	0	0
R209	On	02/08/2018	Bond Future	10.38	Call			5,073.71000	5.07371	5,378,180	15.60	0.00	0	0
R209	On	02/08/2018	Bond Future	10.38	Put			174.04000	0.17404	137,770	15.60	0.00	0	0
R209	On	02/08/2018	Bond Future	9.21	Call			425.00000	0.42500	494,170	13.31	0.00	0	0
R209	On	02/08/2018	Bond Future	9.21	Put			3,066.02000	3.06602	2,794,450	13.31	0.00	0	500
R209	On	02/08/2018	Bond Future	10.39	Call			5,128.18000	5.12818	5,433,530	15.63	0.00	0	0
R209	On	02/08/2018	Bond Future	8.83	Put			5,441.04000	5.44104	5,117,090	12.96	0.00	0	500
R209	On	02/08/2018	Bond Future	8.49	Put			7,931.30000	7.93130	7,593,460	12.96	0.00	0	0
R209	On	02/08/2018	Bond Future	8.49	Call			12.04000	0.01204	14,940	12.96	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/08/2018	Bond Future	8.46	Put			8,160.80000	8.16080	7,822,490	12.96	0.00	0	0
R209	On	02/08/2018	Bond Future	8.46	Call			9.96000	0.00996	12,390	12.96	0.00	0	5,000
R209	On	02/08/2018	Bond Future	10.40	Call			5,182.72000	5.18272	5,488,930	15.65	0.00	0	0
R209	On	02/08/2018	Bond Future	8.96	Call			146.81000	0.14681	175,640	12.97	0.00	0	5,000
R209	On	02/08/2018	Bond Future	9.43	Call			894.48000	0.89448	1,014,690	13.75	0.00	0	0
R209	On	02/08/2018	Bond Future	9.43	Put			2,024.46000	2.02446	1,803,930	13.75	0.00	0	5,000
R209	On	02/08/2018	Bond Future	10.84	Call			7,593.89000	7.59389	7,924,420	16.46	0.00	0	0
R209	On	02/08/2018	Bond Future	10.84	Put			40.07000	0.04007	29,860	16.46	0.00	0	435
R209	On	02/08/2018	Bond Future	8.83	Call			79.90000	0.07990	96,690	12.96	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Call			71,253.94000	71.25394	71,600,350	16.81	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Put			0.00000	0.00000	0,000	16.81	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Call			71,253.94000	71.25394	71,600,350	16.81	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Put			0.00000	0.00000	0,000	16.81	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Call			71,253.93000	71.25393	71,600,340	16.81	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Put			0.00000	0.00000	0,000	16.81	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Call			3,498.07000	3.49807	3,710,180	14.64	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Put			1,721.61000	1.72161	1,587,310	14.64	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Put			3,621.71000	3.62171	3,400,400	13.56	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Call			1,464.52000	1.46452	1,589,620	13.56	0.00	0	0
R209	On	01/11/2018	Bond Future	8.89	Put			5,896.05000	5.89605	5,612,670	12.92	0.00	0	0
R209	On	01/11/2018	Bond Future	8.89	Call			571.37000	0.57137	634,400	12.92	0.00	0	2,000
R209	On	01/11/2018	Bond Future	9.97	Call			3,617.99000	3.61799	3,833,990	14.68	0.00	0	0
R209	On	01/11/2018	Bond Future	9.97	Put			1,653.06000	1.65306	1,522,650	14.68	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Call			6,311.31000	6.31131	6,588,980	15.78	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Put			731.15000	0.73115	662,410	15.78	0.00	0	0
R209	On	01/11/2018	Bond Future	9.64	Put			2,539.26000	2.53926	2,363,180	14.17	0.00	0	0
R209	On	01/11/2018	Bond Future	9.64	Call			2,388.68000	2.38868	2,559,010	14.17	0.00	0	2,000
R209	On	01/11/2018	Bond Future	9.98	Call			3,658.32000	3.65832	3,875,600	14.69	0.00	0	0
R209	On	01/11/2018	Bond Future	9.98	Put			1,630.73000	1.63073	1,501,600	14.69	0.00	0	2,000
R209	On	01/11/2018	Bond Future	10.00	Put			1,586.86000	1.58686	1,460,270	14.72	0.00	0	5,850
R209	On	01/11/2018	Bond Future	10.00	Call			3,739.50000	3.73950	3,959,320	14.72	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Call			1,317.40000	1.31740	1,413,660	13.58	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Put			6,503.53000	6.50353	6,246,740	13.58	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Call			1,282.46000	1.28246	1,376,750	13.58	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Put			6,611.73000	6.61173	6,352,970	13.58	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Call			1,299.85000	1.29985	1,395,120	13.58	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Put			6,557.50000	6.55750	6,299,720	13.58	0.00	0	0
Total R209 Option												0.00	0	29,655
Total For R209												0.00	0	147,868
R210	On	02/08/2018	Bond Future			187.65462	187.65462	187.65352	187.65352			0.00	0	2,179

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	01/11/2018	Bond Future			188.54379	188.54379	188.54456	188.54456			0.00	0	0
R210	On	07/02/2019	Bond Future			192.23874	192.23874	192.23889	192.23889			0.00	0	0
Total R210 Future												0.00	0	2,179
Total For R210												0.00	0	2,179
R212	On	02/08/2018	Bond Future			153.47013	153.47013	153.47013	153.47013			0.00	0	4,777
R212	On	01/11/2018	Bond Future			156.24197	156.24197	156.24345	156.24345			0.00	0	0
R212	On	07/02/2019	Bond Future			157.15020	157.15020	157.15122	157.15122			0.00	0	0
Total R212 Future												0.00	0	4,777
Total For R212												0.00	0	4,777
R213	On	02/08/2018	Bond Future			9.37991	85.68128	9.43143	85.35219		11.71	0.00	0	33,527
R213	On	01/11/2018	Bond Future			9.45027	83.66482	9.50347	83.33037		12.02	0.00	0	0
R213	On	07/02/2019	Bond Future			9.52990	85.28757	9.58511	84.94672		12.29	0.00	0	0
Total R213 Future												0.00	0	33,527
R213	On	02/08/2018	Bond Future	9.06	Call			405.55000	0.40555	473,870	10.77	0.00	0	0
R213	On	02/08/2018	Bond Future	9.06	Put			2,818.71000	2.81871	2,557,940	10.77	0.00	0	0
R213	On	02/08/2018	Bond Future	9.07	Call			421.21000	0.42121	491,580	10.78	0.00	0	0
R213	On	02/08/2018	Bond Future	9.07	Put			2,768.15000	2.76815	2,509,430	10.78	0.00	0	0
R213	On	02/08/2018	Bond Future	9.05	Call			390.31000	0.39031	456,610	10.76	0.00	0	0
R213	On	02/08/2018	Bond Future	9.05	Put			2,869.76000	2.86976	2,606,970	10.76	0.00	0	0
R213	On	01/11/2018	Bond Future	8.65	Call			457.59000	0.45759	510,070	10.70	0.00	0	0
R213	On	01/11/2018	Bond Future	8.65	Put			6,053.44000	6.05344	5,771,470	10.70	0.00	0	0
R213	On	01/11/2018	Bond Future	8.66	Call			467.93000	0.46793	521,370	10.70	0.00	0	0
R213	On	01/11/2018	Bond Future	8.66	Put			5,995.28000	5.99528	5,714,270	10.70	0.00	0	0
R213	On	01/11/2018	Bond Future	8.64	Call			447.43000	0.44743	498,950	10.70	0.00	0	0
R213	On	01/11/2018	Bond Future	8.64	Put			6,111.85000	6.11185	5,828,920	10.70	0.00	0	0
R213	On	07/02/2019	Bond Future	8.69	Call			984.16000	0.98416	1,062,440	10.90	0.00	0	0
R213	On	07/02/2019	Bond Future	8.69	Put			6,755.32000	6.75532	6,492,750	10.90	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Call			998.51000	0.99851	1,077,680	10.90	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Put			6,702.22000	6.70222	6,440,540	10.90	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Call			969.97000	0.96997	1,047,360	10.90	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Put			6,808.65000	6.80865	6,545,190	10.90	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	33,527
R214	On	02/08/2018	Bond Future			9.67712	73.87800	9.72846	73.52227		15.24	0.00	0	32,501
R214	On	01/11/2018	Bond Future			9.74001	71.90414	9.79279	71.54248		15.73	0.00	0	0
R214	On	07/02/2019	Bond Future			9.81037	73.29871	9.86484	72.93013		16.08	0.00	0	0
Total R214 Future												0.00	0	32,501
R214	On	02/08/2018	Bond Future	8.95	Call			80.24000	0.08024	97,030	13.70	0.00	0	0
R214	On	02/08/2018	Bond Future	8.95	Put			5,797.47000	5.79747	5,458,530	13.70	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	02/08/2018	Bond Future	8.96	Call			84.31000	0.08431	101,870	13.70	0.00	0	0
R214	On	02/08/2018	Bond Future	8.96	Put			5,723.50000	5.72350	5,385,330	13.70	0.00	0	0
R214	On	02/08/2018	Bond Future	8.94	Call			76.33000	0.07633	92,380	13.70	0.00	0	0
R214	On	02/08/2018	Bond Future	8.94	Put			5,871.73000	5.87173	5,532,050	13.70	0.00	0	0
R214	On	01/11/2018	Bond Future	8.99	Call			551.95000	0.55195	613,880	13.59	0.00	0	0
R214	On	01/11/2018	Bond Future	8.99	Put			6,390.78000	6.39078	6,091,050	13.59	0.00	0	0
R214	On	01/11/2018	Bond Future	9.00	Call			564.39000	0.56439	627,450	13.59	0.00	0	0
R214	On	01/11/2018	Bond Future	9.00	Put			6,325.82000	6.32582	6,027,220	13.59	0.00	0	0
R214	On	01/11/2018	Bond Future	8.98	Call			539.71000	0.53971	600,520	13.59	0.00	0	0
R214	On	01/11/2018	Bond Future	8.98	Put			6,456.05000	6.45605	6,155,200	13.59	0.00	0	0
R214	On	07/02/2019	Bond Future	9.04	Call			1,330.92000	1.33092	1,427,020	14.68	0.00	0	0
R214	On	07/02/2019	Bond Future	9.04	Put			7,261.57000	7.26157	6,989,090	14.68	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Call			1,348.90000	1.34890	1,445,990	14.68	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Put			7,202.95000	7.20295	6,931,460	14.68	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Call			1,313.12000	1.31312	1,408,220	14.68	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Put			7,320.49000	7.32049	7,047,010	14.68	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	32,501
Total for Bond												1,068,760,936.30	9,857	955,591
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23												0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0
Total For ES23A												0.00	0	0
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future												0.00	0	0
Total For ES26												0.00	0	0
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future												0.00	0	0
Total For ES26A												0.00	0	0
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33 Future												0.00	0	0
Total For ES33												0.00	0	0
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0

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

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 02/08/2018 GOVI			609.26400	609.26400	606.92700	606.92700			0.00	0	475
GOVI On 01/11/2018 GOVI			620.14100	620.14100	617.76700	617.76700			0.00	0	0
GOVI On 07/02/2019 GOVI			632.17100	632.17100	629.75100	629.75100			0.00	0	0
Total GOVI Future									0.00	0	475
GOVI On 02/08/2018 GOVI	605.71	Call			12,170.00000	1.21700	35,540,000		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			12,070.00000	1.20700	35,440,000		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			12,270.00000	1.22700	35,640,000		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			357,330.00000	35.73300	333,590,000		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			357,430.00000	35.74300	333,690,000		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			357,230.00000	35.72300	333,490,000		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			367,790.00000	36.77900	343,590,000		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			367,590.00000	36.75900	343,390,000		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			367,690.00000	36.76900	343,490,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	475
Total for GOVI									0.00	0	475
AL37 On 02/08/2018 Index Future			583.07000	583.07000	582.17800	582.17800			0.00	0	0
AL37 On 01/11/2018 Index Future			593.48000	593.48000	592.57500	592.57500			0.00	0	0
AL37 On 07/02/2019 Index Future			604.99300	604.99300	604.07100	604.07100			0.00	0	0
Total AL37 Future									0.00	0	0
Total For AL37									0.00	0	0
AL7T On 02/08/2018 Index Future			674.91900	674.91900	672.84200	672.84200			0.00	0	0
AL7T On 01/11/2018 Index Future			686.96900	686.96900	684.85900	684.85900			0.00	0	0
AL7T On 07/02/2019 Index Future			700.29500	700.29500	698.14500	698.14500			0.00	0	0
Total AL7T Future									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AL7T										0.00	0	0
ALBI On 02/08/2018 Index Future			614.05400	614.05400	611.83000	611.83000				0.00	0	859
ALBI On 01/11/2018 Index Future			625.01700	625.01700	622.75700	622.75700				0.00	0	0
ALBI On 07/02/2019 Index Future			637.14100	637.14100	634.83800	634.83800				0.00	0	0
Total ALBI Future										0.00	0	859
Total For ALBI										0.00	0	859
IGOV On 02/08/2018 Index Future			252.49100	252.49100	252.33900	252.33900				0.00	0	852
IGOV On 01/11/2018 Index Future			257.05200	257.05200	256.90000	256.90000				0.00	0	234
IGOV On 07/02/2019 Index Future			262.09000	262.09000	261.93400	261.93400				0.00	0	0
Total IGOV Future										0.00	0	1,086
Total For IGOV										0.00	0	1,086
Total for Index										0.00	0	1,945
JIBAR f On 19/09/2018 Jibar Future			6.77000	93.23000	6.77000	93.23000				0.00	0	0
JIBAR f On 19/12/2018 Jibar Future			6.80000	93.20000	6.80000	93.20000				0.00	0	35,000
JIBAR f On 20/03/2019 Jibar Future			6.86000	93.14000	6.86000	93.14000				0.00	0	0
JIBAR f On 19/06/2019 Jibar Future			6.91000	93.09000	6.91000	93.09000				0.00	0	0
Total Jibar Future										0.00	0	35,000
Total For JIBAR FUTURE										0.00	0	35,000
Total for Jibar										0.00	0	35,000
10Y ST On 17/12/2025 Interest Rate Swap			96.22000	96.22000	96.28000	96.28000				0.00	0	0
10Y ST On 16/03/2026 Interest Rate Swap			93.26000	93.26000	93.31000	93.31000				0.00	0	0
10Y ST On 15/06/2026 Interest Rate Swap			92.03000	92.03000	92.08000	92.08000				0.00	0	0
10Y ST On 21/09/2026 Interest Rate Swap			94.20000	94.20000	94.25000	94.25000				0.00	0	0
10Y ST On 21/12/2026 Interest Rate Swap			97.97000	97.97000	98.02000	98.02000				0.00	0	0
10Y ST On 15/03/2027 Interest Rate Swap			96.55000	96.55000	96.61000	96.61000				0.00	0	0
10Y ST On 21/06/2027 Interest Rate Swap			98.63000	98.63000	98.68000	98.68000				0.00	0	0
10Y ST On 20/09/2027 Interest Rate Swap			104.04000	104.04000	104.09000	104.09000				0.00	0	0
10Y ST On 20/12/2027 Interest Rate Swap			104.41000	104.41000	104.45000	104.45000				0.00	0	0
10Y ST On 22/03/2028 Interest Rate Swap			98.00000	98.00000	98.04000	98.04000				0.00	0	0
10Y ST On 20/06/2028 Interest Rate Swap			105.12000	105.12000	105.16000	105.16000				0.00	0	0
Total 10Y STND Future										0.00	0	0
Total For 10Y STND										0.00	0	0
1Y STN On 20/09/2018 Interest Rate Swap			101.76000	101.76000	101.76000	101.76000				0.00	0	0
1Y STN On 20/12/2018 Interest Rate Swap			102.24000	102.24000	102.24000	102.24000				0.00	0	0
1Y STN On 22/03/2019 Interest Rate Swap			99.57000	99.57000	99.59000	99.59000				0.00	0	0
1Y STN On 20/06/2019 Interest Rate Swap			102.01000	102.01000	102.03000	102.03000				0.00	0	0
Total 1Y STND Future										0.00	0	0
Total For 1Y STND										0.00	0	0
2Y STN On 21/09/2018 Interest Rate Swap			98.52000	98.52000	98.52000	98.52000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2Y STN On 21/12/2018 Interest Rate Swap			98.90000	98.90000	98.91000	98.91000			0.00	0	0
2Y STN On 15/03/2019 Interest Rate Swap			99.31000	99.31000	99.32000	99.32000			0.00	0	0
2Y STN On 21/06/2019 Interest Rate Swap			99.75000	99.75000	99.77000	99.77000			0.00	0	0
2Y STN On 20/09/2019 Interest Rate Swap			101.91000	101.91000	101.94000	101.94000			0.00	0	0
2Y STN On 20/12/2019 Interest Rate Swap			102.92000	102.92000	102.95000	102.95000			0.00	0	0
2Y STN On 23/03/2020 Interest Rate Swap			99.01000	99.01000	99.06000	99.06000			0.00	0	0
2Y STN On 22/06/2020 Interest Rate Swap			102.66000	102.66000	102.72000	102.72000			0.00	0	0
Total 2Y STND Future									0.00	0	0
Total For 2Y STND									0.00	0	0
5Y STN On 17/12/2020 Interest Rate Swap			96.63000	96.63000	96.71000	96.71000			0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			95.89000	95.89000	95.98000	95.98000			0.00	0	0
5Y STN On 15/06/2021 Interest Rate Swap			95.13000	95.13000	95.22000	95.22000			0.00	0	0
5Y STN On 21/09/2021 Interest Rate Swap			95.34000	95.34000	95.43000	95.43000			0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			97.57000	97.57000	97.65000	97.65000			0.00	0	51
5Y STN On 15/03/2022 Interest Rate Swap			97.73000	97.73000	97.81000	97.81000			0.00	0	0
5Y STN On 21/06/2022 Interest Rate Swap			98.97000	98.97000	99.04000	99.04000			0.00	0	0
5Y STN On 20/09/2022 Interest Rate Swap			102.91000	102.91000	102.98000	102.98000			0.00	0	0
5Y STN On 20/12/2022 Interest Rate Swap			104.19000	104.19000	104.26000	104.26000			0.00	0	0
5Y STN On 22/03/2023 Interest Rate Swap			97.64000	97.64000	97.72000	97.72000			0.00	0	0
5Y STN On 20/06/2023 Interest Rate Swap			103.69000	103.69000	103.76000	103.76000			0.00	0	0
Total 5Y STND Future									0.00	0	51
Total For 5Y STND									0.00	0	51
Total for Interest Rate Swap									0.00	0	51
Total for Derivatives :									1,068,760,936.30	9,857	993,062
AA05 On 22/03/2019 Spot Bond			8.09000	103.24799	8.10000	103.21863			809,000,000,000.00	100,000,000	100,000,000
Total AA05 SPOT									809,000,000,000.00	100,000,000	100,000,000
Total For AA05									809,000,000,000.00	100,000,000	100,000,000
AA06 On 15/04/2021 Spot Bond				100.65817		100.63476			0.00	0	200,000,000
Total AA06 SPOT									0.00	0	200,000,000
Total For AA06									0.00	0	200,000,000
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AA06/JIBAR SPOT									0.00	0	0
Total For AA06/JIBAR									0.00	0	0
AA07 On 15/04/2021 Spot Bond			9.59500	101.61358	9.64000	101.47933			0.00	0	0
Total AA07 SPOT									0.00	0	0
Total For AA07									0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	107.74800	10.00000	107.71900			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB011 On 21/11/2018 Spot Bond				101.24885		101.22554				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			7.83000	100.96366	7.84000	100.93870				0.00	0	1,500,000,000
Total AB013 SPOT										0.00	0	1,500,000,000
Total For AB013										0.00	0	1,500,000,000
AB014L On 19/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 19/11/2019 Spot Bond			10.84000	101.11820	10.84000	101.08920				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0
AB016L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB016U SPOT										0.00	0	0
Total For AB016U										0.00	0	0
AB017L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB017U SPOT										0.00	0	0
Total For AB017U										0.00	0	0
AB018L On 04/09/2020 Spot Bond			11.37000	103.50521	11.37000	103.47411				0.00	0	0
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2022 Spot Bond			11.81000	103.68316	11.81000	103.65083				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	22.61021	100.00000	22.56044				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB024U SPOT										0.00	0	0
Total For AB024U										0.00	0	0
AB025L On 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB025U SPOT										0.00	0	0
Total For AB025U										0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	22.46921	100.00000	22.41892				0.00	0	0
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB030U SPOT										0.00	0	0
Total For AB030U										0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB031U SPOT										0.00	0	0
Total For AB031U										0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB032U SPOT										0.00	0	0
Total For AB032U										0.00	0	0
ABC12L On 25/11/2020 Spot Bond			10.00000	108.37700	10.00000	108.34900				0.00	0	0
Total ABC1234/R2022 SPOT										0.00	0	0
Total For ABC1234/R2022										0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			4.65000	269.01247	4.66500	268.75637			1,302,000,000,000.00	280,000,000	140,000,000	
Total ABCPI3 SPOT									1,302,000,000,000.00	280,000,000	140,000,000	
Total For ABCPI3									1,302,000,000,000.00	280,000,000	140,000,000	
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total ABF19U SPOT									0.00	0	0	
Total For ABF19U									0.00	0	0	
ABFN08 On 17/03/2020 Spot Bond				101.41193		101.38665			0.00	0	0	
Total ABFN08 SPOT									0.00	0	0	
Total For ABFN08									0.00	0	0	
ABFN08 On 17/03/2026 Spot Bond				100.32957		100.30214			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN1: On 28/10/2019 Spot Bond				101.17517		101.15350				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN1: On 09/04/2019 Spot Bond				101.84371		101.82252				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN1: On 14/05/2020 Spot Bond				101.67636		101.65358				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1: On 14/05/2022 Spot Bond				101.04344		101.01932				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1: On 11/11/2020 Spot Bond				101.59718		101.57415				0.00	0	1,500,000,000
Total ABFN15 SPOT										0.00	0	1,500,000,000
Total For ABFN15										0.00	0	1,500,000,000
ABFN1: On 11/11/2022 Spot Bond				101.73898		101.71503				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN1: On 17/05/2019 Spot Bond				101.06886		101.04572				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABFN1: On 26/09/2023 Spot Bond				100.76575		100.74350				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN2: On 30/05/2020 Spot Bond				100.90122		100.78915				0.00	0	225,000,000
Total ABFN20 SPOT										0.00	0	225,000,000
Total For ABFN20										0.00	0	225,000,000
ABFN2: On 30/05/2022 Spot Bond				100.85654		100.83164				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				102.04030		102.01450				0.00	0	0
Total ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0
ABFN2: On 25/05/2027 Spot Bond				101.89486		101.86871				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABFN2 On 17/10/2020 Spot Bond				101.41102		101.38907				0.00	0	0
Total ABFN24 SPOT										0.00	0	0
Total For ABFN24										0.00	0	0
ABFN2 On 17/10/2024 Spot Bond				101.67392		101.65058				0.00	0	0
Total ABFN25 SPOT										0.00	0	0
Total For ABFN25										0.00	0	0
ABFN2 On 17/10/2029 Spot Bond				101.75123		101.72678				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			8.88000	102.43547	8.89000	102.40769				0.00	0	1,481,500
Total ABK1 SPOT										0.00	0	1,481,500
Total For ABK1										0.00	0	1,481,500
ABK10 On 14/02/2020 Spot Bond				100.23461		100.20624				0.00	0	0
Total ABK10 SPOT										0.00	0	0
Total For ABK10										0.00	0	0
ABK11 On 20/05/2019 Spot Bond				101.29292		101.26614				0.00	0	0
Total ABK11 SPOT										0.00	0	0
Total For ABK11										0.00	0	0
ABK12 On 20/05/2022 Spot Bond				95.10703		95.07547				0.00	0	0
Total ABK12 SPOT										0.00	0	0
Total For ABK12										0.00	0	0
ABK3 On 07/11/2018 Spot Bond				101.76723		101.74205				0.00	0	0
Total ABK3 SPOT										0.00	0	0
Total For ABK3										0.00	0	0
ABK3/J On 07/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABK3/JIBAR SPOT										0.00	0	0
Total For ABK3/JIBAR										0.00	0	0
ABK5 On 31/10/2018 Spot Bond				101.57087		101.54606				0.00	0	0
Total ABK5 SPOT										0.00	0	0
Total For ABK5										0.00	0	0
ABK5/J On 31/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABK5/JIBAR SPOT										0.00	0	0
Total For ABK5/JIBAR										0.00	0	0
ABK6 On 05/06/2020 Spot Bond				100.57080		100.54298				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABK6 SPOT										0.00	0	0
Total For ABK6										0.00	0	0
ABK7 On 03/06/2019 Spot Bond				99.64113		99.61229				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				95.56600		95.53570				0.00	0	0
Total ABK8 SPOT										0.00	0	0
Total For ABK8										0.00	0	0
ABK9 On 18/11/2019 Spot Bond				99.43988		99.41187				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			4.68500	155.08357	4.68500	155.04452				0.00	0	0
Total ABKI01 SPOT										0.00	0	0
Total For ABKI01										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			6.05500	137.86506	6.05500	137.82528				0.00	0	42,235,934
Total ABKI02 SPOT										0.00	0	42,235,934
Total For ABKI02										0.00	0	42,235,934
ABKI02 On 05/06/2020 Spot Bond			100.00000	27.30190	100.00000	27.23805				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			7.28500	118.02295	7.28500	117.98506				0.00	0	200,000,000
Total ABKI03 SPOT										0.00	0	200,000,000
Total For ABKI03										0.00	0	200,000,000
ABKI03 On 13/10/2021 Spot Bond			100.00000	11.85402	100.00000	11.82631				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			8.82000	113.50399	8.81000	113.51521				0.00	0	0
Total ABKI04 SPOT										0.00	0	0
Total For ABKI04										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	9.26348	100.00000	9.24193				0.00	0	0
Total ABKI04/I2025 SPOT										0.00	0	0
Total For ABKI04/I2025										0.00	0	0
ABKS1 On 05/04/2021 Spot Bond				88.23413		88.19166				0.00	0	74,307,599
Total ABKS1 SPOT										0.00	0	74,307,599
Total For ABKS1										0.00	0	74,307,599
ABN05 On 18/04/2021 Spot Bond			3.86000	191.41914	3.87500	191.29900				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			3.67000	124.57947	3.66000	124.62634				0.00	0	78,000,000
Total ABN61 SPOT										0.00	0	78,000,000
Total For ABN61										0.00	0	78,000,000
ABN62 On 31/03/2028 Spot Bond			3.52000	174.85195	3.52000	174.81333				0.00	0	0
Total ABN62 SPOT										0.00	0	0
Total For ABN62										0.00	0	0
ABN63 On 07/12/2033 Spot Bond			3.48000	217.93442	3.48000	217.88651				0.00	0	20,000,000
Total ABN63 SPOT										0.00	0	20,000,000
Total For ABN63										0.00	0	20,000,000
ABN67 On 28/02/2023 Spot Bond			9.83000	94.83371	9.87500	94.65139				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			10.27500	101.42186	10.32500	101.11359				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			9.00500	96.20090	9.05000	96.07347				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN85 On 05/07/2018 Spot Bond				101.76684		101.76684				0.00	0	0
Total ABN85 SPOT										0.00	0	0
Total For ABN85										0.00	0	0
ABN86 On 01/08/2018 Spot Bond				116.43968		116.43968				0.00	0	0
Total ABN86 SPOT										0.00	0	0
Total For ABN86										0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.82000	98.42000	10.87000	98.12223				0.00	0	0
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.38800		100.36142				0.00	0	0
Total ABN91 SPOT										0.00	0	0
Total For ABN91										0.00	0	0
ABN92 On 31/01/2019 Spot Bond				101.42357		101.39921				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			9.03000	102.97558	9.07500	102.84130				0.00	0	620,000,000

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 ABS11 SPOT										0.00	0	620,000,000
Total For ABS11										0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			8.99500	101.53796	9.04000	101.43702				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	101.18979	9.20000	101.16506				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			9.71000	101.02506	9.75500	100.85641				0.00	0	0
Total ABS13 SPOT										0.00	0	0
Total For ABS13										0.00	0	0
ABS14 On 11/11/2020 Spot Bond			8.63500	102.56859	8.68000	102.44935				0.00	0	0
Total ABS14 SPOT										0.00	0	0
Total For ABS14										0.00	0	0
ABS15 On 11/11/2022 Spot Bond			9.11000	103.54610	9.15500	103.35936				0.00	0	0
Total ABS15 SPOT										0.00	0	0
Total For ABS15										0.00	0	0
ABS16 On 11/11/2025 Spot Bond			9.83000	104.21866	9.88000	103.92894				0.00	0	0
Total ABS16 SPOT										0.00	0	0
Total For ABS16										0.00	0	0
ABS17 On 11/11/2027 Spot Bond			10.07000	104.71006	10.12000	104.37694				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			9.68000	103.10405	9.72500	102.89504				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			8.27500	100.44120	8.32000	100.34017				0.00	0	1,020,000,000
Total ABS6 SPOT										0.00	0	1,020,000,000
Total For ABS6										0.00	0	1,020,000,000
ABS7 On 11/09/2026 Spot Bond			9.87000	96.63295	9.92000	96.34192				0.00	0	4,900,000,000
Total ABS7 SPOT										0.00	0	4,900,000,000
Total For ABS7										0.00	0	4,900,000,000
ABS7/R On 11/09/2026 Spot Bond			100.00000	11.28197	100.00000	11.25714				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			3.70000	281.27604	3.71500	281.01374				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABSI2 SPOT									0.00	0	0
Total For ABSI2									0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			3.03500	151.75337	3.03500	151.72170			0.00	0	57,000,000
Total ABSI4 SPOT									0.00	0	57,000,000
Total For ABSI4									0.00	0	57,000,000
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT01U SPOT									0.00	0	0
Total For ABT01U									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ACIF1U SPOT									0.00	0	0
Total For ACIF1U									0.00	0	0
ACL047 On 22/10/2018 Spot Bond				97.50399		97.50399			0.00	0	0
Total ACL047 SPOT									0.00	0	0
Total For ACL047									0.00	0	0
ACL088 On 25/11/2020 Spot Bond			10.00000	108.37700	10.00000	108.34900			0.00	0	0
Total ACL089/JIBAR SPOT									0.00	0	0
Total For ACL089/JIBAR									0.00	0	0
ACL097 On 20/12/2025 Spot Bond				88.93432		88.90718			0.00	0	0
Total ACL097 SPOT									0.00	0	0
Total For ACL097									0.00	0	0
ACL098 On 20/12/2025 Spot Bond				87.97322		87.94682			0.00	0	0
Total ACL098 SPOT									0.00	0	0
Total For ACL098									0.00	0	0
ACL104 On 20/12/2019 Spot Bond			9.14500	101.36001	9.19000	101.27290			0.00	0	0
Total ACL104 SPOT									0.00	0	0
Total For ACL104									0.00	0	0
ACL127 On 20/09/2021 Spot Bond				219.79718		221.66095			0.00	0	0
Total ACL127 SPOT									0.00	0	0
Total For ACL127									0.00	0	0
ACL128 On 20/09/2021 Spot Bond				219.84203		221.70551			0.00	0	0
Total ACL128 SPOT									0.00	0	0
Total For ACL128									0.00	0	0
ACL129 On 20/09/2021 Spot Bond				100.17559		100.14723			0.00	0	0
Total ACL129 SPOT									0.00	0	0
Total For ACL129									0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	108.37700	10.00000	108.34900			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL14£ On 20/12/2021 Spot Bond				100.17618		100.14773				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			8.86000	101.04844	8.87000	101.01522				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.17580		100.14743				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL17£ On 20/06/2019 Spot Bond				100.16641		100.13938				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL18£ On 20/06/2019 Spot Bond				100.77263		100.74567				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL18£ On 20/09/2022 Spot Bond				100.17466		100.14643				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				101.01955		100.99172				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL18£ On 20/09/2020 Spot Bond				100.17922		100.15031				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL19£ On 20/09/2022 Spot Bond				100.17989		100.15091				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond				100.17989		100.15091				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.18308		100.15365				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL20£ On 20/12/2022 Spot Bond				100.18308		100.15365				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond				151.22007		152.51229				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond				152.19299		153.49361				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL212 On 20/09/2018 Spot Bond				100.16484		100.13803				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL214 On 20/09/2020 Spot Bond				94.64620		94.61388				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond				100.16278		100.13626				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond				100.16261		100.13612				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				100.17394		100.14581				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond				101.17378		101.14842				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL220 On 26/01/2021 Spot Bond				101.53757		101.51311				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond				100.17317		100.14515				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				100.17036		100.14275				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
AHF2A On 18/10/2018 Spot Bond				101.66005		101.63659				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHF2A2 SPOT										0.00	0	0
Total For AHF2A2										0.00	0	0
AHF2B: On 18/10/2018 Spot Bond				101.71729		101.69300				0.00	0	0
Total AHF2B2 SPOT										0.00	0	0
Total For AHF2B2										0.00	0	0
AHF2C: On 18/10/2018 Spot Bond				101.90799		101.88093				0.00	0	0
Total AHF2C2 SPOT										0.00	0	0
Total For AHF2C2										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond				101.93643		101.91490				0.00	0	0
Total AHF3A3 SPOT										0.00	0	0
Total For AHF3A3										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond				101.62193		101.59902				0.00	0	0
Total AHF3A4 SPOT										0.00	0	0
Total For AHF3A4										0.00	0	0
AHF3B: On 18/04/2019 Spot Bond				102.09869		102.06885				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				102.00339		101.97494				0.00	0	0
Total AHF3B3 SPOT										0.00	0	0
Total For AHF3B3										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond				102.78404		102.74418				0.00	0	0
Total AHF3C2 SPOT										0.00	0	0
Total For AHF3C2										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond				102.49865		102.46297				0.00	0	0
Total AHF3C3 SPOT										0.00	0	0
Total For AHF3C3										0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1A1 On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	1,050,579,946
Total AHY2U SPOT										0.00	0	1,050,579,946
Total For AHY2U										0.00	0	1,050,579,946
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	893,754,086

Contract 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									0.00	0	893,754,086
Total For AIG2U									0.00	0	893,754,086
AIR01 On 15/03/2019 Spot Bond			7.83000	102.91802	7.84000	102.88962			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			9.57000	109.84744	9.62000	109.61965			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			9.64000	98.98567	9.68500	98.76317			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			10.91000	94.78048	10.96000	94.43881			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			3.83000	176.03972	3.78000	176.71781			0.00	0	160,000,000
Total AIRL01 SPOT									0.00	0	160,000,000
Total For AIRL01									0.00	0	160,000,000
APF02 On 26/09/2019 Spot Bond				100.37401		100.35124			0.00	0	0
Total APF02 SPOT									0.00	0	0
Total For APF02									0.00	0	0
APF03 On 07/08/2018 Spot Bond				101.33561		101.31448			0.00	0	0
Total APF03 SPOT									0.00	0	0
Total For APF03									0.00	0	0
