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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 30/11/2017

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 01/02/2018 Bond Future			11.42641	74.67322	11.32513	75.24654			0.00	0	9,466
ES33 On 03/05/2018 Bond Future			11.54872	72.27490	11.44384	72.85843			0.00	0	0
ES33 On 02/08/2018 Bond Future			11.66963	73.64785	11.56080	74.24311			0.00	0	0
Total ES33 Future									0.00	0	9,466
ES33 On 01/02/2018 Bond Future	11.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.00	Put			1,887.72000	1.88772	2,461,040		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.01	Put			1,828.57000	1.82857	2,401,890		0.00	0	0
ES33 On 01/02/2018 Bond Future	10.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 01/02/2018 Bond Future	10.99	Put			1,946.95000	1.94695	2,520,270		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.21	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.21	Put			1,327.09000	1.32709	1,910,620		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.22	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.22	Put			1,269.59000	1.26959	1,853,120		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.20	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.20	Put			1,384.66000	1.38466	1,968,190		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.14	Put			2,373.41000	2.37341	2,968,670		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 02/08/2018 Bond Future	11.15	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.15	Put			2,315.66000	2.31566	2,910,920		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.16	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.16	Put			2,257.97000	2.25797	2,853,230		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.14	Call			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option									0.00	0	0
Total For ES33									0.00	0	9,466
ES42 On 01/02/2018 Bond Future			11.67911	76.92124	11.57267	77.58995			0.00	0	7,957
ES42 On 03/05/2018 Bond Future			11.80408	74.09511	11.69367	74.77580			0.00	0	0
ES42 On 02/08/2018 Bond Future			11.92548	75.50260	11.81087	76.19689			0.00	0	0
Total ES42 Future									0.00	0	7,957
Total For ES42									0.00	0	7,957
I2025 On 01/02/2018 Bond Future			127.79676	127.79676	127.21143	127.21143			0.00	0	1,070
I2025 On 03/05/2018 Bond Future			130.19116	130.19116	129.59392	129.59392			0.00	0	0
I2025 On 02/08/2018 Bond Future			132.64741	132.64741	132.04001	132.04001			0.00	0	0
Total I2025 Future									0.00	0	1,070
I2025 On 01/02/2018 Bond Future	133.90	Put			6,688.57000	6.68857	6,103,240		0.00	0	0
I2025 On 01/02/2018 Bond Future	133.88	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 01/02/2018 Bond Future	133.88	Put			6,668.57000	6.66857	6,083,240		0.00	0	0
I2025 On 01/02/2018 Bond Future	133.89	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 01/02/2018 Bond Future	133.89	Put			6,678.57000	6.67857	6,093,240		0.00	0	0
I2025 On 01/02/2018 Bond Future	133.90	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 03/05/2018 Bond Future	133.20	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 03/05/2018 Bond Future	133.20	Put			3,606.08000	3.60608	3,008,840		0.00	0	0
I2025 On 03/05/2018 Bond Future	133.21	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 03/05/2018 Bond Future	133.21	Put			3,616.08000	3.61608	3,018,840		0.00	0	0
I2025 On 03/05/2018 Bond Future	133.22	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 03/05/2018 Bond Future	133.22	Put			3,626.08000	3.62608	3,028,840		0.00	0	0
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			4,619.99000	4.61999	4,012,590		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			4,629.99000	4.62999	4,022,590		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			4,609.99000	4.60999	4,002,590		0.00	0	0
Total I2025 Option									0.00	0	0
Total For I2025									0.00	0	1,070
I2029 On 01/02/2018 Bond Future			98.07980	98.07980	97.20495	97.20495			0.00	0	1,370
I2029 On 03/05/2018 Bond Future			98.89941	98.89941	98.00740	98.00740			0.00	0	0
I2029 On 02/08/2018 Bond Future			100.79910	100.79910	99.89093	99.89093			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2029 Future												0.00	0	1,370
Total For I2029												0.00	0	1,370
I2033	On	01/02/2018	Bond Future			101.07910	101.07910	100.82250	100.82250			0.00	0	5,283
I2033	On	03/05/2018	Bond Future			101.88427	101.88427	101.62227	101.62227			0.00	0	0
I2033	On	02/08/2018	Bond Future			103.84135	103.84135	103.57522	103.57522			0.00	0	0
Total I2033 Future												0.00	0	5,283
I2033	On	01/02/2018	Bond Future	109.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.65	Put			8,827.50000	8.82750	8,570,900		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.66	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.66	Put			8,837.50000	8.83750	8,580,900		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.64	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.64	Put			8,817.50000	8.81750