APF04 On 21/10/2021 Spot Bond				101.64685		101.62192			0.00	0	0
Total APF04 SPOT									0.00	0	0
Total For APF04									0.00	0	0
APF05 On 24/08/2020 Spot Bond				101.39136		101.36660			0.00	0	0
Total APF05 SPOT									0.00	0	0
Total For APF05									0.00	0	0
APF06 On 24/08/2022 Spot Bond				100.84864		100.82267			0.00	0	0
Total APF06 SPOT									0.00	0	0
Total For APF06									0.00	0	0
APF07 On 25/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00	15,000,000,000	15,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total APF07 SPOT										10,000,000,000,000.00	15,000,000,000	15,000,000,000
Total For APF07										10,000,000,000,000.00	15,000,000,000	15,000,000,000
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
ASN01 On 20/03/2019 Spot Bond				100.16647		100.13944				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01: On 20/03/2019 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN02: On 07/12/2033 Spot Bond			3.73000	236.13449	3.73000	236.08099				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				99.57281		99.54317				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				101.15397		101.12948				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			3.74500	211.21039	3.74500	211.16247				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04: On 21/11/2019 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN05: On 22/04/2020 Spot Bond				101.62909		101.60443				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05: On 28/04/2020 Spot Bond				101.44759		101.42286				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06: On 30/04/2020 Spot Bond				101.42373		101.39941				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06: On 22/05/2020 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06: On 07/02/2020 Spot Bond				101.22527		101.20117				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07: On 02/07/2018 Spot Bond				94.30265		94.30265				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN07: On 23/07/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0
Total For ASN077										0.00	0	0
ASN07: On 20/06/2020 Spot Bond				100.19609		100.16475				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08: On 20/09/2020 Spot Bond				100.16804		100.14075				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08: On 20/06/2020 Spot Bond				100.90032		100.87191				0.00	0	47,100,000
Total ASN083 SPOT										0.00	0	47,100,000
Total For ASN083										0.00	0	47,100,000
ASN08: On 03/09/2020 Spot Bond				100.62859		100.59957				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08: On 25/09/2018 Spot Bond				100.04289		100.02150				0.00	0	0
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN08: On 01/10/2020 Spot Bond				120.15433		120.15433				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN09: On 08/10/2018 Spot Bond				101.84952		101.82642				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN09: On 16/10/2020 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN09: On 21/10/2020 Spot Bond				101.59376		101.56966				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				101.17953		101.15474				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN096 On 20/12/2020 Spot Bond				80.04015		80.04015				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111 On 02/12/2020 Spot Bond				100.57304		100.54646				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN113 On 07/03/2021 Spot Bond				100.49155		100.46490				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN115 On 10/12/2020 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN121 On 20/12/2020 Spot Bond				100.22010		100.18532				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN125 On 20/03/2019 Spot Bond				100.16977		100.14227				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN128 On 24/02/2019 Spot Bond				100.83568		100.81009				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN129 On 24/02/2019 Spot Bond				100.83201		100.80664				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN130 On 24/02/2019 Spot Bond				100.82193		100.79675				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN131 On 03/03/2019 Spot Bond				100.56686		100.54055				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN132 On 03/03/2019 Spot Bond				100.56221		100.53610				0.00	0	0
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN133 On 20/12/2020 Spot Bond				100.21825		100.18373				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN134 On 05/03/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN135 On 31/12/2018 Spot Bond				94.40000		94.37000				0.00	0	0
Total ASN136 SPOT										0.00	0	0
Total For ASN136										0.00	0	0
ASN136 On 31/01/2022 Spot Bond			3.76500	148.08794	3.76500	148.05408				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN137 On 30/03/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN140 On 31/12/2018 Spot Bond				94.40000		94.37000				0.00	0	0
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0
ASN141 On 20/06/2020 Spot Bond				102.17386		102.14683				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN143 On 28/04/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN144 On 20/06/2021 Spot Bond				58.51370		58.51370				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN145 On 04/05/2021 Spot Bond				101.32934		101.30425				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN146 On 04/05/2021 Spot Bond				101.32934		101.30425				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN147 On 31/01/2022 Spot Bond			3.81000	147.86543	3.81000	147.83146				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN149 On 31/05/2021 Spot Bond				115.09432		115.09432				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15: On 02/06/2021 Spot Bond				100.58549		100.55837				0.00	120,000,000	40,000,000
Total ASN152 SPOT										0.00	120,000,000	40,000,000
Total For ASN152										0.00	120,000,000	40,000,000
ASN15: On 31/03/2028 Spot Bond			4.42000	162.15525	4.42000	162.11551				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN15: On 29/06/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15: On 06/07/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN15: On 27/07/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN16: On 08/08/2021 Spot Bond				101.25674		101.23147				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN16: On 19/08/2021 Spot Bond				100.91036		100.88503				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16: On 29/08/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN16: On 06/09/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN16: On 20/06/2021 Spot Bond				100.18303		100.15359				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN17: On 22/11/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17: On 02/12/2019 Spot Bond				100.54832		100.52282				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN174: On 21/12/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN176: On 23/12/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN177: On 30/07/2018 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN178 SPOT										0.00	0	0
Total For ASN178										0.00	0	0
ASN178: On 25/02/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN179 SPOT										0.00	0	0
Total For ASN179										0.00	0	0
ASN179: On 20/06/2022 Spot Bond				100.19285		100.16202				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN181: On 25/04/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN185 SPOT										0.00	0	0
Total For ASN185										0.00	0	0
ASN185: On 12/06/2020 Spot Bond				100.35541		100.32928				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN190: On 27/06/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN192 SPOT										0.00	0	0
Total For ASN192										0.00	0	0
ASN192: On 12/07/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN193 SPOT										0.00	0	0
Total For ASN193										0.00	0	0
ASN193: On 30/06/2022 Spot Bond				99.88250		99.85856				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			4.07500	104.52699	4.07500	104.50221				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				100.16443		100.13767				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ASN196 SPOT									0.00	0	0
Total For ASN196									0.00	0	0
ASN196 On 09/04/2018 Spot Bond				100.00000					0.00	0	0
Total ASN197 SPOT									0.00	0	0
Total For ASN197									0.00	0	0
ASN197 On 04/05/2018 Spot Bond				100.00000					0.00	0	0
Total ASN198 SPOT									0.00	0	0
Total For ASN198									0.00	0	0
ASN198 On 01/07/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN199 SPOT									0.00	0	0
Total For ASN199									0.00	0	0
ASN199 On 25/07/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN200 SPOT									0.00	0	0
Total For ASN200									0.00	0	0
ASN200 On 21/07/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN201 SPOT									0.00	0	0
Total For ASN201									0.00	0	0
ASN201 On 18/07/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN202 SPOT									0.00	0	0
Total For ASN202									0.00	0	0
ASN202 On 20/06/2022 Spot Bond				100.16597		100.13899			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				100.17660		100.14810			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				100.00000		100.00000			0.00	0	0
Total ASN207 SPOT									0.00	0	0
Total For ASN207									0.00	0	0
ASN207 On 24/08/2021 Spot Bond				100.96865		100.93911			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				101.05509		101.02299			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				100.70075		100.67610			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN21: On 02/09/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN212 SPOT										0.00	0	0
Total For ASN212										0.00	0	0
ASN21: On 01/09/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN213 SPOT										0.00	0	0
Total For ASN213										0.00	0	0
ASN21: On 29/08/2022 Spot Bond				100.71439		100.68845				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN21: On 14/09/2018 Spot Bond				100.29004		100.26507				0.00	0	0
Total ASN215 SPOT										0.00	0	0
Total For ASN215										0.00	0	0
ASN21: On 12/09/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN216 SPOT										0.00	0	0
Total For ASN216										0.00	0	0
ASN21: On 12/09/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN217 SPOT										0.00	0	0
Total For ASN217										0.00	0	0
ASN21: On 19/09/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN218 SPOT										0.00	0	0
Total For ASN218										0.00	0	0
ASN21: On 20/09/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN219 SPOT										0.00	0	0
Total For ASN219										0.00	0	0
ASN22: On 22/09/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN220 SPOT										0.00	0	0
Total For ASN220										0.00	0	0
ASN22: On 13/07/2018 Spot Bond				101.62233		101.60024				0.00	0	0
Total ASN222 SPOT										0.00	0	0
Total For ASN222										0.00	0	0
ASN22: On 25/10/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN223 SPOT										0.00	0	0
Total For ASN223										0.00	0	0
ASN22: On 25/10/2022 Spot Bond				100.00000		100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN225 SPOT										0.00	0	0
Total For ASN225										0.00	0	0
ASN225 On 01/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN228 SPOT										0.00	0	0
Total For ASN228										0.00	0	0
ASN228 On 10/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN229 SPOT										0.00	0	0
Total For ASN229										0.00	0	0
ASN229 On 10/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN230 SPOT										0.00	0	0
Total For ASN230										0.00	0	0
ASN230 On 17/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN231 SPOT										0.00	0	0
Total For ASN231										0.00	0	0
ASN231 On 28/05/2019 Spot Bond			8.56000	100.67707	8.56000	100.65364				0.00	0	0
Total ASN232 SPOT										0.00	0	0
Total For ASN232										0.00	0	0
ASN232 On 29/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN234 SPOT										0.00	0	0
Total For ASN234										0.00	0	0
ASN234 On 12/12/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN235 SPOT										0.00	0	0
Total For ASN235										0.00	0	0
ASN235 On 19/12/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN236 SPOT										0.00	0	0
Total For ASN236										0.00	0	0
ASN236 On 19/12/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN237 SPOT										0.00	0	0
Total For ASN237										0.00	0	0
ASN237 On 18/12/2018 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN239 SPOT										0.00	0	0
Total For ASN239										0.00	0	0
ASN239 On 02/02/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN240 SPOT										0.00	0	0
Total For ASN240										0.00	0	0
ASN240 On 02/02/2023 Spot Bond				100.00000		100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN241 SPOT										0.00	0	0
Total For ASN241										0.00	0	0
ASN24: On 10/02/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN242 SPOT										0.00	0	0
Total For ASN242										0.00	0	0
ASN24: On 07/03/2019 Spot Bond				100.45942		100.43439				0.00	0	0
Total ASN243 SPOT										0.00	0	0
Total For ASN243										0.00	0	0
ASN24: On 10/03/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN244 SPOT										0.00	0	0
Total For ASN244										0.00	0	0
ASN24: On 30/03/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN245 SPOT										0.00	0	0
Total For ASN245										0.00	0	0
ASN24: On 12/04/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN246 SPOT										0.00	0	0
Total For ASN246										0.00	0	0
ASN24: On 13/04/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN247 SPOT										0.00	0	0
Total For ASN247										0.00	0	0
ASN25: On 09/05/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN250 SPOT										0.00	0	0
Total For ASN250										0.00	0	0
ASN25: On 16/05/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN251 SPOT										0.00	0	0
Total For ASN251										0.00	0	0
ASN25: On 16/05/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN252 SPOT										0.00	0	0
Total For ASN252										0.00	0	0
ASN25: On 27/05/2020 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN253 SPOT										0.00	0	0
Total For ASN253										0.00	0	0
ASN25: On 25/05/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN254 SPOT										0.00	0	0
Total For ASN254										0.00	0	0
ASN25: On 29/05/2021 Spot Bond				100.67526		100.65067				0.00	0	300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN255 SPOT										0.00	0	300,000,000
Total For ASN255										0.00	0	300,000,000
ASN255 On 05/06/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN256 SPOT										0.00	0	0
Total For ASN256										0.00	0	0
ASN256 On 02/06/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN257 SPOT										0.00	0	0
Total For ASN257										0.00	0	0
ASN257 On 22/06/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN261 SPOT										0.00	0	0
Total For ASN261										0.00	0	0
ASN261 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
ASN75U 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
ASN89U On 01/10/2018 Spot Bond			8.00500	102.73695	8.01500	102.71221				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW11 On 05/12/2018 Spot Bond				100.84604		100.82299				0.00	0	30,000,000
Total BAW17 SPOT										0.00	0	30,000,000
Total For BAW17										0.00	0	30,000,000
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
BAW17/JIBAR On 05/12/2020 Spot Bond				100.63229		100.60671				0.00	0	40,000,000
Total BAW18 SPOT										0.00	0	40,000,000
Total For BAW18										0.00	0	40,000,000
BAW18 On 05/12/2020 Spot Bond			9.43000	100.84063	9.47500	100.71891				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
BAW19 On 24/03/2022 Spot Bond			9.38000	102.10980	9.42500	101.94520				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	102.35764	9.30000	102.33236				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW21/R208 SPOT										0.00	0	0
Total For BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond				101.76113		101.73455				0.00	0	0
Total BAW22 SPOT										0.00	0	0
Total For BAW22										0.00	0	0
BAW24 On 30/09/2019 Spot Bond				100.52335		100.50188				0.00	0	0
Total BAW24 SPOT										0.00	0	0
Total For BAW24										0.00	0	0
BAW25 On 08/05/2020 Spot Bond				101.88496		101.86165				0.00	0	0
Total BAW25 SPOT										0.00	0	0
Total For BAW25										0.00	0	0
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW26U SPOT										0.00	0	0
Total For BAW26U										0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond				100.84621		100.81956				0.00	0	0
Total BAW28 SPOT										0.00	0	0
Total For BAW28										0.00	0	0
BAW29 On 22/02/2023 Spot Bond				100.86552		100.84060				0.00	0	0
Total BAW29 SPOT										0.00	0	0
Total For BAW29										0.00	0	0
BAYA3 On 31/12/2018 Spot Bond				99.85513		99.82573				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA3 On 30/09/2018 Spot Bond				100.25328		100.22804				0.00	0	20,000,000
Total BAYA39 SPOT										0.00	0	20,000,000
Total For BAYA39										0.00	0	20,000,000
BAYA4 On 30/09/2018 Spot Bond				100.09815		100.09815				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA4 On 30/09/2018 Spot Bond				99.85573		99.82646				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA4 On 31/03/2019 Spot Bond				99.85586		99.82659				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BAYA45 SPOT									0.00	0	0
Total For BAYA45									0.00	0	0
BAYA51 On 31/03/2019 Spot Bond				99.83543		99.80258			0.00	0	0
Total BAYA51 SPOT									0.00	0	0
Total For BAYA51									0.00	0	0
BAYA52 On 31/03/2019 Spot Bond				100.60141		100.57243			0.00	0	0
Total BAYA52 SPOT									0.00	0	0
Total For BAYA52									0.00	0	0
BAYA54 On 30/09/2019 Spot Bond				100.71349		100.68363			0.00	0	0
Total BAYA54 SPOT									0.00	0	0
Total For BAYA54									0.00	0	0
BAYA57 On 31/03/2022 Spot Bond				103.60586		103.57388			0.00	0	0
Total BAYA57 SPOT									0.00	0	0
Total For BAYA57									0.00	0	0
BAYA58 On 30/06/2020 Spot Bond				101.80169		101.77218			0.00	0	0
Total BAYA58 SPOT									0.00	0	0
Total For BAYA58									0.00	0	0
BAYA59 On 30/06/2022 Spot Bond			12.16000	102.96336	12.20500	102.78762		243,200,000,000.00		20,000,000	10,000,000
Total BAYA59 SPOT								243,200,000,000.00		20,000,000	10,000,000
Total For BAYA59								243,200,000,000.00		20,000,000	10,000,000
BAYA60 On 30/06/2020 Spot Bond			12.63000	99.50332	12.67500	99.39215		0.00		0	0
Total BAYA60 SPOT								0.00		0	0
Total For BAYA60								0.00		0	0
BAYA61 On 30/06/2020 Spot Bond				99.84463		99.81309		0.00		0	0
Total BAYA61 SPOT								0.00		0	0
Total For BAYA61								0.00		0	0
BAYA62 On 30/09/2020 Spot Bond				99.85375		99.82408		0.00		0	0
Total BAYA62 SPOT								0.00		0	0
Total For BAYA62								0.00		0	0
BAYA63 On 30/11/2020 Spot Bond				99.85575		99.82648		0.00		0	0
Total BAYA63 SPOT								0.00		0	0
Total For BAYA63								0.00		0	0
BAYA64 On 30/09/2022 Spot Bond				99.85243		99.82249		0.00		0	0
Total BAYA64 SPOT								0.00		0	0
Total For BAYA64								0.00		0	0
BAYA65 On 30/09/2020 Spot Bond				99.85907		99.83047		0.00		0	0

Contract 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
BAYA65 On 31/03/2021 Spot Bond				99.85386		99.82418				0.00	0	0
Total BAYA66 SPOT										0.00	0	0
Total For BAYA66										0.00	0	0
BAYA66 On 31/03/2023 Spot Bond			12.16000	96.36894	12.20500	96.17899				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYB05 On 30/06/2019 Spot Bond				99.81305		99.77518				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB05 On 31/12/2019 Spot Bond				99.81282		99.77495				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB06 On 31/03/2020 Spot Bond				99.81293		99.77506				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond				105.66190		105.62746				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB11 On 30/06/2020 Spot Bond				99.80648		99.76729				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC123 On 30/11/2018 Spot Bond				100.52683		100.50623				0.00	0	0
Total BC123 SPOT										0.00	0	0
Total For BC123										0.00	0	0
BCJ10 On 12/07/2019 Spot Bond				101.75983		101.73692				0.00	0	0
Total BCJ10 SPOT										0.00	0	0
Total For BCJ10										0.00	0	0
BCJ14 On 09/05/2019 Spot Bond				101.08440		101.06208				0.00	0	0
Total BCJ14 SPOT										0.00	0	0
Total For BCJ14										0.00	0	0
BCJ15 On 09/11/2020 Spot Bond				101.11082		101.08795				0.00	0	0
Total BCJ15 SPOT										0.00	0	0
Total For BCJ15										0.00	0	0
BCJ16 On 08/12/2020 Spot Bond				100.43164		100.40662				0.00	0	0
Total BCJ16 SPOT										0.00	0	0
Total For BCJ16										0.00	0	0
BCJ17 On 23/09/2019 Spot Bond				100.04076		100.02051				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			8.88500	190.97482	8.94000	189.94339				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			8.88500	191.57354	8.94000	190.55179				0.00	0	0
Total BD0206 SPOT										0.00	0	0
Total For BD0206										0.00	0	0
BD0302 On 18/04/2028 Spot Bond			9.27500	94.19591	9.32500	93.87107				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD302U On 18/04/2028 Spot Bond			100.00000	9.51456	100.00000	9.49350				0.00	0	0
Total BD302U SPOT										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BG1C2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BG1C2U SPOT									0.00	0	0
Total For BG1C2U									0.00	0	0
BG1D2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BG1D2U SPOT									0.00	0	0
Total For BG1D2U									0.00	0	0
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				102.72944		102.70352			0.00	1,000,000,000	700,000,000
Total BGL01 SPOT									0.00	1,000,000,000	700,000,000
Total For BGL01									0.00	1,000,000,000	700,000,000
BGL02 On 19/11/2019 Spot Bond			9.84500	102.38748	9.89000	102.30276		984,500,000,000.00		100,000,000	50,000,000
Total BGL02 SPOT								984,500,000,000.00		100,000,000	50,000,000
Total For BGL02								984,500,000,000.00		100,000,000	50,000,000
BGL03 On 05/02/2020 Spot Bond				103.91185		103.88675			0.00	0	170,000,000
Total BGL03 SPOT									0.00	0	170,000,000
Total For BGL03									0.00	0	170,000,000
BGL04 On 05/02/2020 Spot Bond			9.54500	104.65892	9.59000	104.56584			0.00	0	0
Total BGL04 SPOT									0.00	0	0
Total For BGL04									0.00	0	0
BGL05 On 04/09/2020 Spot Bond			11.13000	103.96083	11.17500	103.84452		667,800,000,000.00		60,000,000	30,000,000
Total BGL05 SPOT								667,800,000,000.00		60,000,000	30,000,000
Total For BGL05								667,800,000,000.00		60,000,000	30,000,000
BGL06 On 04/09/2020 Spot Bond				103.50748		103.47962			0.00	120,000,000	60,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BGL06 SPOT									0.00	120,000,000	60,000,000
Total For BGL06									0.00	120,000,000	60,000,000
BGL07 On 03/09/2022 Spot Bond			11.09000	106.04511	11.13500	105.86425			0.00	0	0
Total BGL07 SPOT									0.00	0	0
Total For BGL07									0.00	0	0
BGL08 On 03/09/2022 Spot Bond				100.66536		100.63471			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			10.83000	103.86472	10.87500	103.74616		1,949,400,000,000.00		180,000,000	90,000,000
Total BGL09 SPOT								1,949,400,000,000.00		180,000,000	90,000,000
Total For BGL09								1,949,400,000,000.00		180,000,000	90,000,000
BGL10 On 05/05/2021 Spot Bond				101.50137		101.47134			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			11.61000	103.70039	11.65500	103.56033		1,161,000,000,000.00		100,000,000	50,000,000
Total BGL11 SPOT								1,161,000,000,000.00		100,000,000	50,000,000
Total For BGL11								1,161,000,000,000.00		100,000,000	50,000,000
BGL12 On 20/08/2021 Spot Bond				104.86183		104.83247			0.00	140,000,000	70,000,000
Total BGL12 SPOT									0.00	140,000,000	70,000,000
Total For BGL12									0.00	140,000,000	70,000,000
BGL13 On 20/08/2021 Spot Bond			10.23000	108.06772	10.27500	107.91623			0.00	0	0
Total BGL13 SPOT									0.00	0	0
Total For BGL13									0.00	0	0
BGL14 On 03/11/2021 Spot Bond				105.31707		105.28820			0.00	0	0
Total BGL14 SPOT									0.00	0	0
Total For BGL14									0.00	0	0
BGL15 On 17/03/2022 Spot Bond				102.65100		102.61913			0.00	40,000,000	120,000,000
Total BGL15 SPOT									0.00	40,000,000	120,000,000
Total For BGL15									0.00	40,000,000	120,000,000
BGL16 On 25/05/2022 Spot Bond				100.97464		100.94380			0.00	0	0
Total BGL16 SPOT									0.00	0	0
Total For BGL16									0.00	0	0
BGL17 On 14/08/2024 Spot Bond				101.30140		101.27134			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				100.45901		100.43297			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL18 SPOT										0.00	0	0
Total For BGL18										0.00	0	0
BGL19 On 29/09/2024 Spot Bond				101.07344		101.04637				0.00	0	0
Total BGL19 SPOT										0.00	0	0
Total For BGL19										0.00	0	0
BGT01 On 12/09/2022 Spot Bond				102.62453		102.58776				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				99.94388		99.92274				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			8.10000	100.64561	8.04000	100.68111			19,815,840,000,000.00	2,446,400,000	4,646,400,000	
Total BID06 SPOT									19,815,840,000,000.00	2,446,400,000	4,646,400,000	
Total For BID06									19,815,840,000,000.00	2,446,400,000	4,646,400,000	
BID07 On 30/06/2020 Spot Bond				99.89118		99.86898				0.00	0	0
Total BID07 SPOT										0.00	0	0
Total For BID07										0.00	0	0
BID08 On 30/06/2022 Spot Bond				99.88851		99.86577				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				100.02243		100.08663				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				100.25651		100.23200				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				100.27360		100.24766				0.00	120,000,000	90,000,000
Total BPPF04 SPOT										0.00	120,000,000	90,000,000
Total For BPPF04										0.00	120,000,000	90,000,000
BPPF0: On 24/10/2018 Spot Bond				101.37255		101.35154				0.00	0	0
Total BPPF05 SPOT										0.00	0	0
Total For BPPF05										0.00	0	0
BPPF0: On 22/09/2018 Spot Bond				100.10211		100.08166				0.00	0	0
Total BPPF06 SPOT										0.00	0	0
Total For BPPF06										0.00	0	0
BPPF0: On 22/03/2019 Spot Bond				100.01234		100.07872				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BPPF07 SPOT										0.00	0	0
Total For BPPF07										0.00	0	0
BPPF07 On 22/03/2021 Spot Bond				100.01768		100.08290				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BS2A11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A1U SPOT										0.00	0	0
Total For BS2A1U										0.00	0	0
BS2A21 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A2U SPOT										0.00	0	0
Total For BS2A2U										0.00	0	0
BS2B11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2B1U SPOT										0.00	0	0
Total For BS2B1U										0.00	0	0
BS2C11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2C1U SPOT										0.00	0	0
Total For BS2C1U										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				99.99997		99.97679				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				99.99976		99.97685				0.00	0	0
Total BWZ21B SPOT										0.00	0	0
Total For BWZ21B										0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond				101.00271		100.97868				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BWZJ1 On 10/11/2019 Spot Bond				101.50658		101.48223				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				101.21851		101.19290				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			10.05000	103.63403	10.06000	103.60404		33,366,000,000,000.00	3,320,000,000	1,660,000,000	
Total CBL12 SPOT								13,366,000,000,000.00	3,320,000,000	1,660,000,000	
Total For CBL12								13,366,000,000,000.00	3,320,000,000	1,660,000,000	
CBL13 On 01/02/2019 Spot Bond				102.70631		102.67925		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			12.23000	104.25119	12.24000	104.21140		0.00	0	0	
Total CBL14 SPOT								0.00	0	0	
Total For CBL14								0.00	0	0	
CBL17 On 23/08/2019 Spot Bond				103.58147		103.55459		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			11.73000	103.04838	11.74000	103.00541		0.00	0	0	
Total CBL18 SPOT								0.00	0	0	
Total For CBL18								0.00	0	0	
CBL20 On 14/12/2019 Spot Bond				102.83606		102.80603		0.00	0	0	
Total CBL20 SPOT								0.00	0	0	
Total For CBL20								0.00	0	0	
CBL22 On 06/05/2020 Spot Bond			9.93000	98.80645	9.97500	98.70675		0.00	0	0	
Total CBL22 SPOT								0.00	0	0	
Total For CBL22								0.00	0	0	
CBL24 On 02/11/2020 Spot Bond				101.46595		101.43987		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CBL24 SPOT										0.00	0	0
Total For CBL24										0.00	0	0
CBL25 On 06/05/2019 Spot Bond				101.93694		101.91380				0.00	0	0
Total CBL25 SPOT										0.00	0	0
Total For CBL25										0.00	0	0
CBL26 On 06/05/2021 Spot Bond			10.23000	103.67647	10.27500	103.53762				0.00	0	25,000,000
Total CBL26 SPOT										0.00	0	25,000,000
Total For CBL26										0.00	0	25,000,000
CBL27 On 12/05/2020 Spot Bond				102.22542		102.20186				0.00	0	3,000,000,000
Total CBL27 SPOT										0.00	0	3,000,000,000
Total For CBL27										0.00	0	3,000,000,000
CBL28 On 21/05/2021 Spot Bond				100.86278		100.83866				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			10.59500	107.63761	10.64500	107.40841				0.00	0	0
Total CCT01 SPOT										0.00	0	0
Total For CCT01										0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.32000	106.12427	10.37000	105.86889				0.00	0	600,000,000
Total CCT02 SPOT										0.00	0	600,000,000
Total For CCT02										0.00	0	600,000,000
CCT03 On 15/03/2025 Spot Bond			10.47500	106.36459	10.52500	106.09332				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			10.42000	103.62876	10.47000	103.43445				0.00	0	0
Total CCT04 SPOT										0.00	0	0
Total For CCT04										0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	108.37690	10.00000	108.34860				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR20 On 03/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR20U SPOT										0.00	0	0
Total For CGR20U										0.00	0	0
CGR21 On 12/10/2020 Spot Bond				102.38144		102.35018				0.00	0	0
Total CGR21 SPOT										0.00	0	0
Total For CGR21										0.00	0	0
CGR23 On 08/02/2019 Spot Bond				101.49912		101.46894				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR23 SPOT										0.00	0	0
Total For CGR23										0.00	0	0
CGR24 On 08/02/2021 Spot Bond				103.99313		103.96167				0.00	0	0
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CGR25 On 27/06/2019 Spot Bond				100.98766		100.96203				0.00	0	0
Total CGR25 SPOT										0.00	0	0
Total For CGR25										0.00	0	0
CGR27 On 25/11/2019 Spot Bond				101.70215		101.67212				0.00	0	0
Total CGR27 SPOT										0.00	0	0
Total For CGR27										0.00	0	0
CGR29 On 08/02/2021 Spot Bond				102.89785		102.86755				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				100.00000		99.97803				0.00	0	0
Total CGR31 SPOT										0.00	0	0
Total For CGR31										0.00	0	0
CGR32 On 21/07/2020 Spot Bond				101.92996		101.90060				0.00	0	0
Total CGR32 SPOT										0.00	0	0
Total For CGR32										0.00	0	0
CGR33 On 22/09/2020 Spot Bond				100.05273		100.11042				0.00	0	0
Total CGR33 SPOT										0.00	0	0
Total For CGR33										0.00	0	0
CGR34 On 21/09/2018 Spot Bond			8.38800	102.17470	8.38800	102.15165				0.00	0	0
Total CGR34 SPOT										0.00	0	0
Total For CGR34										0.00	0	0
CGR36 On 02/10/2018 Spot Bond				99.88969		99.86722				0.00	0	0
Total CGR36 SPOT										0.00	0	0
Total For CGR36										0.00	0	0
CGR37 On 08/02/2019 Spot Bond				101.18784		101.16397				0.00	0	0
Total CGR37 SPOT										0.00	0	0
Total For CGR37										0.00	0	0
CGR38 On 13/02/2021 Spot Bond				101.31928		101.28887				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR39U SPOT										0.00	0	0
Total For CGR39U										0.00	0	0
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR40U SPOT										0.00	0	0
Total For CGR40U										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				99.75082		99.70064				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.53164		100.50603				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CIG06 On 28/08/2018 Spot Bond				100.81812		100.78954				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				102.03343		102.00387				0.00	0	0
Total CIG07 SPOT										0.00	0	0
Total For CIG07										0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CIG09U SPOT										0.00	0	0
Total For CIG09U										0.00	0	0
CIG10 On 29/07/2019 Spot Bond				101.58159		101.55451				0.00	0	0
Total CIG10 SPOT										0.00	0	0
Total For CIG10										0.00	0	0
CIG11 On 29/07/2020 Spot Bond				97.58215		97.55039				0.00	0	0
Total CIG11 SPOT										0.00	0	0
Total For CIG11										0.00	0	0
CIG12 On 29/07/2021 Spot Bond				101.69163		101.66262				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	99.89108	10.11000	99.86387				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	145.37535	3.14000	145.34464				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			3.73500	142.12554	3.73500	142.09340				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	108.37700	10.00000	108.34900				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	108.37700	10.00000	108.34900				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			8.59000	103.61777	8.59000	103.59343				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN243 On 24/02/2019 Spot Bond			9.35000	103.15361	9.35000	103.12758				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			8.66000	103.11494	8.67000	103.08400				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	108.37700	10.00000	108.34900				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN310 On 14/11/2022 Spot Bond				101.16720		101.14024				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			11.11000	95.78606	11.15500	95.61025				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			11.63000	97.09836	11.67500	96.91393				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 20/03/2023 Spot Bond				100.19294		100.16211				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond				101.14343		101.11701				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 20/06/2023 Spot Bond				100.19248		100.16170				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/09/2018 Spot Bond				118.73534		118.73534				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN337 On 20/12/2018 Spot Bond				101.49126		101.46348				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN340 On 20/12/2023 Spot Bond				100.20545		100.17280				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN343 On 20/12/2018 Spot Bond				100.16261		100.13612				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN344 On 20/12/2023 Spot Bond				99.38287		99.35292				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 28/10/2018 Spot Bond				101.36082		101.33760				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN350 On 20/03/2019 Spot Bond				100.15856		100.13266				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			10.29000	103.91027	10.33500	103.68936				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				100.17106		100.14335				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond				101.47406		101.44507				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			12.43000	105.65109	12.47500	105.43321				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				101.52924		101.49915				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 26/07/2022 Spot Bond				101.59670		101.57127				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond				109.48998		109.45661				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				100.16869		100.14131				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/06/2019 Spot Bond				100.17204		100.14421				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 20/03/2021 Spot Bond			9.63000	103.21711	9.67500	103.08433				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 20/06/2019 Spot Bond				97.77676		97.74053				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.98000	101.00927	10.98000	100.97993				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN38(On 20/09/2024 Spot Bond			11.00000	102.92262	11.00000	102.89267				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN38(On 20/03/2021 Spot Bond				100.19031		100.15980				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN38(On 20/09/2024 Spot Bond			12.22000	102.40237	12.26500	102.17801				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN38(On 20/09/2024 Spot Bond				100.20677		100.17391				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN38(On 20/03/2021 Spot Bond				100.17172		100.14389				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN38(On 26/01/2021 Spot Bond				101.68916		101.66221				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN38(On 20/09/2019 Spot Bond				100.18227		100.15296				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN39(On 20/12/2019 Spot Bond				107.14677		107.14677				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN39(On 20/09/2022 Spot Bond				100.17279		100.14483				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN39(On 20/03/2020 Spot Bond				100.18608		100.15624				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN39(On 20/06/2020 Spot Bond				100.57986		100.54384				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN39(On 14/11/2022 Spot Bond				101.10536		101.07982				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				101.09942		101.07401				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				100.17268		100.14471				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				102.39587		102.39587				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond				100.17361		100.14551				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				102.00287		101.97441				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				100.19038		100.15987				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond				100.19131		100.16066				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				102.01239		101.98380				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				101.62159		101.59258				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN415 On 20/09/2020 Spot Bond				100.19780		100.16623				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN416 On 18/07/2020 Spot Bond				102.13615		102.10576				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN418 On 23/09/2020 Spot Bond				100.05282		100.02653				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond				100.20713		100.17421				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	51.45166	7.01000	51.44211				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.20898		100.17580				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN42 On 26/01/2021 Spot Bond				102.09955		102.06585				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				115.86915		115.86915				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				112.85313		112.85313				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				115.83546		115.83546				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				102.38668		102.35634				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				113.19431		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				101.10926		101.08293				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				100.24597		100.20746				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				128.55750		128.55750				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN430 On 20/12/2020 Spot Bond				117.90227		117.90227				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN431 On 20/12/2020 Spot Bond				119.70634		119.70634				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN432 On 20/12/2020 Spot Bond				121.32108		121.32108				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN433 On 20/12/2020 Spot Bond				129.45366		129.45366				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 20/12/2020 Spot Bond				100.18948		100.15911				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				100.18111		100.15194				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 On 03/02/2021 Spot Bond				101.42495		101.39910				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN439 On 20/03/2021 Spot Bond				130.86780		130.86780				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN440 On 20/03/2021 Spot Bond				100.33711		100.28539				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				100.93592		100.90821				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			9.73000	105.03431	9.77500	104.89265				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			4.28500	145.54083	4.28500	145.50552				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN452 On 31/01/2025 Spot Bond			6.52000	105.14434	6.51000	105.17438				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			6.16000	107.39800	6.15000	107.42991				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN454 On 04/05/2021 Spot Bond				100.90007		100.87258				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				100.21325		100.17949				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				101.03565		101.00981				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				101.32142		101.29469				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN458 On 29/11/2021 Spot Bond				100.73388		100.70726				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN460 On 15/02/2022 Spot Bond				104.86532		104.83781				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			10.80000	104.70563	10.84500	104.54202				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			10.04000	102.88183	10.08500	102.71770				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN464 On 14/03/2020 Spot Bond				100.30912		100.28267				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				99.99998		99.97841				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN467 On 28/03/2020 Spot Bond				99.97746		99.95497				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN468 On 28/03/2022 Spot Bond				101.39240		101.36910				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN469 On 17/05/2019 Spot Bond				100.95273		100.92894				0.00	0	0
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0
CLN471 On 19/11/2022 Spot Bond				101.01791		100.98964				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN472 On 23/06/2021 Spot Bond				100.67110		100.63543				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN475 On 20/09/2020 Spot Bond				100.19131		100.16066				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN476 On 29/11/2021 Spot Bond			100.00000	15.65277	100.00000	15.61832				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN477 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN480 On 07/06/2022 Spot Bond				100.66843		100.63289				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN481 On 20/05/2021 Spot Bond				100.95033		100.92391				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN482 On 20/05/2021 Spot Bond				102.21914		102.19308				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN483 On 02/12/2021 Spot Bond				101.30781		101.28115				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN484 On 02/12/2021 Spot Bond			9.73000	100.44622	9.77500	100.29160				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN485 On 20/06/2022 Spot Bond				100.83533		100.80652				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			12.72000	100.42960	12.76500	100.25967				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			9.52000	102.54762	9.56500	102.37299				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				99.97774		99.95552				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				99.97667		99.95325				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN490 On 07/06/2022 Spot Bond				100.66843		100.63289				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				99.87654		99.85140				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				100.19136		100.16074				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN493 On 07/06/2022 Spot Bond			12.23000	99.62417	12.27500	99.45514				0.00	0	0
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0
CLN494 On 29/08/2020 Spot Bond				100.69083		100.66570				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			10.32000	101.99440	10.36500	101.76594				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN497 On 04/09/2024 Spot Bond				102.29159		102.26352				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN498 On 08/06/2022 Spot Bond				103.63995		103.61103				0.00	0	0
Total CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0
CLN499 On 20/05/2021 Spot Bond				100.92030		100.89469				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN500 On 10/10/2020 Spot Bond				101.85823		101.83468				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN501 On 11/10/2022 Spot Bond				101.96108		101.93583				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				102.03451		102.00829				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN503 On 20/12/2022 Spot Bond				100.19744		100.16594				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				102.03451		102.00829				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN505 On 24/10/2020 Spot Bond				101.51692		101.49362				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN506 On 30/04/2019 Spot Bond				101.34500		101.32206				0.00	0	0
Total CLN506 SPOT										0.00	0	0
Total For CLN506										0.00	0	0
CLN507 On 20/12/2022 Spot Bond				100.19334		100.16243				0.00	0	0
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0
CLN508 On 24/02/2020 Spot Bond				100.92739		100.89908				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN508 SPOT										0.00	0	0
Total For CLN508										0.00	0	0
CLN510 On 11/10/2020 Spot Bond				101.92946		101.90463				0.00	0	0
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0
CLN511 On 14/11/2022 Spot Bond				97.49108		97.46982				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN512 On 07/06/2022 Spot Bond				100.62566		100.59228				0.00	0	0
Total CLN512 SPOT										0.00	0	0
Total For CLN512										0.00	0	0
CLN514 On 23/02/2019 Spot Bond				100.95447		100.92622				0.00	0	0
Total CLN514 SPOT										0.00	0	0
Total For CLN514										0.00	0	0
CLN515 On 23/02/2019 Spot Bond				101.14246		101.10877				0.00	0	0
Total CLN515 SPOT										0.00	0	0
Total For CLN515										0.00	0	0
CLN516 On 15/09/2022 Spot Bond			9.96000	102.78502	9.96000	102.75787				0.00	0	0
Total CLN516 SPOT										0.00	0	0
Total For CLN516										0.00	0	0
CLN517 On 30/10/2022 Spot Bond			10.01000	101.55991	10.01000	101.53281				0.00	0	0
Total CLN517 SPOT										0.00	0	0
Total For CLN517										0.00	0	0
CLN518 On 25/11/2022 Spot Bond				100.85896		100.83165				0.00	0	0
Total CLN518 SPOT										0.00	0	0
Total For CLN518										0.00	0	0
CLN519 On 30/06/2022 Spot Bond			9.60000	99.88286	9.60000	99.84384				0.00	0	0
Total CLN519 SPOT										0.00	0	0
Total For CLN519										0.00	0	0
CLN520 On 12/03/2023 Spot Bond				100.36945		100.34237				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0
CLN521 On 17/09/2020 Spot Bond				100.21220		100.18585				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN522 On 27/02/2023 Spot Bond				100.72712		100.70169				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN522 On 13/05/2021 Spot Bond				101.08210		101.05717				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	102.19376	9.20000	102.16162				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				101.47856		101.45513				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				101.39076		101.36633				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				102.57554		102.54775				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				102.20084		102.17259				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				101.83942		101.81182				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				100.35465		100.32856				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				100.36945		100.34237				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				219.75696		219.53027				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				100.00000		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			9.27500	94.19591	9.32500	93.87107				0.00	0	0

Contract 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			8.88500	190.97482	8.94000	189.94339			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			8.88500	191.57354	8.94000	190.55179			0.00	0	0
Total CLN89 SPOT									0.00	0	0
Total For CLN89									0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.16829		100.14099			0.00	0	0
Total CLNF12 SPOT									0.00	0	0
Total For CLNF12									0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.40027		100.37371			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF1: On 20/09/2019 Spot Bond				100.16822		100.14092			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF1: On 20/06/2020 Spot Bond				100.17454		100.14630			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
CLNF1: On 17/08/2021 Spot Bond				101.02741		101.00178			0.00	0	0
Total CLNF16 SPOT									0.00	0	0
Total For CLNF16									0.00	0	0
COJ05 On 05/06/2023 Spot Bond			9.43000	111.47950	9.47500	111.26527			0.00	0	910,000,000
Total COJ05 SPOT									0.00	0	910,000,000
Total For COJ05									0.00	0	910,000,000
COJ07 On 23/03/2021 Spot Bond			9.84000	104.98985	9.88500	104.85500			0.00	0	10,000,000
Total COJ07 SPOT									0.00	0	10,000,000
Total For COJ07									0.00	0	10,000,000
COJ08 On 22/06/2026 Spot Bond			10.53000	105.06644	10.58000	104.76312			0.00	0	0
Total COJ08 SPOT									0.00	0	0
Total For COJ08									0.00	0	0
COJG0 On 09/06/2024 Spot Bond			10.12000	100.75300	10.16500	100.52807		20,240,000,000,000.00	2,000,000,000	1,000,000,000	
Total COJG01 SPOT								20,240,000,000,000.00	2,000,000,000	1,000,000,000	
Total For COJG01								20,240,000,000,000.00	2,000,000,000	1,000,000,000	
COT01 On 03/04/2023 Spot Bond			10.35500	97.49370	10.40000	97.30556		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total COT01 SPOT										0.00	0	0
Total For COT01										0.00	0	0
COT02 On 03/04/2028 Spot Bond			11.61500	94.19440	11.66500	93.89450				0.00	0	340,000,000
Total COT02 SPOT										0.00	0	340,000,000
Total For COT02										0.00	0	340,000,000
COT03 On 05/06/2028 Spot Bond			11.62000	88.01466	11.67000	87.72324				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			12.33500	94.16445	12.38000	93.95053				0.00	0	0
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
CS002 On 17/12/2020 Spot Bond				100.21319		100.18673				0.00	0	0
Total CS002 SPOT										0.00	0	0
Total For CS002										0.00	0	0
CS003 On 12/08/2021 Spot Bond				100.11262		100.08801				0.00	0	0
Total CS003 SPOT										0.00	0	0
Total For CS003										0.00	0	0
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSA04U SPOT										0.00	0	0
Total For CSA04U										0.00	0	0
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSD04U SPOT										0.00	0	0
Total For CSD04U										0.00	0	0
DEN79I On 10/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DEN79U SPOT										0.00	0	0
Total For DEN79U										0.00	0	0
DEN80 On 11/12/2018 Spot Bond				100.40144		100.37599				0.00	0	0
Total DEN80 SPOT										0.00	0	0
Total For DEN80										0.00	0	0
DENG7 On 21/09/2018 Spot Bond				100.14091		100.02045				0.00	0	0
Total DENG73 SPOT										0.00	0	0
Total For DENG73										0.00	0	0
DENG7 On 28/09/2018 Spot Bond				99.97856		99.95701				0.00	0	0
Total DENG74 SPOT										0.00	0	0
Total For DENG74										0.00	0	0
DENG7 On 04/09/2018 Spot Bond				100.51382		100.49110				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DENG75 SPOT									0.00	0	0
Total For DENG75									0.00	0	0
DENG7 On 04/09/2018 Spot Bond				100.51382		100.49110			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				100.00000		99.97772			0.00	0	0
Total DENG77 SPOT									0.00	0	0
Total For DENG77									0.00	0	0
DENG7 On 27/09/2018 Spot Bond				102.29986		102.27753			0.00	0	0
Total DENG78 SPOT									0.00	0	0
Total For DENG78									0.00	0	0
DOL00: On 20/09/2018 Spot Bond				100.21960		100.18496			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL00: On 24/01/2019 Spot Bond				102.39486		102.35757			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL00: On 20/12/2019 Spot Bond				79.99103		79.92291			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DOL01: On 20/12/2021 Spot Bond				100.32075		100.27152			0.00	0	0
Total DOL012 SPOT									0.00	0	0
Total For DOL012									0.00	0	0
DSY01 On 21/11/2022 Spot Bond				100.87067		100.84633			0.00	0	0
Total DSY01 SPOT									0.00	0	0
Total For DSY01									0.00	0	0
DSY02 On 21/11/2024 Spot Bond				101.09097		101.06579			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			9.94000	103.45086	9.99000	103.18753			0.00	0	0
Total DSY03 SPOT									0.00	0	0
Total For DSY03									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			9.33000	99.45318	9.37500	99.31431			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			8.63500	104.84043	8.68000	104.74880		5,953,702,975,000.00	689,485,000	394,094,700	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DV22 SPOT									5,953,702,975,000.00	689,485,000	394,094,700
Total For DV22									5,953,702,975,000.00	689,485,000	394,094,700
DV22/R On 07/02/2020 Spot Bond			100.00000	37.40631	100.00000	37.32261			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			9.57000	104.87777	9.56500	104.86937			191,019,114,000.00	19,960,200	1,199,316,600
Total DV23 SPOT									191,019,114,000.00	19,960,200	1,199,316,600
Total For DV23									191,019,114,000.00	19,960,200	1,199,316,600
DV23/R On 27/02/2023 Spot Bond			100.00000	15.12624	100.00000	15.09239			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	15.12624	100.00000	15.09239			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			9.82000	102.87604	9.86500	102.65805			0.00	0	0
Total DV24 SPOT									0.00	0	0
Total For DV24									0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	103.42952	9.69000	103.40249			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	103.42952	9.69000	103.40249			0.00	0	0
Total DV24/R2023 SPOT									0.00	0	0
Total For DV24/R2023									0.00	0	0
DV29 On 18/02/2029 Spot Bond			11.15000	97.12128	11.20000	96.79949			0.00	0	0
Total DV29 SPOT									0.00	0	0
Total For DV29									0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	103.57361	10.10000	103.54543			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	103.57361	10.10000	103.54543			0.00	0	0
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVC02! On 29/08/2018 Spot Bond				100.64548		100.62280			0.00	0	0
Total DVC029 SPOT									0.00	0	0
Total For DVC029									0.00	0	0
DVC03! On 23/10/2018 Spot Bond				101.38126		101.36047			0.00	0	0
Total DVC030 SPOT									0.00	0	0
Total For DVC030									0.00	0	0
DVF19 On 31/05/2019 Spot Bond				101.18201		101.15883			0.00	0	0
Total DVF19 SPOT									0.00	0	0
Total For DVF19									0.00	0	0
DVF20 On 29/11/2019 Spot Bond				100.67146		100.64701			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVF20 SPOT										0.00	0	0
Total For DVF20										0.00	0	0
DVF20I On 28/03/2020 Spot Bond				100.10863		100.08778				0.00	0	0
Total DVF20B SPOT										0.00	0	0
Total For DVF20B										0.00	0	0
DVF20C On 31/08/2020 Spot Bond				100.91048		100.88656				0.00	0	50,000,000
Total DVF20C SPOT										0.00	0	50,000,000
Total For DVF20C										0.00	0	50,000,000
DVF20I On 23/10/2020 Spot Bond				101.45910		101.43709				0.00	0	0
Total DVF20D SPOT										0.00	0	0
Total For DVF20D										0.00	0	0
DVF21 On 29/11/2021 Spot Bond				100.69639		100.67108				0.00	0	0
Total DVF21 SPOT										0.00	0	0
Total For DVF21										0.00	0	0
DVF22 On 28/03/2022 Spot Bond				100.16800		100.14622				0.00	0	0
Total DVF22 SPOT										0.00	0	0
Total For DVF22										0.00	0	0
DVF22I On 29/08/2022 Spot Bond				100.68313		100.65828				0.00	0	160,000,000
Total DVF22B SPOT										0.00	0	160,000,000
Total For DVF22B										0.00	0	160,000,000
DVF22C On 24/10/2022 Spot Bond				101.48050		101.45778				0.00	0	0
Total DVF22C SPOT										0.00	0	0
Total For DVF22C										0.00	0	0
DVF24 On 23/10/2024 Spot Bond				101.55454		101.53105				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			8.49500	114.85350	8.54000	114.73696				0.00	0	200,000,000
Total E170 SPOT										0.00	0	200,000,000
Total For E170										0.00	0	200,000,000
E170/R On 01/08/2020 Spot Bond			100.00000	34.52088	100.00000	34.44363				0.00	0	0
Total E170/R207 SPOT										0.00	0	0
Total For E170/R207										0.00	0	0
ECN20 On 14/03/2020 Spot Bond			9.15500	103.49627	9.20000	103.40060				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			9.44000	103.70703	9.48500	103.54184				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ECN22 SPOT									0.00	0	0
Total For ECN22									0.00	0	0
ECN24 On 14/03/2024 Spot Bond			9.83000	103.32502	9.87500	103.10425			0.00	0	0
Total ECN24 SPOT									0.00	0	0
Total For ECN24									0.00	0	0
ECN32 On 14/03/2032 Spot Bond			3.99000	103.86091	3.99000	103.83671			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			3.72500	96.88919	3.72500	96.86715			0.00	0	0
Total EL037 SPOT									0.00	0	0
Total For EL037									0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	120.33604	2.25000	120.31349			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			3.56000	127.99116	3.56000	127.96283			0.00	0	0
Total EL28 SPOT									0.00	0	0
Total For EL28									0.00	0	0
EL29 On 19/11/2029 Spot Bond			3.57000	114.45122	3.57000	114.42585		12,994,800,000,000.00	3,640,000,000	1,930,000,000	
Total EL29 SPOT								12,994,800,000,000.00	3,640,000,000	1,930,000,000	
Total For EL29								12,994,800,000,000.00	3,640,000,000	1,930,000,000	
EL30 On 29/07/2030 Spot Bond			3.57000	113.96733	3.57000	113.94187			0.00	0	310,000,000
Total EL30 SPOT									0.00	0	310,000,000
Total For EL30									0.00	0	310,000,000
EL31 On 02/06/2031 Spot Bond			3.65000	103.91924	3.65000	103.89591			0.00	0	0
Total EL31 SPOT									0.00	0	0
Total For EL31									0.00	0	0
EL36 On 31/01/2036 Spot Bond			3.69500	98.18887	3.69500	98.16662			0.00	0	0
Total EL36 SPOT									0.00	0	0
Total For EL36									0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	120.33604	2.25000	120.31349			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			9.40500	106.50052	9.45000	106.38871			0.00	0	150,000,000
Total EMM01 SPOT									0.00	0	150,000,000
Total For EMM01									0.00	0	150,000,000
EMM02 On 11/03/2021 Spot Bond			9.13000	106.85528	9.17500	106.72090			0.00	0	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total EMM02 SPOT									0.00	0	200,000,000
Total For EMM02									0.00	0	200,000,000
EMM03 On 04/05/2024 Spot Bond			10.79000	98.29664	10.84000	98.06008			0.00	0	200,000,000
Total EMM03 SPOT									0.00	0	200,000,000
Total For EMM03									0.00	0	200,000,000
EMM04 On 16/05/2028 Spot Bond			10.95000	94.59661	11.00000	94.39855		109,500,000,000.00		10,000,000	10,000,000
Total EMM04 SPOT								109,500,000,000.00		10,000,000	10,000,000
Total For EMM04								109,500,000,000.00		10,000,000	10,000,000
EMM05 On 17/04/2029 Spot Bond			11.20000	99.97522	11.25000	99.76049			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			10.77000	98.61452	10.82000	98.44425			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			10.62000	104.49354	10.67000	104.29923			0.00	0	95,000,000
Total EMM07 SPOT									0.00	0	95,000,000
Total For EMM07									0.00	0	95,000,000
EMM07 On 17/07/2032 Spot Bond			11.20500	92.58661	11.25500	92.40965			0.00	0	0
Total EMM07P SPOT									0.00	0	0
Total For EMM07P									0.00	0	0
ENX01 On 23/04/2021 Spot Bond				101.79690		101.76961			0.00	0	0
Total ENX01 SPOT									0.00	0	0
Total For ENX01									0.00	0	0
ENX01 On 23/04/2021 Spot Bond				101.67316		101.64781			0.00	0	0
Total ENX01S SPOT									0.00	0	0
Total For ENX01S									0.00	0	0
EPF006 On 19/08/2018 Spot Bond				100.97493		100.95324			0.00	0	0
Total EPF006 SPOT									0.00	0	0
Total For EPF006									0.00	0	0
EPF007 On 02/09/2020 Spot Bond				100.54512		100.51975			0.00	0	0
Total EPF007 SPOT									0.00	0	0
Total For EPF007									0.00	0	0
EPF008 On 12/09/2019 Spot Bond				100.93191		100.90655			0.00	0	0
Total EPF008 SPOT									0.00	0	0
Total For EPF008									0.00	0	0
EPF010 On 07/11/2019 Spot Bond				101.57972		101.55633			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF011 On 12/06/2020 Spot Bond				101.17166		101.14561				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF012 On 06/11/2020 Spot Bond				101.23933		101.21501				0.00	0	0
Total EPF012 SPOT										0.00	0	0
Total For EPF012										0.00	0	0
EPF014 On 28/05/2021 Spot Bond				100.72102		100.69569				0.00	0	0
Total EPF014 SPOT										0.00	0	0
Total For EPF014										0.00	0	0
EPF015 On 04/06/2023 Spot Bond				100.56590		100.53950				0.00	0	0
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF01U On 01/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF02U On 01/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPF03U On 28/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF03U SPOT										0.00	0	0
Total For EPF03U										0.00	0	0
EPF04U On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF04U SPOT										0.00	0	0
Total For EPF04U										0.00	0	0
EPF05U On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	20,000,000,000
Total EPF05U SPOT										0.00	0	20,000,000,000
Total For EPF05U										0.00	0	20,000,000,000
EPFC34 On 06/09/2018 Spot Bond				100.46836		100.44410				0.00	0	0
Total EPFC34 SPOT										0.00	0	0
Total For EPFC34										0.00	0	0
EPFC36 On 06/11/2018 Spot Bond				101.13563		101.11337				0.00	0	0
Total EPFC36 SPOT										0.00	0	0
Total For EPFC36										0.00	0	0
EPFC37 On 04/03/2019 Spot Bond				100.51412		100.49010				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPFC37 SPOT										0.00	0	0
Total For EPFC37										0.00	0	0
EPFC37 On 03/10/2018 Spot Bond				99.87386		99.85287				0.00	0	0
Total EPFC38 SPOT										0.00	0	0
Total For EPFC38										0.00	0	0
EQS05 On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2020 Spot Bond				99.68489		99.65244				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS08 On 04/10/2018 Spot Bond				99.54895		99.52266				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS08A/JIBAR SPOT										0.00	0	0
Total For EQS08A/JIBAR										0.00	0	0
EQS10 On 28/07/2022 Spot Bond				101.58157		101.55450				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
ERS3B On 17/08/2019 Spot Bond				100.99131		100.96656				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3B On 17/05/2019 Spot Bond				100.99924		100.97442				0.00	0	0
Total ERS3B5 SPOT										0.00	0	0
Total For ERS3B5										0.00	0	0
ERS3C On 17/08/2019 Spot Bond				101.04669		101.02058				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERS3C On 17/05/2019 Spot Bond				101.10862		101.08109				0.00	0	0
Total ERS3C5 SPOT										0.00	0	0
Total For ERS3C5										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1: On 25/11/2020 Spot Bond			10.00000	108.37700	10.00000	108.34900			0.00	0	0
Total ERSA12/JIBAR SPOT									0.00	0	0
Total For ERSA12/JIBAR									0.00	0	0
ERSA1 On 17/08/2018 Spot Bond				100.92529		100.90150			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				101.02186		100.99940			0.00	0	0
Total ERSA20 SPOT									0.00	0	0
Total For ERSA20									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond				100.68213		100.65711			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				101.27712		101.25351			0.00	0	0
Total ERSA22 SPOT									0.00	0	0
Total For ERSA22									0.00	0	0
ERSA2 On 17/08/2019 Spot Bond				101.46726		101.44386			0.00	0	0
Total ERSA23 SPOT									0.00	0	0
Total For ERSA23									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond				100.95259		100.92880			0.00	0	0
Total ERSA24 SPOT									0.00	0	0
Total For ERSA24									0.00	0	0
ERSA2 On 17/08/2022 Spot Bond				100.98585		100.96124			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			9.36000	106.55070	9.40500	106.35692		334,226,880,000.00		35,708,000	2,591,357,000
Total ES23 SPOT								334,226,880,000.00		35,708,000	2,591,357,000
Total For ES23								334,226,880,000.00		35,708,000	2,591,357,000
ES23/R On 25/01/2023 Spot Bond			10.00000	104.21048	10.00000	104.18239		0.00		0	0
Total ES23/R2023 SPOT								0.00		0	0
Total For ES23/R2023								0.00		0	0
ES26 On 02/04/2026 Spot Bond			10.15000	89.66474	10.20000	89.39756		582,668,870,000.00		57,405,800	5,426,794,400
Total ES26 SPOT								582,668,870,000.00		57,405,800	5,426,794,400
Total For ES26								582,668,870,000.00		57,405,800	5,426,794,400
ES26/R On 02/04/2026 Spot Bond			7.85000	101.82572	7.85000	101.80430		0.00		0	0
Total ES26/R186 SPOT								0.00		0	0
Total For ES26/R186								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 15/09/2033 Spot Bond			10.85000	77.40450	10.90000	77.08366			804,696,760,000.00	74,165,600	9,082,750,200
Total ES33 SPOT									804,696,760,000.00	74,165,600	9,082,750,200
Total For ES33									804,696,760,000.00	74,165,600	9,082,750,200
ES33/R On 15/09/2033 Spot Bond			7.50000	102.10259	7.50000	102.08216			0.00	0	0
Total ES33/R209 SPOT									0.00	0	0
Total For ES33/R209									0.00	0	0
ES42 On 25/04/2042 Spot Bond			11.04000	80.20774	11.09000	79.84352			341,716,704,000.00	30,952,600	8,004,447,200
Total ES42 SPOT									341,716,704,000.00	30,952,600	8,004,447,200
Total For ES42									341,716,704,000.00	30,952,600	8,004,447,200
ES42/R On 25/04/2042 Spot Bond			8.50000	101.44319	8.50000	101.42013			0.00	0	0
Total ES42/R214 SPOT									0.00	0	0
Total For ES42/R214									0.00	0	0
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF01U SPOT									0.00	0	0
Total For ESF01U									0.00	0	0
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF02U SPOT									0.00	0	0
Total For ESF02U									0.00	0	0
ESFR0: On 20/04/2021 Spot Bond				101.69909		101.67631			0.00	0	0
Total ESFR03 SPOT									0.00	0	0
Total For ESFR03									0.00	0	0
EXX02 On 19/05/2019 Spot Bond				100.09988		100.07236			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FBJ20Z On 20/03/2020 Spot Bond				100.16920		100.14177			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				100.17461		100.14638			0.00	0	0
Total FBJ22Z SPOT									0.00	0	0
Total For FBJ22Z									0.00	0	0
FIF01U On 01/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF01U SPOT									0.00	0	0
Total For FIF01U									0.00	0	0
FIF02U On 01/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF02U SPOT									0.00	0	0
Total For FIF02U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF03U SPOT									0.00	0	0
Total For FIF03U									0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF04U SPOT									0.00	0	0
Total For FIF04U									0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF05U SPOT									0.00	0	0
Total For FIF05U									0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF06U SPOT									0.00	0	0
Total For FIF06U									0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF11U SPOT									0.00	0	0
Total For FIF11U									0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF12U SPOT									0.00	0	0
Total For FIF12U									0.00	0	0
FIFB08 On 31/05/2019 Spot Bond				100.95343		100.92861			0.00	0	0
Total FIFB08 SPOT									0.00	0	0
Total For FIFB08									0.00	0	0
FIFB09 On 27/06/2019 Spot Bond				100.00000		99.97765			0.00	0	0
Total FIFB09 SPOT									0.00	0	0
Total For FIFB09									0.00	0	0
FIFB10 On 12/09/2019 Spot Bond				100.76224		100.73638			0.00	0	0
Total FIFB10 SPOT									0.00	0	0
Total For FIFB10									0.00	0	0
FIFB11 On 07/02/2020 Spot Bond				101.57709		101.55366			0.00	0	0
Total FIFB11 SPOT									0.00	0	0
Total For FIFB11									0.00	0	0
FIFB12 On 13/08/2020 Spot Bond				101.05824		101.03385			0.00	0	0
Total FIFB12 SPOT									0.00	0	0
Total For FIFB12									0.00	0	0
FIFB14 On 07/11/2022 Spot Bond				101.19895		101.17537			0.00	0	0
Total FIFB14 SPOT									0.00	0	0
Total For FIFB14									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FIFB15 On 20/11/2022 Spot Bond				100.88008		100.85557				0.00	0	0
Total FIFB15 SPOT										0.00	0	0
Total For FIFB15										0.00	0	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FMLA1U SPOT										0.00	0	0
Total For FMLA1U										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPA1U SPOT										0.00	0	0
Total For FPA1U										0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FRB05 On 21/12/2018 Spot Bond			8.19000	100.26778	8.20000	100.24144				0.00	0	398,500,000
Total FRB05 SPOT										0.00	0	398,500,000
Total For FRB05										0.00	0	398,500,000
FRB12 On 02/06/2019 Spot Bond				100.99090		100.96504				0.00	0	0
Total FRB12 SPOT										0.00	0	0
Total For FRB12										0.00	0	0
FRB13 On 02/06/2021 Spot Bond				99.31071		99.28274				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			10.83000	98.62925	10.87500	98.49167				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB15 On 06/03/2020 Spot Bond				102.93103		102.90358				0.00	80,000,000	40,000,000
Total FRB15 SPOT										0.00	80,000,000	40,000,000
Total For FRB15										0.00	80,000,000	40,000,000
FRB16 On 08/07/2020 Spot Bond				105.01379		104.98834				0.00	0	0
Total FRB16 SPOT										0.00	0	0
Total For FRB16										0.00	0	0
FRB17 On 08/01/2022 Spot Bond				104.64604		104.61781				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB18 On 13/04/2021 Spot Bond				105.88330		105.85545			0.00	40,000,000	1,420,000,000
Total FRB18 SPOT									0.00	40,000,000	1,420,000,000
Total For FRB18									0.00	40,000,000	1,420,000,000
FRB19 On 14/04/2021 Spot Bond			11.53000	104.35733	11.57500	104.21885			0.00	0	70,000,000
Total FRB19 SPOT									0.00	0	70,000,000
Total For FRB19									0.00	0	70,000,000
FRB20 On 15/04/2021 Spot Bond				104.93656		104.90821			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				101.00510		100.97448			0.00	0	0
Total FRB21 SPOT									0.00	0	0
Total For FRB21									0.00	0	0
FRB22 On 08/12/2022 Spot Bond				103.63000		103.59807			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				100.70192		100.67105			0.00	600,000,000	560,000,000
Total FRB23 SPOT									0.00	600,000,000	560,000,000
Total For FRB23									0.00	600,000,000	560,000,000
FRBC2 On 21/12/2018 Spot Bond			8.31000	101.89390	8.32000	101.86683			0.00	0	20,000,000
Total FRBC21 SPOT									0.00	0	20,000,000
Total For FRBC21									0.00	0	20,000,000
FRBC2 On 21/12/2018 Spot Bond				100.94173		100.82144			0.00	0	0
Total FRBC22 SPOT									0.00	0	0
Total For FRBC22									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			3.28500	150.48612	3.28500	150.45367			0.00	0	50,000,000
Total FRBI22 SPOT									0.00	0	50,000,000
Total For FRBI22									0.00	0	50,000,000
FRBI23 On 07/12/2023 Spot Bond			3.29000	286.77294	3.30500	286.50796		65,800,000,000.00		20,000,000	10,000,000
Total FRBI23 SPOT								65,800,000,000.00		20,000,000	10,000,000
Total For FRBI23								65,800,000,000.00		20,000,000	10,000,000
FRBI25 On 31/01/2025 Spot Bond			3.52000	125.71018	3.51000	125.75807			0.00	0	80,000,000
Total FRBI25 SPOT									0.00	0	80,000,000
Total For FRBI25									0.00	0	80,000,000
FRBI28 On 31/03/2028 Spot Bond			3.81000	170.63995	3.81000	170.60092			0.00	0	0
Total FRBI28 SPOT									0.00	0	0
Total For FRBI28									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI29 On 31/03/2029 Spot Bond			3.93500	85.55231	3.95500	85.37130			0.00	0	0
Total FRBI29 SPOT									0.00	0	0
Total For FRBI29									0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			4.38000	196.09655	4.38000	196.04871			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			4.43500	90.05695	4.46500	89.55501			0.00	0	0
Total FRBI46 SPOT									0.00	0	0
Total For FRBI46									0.00	0	0
FRBI50 On 31/12/2050 Spot Bond			4.46000	90.85885	4.46000	90.83643			0.00	0	0
Total FRBI50 SPOT									0.00	0	0
Total For FRBI50									0.00	0	0
FRBZ01 On 30/11/2020 Spot Bond			8.59000	81.73390	8.59000	81.73390			0.00	0	0
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0
FRBZ02 On 28/10/2024 Spot Bond			10.00000	54.53551	10.00000	54.53551			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ03 On 10/12/2024 Spot Bond			10.04000	53.81544	10.04000	53.81544			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC107 On 03/06/2021 Spot Bond				100.70531		100.67295			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC169 On 31/01/2025 Spot Bond			4.61500	117.71544	4.60500	117.75619			0.00	0	0
Total FRC169 SPOT									0.00	0	0
Total For FRC169									0.00	0	0
FRC176 On 20/09/2018 Spot Bond				100.17197		100.14414			0.00	0	0
Total FRC176 SPOT									0.00	0	0
Total For FRC176									0.00	0	0
FRC177 On 20/09/2018 Spot Bond				100.16841		100.14108			0.00	0	0
Total FRC177 SPOT									0.00	0	0
Total For FRC177									0.00	0	0
FRC178 On 06/08/2023 Spot Bond				100.99675		100.96806			0.00	0	0
Total FRC178 SPOT									0.00	0	0
Total For FRC178									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC17: On 20/09/2020 Spot Bond				100.19353		100.16257				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18: On 06/08/2023 Spot Bond				91.92526		93.42331				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				101.29306		101.26425				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.21949		100.18486				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				100.16920		100.14026				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				100.17965		100.15075				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19: On 02/04/2019 Spot Bond				102.49497		102.47295				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	108.37700	10.00000	108.34900				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19: On 20/06/2024 Spot Bond				100.18826		100.15808				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC20: On 20/06/2019 Spot Bond				100.44602		100.41824				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC20: On 07/10/2020 Spot Bond				104.87202		104.84372				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21: On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
FRC21: On 20/12/2019 Spot Bond				100.18511		100.15540				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC21: On 07/05/2020 Spot Bond				101.24612		101.22162				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC21: On 07/11/2019 Spot Bond				101.56447		101.54054				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC21: On 04/11/2019 Spot Bond				101.32593		101.30132				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC22: On 31/01/2022 Spot Bond			3.84500	147.69266	3.84500	147.65858				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22: On 20/05/2020 Spot Bond				100.91033		100.88500				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC23: On 25/06/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC23: On 31/01/2022 Spot Bond			4.70500	143.52141	4.70500	143.48494				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23: On 20/12/2020 Spot Bond				100.26383		100.22275				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC23: On 08/02/2020 Spot Bond				107.50758		107.77974				0.00	0	0
Total FRC236 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRC236									0.00	0	0
FRC23: On 19/10/2020 Spot Bond				115.51499		116.20743			0.00	0	0
Total FRC237 SPOT									0.00	0	0
Total For FRC237									0.00	0	0
FRC23: On 08/02/2020 Spot Bond				107.92216		108.19348			0.00	0	0
Total FRC238 SPOT									0.00	0	0
Total For FRC238									0.00	0	0
FRC23: On 19/10/2020 Spot Bond				116.10019		116.75933			0.00	0	0
Total FRC239 SPOT									0.00	0	0
Total For FRC239									0.00	0	0
FRC24: On 19/10/2020 Spot Bond				115.21075		115.74956			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				107.48939		107.77845			0.00	0	0
Total FRC241 SPOT									0.00	0	0
Total For FRC241									0.00	0	0
FRC24: On 08/02/2020 Spot Bond				107.21870		107.50475			0.00	0	0
Total FRC242 SPOT									0.00	0	0
Total For FRC242									0.00	0	0
FRC24: On 19/10/2020 Spot Bond				103.67768		103.62386			0.00	0	0
Total FRC243 SPOT									0.00	0	0
Total For FRC243									0.00	0	0
FRC24: On 08/02/2020 Spot Bond				107.58548		107.73441			0.00	0	0
Total FRC244 SPOT									0.00	0	0
Total For FRC244									0.00	0	0
FRC24: On 19/10/2020 Spot Bond				103.64034		103.58709			0.00	0	0
Total FRC245 SPOT									0.00	0	0
Total For FRC245									0.00	0	0
FRC24: On 19/10/2020 Spot Bond				102.91144		102.86910			0.00	0	0
Total FRC246 SPOT									0.00	0	0
Total For FRC246									0.00	0	0
FRC24: On 08/02/2020 Spot Bond				107.29090		107.52076			0.00	0	0
Total FRC247 SPOT									0.00	0	0
Total For FRC247									0.00	0	0
FRC24: On 08/02/2020 Spot Bond				100.08815		100.33284			0.00	0	0
Total FRC248 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC248										0.00	0	0
FRC248 On 19/10/2020 Spot Bond				113.95530		114.53697				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC249 On 19/10/2020 Spot Bond				96.71607		97.25747				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC250 On 13/02/2022 Spot Bond				101.24822		101.21946				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC251 On 14/03/2022 Spot Bond				100.31975		100.29249				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC252 On 27/03/2020 Spot Bond				100.32238		100.30136				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC254 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC255 On 17/07/2027 Spot Bond				103.87461		103.84936				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC256 On 27/03/2020 Spot Bond				99.99998		99.97881				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC257 On 08/05/2020 Spot Bond				101.65426		101.63008				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC258 On 06/11/2023 Spot Bond			3.33700	103.52187	3.33700	103.49956				0.00	0	0
Total FRC259 SPOT										0.00	0	0
Total For FRC259										0.00	0	0
FRC259 On 27/02/2023 Spot Bond			3.45500	104.14709	3.45500	104.12415				0.00	0	0
Total FRC260 SPOT										0.00	0	0
Total For FRC260										0.00	0	0
FRC260 On 10/10/2020 Spot Bond				101.82630		101.80317				0.00	0	0
Total FRC261 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC261										0.00	0	0
FRC26: On 13/07/2020 Spot Bond				101.79834		101.77458				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				100.26328		100.23822				0.00	0	0
Total FRC263 SPOT										0.00	0	0
Total For FRC263										0.00	0	0
FRC26: On 13/07/2020 Spot Bond				101.79424		101.77054				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				100.20907		100.17589				0.00	0	0
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC26: On 23/08/2019 Spot Bond				100.78017		100.75696				0.00	0	0
Total FRC266 SPOT										0.00	0	0
Total For FRC266										0.00	0	0
FRC26: On 06/08/2023 Spot Bond				104.82030		104.79147				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC26: On 10/10/2020 Spot Bond				101.84759		101.82417				0.00	0	0
Total FRC268 SPOT										0.00	0	0
Total For FRC268										0.00	0	0
FRC26: On 21/10/2019 Spot Bond				101.48135		101.45999				0.00	0	0
Total FRC269 SPOT										0.00	0	0
Total For FRC269										0.00	0	0
FRC27: On 16/11/2019 Spot Bond				100.92453		100.90202				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				100.85223		100.82778				0.00	0	0
Total FRC271 SPOT										0.00	0	0
Total For FRC271										0.00	0	0
FRC27: On 30/01/2023 Spot Bond			9.58400	100.63606	9.58400	100.61729				0.00	0	0
Total FRC272 SPOT										0.00	0	0
Total For FRC272										0.00	0	0
FRC27: On 07/12/2023 Spot Bond			8.82000	100.47276	8.82000	100.44906				0.00	0	0
Total FRC273 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC273										0.00	0	0
FRC27 On 02/05/2022 Spot Bond			9.80000	101.46657	9.80000	101.44019				0.00	0	0
Total FRC274 SPOT										0.00	0	0
Total For FRC274										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.48500	144.57503	4.48500	144.53916				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			4.42500	144.86397	4.42500	144.82826				0.00	0	0
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0
FRC71 On 31/01/2022 Spot Bond			4.40500	144.96043	4.40500	144.92478				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD01 On 22/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD17 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD17U SPOT										0.00	0	0
Total For FRD17U										0.00	0	0
FRD18 On 15/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD18U SPOT										0.00	0	0
Total For FRD18U										0.00	0	0
FRD19 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD19U SPOT										0.00	0	0
Total For FRD19U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.43000	85.38271	4.43000	85.36182				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			4.30000	101.11863	4.30000	101.09406				0.00	0	30,000,000
Total FRI38 SPOT										0.00	0	30,000,000
Total For FRI38										0.00	0	30,000,000
FRJ19 On 04/04/2019 Spot Bond				102.18356		102.16312				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				100.21393		100.18884				0.00	3,400,000,000	1,700,000,000
Total FRJ20 SPOT										0.00	3,400,000,000	1,700,000,000

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 FRJ20									0.00	3,400,000,000	1,700,000,000
FRJ21 On 15/09/2021 Spot Bond				100.60301		100.54968			0.00	0	0
Total FRJ21 SPOT									0.00	0	0
Total For FRJ21									0.00	0	0
FRJ22 On 07/03/2022 Spot Bond				101.69327		101.66810			0.00	0	370,000,000
Total FRJ22 SPOT									0.00	0	370,000,000
Total For FRJ22									0.00	0	370,000,000
FRJ23 On 31/07/2023 Spot Bond				101.74362		101.72076			0.00	0	800,000,000
Total FRJ23 SPOT									0.00	0	800,000,000
Total For FRJ23									0.00	0	800,000,000
FRJ25 On 09/03/2025 Spot Bond				102.72933		102.70201			0.00	1,640,000,000	1,220,000,000
Total FRJ25 SPOT									0.00	1,640,000,000	1,220,000,000
Total For FRJ25									0.00	1,640,000,000	1,220,000,000
FRJ27 On 25/01/2027 Spot Bond				102.72456		102.70040			0.00	0	0
Total FRJ27 SPOT									0.00	0	0
Total For FRJ27									0.00	0	0
FRS011 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRS01U SPOT									0.00	0	0
Total For FRS01U									0.00	0	0
FRS021 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRS02U SPOT									0.00	0	0
Total For FRS02U									0.00	0	0
FRS100 On 15/01/2024 Spot Bond			3.24800	99.11102	3.24800	99.08974			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS101 On 31/01/2038 Spot Bond			3.54500	113.12525	3.54500	113.10007			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS103 On 23/01/2024 Spot Bond				101.45196		101.43007			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS104 On 23/01/2024 Spot Bond				101.45196		101.43007			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS108 On 31/01/2038 Spot Bond			3.68500	110.77314	3.68500	110.74806			0.00	0	0
Total FRS108 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS108									0.00	0	0
FRS108 On 07/12/2033 Spot Bond			3.68000	212.83614	3.68000	212.78821			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS110 On 31/01/2038 Spot Bond			4.47500	98.56153	4.47500	98.53710		537,000,000,000.00	120,000,000	60,000,000	
Total FRS110 SPOT								537,000,000,000.00	120,000,000	60,000,000	
Total For FRS110								537,000,000,000.00	120,000,000	60,000,000	
FRS111 On 07/12/2033 Spot Bond			3.71000	212.08393	3.71000	212.03599		0.00	0	0	
Total FRS112 SPOT								0.00	0	0	
Total For FRS112								0.00	0	0	
FRS112 On 29/04/2019 Spot Bond				101.67605		101.64732		0.00	0	0	
Total FRS113 SPOT								0.00	0	0	
Total For FRS113								0.00	0	0	
FRS113 On 31/01/2025 Spot Bond			3.87000	123.08973	3.86000	123.13526		0.00	0	0	
Total FRS114 SPOT								0.00	0	0	
Total For FRS114								0.00	0	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	110.44199	3.70500	110.41693		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			4.21500	102.39001	4.21500	102.36537		0.00	0	0	
Total FRS119 SPOT								0.00	0	0	
Total For FRS119								0.00	0	0	
FRS119 On 07/12/2033 Spot Bond			3.83000	209.10708	3.83000	209.05914		0.00	0	0	
Total FRS120 SPOT								0.00	0	0	
Total For FRS120								0.00	0	0	
FRS120 On 07/12/2033 Spot Bond			3.88000	207.88170	3.88000	207.83378		0.00	0	0	
Total FRS121 SPOT								0.00	0	0	
Total For FRS121								0.00	0	0	
FRS121 On 31/01/2025 Spot Bond			3.40000	110.85546	3.39000	110.89813		0.00	0	0	
Total FRS122 SPOT								0.00	0	0	
Total For FRS122								0.00	0	0	
FRS122 On 07/12/2033 Spot Bond			3.91000	207.15067	3.91000	207.10275		0.00	0	0	
Total FRS123 SPOT								0.00	0	0	
Total For FRS123								0.00	0	0	
FRS123 On 31/01/2038 Spot Bond			5.04500	90.76768	5.04500	90.74380		0.00	0	0	
Total FRS124 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS124									0.00	0	0
FRS124 On 31/03/2028 Spot Bond			4.60000	159.74516	4.60000	159.70524			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS126 On 31/01/2038 Spot Bond			4.57500	97.13601	4.57500	97.11168			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS127 On 31/03/2028 Spot Bond			4.12000	166.26582	4.12000	166.22642			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS129 On 31/03/2028 Spot Bond			4.18000	165.43419	4.18000	165.39472			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS131 On 07/12/2033 Spot Bond			4.42000	195.18943	4.42000	195.14160			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS132 On 24/03/2020 Spot Bond				97.09526		98.79039			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS133 On 31/01/2038 Spot Bond			4.50500	98.13119	4.50500	98.10679			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS134 On 31/01/2038 Spot Bond			4.76000	94.56527	4.76000	94.54111			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS135 On 31/01/2038 Spot Bond			4.28500	101.34158	4.28500	101.31700			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS136 On 31/03/2028 Spot Bond			3.99000	168.08424	3.99000	168.04500			0.00	0	0
Total FRS137 SPOT									0.00	0	0
Total For FRS137									0.00	0	0
FRS137 On 07/12/2033 Spot Bond			4.19000	200.47639	4.19000	200.42851			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0
FRS138 On 31/03/2028 Spot Bond			4.12000	166.26582	4.12000	166.22642			0.00	0	0
Total FRS142 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS142										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			4.12000	166.26582	4.12000	166.22642				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS143 On 31/03/2028 Spot Bond			4.41000	162.29035	4.41000	162.25064				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS145 On 31/01/2025 Spot Bond			4.17000	120.89281	4.16000	120.93637				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS146 On 31/01/2022 Spot Bond			3.54500	149.18144	3.54500	149.14823				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS147 On 31/03/2028 Spot Bond			4.47000	161.48158	4.47000	161.44180				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			4.51000	160.94500	4.51000	160.90517				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			4.14000	121.11050	4.13000	121.15425				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			4.48000	161.34725	4.48000	161.30745				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			4.52000	160.81117	4.52000	160.77134				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				124.16982		125.61345				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				64.54897		83.11364				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				72.66109		89.00353				0.00	0	0
Total FRS159 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS159										0.00	0	0
FRS16 On 06/06/2024 Spot Bond				77.33437		90.89918				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS16 On 06/06/2025 Spot Bond				79.32697		90.58847				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS16 On 20/06/2022 Spot Bond				52.41689		67.26363				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS16 On 06/06/2023 Spot Bond				59.54340		72.73974				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS16 On 06/06/2024 Spot Bond				65.42698		76.79911				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS16 On 06/06/2025 Spot Bond				68.05720		77.64495				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS16 On 01/08/2021 Spot Bond				30.25081		40.60576				0.00	0	0
Total FRS166 SPOT										0.00	0	0
Total For FRS166										0.00	0	0
FRS16 On 01/08/2022 Spot Bond				43.14037		55.82581				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS16 On 01/08/2022 Spot Bond				41.79276		53.96160				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS16 On 01/08/2021 Spot Bond				31.29776		42.18864				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS17 On 01/08/2022 Spot Bond				166.36880		171.04263				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS17 On 16/10/2022 Spot Bond				101.69347		101.67018				0.00	0	0
Total FRS171 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS171										0.00	0	0
FRS17: On 16/10/2024 Spot Bond				101.80139		101.77658				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS17: On 13/11/2020 Spot Bond				100.00000		100.00000				0.00	0	0
Total FRS173 SPOT										0.00	0	0
Total For FRS173										0.00	0	0
FRS17: On 13/05/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total FRS174 SPOT										0.00	0	0
Total For FRS174										0.00	0	0
FRS17: On 26/01/2024 Spot Bond				58.35385		69.45246				0.00	0	0
Total FRS175 SPOT										0.00	0	0
Total For FRS175										0.00	0	0
FRS17: On 26/01/2024 Spot Bond				58.35375		69.45235				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			3.21000	287.86030	3.22500	287.59477				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			3.10000	289.36341	3.11500	289.09715				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			3.82000	279.69087	3.83500	279.42936				0.00	0	0
Total FRS43 SPOT										0.00	0	0
Total For FRS43										0.00	0	0
FRS46 On 31/01/2022 Spot Bond			3.33500	150.23416	3.33500	150.20158				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond				101.37659		101.35322				0.00	0	0
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0
FRS51 On 31/01/2022 Spot Bond			3.03500	151.75337	3.03500	151.72170				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				101.29644		101.27238				0.00	0	0
Total FRS62 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS62										0.00	0	0
FRS64 On 26/01/2042 Spot Bond			3.52500	107.63202	3.52500	107.60811				0.00	0	0
Total FRS64 SPOT										0.00	0	0
Total For FRS64										0.00	0	0
FRS81 On 30/10/2042 Spot Bond			3.20000	114.23043	3.20000	114.20619				0.00	0	0
Total FRS81 SPOT										0.00	0	0
Total For FRS81										0.00	0	0
FRS85 On 31/01/2025 Spot Bond			3.33000	127.15912	3.32000	127.20835				0.00	0	0
Total FRS85 SPOT										0.00	0	0
Total For FRS85										0.00	0	0
FRS87 On 31/01/2025 Spot Bond			3.36000	126.92909	3.35000	126.97811				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			4.01000	277.20265	4.02500	276.94238				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				101.17441		101.15081				0.00	0	0
Total FRS94 SPOT										0.00	0	0
Total For FRS94										0.00	0	0
FRS96 On 27/08/2018 Spot Bond				100.72173		100.69648				0.00	0	0
Total FRS96 SPOT										0.00	0	0
Total For FRS96										0.00	0	0
FRX19 On 15/11/2019 Spot Bond			8.01000	102.30812	8.03000	102.26028				0.00	0	5,772,000,000
Total FRX19 SPOT										0.00	0	5,772,000,000
Total For FRX19										0.00	0	5,772,000,000
FRX20 On 01/10/2020 Spot Bond			8.31000	102.94845	8.35500	102.83377				0.00	0	440,000,000
Total FRX20 SPOT										0.00	0	440,000,000
Total For FRX20										0.00	0	440,000,000
FRX23 On 28/02/2023 Spot Bond			9.06000	97.58113	9.10500	97.39426				0.00	0	700,000,000
Total FRX23 SPOT										0.00	0	700,000,000
Total For FRX23										0.00	0	700,000,000
FRX24 On 10/12/2024 Spot Bond			9.56000	106.12326	9.61000	105.85120				0.00	0	1,050,000,000
Total FRX24 SPOT										0.00	0	1,050,000,000
Total For FRX24										0.00	0	1,050,000,000
FRX26 On 01/10/2026 Spot Bond			9.86000	100.22700	9.91000	99.92647				0.00	0	1,500,000,000
Total FRX26 SPOT										0.00	0	1,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRX26										0.00	0	1,500,000,000
FRX27 On 07/03/2027 Spot Bond			10.00000	104.15836	10.05000	103.84305				0.00	0	0
Total FRX27 SPOT										0.00	0	0
Total For FRX27										0.00	0	0
FRX30 On 31/01/2030 Spot Bond			10.47000	99.16977	10.52000	98.82235				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			10.58000	95.84256	10.63000	95.49009				0.00	0	0
Total FRX31 SPOT										0.00	0	0
Total For FRX31										0.00	0	0
FRX32 On 31/03/2032 Spot Bond			10.61500	101.81615	10.66500	101.43239				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			11.45000	72.98445	11.50000	72.65434				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				100.18170		100.15601				0.00	0	0
Total FS1A5 SPOT										0.00	0	0
Total For FS1A5										0.00	0	0
FS1B1 On 20/09/2018 Spot Bond				100.22346		100.19709				0.00	0	0
Total FS1B1 SPOT										0.00	0	0
Total For FS1B1										0.00	0	0
FS1C1 On 20/09/2018 Spot Bond				100.17197		100.14414				0.00	0	0
Total FS1C1 SPOT										0.00	0	0
Total For FS1C1										0.00	0	0
FS1D1 On 20/09/2018 Spot Bond				100.19629		100.16498				0.00	0	0
Total FS1D1 SPOT										0.00	0	0
Total For FS1D1										0.00	0	0
FS2A4 On 20/11/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total FS2A4 SPOT										0.00	0	0
Total For FS2A4										0.00	0	0
FS2A5 On 20/02/2019 Spot Bond				100.89816		100.87513				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/02/2019 Spot Bond				100.86522		100.84111				0.00	0	0
Total FS2B1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS2B1										0.00	0	0
FS2C1 On 20/02/2019 Spot Bond				100.89022		100.86543				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				101.00011		100.97233				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
FS3A5 On 20/02/2020 Spot Bond				100.93436		100.91144				0.00	0	0
Total FS3A5 SPOT										0.00	0	0
Total For FS3A5										0.00	0	0
FS3A5L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1 On 20/02/2020 Spot Bond				101.23761		101.21432				0.00	0	0
Total FS3B1 SPOT										0.00	0	0
Total For FS3B1										0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS4C1U										0.00	0	0
FS4D11 On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
GBL02 On 15/10/2018 Spot Bond				101.80567		101.78079				0.00	0	0
Total GBL02 SPOT										0.00	0	0
Total For GBL02										0.00	0	0
GBL03 On 16/11/2020 Spot Bond				101.14594		101.11810				0.00	1,000,000,000	500,000,000
Total GBL03 SPOT										0.00	1,000,000,000	500,000,000
Total For GBL03										0.00	1,000,000,000	500,000,000
GBL04 On 05/06/2021 Spot Bond				100.60003		100.57084				0.00	0	0
Total GBL04 SPOT										0.00	0	0
Total For GBL04										0.00	0	0
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH2A1U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GH2A1U										0.00	0	0
GH31A On 25/02/2020 Spot Bond				100.76110		100.73679				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2020 Spot Bond				100.77001		100.74542				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2020 Spot Bond				100.82787		100.80151				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2020 Spot Bond				100.89899		100.87046				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2020 Spot Bond				100.94339		100.91350				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB01U SPOT										0.00	0	0
Total For GRB01U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0
GRB05 On 10/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB05U SPOT										0.00	0	0
Total For GRB05U										0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB06U SPOT										0.00	0	0
Total For GRB06U										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB07U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRB07U										0.00	0	0
GRB12 On 31/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB12U SPOT										0.00	0	0
Total For GRB12U										0.00	0	0
GRB13 On 31/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB13U SPOT										0.00	0	0
Total For GRB13U										0.00	0	0
GRB14 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB14U SPOT										0.00	0	0
Total For GRB14U										0.00	0	0
GRB15 On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB15U SPOT										0.00	0	0
Total For GRB15U										0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB16U SPOT										0.00	0	0
Total For GRB16U										0.00	0	0
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				101.77292		101.74771				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.49098		100.47109				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRT09 On 15/10/2018 Spot Bond				101.86323		101.84206				0.00	0	0
Total GRT09 SPOT										0.00	0	0
Total For GRT09										0.00	0	0
GRT10 On 13/05/2019 Spot Bond				101.54070		101.51852				0.00	100,000,000	100,000,000
Total GRT10 SPOT										0.00	100,000,000	100,000,000
Total For GRT10										0.00	100,000,000	100,000,000
GRT11 On 13/05/2021 Spot Bond				102.06635		102.04254				0.00	960,000,000	480,000,000
Total GRT11 SPOT										0.00	960,000,000	480,000,000
Total For GRT11										0.00	960,000,000	480,000,000
GRT12 On 24/06/2020 Spot Bond				100.67957		100.65853				0.00	0	100,000,000
Total GRT12 SPOT										0.00	0	100,000,000
Total For GRT12										0.00	0	100,000,000
GRT13 On 15/04/2020 Spot Bond				101.66423		101.64135				0.00	0	0
Total GRT13 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRT13										0.00	0	0
GRT14 On 15/09/2021 Spot Bond				101.17500		101.14848				0.00	0	0
Total GRT14 SPOT										0.00	0	0
Total For GRT14										0.00	0	0
GRT15 On 15/04/2020 Spot Bond				101.75088		101.72805				0.00	0	0
Total GRT15 SPOT										0.00	0	0
Total For GRT15										0.00	0	0
GRT16 On 17/10/2021 Spot Bond				102.57481		102.55152				0.00	0	100,000,000
Total GRT16 SPOT										0.00	0	100,000,000
Total For GRT16										0.00	0	100,000,000
GRT17 On 17/10/2023 Spot Bond			9.76000	103.52619	9.80500	103.31445				0.00	0	0
Total GRT17 SPOT										0.00	0	0
Total For GRT17										0.00	0	0
GRT18 On 13/03/2020 Spot Bond				100.48779		100.46247				0.00	0	0
Total GRT18 SPOT										0.00	0	0
Total For GRT18										0.00	0	0
GRT19 On 14/03/2022 Spot Bond				101.25215		101.22589				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				99.86489		99.84193				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			10.42000	99.51720	10.47000	99.28060				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRT22 On 16/10/2022 Spot Bond				101.65619		101.63342				0.00	0	0
Total GRT22 SPOT										0.00	0	0
Total For GRT22										0.00	0	0
GRT23 On 16/10/2024 Spot Bond				101.94409		101.92057				0.00	0	0
Total GRT23 SPOT										0.00	0	0
Total For GRT23										0.00	0	0
GRT24 On 09/03/2023 Spot Bond				100.36913		100.34387				0.00	0	0
Total GRT24G SPOT										0.00	0	0
Total For GRT24G										0.00	0	0
GRT25 On 09/03/2025 Spot Bond				100.38193		100.35587				0.00	0	0
Total GRT25G SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRT25G										0.00	0	0
GRT26 On 09/03/2028 Spot Bond				100.39528		100.36838				0.00	0	0
Total GRT26G SPOT										0.00	0	0
Total For GRT26G										0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
HC2T2 On 05/10/2018 Spot Bond				101.84535		101.82360				0.00	0	0
Total HC2T2 SPOT										0.00	0	0
Total For HC2T2										0.00	0	0
HC5T1 On 29/10/2018 Spot Bond				100.68141		100.65790				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				101.46919		101.44637				0.00	100,000,000	100,000,000
Total HILB04 SPOT										0.00	100,000,000	100,000,000
Total For HILB04										0.00	100,000,000	100,000,000
HILB05 On 11/07/2019 Spot Bond				102.04895		102.02610				0.00	0	0
Total HILB05 SPOT										0.00	0	0
Total For HILB05										0.00	0	0
HILB06 On 11/07/2020 Spot Bond				101.84331		101.81961				0.00	460,000,000	230,000,000
Total HILB06 SPOT										0.00	460,000,000	230,000,000
Total For HILB06										0.00	460,000,000	230,000,000
HILB07 On 11/07/2021 Spot Bond				101.86650		101.84251				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				99.95657		99.93465				0.00	0	0
Total HILB08 SPOT										0.00	0	0
Total For HILB08										0.00	0	0
HILB09 On 29/03/2025 Spot Bond				99.95473		99.93199				0.00	0	0
Total HILB09 SPOT										0.00	0	0
Total For HILB09										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C4U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	108.37700	10.00000	108.34900				0.00	0	0
Total HPF04/JIBAR SPOT										0.00	0	0
Total For HPF04/JIBAR										0.00	0	0
HPF06 On 20/02/2020 Spot Bond				100.99013		100.96262				0.00	0	0
Total HPF06 SPOT										0.00	0	0
Total For HPF06										0.00	0	0
HPF08 On 15/04/2019 Spot Bond				101.96279		101.93570				0.00	0	0
Total HPF08 SPOT										0.00	0	0
Total For HPF08										0.00	0	0
HPF09 On 15/04/2019 Spot Bond				101.98212		101.95756				0.00	0	0
Total HPF09 SPOT										0.00	0	0
Total For HPF09										0.00	0	0
HPF11 On 31/03/2023 Spot Bond				99.88644		99.86330				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			8.59500	106.11459	8.64000	106.00402				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	30.07223	100.00000	30.00494				0.00	0	0
Total HWAY20/R207 SPOT										0.00	0	0
Total For HWAY20/R207										0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			3.57500	282.93858	3.59000	282.67548				0.00	0	26,500,000
Total HWAY23 SPOT										0.00	0	26,500,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HWAY23									0.00	0	26,500,000
HWAY2 On 07/12/2024 Spot Bond			3.74000	284.35334	3.75500	284.05649			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			3.56000	98.53496	3.56000	98.51314			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			10.66000	92.99711	10.71000	92.62187			0.00	0	1,520,000,000
Total HWAY34 SPOT									0.00	0	1,520,000,000
Total For HWAY34									0.00	0	1,520,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.85765	100.00000	12.82888			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			10.66000	92.75184	10.71000	92.37001			0.00	0	300,000,000
Total HWAY35 SPOT									0.00	0	300,000,000
Total For HWAY35									0.00	0	300,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.85754	100.00000	12.82877			0.00	0	0
Total HWAY35/R209 SPOT									0.00	0	0
Total For HWAY35/R209									0.00	0	0
HWF08 On 15/07/2019 Spot Bond				101.65646		101.63370			0.00	0	0
Total HWF08 SPOT									0.00	0	0
Total For HWF08									0.00	0	0
HWF09 On 19/09/2019 Spot Bond				100.43962		100.41393			0.00	0	0
Total HWF09 SPOT									0.00	0	0
Total For HWF09									0.00	0	0
HWF10 On 30/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HWF10U SPOT									0.00	0	0
Total For HWF10U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	108.37700	10.00000	108.34900			0.00	0	0
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			2.72000	131.94027	2.71000	131.99393		242,958,832,000,000.00	89,323,100,000	143,983,101,200	
Total I2025 SPOT								12,958,832,000,000.00	89,323,100,000	143,983,101,200	
Total For I2025								12,958,832,000,000.00	89,323,100,000	143,983,101,200	
I2029 On 31/03/2029 Spot Bond			2.86000	99.93277	2.88000	99.72178		36,387,780,000,000.00	12,723,000,000	56,261,400,000	
Total I2029 SPOT								16,387,780,000,000.00	12,723,000,000	56,261,400,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2029									16,387,780,000,000.00	12,723,000,000	56,261,400,000
I2033 On 28/02/2033 Spot Bond			2.93000	102.68862	2.93000	102.66760			198,749,225,000,000.00	67,832,500,000	100,878,682,700
Total I2033 SPOT									18,749,225,000,000.00	67,832,500,000	100,878,682,700
Total For I2033									18,749,225,000,000.00	67,832,500,000	100,878,682,700
I2038 On 31/01/2038 Spot Bond			2.92500	124.29370	2.92500	124.26814			47,619,585,000,000.00	16,280,200,000	172,394,584,200
Total I2038 SPOT									17,619,585,000,000.00	16,280,200,000	172,394,584,200
Total For I2038									17,619,585,000,000.00	16,280,200,000	172,394,584,200
I2046 On 31/03/2046 Spot Bond			3.06000	116.21463	3.09000	115.52163			353,973,150,000,000.00	115,677,500,000	132,315,392,500
Total I2046 SPOT									13,973,150,000,000.00	115,677,500,000	132,315,392,500
Total For I2046									13,973,150,000,000.00	115,677,500,000	132,315,392,500
I2050 On 31/12/2050 Spot Bond			3.06000	120.89839	3.06000	120.87305			496,391,058,000,000.00	162,219,300,000	152,775,415,637
Total I2050 SPOT									16,391,058,000,000.00	162,219,300,000	152,775,415,637
Total For I2050									16,391,058,000,000.00	162,219,300,000	152,775,415,637
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB107U SPOT									0.00	0	0
Total For IB107U									0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL02U SPOT									0.00	0	0
Total For IBL02U									0.00	0	0
IBL100 On 24/05/2020 Spot Bond				100.78073		100.75678			0.00	0	0
Total IBL100 SPOT									0.00	0	0
Total For IBL100									0.00	0	0
IBL101 On 24/05/2022 Spot Bond			9.23500	100.30806	9.28000	100.13904			0.00	0	0
Total IBL101 SPOT									0.00	0	0
Total For IBL101									0.00	0	0
IBL102 On 24/05/2022 Spot Bond				101.29072		101.26629			0.00	0	0
Total IBL102 SPOT									0.00	0	0
Total For IBL102									0.00	0	0
IBL104 On 17/07/2020 Spot Bond			8.70500	101.69120	8.70500	101.66706			0.00	0	0
Total IBL104 SPOT									0.00	0	0
Total For IBL104									0.00	0	0
IBL106 On 06/08/2020 Spot Bond			8.28000	101.15215	8.28000	101.12941			0.00	0	0
Total IBL106 SPOT									0.00	0	0
Total For IBL106									0.00	0	0
IBL108 On 22/11/2019 Spot Bond				100.81219		100.78877			0.00	0	0
Total IBL108 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL108									0.00	0	0
IBL109 On 07/12/2023 Spot Bond			3.67000	281.67400	3.68500	281.41149			0.00	0	0
Total IBL109 SPOT									0.00	0	0
Total For IBL109									0.00	0	0
IBL110 On 07/03/2019 Spot Bond			8.12000	100.41658	8.12000	100.39459			0.00	0	0
Total IBL110 SPOT									0.00	0	0
Total For IBL110									0.00	0	0
IBL112 On 21/05/2020 Spot Bond				100.82978		100.80656			0.00	0	0
Total IBL112 SPOT									0.00	0	0
Total For IBL112									0.00	0	0
IBL113 On 21/05/2021 Spot Bond				100.82977		100.80655			0.00	0	0
Total IBL113 SPOT									0.00	0	0
Total For IBL113									0.00	0	0
IBL114 On 21/05/2022 Spot Bond				100.86462		100.84045			0.00	0	0
Total IBL114 SPOT									0.00	0	0
Total For IBL114									0.00	0	0
IBL115 On 21/05/2023 Spot Bond				100.85270		100.82886			0.00	0	0
Total IBL115 SPOT									0.00	0	0
Total For IBL115									0.00	0	0
IBL116 On 20/06/2020 Spot Bond				100.15590		100.13035			0.00	0	0
Total IBL116 SPOT									0.00	0	0
Total For IBL116									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			3.10500	151.39727	3.10500	151.36538			0.00	0	750,000,000
Total IBL36 SPOT									0.00	0	750,000,000
Total For IBL36									0.00	0	750,000,000
IBL43/J On 25/11/2020 Spot Bond			10.00000	108.37700	10.00000	108.34900			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			8.16000	100.04133	8.17000	100.01512		5,222,400,000,000.00		640,000,000	320,000,000
Total IBL45 SPOT								5,222,400,000,000.00		640,000,000	320,000,000
Total For IBL45								5,222,400,000,000.00		640,000,000	320,000,000
IBL46 On 15/01/2020 Spot Bond			8.31500	101.73870	9.22000	100.44654			0.00	0	0
Total IBL46 SPOT									0.00	0	0
Total For IBL46									0.00	0	0
IBL50 On 02/08/2020 Spot Bond			9.16500	103.50709	9.21000	103.39719			0.00	0	0
Total IBL50 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL50									0.00	0	0
IBL53 On 31/07/2018 Spot Bond				101.28974		101.26772			0.00	60,000,000	30,000,000
Total IBL53 SPOT									0.00	60,000,000	30,000,000
Total For IBL53									0.00	60,000,000	30,000,000
IBL55 On 31/07/2018 Spot Bond			7.94000	103.29104	7.95000	103.26776			0.00	0	0
Total IBL55 SPOT									0.00	0	0
Total For IBL55									0.00	0	0
IBL56 On 31/01/2019 Spot Bond				101.40782		101.38374			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			7.90000	104.09264	7.91000	104.06415			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			9.92000	105.07865	9.96500	104.85798			0.00	0	0
Total IBL60 SPOT									0.00	0	0
Total For IBL60									0.00	0	0
IBL61 On 31/03/2019 Spot Bond				99.93443		99.91369			0.00	0	0
Total IBL61 SPOT									0.00	0	0
Total For IBL61									0.00	0	0
IBL64 On 29/07/2019 Spot Bond				101.45255		101.43080			0.00	0	0
Total IBL64 SPOT									0.00	0	0
Total For IBL64									0.00	0	0
IBL65 On 29/07/2021 Spot Bond				101.32136		101.29884			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			3.83500	147.74199	3.83500	147.70794			0.00	0	0
Total IBL67 SPOT									0.00	0	0
Total For IBL67									0.00	0	0
IBL68 On 29/06/2018 Spot Bond				99.95851		99.93753			0.00	0	0
Total IBL68 SPOT									0.00	0	0
Total For IBL68									0.00	0	0
IBL69U On 22/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL69U SPOT									0.00	0	0
Total For IBL69U									0.00	0	0
IBL73 On 19/08/2018 Spot Bond				100.90884		100.88622			0.00	0	0
Total IBL73 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL73										0.00	0	0
IBL75 On 19/08/2020 Spot Bond				101.84993		101.82649				0.00	0	0
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IBL76 On 25/11/2018 Spot Bond				101.06176		101.03955				0.00	0	0
Total IBL76 SPOT										0.00	0	0
Total For IBL76										0.00	0	0
IBL77 On 25/11/2020 Spot Bond				101.42782		101.40346				0.00	0	600,000,000
Total IBL77 SPOT										0.00	0	600,000,000
Total For IBL77										0.00	0	600,000,000
IBL78 On 25/11/2022 Spot Bond			9.97000	101.10948	10.01500	100.92505				0.00	0	0
Total IBL78 SPOT										0.00	0	0
Total For IBL78										0.00	0	0
IBL79 On 27/01/2019 Spot Bond			7.73000	105.42803	7.74000	105.40023				0.00	0	0
Total IBL79 SPOT										0.00	0	0
Total For IBL79										0.00	0	0
IBL80U On 02/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL80U SPOT										0.00	0	0
Total For IBL80U										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL82 On 29/01/2019 Spot Bond				101.54547		101.52343				0.00	0	0
Total IBL82 SPOT										0.00	0	0
Total For IBL82										0.00	0	0
IBL83 On 22/03/2019 Spot Bond				100.02124		100.08573				0.00	0	0
Total IBL83 SPOT										0.00	0	0
Total For IBL83										0.00	0	0
IBL84U On 21/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL84U SPOT										0.00	0	0
Total For IBL84U										0.00	0	0
IBL85 On 20/05/2019 Spot Bond				101.33669		101.31396				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				102.03195		102.00760				0.00	0	0
Total IBL86 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL86									0.00	0	0
IBL87 On 20/05/2019 Spot Bond			8.03000	102.45122	8.04000	102.42067			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			9.33000	103.50971	9.37500	103.37027			0.00	0	0
Total IBL88 SPOT									0.00	0	0
Total For IBL88									0.00	0	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	19.78219	100.00000	19.73865			0.00	0	0
Total IBL88/R208 SPOT									0.00	0	0
Total For IBL88/R208									0.00	0	0
IBL89 On 26/05/2021 Spot Bond				100.74716		100.72180			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
IBL92 On 12/01/2020 Spot Bond				101.79074		101.76742			0.00	0	0
Total IBL92 SPOT									0.00	0	0
Total For IBL92									0.00	0	0
IBL93 On 31/08/2018 Spot Bond				100.70049		100.67723			0.00	0	0
Total IBL93 SPOT									0.00	0	0
Total For IBL93									0.00	0	0
IBL94 On 06/09/2019 Spot Bond				100.61744		100.59166			0.00	0	0
Total IBL94 SPOT									0.00	0	0
Total For IBL94									0.00	0	0
IBL95 On 12/09/2021 Spot Bond				101.87928		101.86748			0.00	0	200,000,000
Total IBL95 SPOT									0.00	0	200,000,000
Total For IBL95									0.00	0	200,000,000
IBL96 On 21/09/2019 Spot Bond				100.14060		100.02016			0.00	0	0
Total IBL96 SPOT									0.00	0	0
Total For IBL96									0.00	0	0
IBL97 On 03/10/2019 Spot Bond				99.87083		99.84885			0.00	0	0
Total IBL97 SPOT									0.00	0	0
Total For IBL97									0.00	0	0
IBL98 On 03/10/2023 Spot Bond				100.48406		100.46094			0.00	0	0
Total IBL98 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL98										0.00	0	0
IBL99 On 21/10/2019 Spot Bond			7.90000	102.97802	7.91000	102.94378				0.00	0	0
Total IBL99 SPOT										0.00	0	0
Total For IBL99										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDC02L On 28/02/2028 Spot Bond			100.00000	12.11138	100.00000	12.08429				0.00	0	0
Total IDC02U SPOT										0.00	0	0
Total For IDC02U										0.00	0	0
IDCC01 On 06/12/2018 Spot Bond				100.45705		100.43333				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				101.34212		101.32086				0.00	0	0
Total IDCC02 SPOT										0.00	0	0
Total For IDCC02										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				101.67223		101.65220				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			8.83000	100.47532	8.87500	100.35950				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				101.36556		101.34233				0.00	0	200,000,000
Total IDCG05 SPOT										0.00	0	200,000,000
Total For IDCG05										0.00	0	200,000,000
IDCG06 On 24/11/2024 Spot Bond			10.42000	96.86982	10.47000	96.61961				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				101.02839		101.00469				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			11.60000	99.24166	11.65000	98.89260				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG09 On 05/12/2019 Spot Bond				100.51875		100.49330				0.00	0	0
Total IDCG09 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCG09										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond				100.52627		100.50046				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			10.82000	100.52535	10.87000	100.22477				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCG12 On 26/04/2021 Spot Bond				101.42641		101.40377				0.00	0	0
Total IDCG12 SPOT										0.00	0	0
Total For IDCG12										0.00	0	0
IDCG13 On 26/04/2023 Spot Bond				101.47025		101.44689				0.00	0	0
Total IDCG13 SPOT										0.00	0	0
Total For IDCG13										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	100.77126	4.00000	100.76035				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDCP07 On 15/12/2022 Spot Bond				100.28214		100.25549				0.00	0	0
Total IDCP07 SPOT										0.00	0	0
Total For IDCP07										0.00	0	0
IDCP10 On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP10 SPOT										0.00	0	0
Total For IDCP10										0.00	0	0
IDCP20 On 05/04/2025 Spot Bond			100.00000	5.80171	100.00000	5.78887				0.00	0	0
Total IDCP20 SPOT										0.00	0	0
Total For IDCP20										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			9.12000	98.47760	9.17000	98.21685				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			7.98000	103.68569	8.02500	103.55118				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN277U										0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN302U On 28/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN302U SPOT										0.00	0	0
Total For IN302U										0.00	0	0
IN303U On 01/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN303U SPOT										0.00	0	0
Total For IN303U										0.00	0	0
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN304U SPOT										0.00	0	0
Total For IN304U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN313U SPOT										0.00	0	0
Total For IN313U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN334U SPOT										0.00	0	0
Total For IN334U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN343U SPOT										0.00	0	0
Total For IN343U										0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN345U SPOT										0.00	0	0
Total For IN345U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN347U SPOT										0.00	0	0
Total For IN347U										0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN355U SPOT										0.00	0	0
Total For IN355U										0.00	0	0
IN359U On 01/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN359U SPOT										0.00	0	0
Total For IN359U										0.00	0	0
IN366U On 16/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN366U SPOT										0.00	0	0
Total For IN366U										0.00	0	0
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN367U SPOT										0.00	0	0
Total For IN367U										0.00	0	0
IN374U On 13/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN374U SPOT										0.00	0	0
Total For IN374U										0.00	0	0
ING196 On 30/06/2027 Spot Bond				75.78758		75.78758				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	108.37700	10.00000	108.34900				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.03230		100.09433				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.53479		100.51133				0.00	0	0
Total ING232 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ING232										0.00	0	0
ING335 On 15/08/2019 Spot Bond				101.24647		101.22414				0.00	0	0
Total ING335 SPOT										0.00	0	0
Total For ING335										0.00	0	0
ING360 On 22/09/2022 Spot Bond				100.03524		100.09669				0.00	0	0
Total ING360 SPOT										0.00	0	0
Total For ING360										0.00	0	0
ING362 On 24/02/2021 Spot Bond				100.62649		100.60200				0.00	0	0
Total ING362 SPOT										0.00	0	0
Total For ING362										0.00	0	0
ING370 On 29/01/2019 Spot Bond				101.28822		101.26627				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				101.32826		101.30557				0.00	0	0
Total ING371 SPOT										0.00	0	0
Total For ING371										0.00	0	0
ING375 On 24/02/2023 Spot Bond				101.42348		101.39912				0.00	0	0
Total ING375 SPOT										0.00	0	0
Total For ING375										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				101.39281		101.36171				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2020 Spot Bond				102.89871		102.87052				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond				101.56504		101.53372				0.00	0	140,000,000
Total INLV03 SPOT										0.00	0	140,000,000
Total For INLV03										0.00	0	140,000,000
INLV04 On 11/02/2021 Spot Bond			11.63000	107.27999	11.67500	107.14540				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
INLV05 On 22/03/2023 Spot Bond				100.60054		100.65466				0.00	0	0
Total INLV05 SPOT										0.00	0	0
Total For INLV05										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	108.37700	10.00000	108.34900				0.00	0	0
Total IPF01/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 IPF01/JIBAR									0.00	0	0
IPF08 On 01/07/2018 Spot Bond				99.89137		99.86922			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				100.22569		100.20407			0.00	0	0
Total IPF09 SPOT									0.00	0	0
Total For IPF09									0.00	0	0
IPF11 On 15/10/2015 Spot Bond				101.86984					0.00	0	0
IPF11 On 15/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF11 SPOT									0.00	0	0
Total For IPF11									0.00	0	0
IPF13 On 04/12/2020 Spot Bond				100.54740		100.52181			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				100.53548		100.51109			0.00	800,000,000	200,000,000
Total IPF14 SPOT									0.00	800,000,000	200,000,000
Total For IPF14									0.00	800,000,000	200,000,000
IPF15 On 17/12/2020 Spot Bond				100.54738		100.52075			0.00	0	0
Total IPF15 SPOT									0.00	0	0
Total For IPF15									0.00	0	0
IPF16 On 17/12/2021 Spot Bond				100.22043		100.19317			0.00	0	0
Total IPF16 SPOT									0.00	0	0
Total For IPF16									0.00	0	0
IPF17 On 22/12/2020 Spot Bond				100.02173		100.08608			0.00	0	0
Total IPF17 SPOT									0.00	0	0
Total For IPF17									0.00	0	0
IPF18 On 22/12/2021 Spot Bond				100.02309		100.08715			0.00	0	0
Total IPF18 SPOT									0.00	0	0
Total For IPF18									0.00	0	0
IPF19 On 22/12/2022 Spot Bond				100.02445		100.08821			0.00	0	0
Total IPF19 SPOT									0.00	0	0
Total For IPF19									0.00	0	0
IPF20 On 17/03/2020 Spot Bond				100.21038		100.18424			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				100.21812		100.19112			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF21 SPOT										0.00	0	0
Total For IPF21										0.00	0	0
IPF22 On 14/06/2022 Spot Bond				100.31271		100.28599				0.00	0	0
Total IPF22 SPOT										0.00	0	0
Total For IPF22										0.00	0	0
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF23U SPOT										0.00	0	0
Total For IPF23U										0.00	0	0
IPF24 On 05/02/2023 Spot Bond				101.21161		101.18784				0.00	0	0
Total IPF24 SPOT										0.00	0	0
Total For IPF24										0.00	0	0
IPFC18 On 26/07/2018 Spot Bond				101.24934		101.22919				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			9.18000	101.42426	9.22500	101.28687				0.00	0	1,710,000,000
Total IPL10 SPOT										0.00	0	1,710,000,000
Total For IPL10										0.00	0	1,710,000,000
IPL11 On 24/05/2022 Spot Bond				100.84045		100.81473				0.00	0	0
Total IPL11 SPOT										0.00	0	0
Total For IPL11										0.00	0	0
IPL8 On 10/10/2020 Spot Bond				102.41503		102.39195				0.00	1,190,600,000	1,095,300,000
Total IPL8 SPOT										0.00	1,190,600,000	1,095,300,000
Total For IPL8										0.00	1,190,600,000	1,095,300,000
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPL8/JIBAR SPOT										0.00	0	0
Total For IPL8/JIBAR										0.00	0	0
IPL9 On 20/05/2021 Spot Bond				101.07604		101.05182				0.00	0	0
Total IPL9 SPOT										0.00	0	0
Total For IPL9										0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	101.11527	2.75000	101.10765				0.00	0	0
Total IV017/R212 SPOT										0.00	0	0
Total For IV017/R212										0.00	0	0
IV019 On 31/03/2028 Spot Bond			6.08000	141.34392	6.08000	141.38482				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV025 On 12/09/2019 Spot Bond				101.01430		100.98716				0.00	0	4,000,000

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 IV025 SPOT										0.00	0	4,000,000
Total For IV025										0.00	0	4,000,000
IV026 On 27/09/2019 Spot Bond				99.29091		99.26553				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			4.72000	116.97962	4.71000	117.01972				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			4.72000	116.97962	4.71000	117.01972				0.00	0	0
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2020 Spot Bond				100.43530		100.40575				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				101.38376		101.36005				0.00	0	0
Total IV032 SPOT										0.00	0	0
Total For IV032										0.00	0	0
IV033 On 11/02/2021 Spot Bond				102.00309		101.97233				0.00	2,000,000,000	1,000,000,000
Total IV033 SPOT										0.00	2,000,000,000	1,000,000,000
Total For IV033										0.00	2,000,000,000	1,000,000,000
IV034 On 11/02/2021 Spot Bond			11.53000	106.72985	11.57500	106.59585				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				104.71388		107.55393				0.00	0	0
Total IV035 SPOT										0.00	0	0
Total For IV035										0.00	0	0
IV036 On 22/07/2021 Spot Bond				101.99157		101.96124				0.00	0	0
Total IV036 SPOT										0.00	0	0
Total For IV036										0.00	0	0
IV038 On 23/09/2021 Spot Bond				100.05740		100.02883				0.00	0	0
Total IV038 SPOT										0.00	0	0
Total For IV038										0.00	0	0
IV039 On 31/01/2022 Spot Bond			5.28500	140.78706	5.28500	140.74909				0.00	0	0
Total IV039 SPOT										0.00	0	0
Total For IV039										0.00	0	0
IV040 On 29/09/2021 Spot Bond				103.64671		103.61889				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV040 SPOT										0.00	0	0
Total For IV040										0.00	0	0
IV041 On 29/09/2021 Spot Bond			11.88000	103.12158	11.92500	102.97027				0.00	0	0
Total IV041 SPOT										0.00	0	0
Total For IV041										0.00	0	0
IV042 On 18/11/2021 Spot Bond				101.22536		101.19388				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			11.77000	103.22610	11.81500	103.06923				0.00	0	0
Total IV043 SPOT										0.00	0	0
Total For IV043										0.00	0	0
IV044 On 31/01/2022 Spot Bond				101.76156		101.73126				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			4.83500	142.90310	4.83500	142.86629				0.00	0	0
Total IV045 SPOT										0.00	0	0
Total For IV045										0.00	0	0
IV046 On 21/06/2022 Spot Bond				100.17926		100.05291				0.00	80,000,000	40,000,000
Total IV046 SPOT										0.00	80,000,000	40,000,000
Total For IV046										0.00	80,000,000	40,000,000
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV100U SPOT										0.00	0	0
Total For IV100U										0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV115U SPOT										0.00	0	0
Total For IV115U										0.00	0	0
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV118U SPOT										0.00	0	0
Total For IV118U										0.00	0	0
IV123U On 18/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV123U SPOT										0.00	0	0
Total For IV123U										0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV125U SPOT										0.00	0	0
Total For IV125U										0.00	0	0
IV19A On 31/03/2028 Spot Bond			4.78000	157.37631	4.78000	157.33623				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
IVA733 On 27/06/2018 Spot Bond			7.25000	99.90078	7.25000	99.88096				0.00	0	0
Total IVA733 SPOT										0.00	0	0
Total For IVA733										0.00	0	0
IVA734 On 12/07/2018 Spot Bond			7.25000	99.60431	7.25000	99.58461				0.00	0	0
Total IVA734 SPOT										0.00	0	0
Total For IVA734										0.00	0	0
IVA736 On 25/07/2018 Spot Bond			7.30000	99.34433	7.30000	99.32459				0.00	0	0
Total IVA736 SPOT										0.00	0	0
Total For IVA736										0.00	0	0
IVA831 On 03/08/2018 Spot Bond			7.30000	99.16700	7.30000	99.14733				0.00	0	0
Total IVA831 SPOT										0.00	0	0
Total For IVA831										0.00	0	0
IVA833 On 16/08/2018 Spot Bond			7.30000	98.91197	7.30000	98.89241				0.00	0	0
Total IVA833 SPOT										0.00	0	0
Total For IVA833										0.00	0	0
IVA852 On 23/08/2018 Spot Bond			7.40000	98.75862	7.40000	98.73885				0.00	0	0
Total IVA852 SPOT										0.00	0	0
Total For IVA852										0.00	0	0
IVA853 On 06/09/2018 Spot Bond			7.40000	98.48256	7.40000	98.46290				0.00	0	0
Total IVA853 SPOT										0.00	0	0
Total For IVA853										0.00	0	0
IVA854 On 13/09/2018 Spot Bond			7.40000	98.34511	7.40000	98.32550				0.00	0	0
Total IVA854 SPOT										0.00	0	0
Total For IVA854										0.00	0	0
IVA855 On 20/09/2018 Spot Bond			7.40000	98.20804	7.40000	98.18849				0.00	0	0
Total IVA855 SPOT										0.00	0	0
Total For IVA855										0.00	0	0
IVA856 On 27/09/2018 Spot Bond			7.40000	98.07135	7.40000	98.05186				0.00	0	0
Total IVA856 SPOT										0.00	0	0
Total For IVA856										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	108.37700	10.00000	108.34900				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				99.86652		99.84381				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				99.89118		99.86898				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				99.88851		99.86577				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				97.57861		97.55013				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			8.50000	104.92790	8.51000	104.89381				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	51.98996	100.00000	51.87362				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			9.40000	103.83305	9.44500	103.68895				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.89976		100.87463				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				100.02262		99.99996				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC060 On 31/07/2018 Spot Bond				101.40009		101.37615				0.00	0	0
Total IVC060 SPOT										0.00	0	0
Total For IVC060										0.00	0	0
IVC061 On 01/07/2018 Spot Bond				99.88707		99.86407				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC061 SPOT										0.00	0	0
Total For IVC061										0.00	0	0
IVC063 On 07/08/2020 Spot Bond				101.30134		101.27574				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC065 On 10/09/2018 Spot Bond				100.39530		100.36841				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				102.04476		102.02193				0.00	0	0
Total IVC070 SPOT										0.00	0	0
Total For IVC070										0.00	0	0
IVC075 On 21/04/2019 Spot Bond				101.62921		101.60455				0.00	0	0
Total IVC075 SPOT										0.00	0	0
Total For IVC075										0.00	0	0
IVC081 On 14/07/2019 Spot Bond				101.78120		101.75668				0.00	0	0
Total IVC081 SPOT										0.00	0	0
Total For IVC081										0.00	0	0
IVC092 On 24/11/2019 Spot Bond				100.85408		100.82794				0.00	0	0
Total IVC092 SPOT										0.00	0	0
Total For IVC092										0.00	0	0
IVC093 On 24/11/2018 Spot Bond				100.81733		100.79228				0.00	0	0
Total IVC093 SPOT										0.00	0	0
Total For IVC093										0.00	0	0
IVC094 On 06/12/2021 Spot Bond			10.25000	102.16837	10.29500	102.01135				0.00	0	0
Total IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0
IVC097 On 29/06/2021 Spot Bond				99.95271		99.92891				0.00	0	0
Total IVC097 SPOT										0.00	0	0
Total For IVC097										0.00	0	0
IVC102 On 31/01/2020 Spot Bond				101.55738		101.53068				0.00	0	0
Total IVC102 SPOT										0.00	0	0
Total For IVC102										0.00	0	0
IVC103 On 29/06/2021 Spot Bond				99.95189		99.92769				0.00	0	0
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC105 On 08/03/2020 Spot Bond				100.47099		100.44389				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC105 SPOT										0.00	0	0
Total For IVC105										0.00	0	0
IVC106 On 13/03/2020 Spot Bond				100.34469		100.31752				0.00	0	0
Total IVC106 SPOT										0.00	0	0
Total For IVC106										0.00	0	0
IVC107 On 29/06/2021 Spot Bond				99.95244		99.92850				0.00	0	0
Total IVC107 SPOT										0.00	0	0
Total For IVC107										0.00	0	0
IVC108 On 29/07/2019 Spot Bond				101.51067		101.48484				0.00	0	0
Total IVC108 SPOT										0.00	0	0
Total For IVC108										0.00	0	0
IVC109 On 19/05/2021 Spot Bond				100.96045		100.93376				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			9.90000	100.69546	9.94500	100.55826				0.00	0	0
Total IVC110 SPOT										0.00	0	0
Total For IVC110										0.00	0	0
IVC111 On 19/05/2020 Spot Bond				100.86038		100.83641				0.00	0	0
Total IVC111 SPOT										0.00	0	0
Total For IVC111										0.00	0	0
IVC113 On 26/08/2018 Spot Bond				100.72578		100.70039				0.00	0	0
Total IVC113 SPOT										0.00	0	0
Total For IVC113										0.00	0	0
IVC114 On 14/09/2021 Spot Bond				100.32832		100.30039				0.00	0	0
Total IVC114 SPOT										0.00	0	0
Total For IVC114										0.00	0	0
IVC116 On 16/08/2020 Spot Bond				101.08354		101.05721				0.00	0	0
Total IVC116 SPOT										0.00	0	0
Total For IVC116										0.00	0	0
IVC119 On 21/02/2019 Spot Bond				100.88470		100.85999				0.00	0	0
Total IVC119 SPOT										0.00	0	0
Total For IVC119										0.00	0	0
IVC120 On 01/07/2018 Spot Bond				99.88439		99.86086				0.00	0	0
Total IVC120 SPOT										0.00	0	0
Total For IVC120										0.00	0	0
IVC121 On 22/09/2018 Spot Bond				100.02291		100.08697				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC121 SPOT										0.00	0	0
Total For IVC121										0.00	0	0
IVC122 On 20/01/2020 Spot Bond				102.00789		101.98452				0.00	0	0
Total IVC122 SPOT										0.00	0	0
Total For IVC122										0.00	0	0
IVC124 On 17/09/2018 Spot Bond				100.22292		100.19539				0.00	0	0
Total IVC124 SPOT										0.00	0	0
Total For IVC124										0.00	0	0
IVC126 On 30/04/2019 Spot Bond				101.42383		101.39951				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				99.99997		99.97920				0.00	0	0
Total IVC127 SPOT										0.00	0	0
Total For IVC127										0.00	0	0
IVC128 On 23/03/2019 Spot Bond				100.04100		100.02061				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				100.02014		100.00003				0.00	0	0
Total IVC129 SPOT										0.00	0	0
Total For IVC129										0.00	0	0
IVC130 On 23/04/2019 Spot Bond				101.54592		101.52256				0.00	0	0
Total IVC130 SPOT										0.00	0	0
Total For IVC130										0.00	0	0
IVC131 On 08/05/2019 Spot Bond				101.74285		101.71965				0.00	0	0
Total IVC131 SPOT										0.00	0	0
Total For IVC131										0.00	0	0
IVC132 On 31/05/2019 Spot Bond				100.62146		100.59700				0.00	0	0
Total IVC132 SPOT										0.00	0	0
Total For IVC132										0.00	0	0
IVC133 On 06/12/2019 Spot Bond			8.02000	100.45219	8.02000	100.43061				0.00	0	0
Total IVC133 SPOT										0.00	0	0
Total For IVC133										0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC91U SPOT										0.00	0	0
Total For IVC91U										0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC95U SPOT										0.00	0	0
Total For IVC95U										0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC96U SPOT										0.00	0	0
Total For IVC96U										0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
IVF41U On 16/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF41U SPOT										0.00	0	0
Total For IVF41U										0.00	0	0
IVF47U On 16/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF47U SPOT										0.00	0	0
Total For IVF47U										0.00	0	0
IVS01U On 23/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVS01U SPOT										0.00	0	0
Total For IVS01U										0.00	0	0
JAS01 On 31/01/2019 Spot Bond				101.62031		101.59251				0.00	0	0
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
KAP002 On 13/06/2019 Spot Bond				100.34622		100.31895				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP002 On 06/06/2019 Spot Bond				100.51877		100.49210				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KAP003 On 29/06/2018 Spot Bond				99.96040		99.94035				0.00	0	0
Total KAP005 SPOT										0.00	0	0
Total For KAP005										0.00	0	0
KAP005 On 29/06/2021 Spot Bond				99.95298		99.92932				0.00	0	0
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP006 On 26/10/2021 Spot Bond			9.45000	103.88579	9.49500	103.73170				0.00	0	0
Total KAP007 SPOT										0.00	0	0
Total For KAP007										0.00	0	0
KAP007 On 28/11/2019 Spot Bond				101.33362		101.30878				0.00	0	0
Total KAP008 SPOT										0.00	0	0
Total For KAP008										0.00	0	0
KAP008 On 24/05/2020 Spot Bond				100.83121		100.80575				0.00	0	0
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP009 On 15/09/2020 Spot Bond				100.88693		100.86045				0.00	0	0
Total KAP010 SPOT										0.00	0	0
Total For KAP010										0.00	0	0
KAP010 On 01/12/2022 Spot Bond				100.63896		100.61262				0.00	0	0
Total KAP012 SPOT										0.00	0	0
Total For KAP012										0.00	0	0
KAP012 On 01/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total KAP04U SPOT										0.00	0	0
Total For KAP04U										0.00	0	0
KAP04U On 24/10/2022 Spot Bond				101.92227		101.89816				0.00	0	0
Total KAP11 SPOT										0.00	0	0
Total For KAP11										0.00	0	0
KSB009 On 05/08/2020 Spot Bond				103.10561		103.07750				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KST01 On 12/07/2020 Spot Bond				101.90067		101.87588				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total KST01 SPOT										0.00	0	0
Total For KST01										0.00	0	0
KW01 On 31/10/2027 Spot Bond			10.21000	121.60497	10.26000	121.23685				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.45936		100.43383				0.00	0	0
Total LBK05 SPOT										0.00	0	0
Total For LBK05										0.00	0	0
LBK08 On 30/10/2019 Spot Bond				101.47066		101.44673				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			9.74500	100.60675	9.79000	100.52237				0.00	0	0
Total LBK11 SPOT										0.00	0	0
Total For LBK11										0.00	0	0
LBK11/ On 28/11/2019 Spot Bond			9.62000	100.76890	9.62000	100.74318				0.00	0	0
Total LBK11/R207 SPOT										0.00	0	0
Total For LBK11/R207										0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	103.24707	9.71000	103.22004				0.00	0	0
Total LBK12U SPOT										0.00	0	0
Total For LBK12U										0.00	0	0
LBK15 On 12/10/2021 Spot Bond				102.07068		102.04360				0.00	0	0
Total LBK15 SPOT										0.00	0	0
Total For LBK15										0.00	0	0
LBK16 On 30/11/2019 Spot Bond				100.68954		100.66352				0.00	0	0
Total LBK16 SPOT										0.00	0	0
Total For LBK16										0.00	0	0
LBK17 On 22/03/2020 Spot Bond				101.14871		101.21381				0.00	1,600,000,000	400,000,000
Total LBK17 SPOT										0.00	1,600,000,000	400,000,000
Total For LBK17										0.00	1,600,000,000	400,000,000
LBK18 On 22/03/2022 Spot Bond				103.01141		103.07291				0.00	0	0
Total LBK18 SPOT										0.00	0	0
Total For LBK18										0.00	0	0
LBK20 On 08/06/2022 Spot Bond			10.02000	101.09326	10.06500	100.92192				0.00	0	2,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total LBK20 SPOT									0.00	0	2,500,000,000
Total For LBK20									0.00	0	2,500,000,000
LBK21 On 04/09/2018 Spot Bond				100.50405		100.47982			0.00	0	0
Total LBK21 SPOT									0.00	0	0
Total For LBK21									0.00	0	0
LBK22 On 04/09/2020 Spot Bond				100.73592		100.71092			0.00	0	0
Total LBK22 SPOT									0.00	0	0
Total For LBK22									0.00	0	0
LBK23 On 05/09/2022 Spot Bond				100.55590		100.52874			0.00	0	0
Total LBK23 SPOT									0.00	0	0
Total For LBK23									0.00	0	0
LBK24 On 10/10/2024 Spot Bond			10.22000	102.48055	10.26500	102.24729			0.00	0	4,000,000,000
Total LBK24 SPOT									0.00	0	4,000,000,000
Total For LBK24									0.00	0	4,000,000,000
LBK25 On 25/03/2019 Spot Bond				100.04045		100.02033			0.00	0	0
Total LBK25 SPOT									0.00	0	0
Total For LBK25									0.00	0	0
LBK26 On 23/03/2021 Spot Bond				100.04264		100.02147			0.00	0	0
Total LBK26 SPOT									0.00	0	0
Total For LBK26									0.00	0	0
LBK27 On 23/03/2023 Spot Bond				100.04624		100.02329			0.00	0	150,000,000
Total LBK27 SPOT									0.00	0	150,000,000
Total For LBK27									0.00	0	150,000,000
LBK28 On 15/05/2028 Spot Bond			11.07000	98.22008	11.12000	97.90197			0.00	0	1,000,000,000
Total LBK28 SPOT									0.00	0	1,000,000,000
Total For LBK28									0.00	0	1,000,000,000
LBK29 On 07/06/2023 Spot Bond			9.97000	99.54259	10.01500	99.34487			0.00	0	0
Total LBK29 SPOT									0.00	0	0
Total For LBK29									0.00	0	0
LGL04 On 14/08/2020 Spot Bond			8.89500	103.86194	8.94000	103.75084		3,558,000,000,000.00		400,000,000	780,000,000
Total LGL04 SPOT								3,558,000,000,000.00		400,000,000	780,000,000
Total For LGL04								3,558,000,000,000.00		400,000,000	780,000,000
LGL05 On 12/12/2021 Spot Bond				101.56070		101.53257			0.00	0	0
Total LGL05 SPOT									0.00	0	0
Total For LGL05									0.00	0	0
LGL06 On 04/10/2022 Spot Bond			10.07000	102.75227	10.11500	102.57107			0.00	0	2,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LGL06 SPOT										0.00	0	2,500,000,000
Total For LGL06										0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond				100.66994		100.64583				0.00	0	0
Total LGL07 SPOT										0.00	0	0
Total For LGL07										0.00	0	0
LGL08 On 28/02/2023 Spot Bond				102.44588		102.41965				0.00	0	310,000,000
Total LGL08 SPOT										0.00	0	310,000,000
Total For LGL08										0.00	0	310,000,000
LGL09 On 28/08/2024 Spot Bond				102.85164		102.82423				0.00	0	0
Total LGL09 SPOT										0.00	0	0
Total For LGL09										0.00	0	0
LHC04U On 21/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC04U SPOT										0.00	0	0
Total For LHC04U										0.00	0	0
LHL17 On 14/11/2018 Spot Bond				102.42969		102.40162				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			9.73000	102.82261	9.74000	102.79236				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			13.74500	102.34376	13.79000	102.25143				0.00	0	0
Total LHL19 SPOT										0.00	0	0
Total For LHL19										0.00	0	0
LHL26 On 13/11/2020 Spot Bond				101.55706		101.52118				0.00	0	0
Total LHL26 SPOT										0.00	0	0
Total For LHL26										0.00	0	0
LHL27 On 13/02/2021 Spot Bond				101.37856		101.34679				0.00	0	0
Total LHL27 SPOT										0.00	0	0
Total For LHL27										0.00	0	0
LHL28 On 13/02/2022 Spot Bond				101.54462		101.50902				0.00	0	0
Total LHL28 SPOT										0.00	0	0
Total For LHL28										0.00	0	0
LOM01 On 25/11/2019 Spot Bond				103.33523		103.30584				0.00	0	0
Total LOM01 SPOT										0.00	0	0
Total For LOM01										0.00	0	0
LRFA2 On 20/11/2019 Spot Bond				100.86580		100.84198				0.00	3,500,000,000	1,100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LRFA2 SPOT										0.00	3,500,000,000	1,100,000,000
Total For LRFA2										0.00	3,500,000,000	1,100,000,000
LRFB2 On 20/11/2019 Spot Bond				101.72781		101.70290				0.00	0	0
Total LRFB2 SPOT										0.00	0	0
Total For LRFB2										0.00	0	0
LRFC2 On 20/11/2019 Spot Bond				100.97924		100.95231				0.00	0	0
Total LRFC2 SPOT										0.00	0	0
Total For LRFC2										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				102.46334		102.44553				0.00	0	0
Total MAQ0A3 SPOT										0.00	0	0
Total For MAQ0A3										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				102.56355		102.54482				0.00	0	0
Total MAQ0A4 SPOT										0.00	0	0
Total For MAQ0A4										0.00	0	0
MAQ0J On 28/02/2020 Spot Bond				102.47130		102.45084				0.00	0	0
Total MAQ0J1 SPOT										0.00	0	0
Total For MAQ0J1										0.00	0	0
MAQ0J On 28/12/2020 Spot Bond				102.39570		102.37587				0.00	0	0
Total MAQ0J2 SPOT										0.00	0	0
Total For MAQ0J2										0.00	0	0
MAQ11 On 09/11/2018 Spot Bond				101.06440		101.04248				0.00	0	0
Total MAQ111 SPOT										0.00	0	0
Total For MAQ111										0.00	0	0
MAQ11-On 10/12/2018 Spot Bond				100.34791		100.32399				0.00	0	0
Total MAQ114 SPOT										0.00	0	0
Total For MAQ114										0.00	0	0
MAQ11 On 31/01/2019 Spot Bond				101.25024		101.22891				0.00	0	0
Total MAQ117 SPOT										0.00	0	0
Total For MAQ117										0.00	0	0
MAQ12 On 16/07/2018 Spot Bond				99.62679		99.60715				0.00	0	0
Total MAQ120 SPOT										0.00	0	0
Total For MAQ120										0.00	0	0
MAQ12 On 25/07/2018 Spot Bond				99.45076		99.43115				0.00	0	0
Total MAQ121 SPOT										0.00	0	0
Total For MAQ121										0.00	0	0
MAQ12 On 08/08/2018 Spot Bond				99.17360		99.15392				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MAQ122 SPOT										0.00	0	0
Total For MAQ122										0.00	0	0
MBF04 On 17/08/2018 Spot Bond				101.05816		101.03719				0.00	700,000,000	420,000,000
Total MBF046 SPOT										0.00	700,000,000	420,000,000
Total For MBF046										0.00	700,000,000	420,000,000
MBF04 On 07/06/2019 Spot Bond				100.86387		100.84004				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBF04 On 14/03/2019 Spot Bond				100.79002		100.76590				0.00	0	0
Total MBF049 SPOT										0.00	0	0
Total For MBF049										0.00	0	0
MBF05 On 17/05/2019 Spot Bond				101.50740		101.48530				0.00	0	0
Total MBF051 SPOT										0.00	0	0
Total For MBF051										0.00	0	0
MBF05 On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBF051/JIBAR SPOT										0.00	0	0
Total For MBF051/JIBAR										0.00	0	0
MBF05 On 28/09/2019 Spot Bond				100.48330		100.46302				0.00	0	0
Total MBF053 SPOT										0.00	0	0
Total For MBF053										0.00	0	0
MBF05 On 27/03/2020 Spot Bond				100.46093		100.44079				0.00	0	260,000,000
Total MBF055 SPOT										0.00	0	260,000,000
Total For MBF055										0.00	0	260,000,000
MBF05 On 28/08/2018 Spot Bond				100.63925		100.61667				0.00	0	0
Total MBF056 SPOT										0.00	0	0
Total For MBF056										0.00	0	0
MBF05 On 28/08/2020 Spot Bond				101.17433		101.15116				0.00	0	1,931,000,000
Total MBF057 SPOT										0.00	0	1,931,000,000
Total For MBF057										0.00	0	1,931,000,000
MBF05 On 21/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBF058 SPOT										0.00	0	0
Total For MBF058										0.00	0	0
MBF05 On 21/05/2021 Spot Bond				100.81776		100.79486				0.00	0	0
Total MBF059 SPOT										0.00	0	0
Total For MBF059										0.00	0	0
MBP03 On 12/09/2019 Spot Bond				100.34737		100.32177				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBP035 SPOT										0.00	0	0
Total For MBP035										0.00	0	0
MBP03 On 11/04/2020 Spot Bond				101.71932		101.69727				0.00	0	0
Total MBP036 SPOT										0.00	0	0
Total For MBP036										0.00	0	0
MBP03 On 26/05/2020 Spot Bond				100.67314		100.64952				0.00	0	0
Total MBP037 SPOT										0.00	0	0
Total For MBP037										0.00	0	0
MBP03 On 02/11/2022 Spot Bond				101.27146		101.24890				0.00	0	0
Total MBP038 SPOT										0.00	0	0
Total For MBP038										0.00	0	0
MBP03 On 23/02/2021 Spot Bond				100.78003		100.75682				0.00	0	0
Total MBP039 SPOT										0.00	0	0
Total For MBP039										0.00	0	0
MBP04 On 23/02/2023 Spot Bond				100.79421		100.77059				0.00	0	0
Total MBP040 SPOT										0.00	0	0
Total For MBP040										0.00	0	0
MBP04 On 13/04/2021 Spot Bond				101.66120		101.63930				0.00	0	0
Total MBP041 SPOT										0.00	0	0
Total For MBP041										0.00	0	0
MBP04 On 26/04/2021 Spot Bond				101.37244		101.35068				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			8.13000	102.44618	8.14000	102.41615				0.00	0	50,000,000
Total MBSA01 SPOT										0.00	0	50,000,000
Total For MBSA01										0.00	0	50,000,000
MBSA0 On 16/04/2019 Spot Bond			8.00000	102.54631	8.00000	102.52433				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			8.18000	102.30574	8.19000	102.27564				0.00	0	200,000,000
Total MBSA02 SPOT										0.00	0	200,000,000
Total For MBSA02										0.00	0	200,000,000
MBSA0 On 15/04/2019 Spot Bond			8.91000	101.74912	8.91000	101.72489				0.00	0	0
Total MBSA02/R204 SPOT										0.00	0	0
Total For MBSA02/R204										0.00	0	0
MEFSA On 05/01/2019 Spot Bond				104.19560		104.17101				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MEFSA4 SPOT										0.00	0	0
Total For MEFSA4										0.00	0	0
MEFSA On 05/07/2026 Spot Bond				104.36085		104.33522				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			8.15000	100.39432	8.16000	100.36710				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			9.65500	100.82322	9.70000	100.66445				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				100.15791		100.13209				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			9.54500	101.00259	9.59000	100.92465				0.00	0	0
Total MFS1B SPOT										0.00	0	0
Total For MFS1B										0.00	0	0
MMF10 On 15/12/2024 Spot Bond				100.95367		100.26650				0.00	0	0
Total MMF101 SPOT										0.00	0	0
Total For MMF101										0.00	0	0
MMF20 On 15/12/2024 Spot Bond				100.31535		101.00550				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				101.30441		100.37076				0.00	0	0
Total MMF301 SPOT										0.00	0	0
Total For MMF301										0.00	0	0
MMF40 On 15/12/2024 Spot Bond				100.40429		100.36733				0.00	0	0
Total MMF401 SPOT										0.00	0	0
Total For MMF401										0.00	0	0
MMIG0 On 17/03/2019 Spot Bond				100.18211		100.15592				0.00	0	0
Total MMIG01 SPOT										0.00	0	0
Total For MMIG01										0.00	0	0
MMIG0 On 17/03/2021 Spot Bond			9.48000	104.13646	9.52500	104.00337				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMIG0 On 01/06/2020 Spot Bond				100.74742		100.72038				0.00	0	0

Contract 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			11.67000	102.42579	11.72000	102.15912			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			10.27000	105.96908	10.31500	105.78956			0.00	0	1,050,000,000
Total MMIG05 SPOT									0.00	0	1,050,000,000
Total For MMIG05									0.00	0	1,050,000,000
MMIG0-On 19/10/2028 Spot Bond				102.14251		102.11767			0.00	0	0
Total MMIG06 SPOT									0.00	0	0
Total For MMIG06									0.00	0	0
MTN06 On 13/07/2020 Spot Bond				102.69176		102.66895			0.00	100,000,000	570,000,000
Total MTN06 SPOT									0.00	100,000,000	570,000,000
Total For MTN06									0.00	100,000,000	570,000,000
MTN07 On 13/07/2022 Spot Bond				102.34101		102.31676			0.00	0	130,000,000
Total MTN07 SPOT									0.00	0	130,000,000
Total For MTN07									0.00	0	130,000,000
MTN08 On 11/10/2020 Spot Bond				102.35035		102.32721			0.00	0	0
Total MTN08 SPOT									0.00	0	0
Total For MTN08									0.00	0	0
MTN08 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		8,000,000,000,000.00		80,000,000	80,000,000
Total MTN08U SPOT								8,000,000,000,000.00		80,000,000	80,000,000
Total For MTN08U								8,000,000,000,000.00		80,000,000	80,000,000
MTN09 On 11/10/2022 Spot Bond				102.40403		102.37993			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		2,000,000,000,000.00		20,000,000	20,000,000
Total MTN09U SPOT								2,000,000,000,000.00		20,000,000	20,000,000
Total For MTN09U								2,000,000,000,000.00		20,000,000	20,000,000
MTN10 On 11/10/2024 Spot Bond				101.92949		101.90465			0.00	0	0
Total MTN10 SPOT									0.00	0	0
Total For MTN10									0.00	0	0
MTN11 On 04/06/2021 Spot Bond				100.53244		100.50742			0.00	0	0
Total MTN11 SPOT									0.00	0	0
Total For MTN11									0.00	0	0
MTN12 On 04/06/2023 Spot Bond				100.54783		100.52213			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MTN12 SPOT										0.00	0	0
Total For MTN12										0.00	0	0
MTN13 On 04/06/2025 Spot Bond				100.56516		100.53870				0.00	0	0
Total MTN13 SPOT										0.00	0	0
Total For MTN13										0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA2U SPOT										0.00	0	0
Total For MWA2U										0.00	0	0
MWAR(On 22/11/2019 Spot Bond				101.25138		101.22761				0.00	0	0
Total MWAR01 SPOT										0.00	0	0
Total For MWAR01										0.00	0	0
MWAR(On 22/02/2021 Spot Bond				100.88494		100.85948				0.00	0	0
Total MWAR02 SPOT										0.00	0	0
Total For MWAR02										0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N5D23 On 20/09/2019 Spot Bond				100.18302		100.15360				0.00	0	0
Total N5D23 SPOT										0.00	0	0
Total For N5D23										0.00	0	0
N5E23 On 20/06/2023 Spot Bond				108.16368		108.13164				0.00	0	0
Total N5E23 SPOT										0.00	0	0
Total For N5E23										0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0
N5G23L On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total N5G23U SPOT										0.00	0	0
Total For N5G23U										0.00	0	0
N6A19 On 20/12/2018 Spot Bond				100.15077		100.12597				0.00	0	0
Total N6A19 SPOT										0.00	0	0
Total For N6A19										0.00	0	0
N6B26 On 20/03/2020 Spot Bond				100.38408		100.35818				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total N6B26 SPOT										0.00	0	0
Total For N6B26										0.00	0	0
N6C26 On 21/09/2020 Spot Bond				100.16226		100.13579				0.00	0	0
Total N6C26 SPOT										0.00	0	0
Total For N6C26										0.00	0	0
N6D26 On 21/12/2020 Spot Bond				100.16414		100.13741				0.00	0	0
Total N6D26 SPOT										0.00	0	0
Total For N6D26										0.00	0	0
N6E26 On 22/03/2021 Spot Bond				100.17358		100.14548				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				100.20513		100.17249				0.00	0	0
Total N6F26 SPOT										0.00	0	0
Total For N6F26										0.00	0	0
N6G26 On 22/03/2021 Spot Bond				100.24573		100.20723				0.00	0	0
Total N6G26 SPOT										0.00	0	0
Total For N6G26										0.00	0	0
NAM01 On 19/11/2022 Spot Bond			9.87000	95.22896	9.91500	95.05223				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NAM02 On 29/06/2020 Spot Bond			9.23000	100.60307	9.27500	100.49704				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			9.82000	104.98309	9.86500	104.77716				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			10.67000	103.36418	10.72000	103.06970				0.00	0	0
Total NAM04 SPOT										0.00	0	0
Total For NAM04										0.00	0	0
NBK11A On 28/11/2020 Spot Bond			8.59500	101.41075	8.76500	101.02196				0.00	0	24,750,000,000
Total NBK11A SPOT										0.00	0	24,750,000,000
Total For NBK11A										0.00	0	24,750,000,000
NBK12A On 19/03/2021 Spot Bond			9.55500	102.11000	9.60000	101.97835				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK12B On 19/03/2021 Spot Bond			9.38000	102.52223	9.38000	102.49669				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK12A/R208 SPOT										0.00	0	0
Total For NBK12A/R208										0.00	0	0
NBK13/On 19/03/2024 Spot Bond			9.62000	103.09156	9.66500	102.87002				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			8.95000	100.92582	8.99500	100.78507				0.00	0	0
Total NBK14A SPOT										0.00	0	0
Total For NBK14A										0.00	0	0
NBK15/On 11/02/2022 Spot Bond			9.58000	100.91119	9.62500	100.75194				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			9.87000	101.44293	9.92000	101.18020				0.00	0	50,000,000
Total NBK16A SPOT										0.00	0	50,000,000
Total For NBK16A										0.00	0	50,000,000
NBK17/On 22/04/2026 Spot Bond			9.98000	101.60616	10.03000	101.31261				0.00	0	1,480,000,000
Total NBK17A SPOT										0.00	0	1,480,000,000
Total For NBK17A										0.00	0	1,480,000,000
NBK18/On 01/06/2020 Spot Bond			8.59000	101.81411	8.63500	101.71154				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			9.73000	100.38277	9.77500	100.21289				0.00	0	0
Total NBK19A SPOT										0.00	0	0
Total For NBK19A										0.00	0	0
NBK20/On 01/06/2026 Spot Bond			10.01000	102.60542	10.06000	102.30580				0.00	0	0
Total NBK20A SPOT										0.00	0	0
Total For NBK20A										0.00	0	0
NBK20/On 25/06/2021 Spot Bond				100.30367		100.28313				0.00	0	50,000,000
Total NBK20B SPOT										0.00	0	50,000,000
Total For NBK20B										0.00	0	50,000,000
NBK21/On 21/07/2027 Spot Bond			10.43000	105.74935	10.48000	105.42915				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			9.96000	101.43075	10.00500	101.24653				0.00	0	0
Total NBK22A SPOT										0.00	0	0
Total For NBK22A										0.00	0	0
NBK23/On 19/11/2025 Spot Bond			9.94000	104.94769	9.99000	104.65638				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK23A SPOT										0.00	0	0
Total For NBK23A										0.00	0	0
NBK23I On 12/02/2020 Spot Bond				101.09197		101.06865				0.00	0	0
Total NBK23B SPOT										0.00	0	0
Total For NBK23B										0.00	0	0
NBK24J On 19/11/2027 Spot Bond			10.12000	106.00406	10.17000	105.66765				0.00	0	1,000,000,000
Total NBK24A SPOT										0.00	0	1,000,000,000
Total For NBK24A										0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond				101.09722		101.07350				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25J On 17/02/2023 Spot Bond			9.52000	108.00069	9.56500	107.80289				0.00	0	0
Total NBK25A SPOT										0.00	0	0
Total For NBK25A										0.00	0	0
NBK25I On 12/02/2025 Spot Bond				102.47886		102.45369				0.00	220,000,000	163,600,000
Total NBK25B SPOT										0.00	220,000,000	163,600,000
Total For NBK25B										0.00	220,000,000	163,600,000
NBK26J On 10/05/2023 Spot Bond			100.00000	13.59333	100.00000	13.56341				0.00	0	0
Total NBK26A SPOT										0.00	0	0
Total For NBK26A										0.00	0	0
NBK26I On 22/04/2026 Spot Bond				103.80549		103.78072				0.00	0	0
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0
NBK27J On 10/05/2026 Spot Bond			10.22000	106.37436	10.27000	106.07123				0.00	0	0
Total NBK27A SPOT										0.00	0	0
Total For NBK27A										0.00	0	0
NBK28J On 02/08/2023 Spot Bond			9.87000	104.54082	9.91500	104.33545				0.00	0	0
Total NBK28A SPOT										0.00	0	0
Total For NBK28A										0.00	0	0
NBK28I On 19/11/2020 Spot Bond				100.86528		100.84117				0.00	0	0
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0
NBK29J On 31/07/2026 Spot Bond			10.17000	106.03492	10.22000	105.73161				0.00	0	0
Total NBK29A SPOT										0.00	0	0
Total For NBK29A										0.00	0	0
NBK29I On 18/02/2019 Spot Bond				101.32970		101.30752				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK29B SPOT									0.00	0	0
Total For NBK29B									0.00	0	0
NBK30/ On 20/02/2024 Spot Bond			9.67000	103.04487	9.71500	102.82601			6,769,000,000,000.00	700,000,000	350,000,000
Total NBK30A SPOT									6,769,000,000,000.00	700,000,000	350,000,000
Total For NBK30A									6,769,000,000,000.00	700,000,000	350,000,000
NBK30I On 18/02/2021 Spot Bond				102.37279		102.34888			0.00	0	0
Total NBK30B SPOT									0.00	0	0
Total For NBK30B									0.00	0	0
NBK31I On 17/02/2023 Spot Bond				100.98281		100.95839			0.00	0	0
Total NBK31B SPOT									0.00	0	0
Total For NBK31B									0.00	0	0
NBK32I On 26/02/2019 Spot Bond				100.69333		100.66903			0.00	0	0
Total NBK32B SPOT									0.00	0	0
Total For NBK32B									0.00	0	0
NBK33I On 10/05/2019 Spot Bond				101.60763		101.58586			0.00	0	0
Total NBK33B SPOT									0.00	0	0
Total For NBK33B									0.00	0	0
NBK34I On 10/05/2021 Spot Bond				102.66957		102.64612			0.00	0	360,000,000
Total NBK34B SPOT									0.00	0	360,000,000
Total For NBK34B									0.00	0	360,000,000
NBK35I On 10/05/2023 Spot Bond				103.29397		103.26919			0.00	0	0
Total NBK35B SPOT									0.00	0	0
Total For NBK35B									0.00	0	0
NBK36I On 10/05/2026 Spot Bond				104.18607		104.16007			0.00	148,000,000	274,000,000
Total NBK36B SPOT									0.00	148,000,000	274,000,000
Total For NBK36B									0.00	148,000,000	274,000,000
NBK37I On 02/08/2019 Spot Bond				101.49192		101.46963			0.00	0	0
Total NBK37B SPOT									0.00	0	0
Total For NBK37B									0.00	0	0
NBK38I On 02/08/2021 Spot Bond				102.41543		102.39214			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			7.71000	107.52442	7.84000	107.35089			92,520,000,000.00	12,000,000	16,045,282,400
Total NBK3A SPOT									92,520,000,000.00	12,000,000	16,045,282,400
Total For NBK3A									92,520,000,000.00	12,000,000	16,045,282,400
NBK3A On 09/09/2019 Spot Bond			100.00000	47.97081	100.00000	47.86523			0.00	0	0

Contract 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			11.44500	50.32429	11.49500	50.16650				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK40I On 31/07/2026 Spot Bond				101.45500		101.43008				0.00	0	0
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0
NBK41I On 20/02/2020 Spot Bond				101.13009		101.10711				0.00	0	0
Total NBK41B SPOT										0.00	0	0
Total For NBK41B										0.00	0	0
NBK42I On 21/02/2022 Spot Bond				101.48565		101.46162				0.00	20,000,000	0
Total NBK42B SPOT										0.00	20,000,000	0
Total For NBK42B										0.00	20,000,000	0
NBK43I On 20/02/2024 Spot Bond				101.30472		101.27990				0.00	0	0
Total NBK43B SPOT										0.00	0	0
Total For NBK43B										0.00	0	0
NBK44I On 15/02/2021 Spot Bond				100.96394		100.94108				0.00	0	0
Total NBK44B SPOT										0.00	0	0
Total For NBK44B										0.00	0	0
NBK45I On 15/02/2023 Spot Bond				101.56025		101.15814				0.00	1,000,000,000	1,000,000,000
Total NBK45B SPOT										0.00	1,000,000,000	1,000,000,000
Total For NBK45B										0.00	1,000,000,000	1,000,000,000
NBK46I On 15/08/2025 Spot Bond				101.01630		100.99222				0.00	0	0
Total NBK46B SPOT										0.00	0	0
Total For NBK46B										0.00	0	0
NBK47I On 15/02/2028 Spot Bond				101.04527		101.02050				0.00	0	0
Total NBK47B SPOT										0.00	0	0
Total For NBK47B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond				101.72069		101.69601				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.17190		100.14407				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

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
Total NCLN82/JIBAR SPOT										0.00	0	0
Total For NCLN82/JIBAR										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.61500	103.02307	10.66500	102.78328				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.17097		100.14327				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			10.65000	102.11478	10.70000	101.87650				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.17190		100.14407				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.17329		100.14524				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.17515		100.14684				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				100.11112		100.08332				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NCLN9 On 08/10/2018 Spot Bond				101.84952		101.82642				0.00	0	0
Total NCLN95 SPOT										0.00	0	0
Total For NCLN95										0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED05U SPOT										0.00	0	0
Total For NED05U										0.00	0	0
NED13 On 25/07/2018 Spot Bond				101.78454		101.76224				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				101.11213		101.08685				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2019 Spot Bond			8.43000	103.79322	8.44000	103.76224				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2019 Spot Bond				102.87782		102.85487				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2019 Spot Bond				101.91379		101.88739				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2020 Spot Bond				101.91338		101.88698				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				102.68802		102.66372				0.00	2,000,000,000	1,082,000,000
Total NED19 SPOT										0.00	2,000,000,000	1,082,000,000
Total For NED19										0.00	2,000,000,000	1,082,000,000
NED20 On 01/07/2020 Spot Bond			10.54500	101.19757	10.59000	101.08844				0.00	0	3,030,000,000
Total NED20 SPOT										0.00	0	3,030,000,000
Total For NED20										0.00	0	3,030,000,000
NEDT1.On 21/05/2021 Spot Bond				106.35602		106.31932				0.00	100,000,000	50,000,000
Total NEDT1A SPOT										0.00	100,000,000	50,000,000
Total For NEDT1A										0.00	100,000,000	50,000,000
NEDT1 On 26/11/2021 Spot Bond				104.95094		104.91462				0.00	0	0
Total NEDT1B SPOT										0.00	0	0
Total For NEDT1B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NET51 On 16/11/2018 Spot Bond				100.92465		100.90214				0.00	0	0
Total NET51 SPOT										0.00	0	0
Total For NET51										0.00	0	0
NGL01 On 22/09/2021 Spot Bond				103.75549		103.81440				0.00	0	300,000,000
Total NGL01 SPOT										0.00	0	300,000,000
Total For NGL01										0.00	0	300,000,000
NGL02 On 15/03/2022 Spot Bond				103.38499		103.35316				0.00	0	0
Total NGL02 SPOT										0.00	0	0
Total For NGL02										0.00	0	0
NGL03 On 26/05/2022 Spot Bond				100.87948		100.84895				0.00	0	0
Total NGL03 SPOT										0.00	0	0
Total For NGL03										0.00	0	0
NGL04 On 20/03/2023 Spot Bond				101.68139		101.65074				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				99.83678		99.80378				0.00	0	0
Total NGLT1A SPOT										0.00	0	0
Total For NGLT1A										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	108.37700	10.00000	108.34900				0.00	0	0
Total NHM001/JIBAR SPOT										0.00	0	0
Total For NHM001/JIBAR										0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	101.64639	13.50000	101.61031			270,000,000,000.00		20,000,000	20,000,000
Total NHM002 SPOT									270,000,000,000.00		20,000,000	20,000,000
Total For NHM002									270,000,000,000.00		20,000,000	20,000,000
NHM00 On 09/06/2019 Spot Bond				100.46049		100.43132				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				102.04932		102.01918				0.00	0	0
Total NHM004 SPOT										0.00	0	0
Total For NHM004										0.00	0	0
NHM00 On 18/05/2019 Spot Bond				101.20548		101.17534				0.00	0	0
Total NHM005 SPOT										0.00	0	0
Total For NHM005										0.00	0	0
NILB11 On 31/01/2025 Spot Bond			3.58000	125.25650	3.57000	125.30400				0.00	0	0
Total NILB11 SPOT										0.00	0	0
Total For NILB11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			3.97000	122.35243	3.96000	122.39730			0.00	0	0
Total NILB13 SPOT									0.00	0	0
Total For NILB13									0.00	0	0
NILB14 On 31/03/2028 Spot Bond			4.03000	167.52230	4.03000	167.48300			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			4.34000	163.23984	4.34000	163.20019			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			4.39500	99.72051	4.39500	99.69601			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			8.59500	105.37226	8.64000	105.26301			0.00	0	0
Total NMP20N SPOT									0.00	0	0
Total For NMP20N									0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			9.22500	103.10279	9.27000	102.99848			0.00	0	0
Total NQ1A10 SPOT									0.00	0	0
Total For NQ1A10									0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond				100.81959		100.79641			0.00	0	0
Total NQ1A21 SPOT									0.00	0	0
Total For NQ1A21									0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond				100.84626		100.82189			0.00	0	0
Total NQ1A24 SPOT									0.00	0	0
Total For NQ1A24									0.00	0	0
NQ1A2 On 22/05/2022 Spot Bond				100.86950		100.84447			0.00	0	0
Total NQ1A25 SPOT									0.00	0	0
Total For NQ1A25									0.00	0	0
NQ1A2 On 22/05/2023 Spot Bond				100.87054		100.84549			0.00	0	0
Total NQ1A27 SPOT									0.00	0	0
Total For NQ1A27									0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.42500	103.11778	9.47000	103.01308			0.00	0	0
Total NQ1B10 SPOT									0.00	0	0
Total For NQ1B10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1B1 On 22/05/2052 Spot Bond				100.86766		100.84269				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1B2 On 22/05/2023 Spot Bond				100.90942		100.88327				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			9.62500	103.13279	9.67000	103.02770				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond				100.90947		100.88332				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				101.00658		100.97771				0.00	0	50,000,000
Total NQF1D5 SPOT										0.00	0	50,000,000
Total For NQF1D5										0.00	0	50,000,000
NQF1D On 22/05/2019 Spot Bond				100.94238		100.91573				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			7.91000	102.65454	7.92000	102.62876				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			9.53000	111.39114	9.57500	111.19659				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			3.80000	177.50593	3.81500	177.34967				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			11.34000	106.36644	11.39000	106.02196				0.00	0	6,240,000,000
Total NRA028 SPOT										0.00	0	6,240,000,000
Total For NRA028										0.00	0	6,240,000,000
NRA02 On 30/11/2028 Spot Bond			100.00000	13.02386	100.00000	12.99504				0.00	0	0
Total NRA028/R186 SPOT										0.00	0	0
Total For NRA028/R186										0.00	0	0
NSN96 On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NSN96U SPOT										0.00	0	0
Total For NSN96U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NSN97 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN97U SPOT									0.00	0	0
Total For NSN97U									0.00	0	0
NSN98 On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN98U SPOT									0.00	0	0
Total For NSN98U									0.00	0	0
NSN99 On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN99U SPOT									0.00	0	0
Total For NSN99U									0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.92394		100.90040			0.00	0	0
Total NTC18 SPOT									0.00	0	0
Total For NTC18									0.00	0	0
NTC19 On 27/07/2020 Spot Bond				101.40032		101.37653			0.00	80,000,000	40,000,000
Total NTC19 SPOT									0.00	80,000,000	40,000,000
Total For NTC19									0.00	80,000,000	40,000,000
NTC20 On 27/07/2020 Spot Bond				101.92898		101.90646			0.00	0	0
Total NTC20 SPOT									0.00	0	0
Total For NTC20									0.00	0	0
NTC21 On 24/03/2022 Spot Bond				100.34291		100.33672			0.00	0	310,000,000
Total NTC21 SPOT									0.00	0	310,000,000
Total For NTC21									0.00	0	310,000,000
NTC22 On 15/02/2021 Spot Bond				101.00465		100.98084			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				101.02792		101.00355			0.00	0	0
Total NTC23 SPOT									0.00	0	0
Total For NTC23									0.00	0	0
NTC24 On 29/03/2021 Spot Bond				99.95685		99.93506			0.00	0	0
Total NTC24 SPOT									0.00	0	0
Total For NTC24									0.00	0	0
OMI01 On 22/11/2022 Spot Bond				100.89375		100.86804			0.00	0	0
Total OMI01 SPOT									0.00	0	0
Total For OMI01									0.00	0	0
OML02 On 27/11/2019 Spot Bond				101.69382		101.68244			0.00	1,000,000,000	500,000,000
Total OML02 SPOT									0.00	1,000,000,000	500,000,000
Total For OML02									0.00	1,000,000,000	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
OML03 On 27/11/2019 Spot Bond			9.74500	100.13058	9.79000	100.04660			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				101.15594		101.12865			0.00	0	1,400,000,000
Total OML04 SPOT									0.00	0	1,400,000,000
Total For OML04									0.00	0	1,400,000,000
OML05 On 19/03/2020 Spot Bond			9.83000	102.51428	9.87500	102.41744			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			10.72000	101.56760	10.84500	101.16587			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			11.73500	99.37732	11.78500	99.12376			0.00	0	1,000,000,000
Total OML07 SPOT									0.00	0	1,000,000,000
Total For OML07									0.00	0	1,000,000,000
OML08 On 14/09/2020 Spot Bond				101.36519		101.33818			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			10.79000	103.43974	10.83500	103.26054			0.00	0	1,000,000,000
Total OML09 SPOT									0.00	0	1,000,000,000
Total For OML09									0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			11.72000	101.42988	11.77000	101.16241			0.00	0	930,000,000
Total OML10 SPOT									0.00	0	930,000,000
Total For OML10									0.00	0	930,000,000
PBAJ1U On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBAJ1U SPOT									0.00	0	0
Total For PBAJ1U									0.00	0	0
PBBJ1U On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBBJ1U SPOT									0.00	0	0
Total For PBBJ1U									0.00	0	0
PBGJ1U On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBGJ1U SPOT									0.00	0	0
Total For PBGJ1U									0.00	0	0
PBJC1U On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBJC1U SPOT									0.00	0	0
Total For PBJC1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJJ1U SPOT										0.00	0	0
Total For PBJJ1U										0.00	0	0
PBKJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKJ1U SPOT										0.00	0	0
Total For PBKJ1U										0.00	0	0
PBKS1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKS1U SPOT										0.00	0	0
Total For PBKS1U										0.00	0	0
PBKX1L On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKX1U SPOT										0.00	0	0
Total For PBKX1U										0.00	0	0
PBLS1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLS1U SPOT										0.00	0	0
Total For PBLS1U										0.00	0	0
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLT1U SPOT										0.00	0	0
Total For PBLT1U										0.00	0	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUC1U SPOT										0.00	0	0
Total For PBUC1U										0.00	0	0
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUJ1U SPOT										0.00	0	0
Total For PBUJ1U										0.00	0	0
PBVJ1L On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBVJ1U SPOT										0.00	0	0
Total For PBVJ1U										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	108.37700	10.00000	108.34900				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM38 On 12/06/2020 Spot Bond				100.36347		100.33680				0.00	0	0
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0
PMM39 On 04/09/2018 Spot Bond				100.59722		100.57378				0.00	0	0
Total PMM39 SPOT										0.00	0	0
Total For PMM39										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PMM40 On 04/09/2018 Spot Bond				100.52266		100.49816				0.00	0	0
Total PMM40 SPOT										0.00	0	0
Total For PMM40										0.00	0	0
PMM43 On 28/02/2019 Spot Bond				100.68453		100.66043				0.00	0	0
Total PMM43 SPOT										0.00	0	0
Total For PMM43										0.00	0	0
PMM44 On 07/11/2019 Spot Bond				101.19076		101.16735				0.00	0	0
Total PMM44 SPOT										0.00	0	0
Total For PMM44										0.00	0	0
PMM45 On 28/11/2018 Spot Bond				100.64309		100.62125				0.00	0	0
Total PMM45 SPOT										0.00	0	0
Total For PMM45										0.00	0	0
PPC00: On 31/12/2018 Spot Bond				98.72771		98.69975				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC00: On 31/10/2019 Spot Bond				99.45054		99.42414				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PRE2A On 20/02/2022 Spot Bond				100.81507		100.79233				0.00	0	0
Total PRE2A1 SPOT										0.00	0	0
Total For PRE2A1										0.00	0	0
PRE2A: On 20/02/2022 Spot Bond				100.85506		100.83123				0.00	0	0
Total PRE2A2 SPOT										0.00	0	0
Total For PRE2A2										0.00	0	0
PRE2A: On 20/02/2022 Spot Bond				100.89003		100.86524				0.00	0	0
Total PRE2A3 SPOT										0.00	0	0
Total For PRE2A3										0.00	0	0
PRE2B On 20/02/2022 Spot Bond				100.95990		100.93321				0.00	0	0
Total PRE2B1 SPOT										0.00	0	0
Total For PRE2B1										0.00	0	0
PRE2C On 20/02/2022 Spot Bond				100.96988		100.94292				0.00	0	0
Total PRE2C1 SPOT										0.00	0	0
Total For PRE2C1										0.00	0	0
PRE2D On 20/02/2022 Spot Bond				100.97986		100.95262				0.00	0	0
Total PRE2D1 SPOT										0.00	0	0
Total For PRE2D1										0.00	0	0

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 21/12/2026 Spot Bond			8.87000	109.74477	8.92000	109.40726			181,461,284,673,000.00	1,304,561,587,900	1,652,071,562,400
Total R186 SPOT									11,461,284,673,000.00	304,561,587,900	652,071,562,400
Total For R186									11,461,284,673,000.00	304,561,587,900	652,071,562,400
R197 On 07/12/2023 Spot Bond			2.60000	296.31381	2.61500	296.04425			1,746,420,000,000.00	671,700,000	62,009,384,400
Total R197 SPOT									1,746,420,000,000.00	671,700,000	62,009,384,400
Total For R197									1,746,420,000,000.00	671,700,000	62,009,384,400
R202 On 07/12/2033 Spot Bond			2.88000	234.13806	2.88000	234.09035			360,697,248,000,000.00	125,242,100,000	192,014,540,300
Total R202 SPOT									360,697,248,000,000.00	125,242,100,000	192,014,540,300
Total For R202									360,697,248,000,000.00	125,242,100,000	192,014,540,300
R2023 On 28/02/2023 Spot Bond			8.22000	100.69345	8.26500	100.50147			410,831,181,750,000.00	49,979,462,500	841,241,830,800
Total R2023 SPOT									410,831,181,750,000.00	49,979,462,500	841,241,830,800
Total For R2023									410,831,181,750,000.00	49,979,462,500	841,241,830,800
R2030 On 31/01/2030 Spot Bond			9.28000	94.26014	9.33000	93.90830			771,695,041,920,000.00	190,915,414,000	996,051,248,500
Total R2030 SPOT									771,695,041,920,000.00	190,915,414,000	996,051,248,500
Total For R2030									771,695,041,920,000.00	190,915,414,000	996,051,248,500
R2032 On 31/03/2032 Spot Bond			9.45500	92.79021	9.50500	92.41215			967,035,417,213,000.00	1,054,154,988,600	997,646,093,200
Total R2032 SPOT									967,035,417,213,000.00	1,054,154,988,600	997,646,093,200
Total For R2032									967,035,417,213,000.00	1,054,154,988,600	997,646,093,200
R2035 On 28/02/2035 Spot Bond			9.54000	97.34893	9.59000	96.92913			947,566,952,188,000.00	308,969,282,200	600,455,025,400
Total R2035 SPOT									947,566,952,188,000.00	308,969,282,200	600,455,025,400
Total For R2035									947,566,952,188,000.00	308,969,282,200	600,455,025,400
R2037 On 31/01/2037 Spot Bond			9.59500	94.02205	9.64500	93.60041			136,589,983,170,000.00	118,456,486,000	635,582,757,800
Total R2037 SPOT									136,589,983,170,000.00	118,456,486,000	635,582,757,800
Total For R2037									136,589,983,170,000.00	118,456,486,000	635,582,757,800
R204 On 21/12/2018 Spot Bond			6.73000	100.71314	6.74000	100.69040			13,509,179,475,000.00	2,007,307,500	20,226,897,600
Total R204 SPOT									13,509,179,475,000.00	2,007,307,500	20,226,897,600
Total For R204									13,509,179,475,000.00	2,007,307,500	20,226,897,600
R2040 On 31/01/2040 Spot Bond			9.66000	97.69705	9.71000	97.24453			419,143,189,206,000.00	43,389,564,100	775,876,059,600
Total R2040 SPOT									419,143,189,206,000.00	43,389,564,100	775,876,059,600
Total For R2040									419,143,189,206,000.00	43,389,564,100	775,876,059,600
R2044 On 31/01/2044 Spot Bond			9.69000	94.69760	9.74000	94.23941			320,552,700,709,000.00	549,076,646,100	1,067,411,564,700
Total R2044 SPOT									320,552,700,709,000.00	549,076,646,100	1,067,411,564,700
Total For R2044									320,552,700,709,000.00	549,076,646,100	1,067,411,564,700
R2048 On 28/02/2048 Spot Bond			9.68000	93.77949	9.73000	93.31031			492,627,319,288,000.00	1,807,089,599,100	1,625,552,776,700
Total R2048 SPOT									492,627,319,288,000.00	1,807,089,599,100	1,625,552,776,700
Total For R2048									492,627,319,288,000.00	1,807,089,599,100	1,625,552,776,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207 On 15/01/2020 Spot Bond			7.54500	102.83450	7.59000	102.74886			855,464,768,694,000.00	510,995,993,200	287,373,442,200
Total R207 SPOT									5,464,768,694,000.00	510,995,993,200	287,373,442,200
Total For R207									5,464,768,694,000.00	510,995,993,200	287,373,442,200
R208 On 31/03/2021 Spot Bond			7.83000	98.97235	7.87500	98.84351			702,908,876,402,000.00	217,485,169,400	493,226,376,900
Total R208 SPOT									2,908,876,402,000.00	217,485,169,400	493,226,376,900
Total For R208									2,908,876,402,000.00	217,485,169,400	493,226,376,900
R209 On 31/03/2036 Spot Bond			9.52000	73.72130	9.57000	73.36909			520,093,642,656,000.00	789,925,802,800	1,753,681,688,000
Total R209 SPOT									2,093,642,656,000.00	789,925,802,800	753,681,688,000
Total For R209									2,093,642,656,000.00	789,925,802,800	753,681,688,000
R210 On 31/03/2028 Spot Bond			2.78000	186.15082	2.78000	186.11341			168,877,772,000,000.00	60,747,400,000	75,429,215,300
Total R210 SPOT									8,877,772,000,000.00	60,747,400,000	75,429,215,300
Total For R210									8,877,772,000,000.00	60,747,400,000	75,429,215,300
R212 On 31/01/2022 Spot Bond			2.53500	154.32601	2.53500	154.29590			55,008,743,556,000.00	21,699,701,600	109,878,222,500
Total R212 SPOT									5,008,743,556,000.00	21,699,701,600	109,878,222,500
Total For R212									5,008,743,556,000.00	21,699,701,600	109,878,222,500
R213 On 28/02/2031 Spot Bond			9.35000	85.00332	9.40000	84.66051			333,995,953,255,000.00	356,577,107,300	846,635,491,400
Total R213 SPOT									3,995,953,255,000.00	356,577,107,300	846,635,491,400
Total For R213									3,995,953,255,000.00	356,577,107,300	846,635,491,400
R214 On 28/02/2041 Spot Bond			9.65000	73.29342	9.70000	72.92645			344,002,945,090,000.00	346,528,802,600	1,090,485,627,300
Total R214 SPOT									4,002,945,090,000.00	346,528,802,600	1,090,485,627,300
Total For R214									4,002,945,090,000.00	346,528,802,600	1,090,485,627,300
RCG01 On 24/10/2019 Spot Bond				102.25595		102.23420			0.00	305,000,000	305,000,000
Total RCG01B SPOT									0.00	305,000,000	305,000,000
Total For RCG01B									0.00	305,000,000	305,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDF07U 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
RDFB05 On 27/11/2019 Spot Bond				101.53260		101.50818			0.00	0	0
Total RDFB05 SPOT									0.00	0	0
Total For RDFB05									0.00	0	0
RDFB06 On 22/03/2019 Spot Bond				100.69760		100.76352			0.00	0	0
Total RDFB06 SPOT									0.00	0	0
Total For RDFB06									0.00	0	0
RDFB06/JIBAR 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
RDFB07 On 30/09/2019 Spot Bond				100.12788		100.10615			0.00	0	0
Total RDFB07 SPOT									0.00	0	0
Total For RDFB07									0.00	0	0
RDFB08 On 30/09/2021 Spot Bond				99.88778		99.86491			0.00	0	0
Total RDFB08 SPOT									0.00	0	0
Total For RDFB08									0.00	0	0
RDFB09 On 02/12/2021 Spot Bond				100.55754		100.53164			0.00	0	0
Total RDFB09 SPOT									0.00	0	0
Total For RDFB09									0.00	0	0
RDFB10 On 27/03/2020 Spot Bond				100.38686		100.36582			0.00	0	0
Total RDFB10 SPOT									0.00	0	0
Total For RDFB10									0.00	0	0
RDFB11 On 27/03/2022 Spot Bond				99.99988		99.97777			0.00	0	0
Total RDFB11 SPOT									0.00	0	0
Total For RDFB11									0.00	0	0
RDFB12 On 27/11/2022 Spot Bond				100.70932		100.68448			0.00	0	0
Total RDFB12 SPOT									0.00	0	0
Total For RDFB12									0.00	0	0
RDFB13 On 12/03/2021 Spot Bond				100.34537		100.36782			0.00	0	300,000,000
Total RDFB13 SPOT									0.00	0	300,000,000
Total For RDFB13									0.00	0	300,000,000
RDFB14 On 12/03/2023 Spot Bond				100.35335		100.32735			0.00	0	0
Total RDFB14 SPOT									0.00	0	0
Total For RDFB14									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDFC3 On 27/07/2018 Spot Bond				101.26624		101.24479				0.00	0	0
Total RDFC39 SPOT										0.00	0	0
Total For RDFC39										0.00	0	0
RDFC4 On 05/10/2018 Spot Bond				99.83847		99.81773				0.00	0	0
Total RDFC41 SPOT										0.00	0	0
Total For RDFC41										0.00	0	0
RDFC4 On 23/09/2018 Spot Bond				100.04106		100.02052				0.00	0	0
Total RDFC42 SPOT										0.00	0	0
Total For RDFC42										0.00	0	0
RDFC4 On 04/06/2019 Spot Bond				100.50099		100.47743				0.00	0	0
Total RDFC43 SPOT										0.00	0	0
Total For RDFC43										0.00	0	0
REB10I On 07/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB10U SPOT										0.00	0	0
Total For REB10U										0.00	0	0
REB11I On 07/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB11U SPOT										0.00	0	0
Total For REB11U										0.00	0	0
REBC0 On 21/05/2019 Spot Bond				100.85988		100.83584				0.00	0	0
Total REBC09 SPOT										0.00	0	0
Total For REBC09										0.00	0	0
REBC8 On 07/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REBC8U SPOT										0.00	0	0
Total For REBC8U										0.00	0	0
RED20I On 05/04/2019 Spot Bond				102.74376		102.71094				0.00	0	0
Total RED202 SPOT										0.00	0	0
Total For RED202										0.00	0	0
RED20I On 05/04/2019 Spot Bond				103.32183		103.28184				0.00	0	0
Total RED203 SPOT										0.00	0	0
Total For RED203										0.00	0	0
RED20I On 05/01/2020 Spot Bond				102.70907		102.67667				0.00	0	0
Total RED204 SPOT										0.00	0	0
Total For RED204										0.00	0	0
RED20I On 05/07/2020 Spot Bond				103.04910		103.01249				0.00	0	0
Total RED205 SPOT										0.00	0	0
Total For RED205										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RED30 On 16/09/2021 Spot Bond				100.28317		100.24894			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				101.02064		100.98536			0.00	0	0
Total RED401 SPOT									0.00	0	0
Total For RED401									0.00	0	0
RED50 On 05/12/2022 Spot Bond				100.71807		100.68348			0.00	0	0
Total RED501 SPOT									0.00	0	0
Total For RED501									0.00	0	0
RED60 On 09/03/2022 Spot Bond				100.37784		100.35406			0.00	0	0
Total RED601 SPOT									0.00	0	0
Total For RED601									0.00	0	0
RED60 On 09/03/2022 Spot Bond				100.47280		100.44303			0.00	0	0
Total RED602 SPOT									0.00	0	0
Total For RED602									0.00	0	0
RED70 On 17/08/2021 Spot Bond				100.29190		100.26156			0.00	0	0
Total RED701 SPOT									0.00	0	0
Total For RED701									0.00	0	0
RES02 On 02/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES02U SPOT									0.00	0	0
Total For RES02U									0.00	0	0
RES03 On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES03U SPOT									0.00	0	0
Total For RES03U									0.00	0	0
RES04 On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES04U SPOT									0.00	0	0
Total For RES04U									0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.00473		99.97848			0.00	0	0
Total RES30 SPOT									0.00	0	0
Total For RES30									0.00	0	0
RES34 On 25/08/2019 Spot Bond				100.76862		100.74336			0.00	0	0
Total RES34 SPOT									0.00	0	0
Total For RES34									0.00	0	0
RES35 On 25/08/2021 Spot Bond				100.58390		100.55829			0.00	0	0
Total RES35 SPOT									0.00	0	0
Total For RES35									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RES36 On 21/10/2019 Spot Bond				101.50566		101.48207				0.00	0	90,000,000
Total RES36 SPOT										0.00	0	90,000,000
Total For RES36										0.00	0	90,000,000
RES38 On 01/08/2020 Spot Bond				101.15481		101.13078				0.00	0	80,000,000
Total RES38 SPOT										0.00	0	80,000,000
Total For RES38										0.00	0	80,000,000
RES40 On 13/10/2022 Spot Bond				101.77781		101.75433				0.00	0	0
Total RES40 SPOT										0.00	0	0
Total For RES40										0.00	0	0
RES41 On 30/11/2022 Spot Bond				100.66324		100.63818				0.00	0	0
Total RES41 SPOT										0.00	0	0
Total For RES41										0.00	0	0
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES42U SPOT										0.00	0	0
Total For RES42U										0.00	0	0
RES43I On 03/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES43U SPOT										0.00	0	0
Total For RES43U										0.00	0	0
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES44U SPOT										0.00	0	0
Total For RES44U										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RW21 On 21/04/2021 Spot Bond			9.27000	103.50013	9.31500	103.36383				0.00	0	14,567,400,000
Total RW21 SPOT										0.00	0	14,567,400,000
Total For RW21										0.00	0	14,567,400,000
RW23 On 10/12/2023 Spot Bond			9.90000	98.81851	9.94500	98.60825				0.00	0	0
Total RW23 SPOT										0.00	0	0
Total For RW23										0.00	0	0
RW28 On 10/12/2028 Spot Bond			11.06000	95.48698	11.11000	95.16475				0.00	0	0
Total RW28 SPOT										0.00	0	0
Total For RW28										0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	108.37700	10.00000	108.34900				0.00	0	0
Total SBK12/R157 SPOT										0.00	0	0
Total For SBK12/R157										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK17 On 30/07/2019 Spot Bond				102.07384		102.05043			0.00	108,000,000	58,000,000
Total SBK17 SPOT									0.00	108,000,000	58,000,000
Total For SBK17									0.00	108,000,000	58,000,000
SBK18 On 24/10/2020 Spot Bond				103.09241		103.06852			0.00	48,000,000	34,000,000
Total SBK18 SPOT									0.00	48,000,000	34,000,000
Total For SBK18									0.00	48,000,000	34,000,000
SBK19 On 24/10/2019 Spot Bond				101.60425		101.57957			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK20 On 02/12/2019 Spot Bond				102.92467		102.89812			0.00	0	0
Total SBK20 SPOT									0.00	0	0
Total For SBK20									0.00	0	0
SBK21 On 28/01/2020 Spot Bond				103.75549		103.73079			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK22 On 28/05/2020 Spot Bond				103.29747		103.27032			0.00	140,000,000	70,000,000
Total SBK22 SPOT									0.00	140,000,000	70,000,000
Total For SBK22									0.00	140,000,000	70,000,000
SBK23 On 28/05/2022 Spot Bond			10.82000	103.23528	10.91500	102.90460			0.00	0	2,080,000,000
Total SBK23 SPOT									0.00	0	2,080,000,000
Total For SBK23									0.00	0	2,080,000,000
SBK24 On 19/10/2020 Spot Bond				104.65211		104.62594			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				105.26293		105.23504			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			10.43000	106.43376	10.47500	106.29325			0.00	0	0
Total SBK26 SPOT									0.00	0	0
Total For SBK26									0.00	0	0
SBS16 On 22/09/2018 Spot Bond				100.24293		100.31019			0.00	0	0
Total SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS18 On 23/06/2021 Spot Bond				101.48420		101.46298			0.00	0	5,000,000
Total SBS18 SPOT									0.00	0	5,000,000
Total For SBS18									0.00	0	5,000,000
SBS19 On 23/06/2021 Spot Bond			8.71000	103.90561	8.75500	103.76241		4,355,000,000,000.00	500,000,000	470,000,000	
Total SBS19 SPOT								4,355,000,000,000.00	500,000,000	470,000,000	
Total For SBS19								4,355,000,000,000.00	500,000,000	470,000,000	
SBS20 On 15/05/2026 Spot Bond			9.77500	102.64043	9.82500	102.34106		0.00	0	0	
Total SBS20 SPOT								0.00	0	0	
Total For SBS20								0.00	0	0	
SBS21 On 15/05/2026 Spot Bond				103.97794		103.95183		0.00	0	0	
Total SBS21 SPOT								0.00	0	0	
Total For SBS21								0.00	0	0	
SBS24 On 24/05/2019 Spot Bond				101.47187		101.44930		0.00	0	4,500,000,000	
Total SBS24 SPOT								0.00	0	4,500,000,000	
Total For SBS24								0.00	0	4,500,000,000	
SBS25 On 24/05/2019 Spot Bond			8.09500	101.47160	8.10500	101.44106		232,634,110,000,000.00	28,738,000,000	7,739,700,000	
Total SBS25 SPOT								32,634,110,000,000.00	28,738,000,000	7,739,700,000	
Total For SBS25								32,634,110,000,000.00	28,738,000,000	7,739,700,000	
SBS27 On 20/02/2024 Spot Bond			9.43000	106.54169	9.47500	106.31731		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			8.15000	100.83829	8.16000	100.80718		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			9.90500	91.51946	9.95500	91.24217		0.00	0	0	
Total SBS3 SPOT								0.00	0	0	
Total For SBS3								0.00	0	0	
SBS30 On 12/06/2019 Spot Bond				100.36784		100.34343		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			9.98500	99.22580	10.03500	98.91056		8,587,100,000,000.00	860,000,000	430,000,000	
Total SBS31 SPOT								8,587,100,000,000.00	860,000,000	430,000,000	
Total For SBS31								8,587,100,000,000.00	860,000,000	430,000,000	
SBS33 On 19/09/2019 Spot Bond				100.18194		100.15609		0.00	0	0	
Total SBS33 SPOT								0.00	0	0	
Total For SBS33								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS34 On 19/09/2024 Spot Bond			10.16500	102.41887	10.21500	102.16519			0.00	0	1,500,000,000
Total SBS34 SPOT									0.00	0	1,500,000,000
Total For SBS34									0.00	0	1,500,000,000
SBS36 On 29/01/2020 Spot Bond				101.62470		101.60248			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			8.28000	102.82532	8.32500	102.73662			0.00	0	15,010,000,000
Total SBS37 SPOT									0.00	0	15,010,000,000
Total For SBS37									0.00	0	15,010,000,000
SBS38 On 29/01/2025 Spot Bond			9.63500	101.11230	9.68500	100.85046			0.00	0	0
Total SBS38 SPOT									0.00	0	0
Total For SBS38									0.00	0	0
SBS39 On 29/01/2030 Spot Bond			10.35000	99.71550	10.40000	99.36530		26,910,000,000,000.00		2,600,000,000	1,440,000,000
Total SBS39 SPOT								26,910,000,000,000.00		2,600,000,000	1,440,000,000
Total For SBS39								26,910,000,000,000.00		2,600,000,000	1,440,000,000
SBS4 On 16/11/2021 Spot Bond			9.04500	99.69142	9.09000	99.53964		416,070,000,000.00		46,000,000	903,000,000
Total SBS4 SPOT								416,070,000,000.00		46,000,000	903,000,000
Total For SBS4								416,070,000,000.00		46,000,000	903,000,000
SBS40 On 12/11/2020 Spot Bond				101.92740		101.92595			0.00	0	1,600,000,000
Total SBS40 SPOT									0.00	0	1,600,000,000
Total For SBS40									0.00	0	1,600,000,000
SBS41 On 12/11/2022 Spot Bond			9.27000	103.73315	9.31500	103.54624			0.00	0	4,500,000,000
Total SBS41 SPOT									0.00	0	4,500,000,000
Total For SBS41									0.00	0	4,500,000,000
SBS42 On 12/11/2025 Spot Bond			9.67500	106.31184	9.72500	106.01708			0.00	0	10,000,000
Total SBS42 SPOT									0.00	0	10,000,000
Total For SBS42									0.00	0	10,000,000
SBS43 On 12/11/2027 Spot Bond			9.97500	106.39804	10.02500	106.06010			0.00	0	0
Total SBS43 SPOT									0.00	0	0
Total For SBS43									0.00	0	0
SBS44 On 15/02/2019 Spot Bond				101.20325		101.18075			0.00	0	0
Total SBS44 SPOT									0.00	0	0
Total For SBS44									0.00	0	0
SBS45 On 15/02/2021 Spot Bond				102.17857		102.15522			0.00	0	2,200,000,000
Total SBS45 SPOT									0.00	0	2,200,000,000
Total For SBS45									0.00	0	2,200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS46 On 15/02/2023 Spot Bond			9.14000	109.46341	9.18500	109.26355			0.00	0	0
Total SBS46 SPOT									0.00	0	0
Total For SBS46									0.00	0	0
SBS47 On 15/02/2023 Spot Bond				102.62236		102.59780			0.00	0	0
Total SBS47 SPOT									0.00	0	0
Total For SBS47									0.00	0	0
SBS48 On 31/01/2020 Spot Bond				101.79597		101.77427			0.00	0	0
Total SBS48 SPOT									0.00	0	0
Total For SBS48									0.00	0	0
SBS49 On 31/01/2022 Spot Bond				101.26265		101.23948			0.00	0	0
Total SBS49 SPOT									0.00	0	0
Total For SBS49									0.00	0	0
SBS50 On 31/01/2022 Spot Bond			9.38000	104.04727	9.42500	103.88604			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			9.91000	103.38204	9.96000	103.14446			0.00	0	0
Total SBS51 SPOT									0.00	0	0
Total For SBS51									0.00	0	0
SBS52 On 29/01/2030 Spot Bond				102.21726		102.19266			0.00	2,384,000,000	3,532,000,000
Total SBS52 SPOT									0.00	2,384,000,000	3,532,000,000
Total For SBS52									0.00	2,384,000,000	3,532,000,000
SBS53 On 03/05/2027 Spot Bond				102.50020		102.47559			0.00	0	1,710,000,000
Total SBS53 SPOT									0.00	0	1,710,000,000
Total For SBS53									0.00	0	1,710,000,000
SBS54 On 12/06/2020 Spot Bond				100.34130		100.31611			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				101.18412		101.15818			0.00	0	2,690,000,000
Total SBS55 SPOT									0.00	0	2,690,000,000
Total For SBS55									0.00	0	2,690,000,000
SBS56 On 12/06/2022 Spot Bond			9.00500	100.17962	9.05000	100.00857			0.00	0	0
Total SBS56 SPOT									0.00	0	0
Total For SBS56									0.00	0	0
SBS57 On 12/06/2024 Spot Bond				101.40860		101.38212			0.00	0	0
Total SBS57 SPOT									0.00	0	0
Total For SBS57									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS58 On 12/06/2027 Spot Bond				101.44078		101.41363			0.00	0	1,969,000,000
Total SBS58 SPOT									0.00	0	1,969,000,000
Total For SBS58									0.00	0	1,969,000,000
SBS59 On 09/10/2020 Spot Bond				101.75227		101.73042			0.00	0	0
Total SBS59 SPOT									0.00	0	0
Total For SBS59									0.00	0	0
SBS60 On 18/01/2023 Spot Bond				101.63320		101.61013			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			3.61000	282.47189	3.62500	282.20900		72,200,000,000.00		20,000,000	254,000,000
Total SBSI11 SPOT								72,200,000,000.00		20,000,000	254,000,000
Total For SBSI11								72,200,000,000.00		20,000,000	254,000,000
SBSI14 On 07/12/2033 Spot Bond			4.18000	200.71022	4.18000	200.66232		0.00		0	0
Total SBSI14 SPOT								0.00		0	0
Total For SBSI14								0.00		0	0
SBT101 On 31/03/2022 Spot Bond				102.31886		102.28650		0.00		0	0
Total SBT101 SPOT								0.00		0	0
Total For SBT101								0.00		0	0
SBT102 On 30/09/2022 Spot Bond				99.93511		99.90290		0.00		0	4,967,600
Total SBT102 SPOT								0.00		0	4,967,600
Total For SBT102								0.00		0	4,967,600
SBT201 On 13/02/2023 Spot Bond				102.09259		102.06456		0.00		0	0
Total SBT201 SPOT								0.00		0	0
Total For SBT201								0.00		0	0
SGI004 On 20/01/2021 Spot Bond				102.65585		102.62183		0.00		0	0
Total SGI004 SPOT								0.00		0	0
Total For SGI004								0.00		0	0
SGI005 On 10/07/2021 Spot Bond				102.65599		102.62197		0.00		0	0
Total SGI005 SPOT								0.00		0	0
Total For SGI005								0.00		0	0
SGI006 On 11/07/2022 Spot Bond				102.41274		102.38149		0.00		0	0
Total SGI006 SPOT								0.00		0	0
Total For SGI006								0.00		0	0
SHI02 On 01/10/2021 Spot Bond				82.63494		82.63494		0.00		0	0
Total SHI02 SPOT								0.00		0	0
Total For SHI02								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS111 On 25/11/2020 Spot Bond			10.00000	108.37700	10.00000	108.34900			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			7.88500	103.25699	7.89500	103.23353		315,400,000,000.00		40,000,000	20,000,000
Total SLI3 SPOT								315,400,000,000.00		40,000,000	20,000,000
Total For SLI3								315,400,000,000.00		40,000,000	20,000,000
SLI4 On 15/08/2021 Spot Bond				102.29892		102.27380		0.00		200,000,000	100,000,000
Total SLI4 SPOT								0.00		200,000,000	100,000,000
Total For SLI4								0.00		200,000,000	100,000,000
SLRA1 On 15/08/2019 Spot Bond				101.02582		101.00151		0.00		3,500,000,000	1,100,000,000
Total SLRA1 SPOT								0.00		3,500,000,000	1,100,000,000
Total For SLRA1								0.00		3,500,000,000	1,100,000,000
SLRA2 On 15/08/2021 Spot Bond				101.05469		101.02970		0.00		0	0
Total SLRA2 SPOT								0.00		0	0
Total For SLRA2								0.00		0	0
SLRA3 On 15/11/2020 Spot Bond				100.99882		100.97514		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				101.02797		101.00361		0.00		0	0
Total SLRA4 SPOT								0.00		0	0
Total For SLRA4								0.00		0	0
SLRB1 On 15/08/2019 Spot Bond				101.07237		101.04697		0.00		0	0
Total SLRB1 SPOT								0.00		0	0
Total For SLRB1								0.00		0	0
SLRB2 On 15/08/2021 Spot Bond				101.08375		101.05807		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				101.08600		101.06026		0.00		0	0
Total SLRB3 SPOT								0.00		0	0
Total For SLRB3								0.00		0	0
SLRB4 On 15/11/2022 Spot Bond				101.09191		101.06604		0.00		0	0
Total SLRB4 SPOT								0.00		0	0
Total For SLRB4								0.00		0	0
SLRC1 On 15/08/2019 Spot Bond				101.16657		101.13895		0.00		0	0
Total SLRC1 SPOT								0.00		0	0
Total For SLRC1								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SLRC2 On 15/08/2021 Spot Bond				101.19060		101.16240				0.00	0	0
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0
SLRC3 On 15/11/2020 Spot Bond				101.13593		101.10903				0.00	0	0
Total SLRC3 SPOT										0.00	0	0
Total For SLRC3										0.00	0	0
SLRC4 On 15/11/2022 Spot Bond				101.16161		101.13410				0.00	0	0
Total SLRC4 SPOT										0.00	0	0
Total For SLRC4										0.00	0	0
SNT02 On 12/04/2021 Spot Bond				101.95673		101.93118				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			10.77000	106.07530	10.81500	105.87592				0.00	0	1,550,000,000
Total SNT03 SPOT										0.00	0	1,550,000,000
Total For SNT03										0.00	0	1,550,000,000
SNT04 On 27/06/2022 Spot Bond				100.49613		100.47315				0.00	0	0
Total SNT04 SPOT										0.00	0	0
Total For SNT04										0.00	0	0
SPDA10 On 21/08/2021 Spot Bond				101.54399		101.51941				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA11 On 21/08/2020 Spot Bond				101.05456		101.03071				0.00	0	0
Total SPDA11 SPOT										0.00	0	0
Total For SPDA11										0.00	0	0
SPDA12 On 21/08/2022 Spot Bond				100.87664		100.85214				0.00	0	0
Total SPDA12 SPOT										0.00	0	0
Total For SPDA12										0.00	0	0
SPDA6 On 21/08/2019 Spot Bond				100.85482		100.83092				0.00	0	0
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPDA7 On 21/08/2019 Spot Bond				101.22669		101.20323				0.00	0	0
Total SPDA7 SPOT										0.00	0	0
Total For SPDA7										0.00	0	0
SPDA8 On 21/08/2021 Spot Bond				100.87045		100.84649				0.00	0	0
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA9 On 21/08/2019 Spot Bond				101.06831		101.04435			0.00	0	0
Total SPDA9 SPOT									0.00	0	0
Total For SPDA9									0.00	0	0
SPG00: On 09/09/2019 Spot Bond				100.40833		100.38063			0.00	0	0
Total SPG002 SPOT									0.00	0	0
Total For SPG002									0.00	0	0
SPG00: On 31/10/2019 Spot Bond				101.46302		101.43797			0.00	0	0
Total SPG003 SPOT									0.00	0	0
Total For SPG003									0.00	0	0
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS039U SPOT									0.00	0	0
Total For SS039U									0.00	0	0
SS040L On 18/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS040U SPOT									0.00	0	0
Total For SS040U									0.00	0	0
SS041L On 29/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS041U SPOT									0.00	0	0
Total For SS041U									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			9.23000	99.66038	9.27500	99.56336			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			9.40000	95.29124	9.44500	95.16429			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			9.40000	95.29124	9.44500	95.16429		8,272,000,000,000.00	0.00	880,000,000	440,000,000
Total SSN005 SPOT								8,272,000,000,000.00		880,000,000	440,000,000
Total For SSN005								8,272,000,000,000.00		880,000,000	440,000,000
SSN01: On 31/01/2025 Spot Bond			4.13500	121.14681	4.12500	121.19060			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			10.37000	100.88987	10.42000	100.58345			0.00	0	0
Total SSN017 SPOT									0.00	0	0
Total For SSN017									0.00	0	0
SSN02: On 28/02/2031 Spot Bond			11.22000	74.05612	11.27000	73.76981			0.00	0	0
Total SSN021 SPOT									0.00	0	0
Total For SSN021									0.00	0	0

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 21/01/2019 Spot Bond				101.54776		101.52438				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02: On 16/01/2019 Spot Bond				101.63861		101.61610				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				100.04516		100.02262				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN02: On 07/12/2023 Spot Bond				100.55864		100.52862				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03: On 17/03/2020 Spot Bond				100.21391		100.18987				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03: On 02/06/2020 Spot Bond				100.56689		100.54058				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				101.00796		100.98280				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03: On 01/06/2021 Spot Bond				100.67609		100.64832				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN03: On 26/01/2021 Spot Bond			9.55000	103.99489	9.55000	103.96808				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN04: On 13/10/2023 Spot Bond				101.79827		101.77452				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			9.62000	102.69241	9.66500	102.48190				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			3.96500	106.24433	3.96500	106.21947				0.00	0	2,000,000,000
Total SSN043 SPOT										0.00	0	2,000,000,000
Total For SSN043										0.00	0	2,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN04: On 09/02/2027 Spot Bond				99.49063		99.46616				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				101.48620		101.46005				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN04: On 05/04/2027 Spot Bond				99.68664		99.66344				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN04: On 30/09/2027 Spot Bond				99.78883		99.74360				0.00	0	0
Total SSN049 SPOT										0.00	0	0
Total For SSN049										0.00	0	0
SSN05: On 08/12/2023 Spot Bond			3.63000	282.20563	3.64500	281.94287				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN05: On 26/09/2018 Spot Bond				105.92816		105.90652				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0
SSN05: On 26/10/2020 Spot Bond				101.38591		101.36393				0.00	0	0
Total SSN052 SPOT										0.00	0	0
Total For SSN052										0.00	0	0
SSN05: On 26/10/2020 Spot Bond			7.88200	102.44767	7.92700	102.33114				0.00	0	0
Total SSN053 SPOT										0.00	0	0
Total For SSN053										0.00	0	0
SSN05: On 26/10/2022 Spot Bond				101.48708		101.46344				0.00	0	0
Total SSN054 SPOT										0.00	0	0
Total For SSN054										0.00	0	0
SSN05: On 03/11/2022 Spot Bond				101.31315		101.28937				0.00	0	0
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0
SSN05: On 19/12/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN057 SPOT										0.00	0	0
Total For SSN057										0.00	0	0
SSN05: On 19/01/2023 Spot Bond				101.58162		101.55899				0.00	0	0
Total SSN058 SPOT										0.00	0	0
Total For SSN058										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN05(On 05/10/2022 Spot Bond			8.40000	101.88352	8.40000	101.86061				0.00	0	0
Total SSN059 SPOT										0.00	0	0
Total For SSN059										0.00	0	0
SSN06(On 05/10/2022 Spot Bond				99.83776		99.81694				0.00	0	0
Total SSN060 SPOT										0.00	0	0
Total For SSN060										0.00	0	0
SSN06(On 31/03/2028 Spot Bond			4.00000	167.94360	4.00000	167.90430				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			3.79000	123.68320	3.78000	123.72925				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			4.30500	101.04450	4.30500	101.01987				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			4.16000	88.34980	4.18000	88.16281				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			3.96000	168.50710	3.96000	168.46790				0.00	0	0
Total SSN065 SPOT										0.00	0	0
Total For SSN065										0.00	0	0
SSN06(On 14/05/2028 Spot Bond				100.00000		100.00000				0.00	0	5,000,000,000
Total SSN066 SPOT										0.00	0	5,000,000,000
Total For SSN066										0.00	0	5,000,000,000
SSN06(On 22/05/2019 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN067 SPOT										0.00	0	0
Total For SSN067										0.00	0	0
SSN06(On 28/05/2023 Spot Bond				100.73143		100.70575				0.00	0	0
Total SSN068 SPOT										0.00	0	0
Total For SSN068										0.00	0	0
SSN06(On 28/05/2023 Spot Bond				100.72254		100.69716				0.00	0	0
Total SSN069 SPOT										0.00	0	0
Total For SSN069										0.00	0	0
SSN07(On 28/02/2022 Spot Bond				100.70062		100.67598				0.00	0	0
Total SSN070 SPOT										0.00	0	0
Total For SSN070										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN07 On 28/05/2028 Spot Bond			9.65000	100.78037	9.65000	100.75426				0.00	0	0
Total SSN071 SPOT										0.00	0	0
Total For SSN071										0.00	0	0
SSN07 On 04/06/2019 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN072 SPOT										0.00	0	0
Total For SSN072										0.00	0	0
SSN07 On 15/06/2023 Spot Bond				100.29102		100.26363				0.00	0	0
Total SSN073 SPOT										0.00	0	0
Total For SSN073										0.00	0	0
SSN07 On 15/06/2023 Spot Bond				100.28652		100.25950				0.00	0	0
Total SSN074 SPOT										0.00	0	0
Total For SSN074										0.00	0	0
SSN07 On 15/06/2028 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN075 SPOT										0.00	0	0
Total For SSN075										0.00	0	0
SSN07 On 15/06/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN076 SPOT										0.00	0	0
Total For SSN076										0.00	0	0
SSN07 On 19/06/2023 Spot Bond				100.19518		100.16765				0.00	0	0
Total SSN077 SPOT										0.00	0	0
Total For SSN077										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.89000	97.60311	9.94000	97.33037				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A10 On 21/08/2019 Spot Bond				100.84981		100.82605				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/08/2019 Spot Bond				101.21064		101.18664				0.00	0	0
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0
T12A12 On 21/08/2019 Spot Bond			9.19500	102.94498	9.24000	102.87114				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T13A10 On 21/08/2018 Spot Bond				100.95926		100.93655				0.00	0	0
Total T13A10 SPOT										0.00	0	0
Total For T13A10										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
T13A11 On 21/08/2020 Spot Bond				100.88229		100.85802				0.00	0	0
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0
T13A12 On 21/08/2020 Spot Bond			9.09500	106.16266	9.14000	106.04879				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A13 On 21/08/2018 Spot Bond				100.81114		100.78882				0.00	0	0
Total T13A13 SPOT										0.00	0	0
Total For T13A13										0.00	0	0
T13A14 On 21/08/2018 Spot Bond				100.89077		100.86831				0.00	0	0
Total T13A14 SPOT										0.00	0	0
Total For T13A14										0.00	0	0
T13A15 On 21/08/2020 Spot Bond				100.88031		100.85610				0.00	0	0
Total T13A15 SPOT										0.00	0	0
Total For T13A15										0.00	0	0
T13A16 On 21/08/2020 Spot Bond			9.19500	105.69691	9.24000	105.58322				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A18 On 21/08/2018 Spot Bond				100.86983		100.84552				0.00	2,000,000,000	600,000,000
Total T13A18 SPOT										0.00	2,000,000,000	600,000,000
Total For T13A18										0.00	2,000,000,000	600,000,000
T13A19 On 21/08/2020 Spot Bond				100.67214		100.64693				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A20 On 21/08/2020 Spot Bond			9.14500	104.50597	9.19000	104.39323				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
T14A10 On 21/11/2019 Spot Bond				100.86477		100.84059				0.00	0	0
Total T14A10 SPOT										0.00	0	0
Total For T14A10										0.00	0	0
T14A11 On 21/11/2021 Spot Bond				100.88458		100.85986				0.00	0	0
Total T14A11 SPOT										0.00	0	0
Total For T14A11										0.00	0	0
T14A12 On 21/11/2021 Spot Bond			8.55000	102.64285	8.55000	102.61951				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
T15OM On 21/11/2018 Spot Bond				100.78972		100.76759				0.00	0	0
Total T15OM1 SPOT										0.00	0	0
Total For T15OM1										0.00	0	0
T15OM On 21/05/2019 Spot Bond				100.70097		100.67903				0.00	0	0
Total T15OM2 SPOT										0.00	0	0
Total For T15OM2										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.63358		100.61130				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.22530		100.20013				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS135 On 06/07/2018 Spot Bond				99.82334		99.80313				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS136 On 06/07/2020 Spot Bond				99.80513		99.78292				0.00	2,500,000,000	2,500,000,000
Total TFS136 SPOT										0.00	2,500,000,000	2,500,000,000
Total For TFS136										0.00	2,500,000,000	2,500,000,000
TFS139 On 27/05/2019 Spot Bond				101.15273		101.12974				0.00	0	0
Total TFS139 SPOT										0.00	0	0
Total For TFS139										0.00	0	0
TFS141 On 28/10/2019 Spot Bond				101.68553		101.66369				0.00	0	10,000,000
Total TFS141 SPOT										0.00	0	10,000,000
Total For TFS141										0.00	0	10,000,000
TFS142 On 28/10/2021 Spot Bond				101.36871		101.34535				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS144 On 20/03/2020 Spot Bond				100.63813		100.61297				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS145 On 20/03/2022 Spot Bond				100.16248		100.13599				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS147 On 12/10/2020 Spot Bond				101.67673		101.65493				0.00	0	0
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS14€ On 12/10/2022 Spot Bond				101.79340		101.77100				0.00	0	0
Total TFS148 SPOT										0.00	0	0
Total For TFS148										0.00	0	0
TFS14€ On 31/10/2021 Spot Bond				101.29745		101.27529				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS15C On 16/11/2018 Spot Bond				100.90189		100.87994				0.00	0	0
Total TFS150 SPOT										0.00	0	0
Total For TFS150										0.00	0	0
TFS151 On 30/11/2020 Spot Bond				100.62173		100.59816				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TFS152 On 25/04/2019 Spot Bond				101.33944		101.31859				0.00	0	0
Total TFS152 SPOT										0.00	0	0
Total For TFS152										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH11A2 On 18/07/2018 Spot Bond				101.63149		101.60845				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	103.84342	8.73000	103.81871				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A5 On 18/07/2018 Spot Bond				101.64412		101.62239				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6 On 18/07/2018 Spot Bond			7.23000	103.66877	7.24000	103.64769				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A8 On 18/07/2018 Spot Bond				101.63093		101.60857				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2018 Spot Bond				101.73169		101.70808				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11B2 On 18/07/2018 Spot Bond				101.69638		101.67239				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2018 Spot Bond				101.68874		101.66487				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1 On 18/07/2018 Spot Bond				101.88524		101.85851				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2018 Spot Bond				101.87761		101.85099				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2018 Spot Bond				101.81085		101.78520				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2018 Spot Bond				102.47974		102.44434				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2018 Spot Bond				102.48736		102.45184				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3 On 18/07/2018 Spot Bond				102.44928		102.41432				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1 On 21/08/2019 Spot Bond				100.83981		100.81632				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond				100.86482		100.84065				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			9.14500	103.19678	9.19000	103.12292				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A4 On 21/08/2019 Spot Bond				100.84981		100.82605				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH12A: On 21/08/2019 Spot Bond				100.88483		100.86011			0.00	0	0
Total TH12A5 SPOT									0.00	0	0
Total For TH12A5									0.00	0	0
TH12A: On 21/08/2019 Spot Bond			9.05500	102.40083	9.10000	102.32760			0.00	0	0
Total TH12A6 SPOT									0.00	0	0
Total For TH12A6									0.00	0	0
TH12A: On 21/08/2019 Spot Bond				100.84481		100.82118			0.00	0	0
Total TH12A7 SPOT									0.00	0	0
Total For TH12A7									0.00	0	0
TH12A: On 21/08/2019 Spot Bond				100.88483		100.86011			0.00	0	0
Total TH12A8 SPOT									0.00	0	0
Total For TH12A8									0.00	0	0
TH12A: On 21/08/2019 Spot Bond			9.16500	101.95772	9.21000	101.88446			0.00	0	0
Total TH12A9 SPOT									0.00	0	0
Total For TH12A9									0.00	0	0
TH12B: On 21/08/2019 Spot Bond				100.92982		100.90388			0.00	0	0
Total TH12B1 SPOT									0.00	0	0
Total For TH12B1									0.00	0	0
TH12B: On 21/08/2019 Spot Bond				100.92982		100.90388			0.00	0	0
Total TH12B2 SPOT									0.00	0	0
Total For TH12B2									0.00	0	0
TH12B: On 21/08/2019 Spot Bond				100.92982		100.90388			0.00	0	0
Total TH12B3 SPOT									0.00	0	0
Total For TH12B3									0.00	0	0
TH12B: On 21/08/2019 Spot Bond				100.92982		100.90388			0.00	0	0
Total TH12B4 SPOT									0.00	0	0
Total For TH12B4									0.00	0	0
TH12C: On 21/08/2019 Spot Bond				101.87424		101.84801			0.00	0	0
Total TH12C1 SPOT									0.00	0	0
Total For TH12C1									0.00	0	0
TH12C: On 21/08/2019 Spot Bond				101.87424		101.84801			0.00	0	0
Total TH12C2 SPOT									0.00	0	0
Total For TH12C2									0.00	0	0
TH12C: On 21/08/2019 Spot Bond				101.00974		100.98161			0.00	0	0
Total TH12C3 SPOT									0.00	0	0
Total For TH12C3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH12C On 21/08/2019 Spot Bond				101.00874		100.98064			0.00	0	0
Total TH12C4 SPOT									0.00	0	0
Total For TH12C4									0.00	0	0
TH12D On 21/08/2019 Spot Bond				101.33340		101.29642			0.00	0	0
Total TH12D1 SPOT									0.00	0	0
Total For TH12D1									0.00	0	0
TH12D On 21/08/2019 Spot Bond				101.32288		101.28588			0.00	0	0
Total TH12D2 SPOT									0.00	0	0
Total For TH12D2									0.00	0	0
TH12D On 21/08/2019 Spot Bond				101.39654		101.35970			0.00	0	0
Total TH12D3 SPOT									0.00	0	0
Total For TH12D3									0.00	0	0
TH12D On 21/08/2019 Spot Bond				101.32743		101.29062			0.00	0	0
Total TH12D4 SPOT									0.00	0	0
Total For TH12D4									0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.82680		100.80366			0.00	0	0
Total TH13A1 SPOT									0.00	0	0
Total For TH13A1									0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.84882		100.82508			0.00	0	0
Total TH13A2 SPOT									0.00	0	0
Total For TH13A2									0.00	0	0
TH13A On 21/08/2020 Spot Bond				101.17630		101.15186			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			9.29500	103.26929	9.34000	103.15721			0.00	0	0
Total TH13A4 SPOT									0.00	0	0
Total For TH13A4									0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.82780		100.80464			0.00	0	0
Total TH13A5 SPOT									0.00	0	0
Total For TH13A5									0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.90645		100.88370			0.00	0	0
Total TH13A6 SPOT									0.00	0	0
Total For TH13A6									0.00	0	0
TH13A On 21/08/2020 Spot Bond				101.68859		101.66450			0.00	0	0
Total TH13A7 SPOT									0.00	0	0
Total For TH13A7									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH13A: On 21/08/2020 Spot Bond			9.18500	104.18031	9.23000	104.06774			0.00	0	0
Total TH13A8 SPOT									0.00	0	0
Total For TH13A8									0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.87206		100.84938			0.00	0	0
Total TH13A9 SPOT									0.00	0	0
Total For TH13A9									0.00	0	0
TH13B: On 21/08/2020 Spot Bond				100.92971		100.90377			0.00	0	0
Total TH13B1 SPOT									0.00	0	0
Total For TH13B1									0.00	0	0
TH13B: On 21/08/2020 Spot Bond				100.93071		100.90474			0.00	0	0
Total TH13B2 SPOT									0.00	0	0
Total For TH13B2									0.00	0	0
TH13B: On 21/08/2020 Spot Bond				100.93457		100.90885			0.00	0	0
Total TH13B3 SPOT									0.00	0	0
Total For TH13B3									0.00	0	0
TH13B: On 21/08/2020 Spot Bond				100.91485		100.88968			0.00	0	0
Total TH13B4 SPOT									0.00	0	0
Total For TH13B4									0.00	0	0
TH13B: On 21/08/2020 Spot Bond				100.92671		100.90085			0.00	0	0
Total TH13B5 SPOT									0.00	0	0
Total For TH13B5									0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.99960		100.97175			0.00	0	0
Total TH13C1 SPOT									0.00	0	0
Total For TH13C1									0.00	0	0
TH13C: On 21/08/2020 Spot Bond				101.00758		100.97951			0.00	0	0
Total TH13C2 SPOT									0.00	0	0
Total For TH13C2									0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.98381		100.95675			0.00	0	0
Total TH13C3 SPOT									0.00	0	0
Total For TH13C3									0.00	0	0
TH13C: On 21/08/2020 Spot Bond				101.00349		100.97587			0.00	0	0
Total TH13C4 SPOT									0.00	0	0
Total For TH13C4									0.00	0	0
TH13C: On 21/08/2020 Spot Bond				101.05446		101.02511			0.00	0	0
Total TH13C5 SPOT									0.00	0	0
Total For TH13C5									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13D On 21/08/2020 Spot Bond				101.32805		101.29122				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D On 21/08/2020 Spot Bond				101.32805		101.29122				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D On 21/08/2020 Spot Bond				101.32649		101.28994				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D On 21/08/2020 Spot Bond				101.31187		101.27574				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D On 21/08/2020 Spot Bond				101.34791		101.31052				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A On 21/11/2019 Spot Bond				101.46055		101.43727				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A On 21/11/2021 Spot Bond				100.89856		100.87346				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A On 21/11/2021 Spot Bond			9.37000	103.07514	9.41500	102.91930				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A On 21/11/2019 Spot Bond				101.38990		101.36665				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A On 21/11/2021 Spot Bond				101.94164		101.91706				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A On 21/11/2021 Spot Bond			9.18000	101.41028	9.22500	101.25619				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14B On 21/11/2021 Spot Bond				100.95943		100.93267				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH14B: On 21/11/2021 Spot Bond				101.50799		101.48221				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B: On 21/11/2021 Spot Bond				100.91753		100.89191				0.00	540,000,000	270,000,000
Total TH14B3 SPOT										0.00	540,000,000	270,000,000
Total For TH14B3										0.00	540,000,000	270,000,000
TH14C: On 21/11/2021 Spot Bond				101.00929		100.98116				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C: On 21/11/2021 Spot Bond				100.98935		100.96177				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C: On 21/11/2021 Spot Bond				100.97739		100.95013				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14D: On 21/11/2021 Spot Bond				101.30757		101.27127				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D: On 21/11/2021 Spot Bond				101.28674		101.25101				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D: On 21/11/2021 Spot Bond				102.63328		102.59871				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
TH15A: On 21/11/2020 Spot Bond				100.85455		100.83065				0.00	0	0
Total TH15A1 SPOT										0.00	0	0
Total For TH15A1										0.00	0	0
TH15A: On 21/11/2022 Spot Bond				100.87466		100.85022				0.00	0	0
Total TH15A2 SPOT										0.00	0	0
Total For TH15A2										0.00	0	0
TH15A: On 21/11/2022 Spot Bond			9.82000	100.96852	9.82000	100.94223				0.00	0	0
Total TH15A3 SPOT										0.00	0	0
Total For TH15A3										0.00	0	0
TH15A: On 21/11/2020 Spot Bond				100.75882		100.73510				0.00	0	0
Total TH15A4 SPOT										0.00	0	0
Total For TH15A4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH15A: On 21/11/2022 Spot Bond				100.77678		100.75252			0.00	0	0
Total TH15A5 SPOT									0.00	0	0
Total For TH15A5									0.00	0	0
TH15B: On 21/11/2022 Spot Bond				100.89664		100.87160			0.00	0	0
Total TH15B1 SPOT									0.00	0	0
Total For TH15B1									0.00	0	0
TH15B: On 21/11/2022 Spot Bond				100.79463		100.76983			0.00	0	0
Total TH15B2 SPOT									0.00	0	0
Total For TH15B2									0.00	0	0
TH15C: On 21/11/2022 Spot Bond				100.94357		100.91725			0.00	0	0
Total TH15C1 SPOT									0.00	0	0
Total For TH15C1									0.00	0	0
TH15C: On 21/11/2022 Spot Bond				100.83120		100.80528			0.00	0	0
Total TH15C2 SPOT									0.00	0	0
Total For TH15C2									0.00	0	0
TH15D: On 21/11/2022 Spot Bond				101.23337		101.19911			0.00	0	0
Total TH15D1 SPOT									0.00	0	0
Total For TH15D1									0.00	0	0
TH15D: On 21/11/2022 Spot Bond				101.05817		101.02532			0.00	0	0
Total TH15D2 SPOT									0.00	0	0
Total For TH15D2									0.00	0	0
TH9A1: On 18/07/2019 Spot Bond				102.30366		102.28194			0.00	0	0
Total TH9A12 SPOT									0.00	0	0
Total For TH9A12									0.00	0	0
THE9B: On 18/07/2019 Spot Bond				101.76506		101.74008			0.00	0	0
Total THE9B4 SPOT									0.00	0	0
Total For THE9B4									0.00	0	0
THE9C: On 18/07/2019 Spot Bond				104.15907		104.13590			0.00	0	0
Total THE9C4 SPOT									0.00	0	0
Total For THE9C4									0.00	0	0
THE9D: On 18/07/2019 Spot Bond				103.37677		103.34239			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			8.78500	97.82834	8.81500	97.76244		1,757,000,000,000.00	200,000,000	600,000,000	
Total TL20 SPOT								1,757,000,000,000.00	200,000,000	600,000,000	
Total For TL20								1,757,000,000,000.00	200,000,000	600,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL20/R: On 22/02/2020 Spot Bond			100.00000	37.40369	100.00000	37.33273			0.00	0	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	108.37700	10.00000	108.34900			0.00	0	0
Total TL20/R207 SPOT									0.00	0	0
Total For TL20/R207									0.00	0	0
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TL21U SPOT									0.00	0	0
Total For TL21U									0.00	0	0
TL22 On 04/03/2021 Spot Bond				100.53075		100.50590			0.00	0	0
Total TL22 SPOT									0.00	0	0
Total For TL22									0.00	0	0
TL23 On 05/09/2022 Spot Bond				100.52277		100.49713			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			9.41000	101.51862	9.45500	101.34148			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			9.95000	101.23848	9.99500	101.00983			0.00	0	0
Total TL25 SPOT									0.00	0	0
Total For TL25									0.00	0	0
TL26 On 25/11/2024 Spot Bond				101.76505		101.73908			0.00	0	0
Total TL26 SPOT									0.00	0	0
Total For TL26									0.00	0	0
TL27 On 24/04/2023 Spot Bond				101.49098		101.46809			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			10.14000	97.43332	10.19000	97.17161			0.00	0	790,000,000
Total TL28 SPOT									0.00	0	790,000,000
Total For TL28									0.00	0	790,000,000
TL29 On 24/04/2025 Spot Bond				101.54142		101.51773			0.00	0	0
Total TL29 SPOT									0.00	0	0
Total For TL29									0.00	0	0
TLC04 On 21/09/2018 Spot Bond				102.08404		102.06255			0.00	0	0
Total TLC04 SPOT									0.00	0	0
Total For TLC04									0.00	0	0
TLC05 On 22/09/2019 Spot Bond				100.01303		100.07926			0.00	0	0
Total TLC05 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TLC05									0.00	0	0
TN20 On 17/09/2020 Spot Bond			9.18000	105.48193	9.22500	105.36587			918,000,000,000.00	100,000,000	35,400,500,000
Total TN20 SPOT									918,000,000,000.00	100,000,000	35,400,500,000
Total For TN20									918,000,000,000.00	100,000,000	35,400,500,000
TN20/R On 17/09/2020 Spot Bond			100.00000	27.90282	100.00000	27.84140			0.00	0	0
Total TN20/R208 SPOT									0.00	0	0
Total For TN20/R208									0.00	0	0
TN20U On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TN20U SPOT									0.00	0	0
Total For TN20U									0.00	0	0
TN21U On 13/05/2021 Spot Bond			100.00000	19.26371	100.00000	19.22132			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			9.79500	105.61405	9.84000	105.39765			0.00	0	16,065,000,000
Total TN23 SPOT									0.00	0	16,065,000,000
Total For TN23									0.00	0	16,065,000,000
TN23/R On 06/11/2023 Spot Bond			100.00000	13.26769	100.00000	13.23848			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			10.72000	97.34866	10.77000	97.08512			1,163,120,000,000.00	108,500,000	26,032,760,000
Total TN25 SPOT									1,163,120,000,000.00	108,500,000	26,032,760,000
Total For TN25									1,163,120,000,000.00	108,500,000	26,032,760,000
TN25/R On 19/08/2025 Spot Bond			100.00000	12.93002	100.00000	12.90108			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			10.77000	90.17042	10.82000	89.87600			0.00	0	1,000,000,000
Total TN27 SPOT									0.00	0	1,000,000,000
Total For TN27									0.00	0	1,000,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	9.85144	100.00000	9.82975			0.00	0	0
Total TN27/R186 SPOT									0.00	0	0
Total For TN27/R186									0.00	0	0
TN30 On 09/10/2030 Spot Bond			11.33000	96.79718	11.38000	96.45426			0.00	0	13,380,000,000
Total TN30 SPOT									0.00	0	13,380,000,000
Total For TN30									0.00	0	13,380,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	121.56859	8.00000	121.54255			0.00	0	0
Total TN30/R2030 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TN30/R2030									0.00	0	0
TN40 On 09/10/2040 Spot Bond			11.66000	95.10314	11.71000	94.70451			0.00	0	8,800,000,000
Total TN40 SPOT									0.00	0	8,800,000,000
Total For TN40									0.00	0	8,800,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	102.28588	10.75000	102.25662			0.00	0	0
Total TN40/R214 SPOT									0.00	0	0
Total For TN40/R214									0.00	0	0
TNF18 On 22/08/2018 Spot Bond				100.85503		100.83214			0.00	8,528,400	32,952,500
Total TNF18 SPOT									0.00	8,528,400	32,952,500
Total For TNF18									0.00	8,528,400	32,952,500
TPDA0 On 25/11/2020 Spot Bond			10.00000	108.37700	10.00000	108.34900			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/JIBAR									0.00	0	0
TPDA0 On 10/04/2019 Spot Bond				101.93324		101.91169			0.00	0	0
Total TPDA05 SPOT									0.00	0	0
Total For TPDA05									0.00	0	0
TPDA0 On 30/11/2018 Spot Bond				100.85785		100.83477			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			9.44000	100.84710	9.48500	100.72613		944,000,000,000.00		100,000,000	50,000,000
Total TPDA08 SPOT								944,000,000,000.00		100,000,000	50,000,000
Total For TPDA08								944,000,000,000.00		100,000,000	50,000,000
TRA2A On 14/12/2020 Spot Bond				100.31441		100.28755			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			9.44500	100.82077	9.49000	100.69807			0.00	0	0
Total TRA2A3 SPOT									0.00	0	0
Total For TRA2A3									0.00	0	0
TRA2A On 14/12/2020 Spot Bond				100.31441		100.28755			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			9.24500	101.29810	9.29000	101.17524			0.00	0	0
Total TRA2A6 SPOT									0.00	0	0
Total For TRA2A6									0.00	0	0
TRA2B On 14/12/2020 Spot Bond				100.33705		100.30844			0.00	0	0
Total TRA2B1 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TRA2B1										0.00	0	0
TRA2B: On 14/12/2020 Spot Bond				100.34574		100.31647				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C On 14/12/2020 Spot Bond				100.38222		100.35013				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C: On 14/12/2020 Spot Bond				100.39609		100.36292				0.00	0	0
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2D On 14/12/2020 Spot Bond				100.48593		100.44582				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D: On 14/12/2020 Spot Bond				100.48593		100.44582				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRA3A On 14/11/2018 Spot Bond				100.93750		100.91582				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				101.02668		101.00295				0.00	0	0
Total TRA3A2 SPOT										0.00	0	0
Total For TRA3A2										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond				101.05300		101.02867				0.00	0	200,000,000
Total TRA3A3 SPOT										0.00	0	200,000,000
Total For TRA3A3										0.00	0	200,000,000
TRA3A: On 14/11/2022 Spot Bond			9.32000	100.03724	9.36500	99.85461				0.00	0	0
Total TRA3A4 SPOT										0.00	0	0
Total For TRA3A4										0.00	0	0
TRA3A: On 14/05/2019 Spot Bond				100.45981		100.43821				0.00	0	0
Total TRA3A5 SPOT										0.00	0	0
Total For TRA3A5										0.00	0	0
TRA3A: On 14/11/2020 Spot Bond				100.49921		100.47573				0.00	0	0
Total TRA3A6 SPOT										0.00	0	0
Total For TRA3A6										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond				100.51024		100.48625				0.00	0	0
Total TRA3A7 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TRA3A7										0.00	0	0
TRA3B On 14/11/2022 Spot Bond				101.22425		101.19597				0.00	0	0
Total TRA3B1 SPOT										0.00	0	0
Total For TRA3B1										0.00	0	0
TRA3B: On 14/11/2022 Spot Bond				100.58545		100.55791				0.00	0	0
Total TRA3B2 SPOT										0.00	0	0
Total For TRA3B2										0.00	0	0
TRAA2 On 14/06/2019 Spot Bond				100.31848		100.29205				0.00	0	10,000,000
Total TRAA2 SPOT										0.00	0	10,000,000
Total For TRAA2										0.00	0	10,000,000
TRAA4 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2019 Spot Bond				100.63877		100.61250				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2019 Spot Bond				100.31980		100.29255				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2019 Spot Bond				101.64855		101.62091				0.00	0	235,710,640
Total TRAD1 SPOT										0.00	0	235,710,640
Total For TRAD1										0.00	0	235,710,640
TRAD2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2019 Spot Bond				102.41527		102.38100				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAE2U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TRAE2U										0.00	0	0
TRQ11 On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ11U SPOT										0.00	0	0
Total For TRQ11U										0.00	0	0
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ12U SPOT										0.00	0	0
Total For TRQ12U										0.00	0	0
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ13U SPOT										0.00	0	0
Total For TRQ13U										0.00	0	0
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ14U SPOT										0.00	0	0
Total For TRQ14U										0.00	0	0
TSE01 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TTO01 On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TUHF0 On 26/01/2020 Spot Bond				101.73125		101.70361				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC26 On 10/07/2018 Spot Bond				101.51233		101.49216				0.00	0	0
Total TWC266 SPOT										0.00	0	0
Total For TWC266										0.00	0	0
TWC26 On 13/07/2018 Spot Bond				101.41151		101.39134				0.00	0	0
Total TWC267 SPOT										0.00	0	0
Total For TWC267										0.00	0	0
TWC26 On 23/07/2018 Spot Bond				101.37118		101.35101				0.00	0	0
Total TWC268 SPOT										0.00	0	0
Total For TWC268										0.00	0	0
TWC26 On 25/07/2018 Spot Bond				101.27208		101.25189				0.00	0	0
Total TWC269 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TWC269									0.00	0	0
TWC27 On 31/07/2018 Spot Bond				101.17112		101.15093			0.00	0	0
Total TWC270 SPOT									0.00	0	0
Total For TWC270									0.00	0	0
TWC27 On 15/08/2018 Spot Bond				100.88603		100.86589			0.00	0	0
Total TWC271 SPOT									0.00	0	0
Total For TWC271									0.00	0	0
TWC27 On 17/08/2018 Spot Bond				100.82562		100.80548			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			9.60800	105.90181	9.65300	105.76876			0.00	0	80,000,000
Total UG21 SPOT									0.00	0	80,000,000
Total For UG21									0.00	0	80,000,000
UG26 On 09/03/2026 Spot Bond			10.86000	105.65314	10.91000	105.36259			0.00	0	0
Total UG26 SPOT									0.00	0	0
Total For UG26									0.00	0	0
VCJA1I 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
VCJA2I 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
VCJA3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA3U SPOT									0.00	0	0
Total For VCJA3U									0.00	0	0
VCJA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA4U SPOT									0.00	0	0
Total For VCJA4U									0.00	0	0
VCJA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA5U SPOT									0.00	0	0
Total For VCJA5U									0.00	0	0
VCJB1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB1U SPOT									0.00	0	0
Total For VCJB1U									0.00	0	0
VCJB2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB2U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VCJB2U										0.00	0	0
VCJB3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB3U SPOT										0.00	0	0
Total For VCJB3U										0.00	0	0
VCJB4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB4U SPOT										0.00	0	0
Total For VCJB4U										0.00	0	0
VCJB5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB5U SPOT										0.00	0	0
Total For VCJB5U										0.00	0	0
VCPA1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPA2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA2U SPOT										0.00	0	0
Total For VCPA2U										0.00	0	0
VCPA3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA3U SPOT										0.00	0	0
Total For VCPA3U										0.00	0	0
VCPA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA4U SPOT										0.00	0	0
Total For VCPA4U										0.00	0	0
VCPA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA5U SPOT										0.00	0	0
Total For VCPA5U										0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB1U SPOT										0.00	0	0
Total For VCPB1U										0.00	0	0
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB2U SPOT										0.00	0	0
Total For VCPB2U										0.00	0	0
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB3U SPOT										0.00	0	0
Total For VCPB3U										0.00	0	0
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB4U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VCPB4U										0.00	0	0
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB5U SPOT										0.00	0	0
Total For VCPB5U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA06U SPOT										0.00	0	0
Total For VJA06U										0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA07U SPOT										0.00	0	0
Total For VJA07U										0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA08U SPOT										0.00	0	0
Total For VJA08U										0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA09U SPOT										0.00	0	0
Total For VJA09U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VKC23 On 20/08/2018 Spot Bond				100.75693		100.73610				0.00	0	0
Total VKC23 SPOT										0.00	0	0
Total For VKC23										0.00	0	0
VKC24 On 20/02/2019 Spot Bond				100.82019		100.79731				0.00	0	0
Total VKC24 SPOT										0.00	0	0
Total For VKC24										0.00	0	0
VKC26 On 05/09/2018 Spot Bond				100.44651		100.42621				0.00	0	0
Total VKC26 SPOT										0.00	0	0
Total For VKC26										0.00	0	0
VKE07 On 08/06/2020 Spot Bond				100.44956		100.42360				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				100.13615		100.11432				0.00	1,300,000,000	400,000,000
Total VKE08 SPOT										0.00	1,300,000,000	400,000,000
Total For VKE08										0.00	1,300,000,000	400,000,000
VKE09 On 08/07/2020 Spot Bond				102.48719		102.46466				0.00	0	0
Total VKE09 SPOT										0.00	0	0
Total For VKE09										0.00	0	0
VKE10 On 08/07/2022 Spot Bond				101.89264		101.86898				0.00	0	0
Total VKE10 SPOT										0.00	0	0
Total For VKE10										0.00	0	0
VKE11 On 20/04/2023 Spot Bond				101.62165		101.59811				0.00	0	0
Total VKE11 SPOT										0.00	0	0
Total For VKE11										0.00	0	0
VKE12 On 03/05/2021 Spot Bond				101.29087		101.26750				0.00	0	0
Total VKE12 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VKE12										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA07U SPOT										0.00	0	0
Total For VPA07U										0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA08U SPOT										0.00	0	0
Total For VPA08U										0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA09U SPOT										0.00	0	0
Total For VPA09U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB07U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For VPB07U									0.00	0	0
VPB08I 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
VPB09I 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
VR714I 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
VR829I 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
VR830I 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
VR831I 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
VR832I On 28/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR832U SPOT									0.00	0	0
Total For VR832U									0.00	0	0
VRI712 On 11/12/2018 Spot Bond				100.34063		100.31701			0.00	0	0
Total VRI712 SPOT									0.00	0	0
Total For VRI712									0.00	0	0
WHL01 On 10/10/2020 Spot Bond				101.96147		101.93902			0.00	0	0
Total WHL01 SPOT									0.00	0	0
Total For WHL01									0.00	0	0
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL01U SPOT									0.00	0	0
Total For WHL01U									0.00	0	0
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL02U SPOT									0.00	0	0
Total For WHL02U									0.00	0	0
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL03U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For WHL03U										0.00	0	0
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL04U SPOT										0.00	0	0
Total For WHL04U										0.00	0	0
WRS2L On 25/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WRS2U SPOT										0.00	0	0
Total For WRS2U										0.00	0	0
WS05 On 01/08/2018 Spot Bond			1.23500	259.22846	1.23500	259.18714				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			7.29000	102.21577	7.30000	102.18701				0.00	0	0
Total WSP3 SPOT										0.00	0	0
Total For WSP3										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			8.18500	102.14176	8.23000	102.04021				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			8.60500	101.72146	8.65000	101.58339				0.00	0	200,000,000
Total WSP5 SPOT										0.00	0	200,000,000
Total For WSP5										0.00	0	200,000,000
WSP5/f On 28/05/2021 Spot Bond			100.00000	18.15010	100.00000	18.11015				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			6.67500	92.07096	6.68500	92.04330				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										1.01e+017	424,450,420,500	270,800,840,042
Total for SPOT :										1.01e+017	424,450,420,500	270,800,840,042
Total Futures										1.01e+017	424,450,430,357	270,801,740,879
Total Options										0.00	0	92,225
Grand Total:										1.01e+017	424,450,430,357	270,801,833,104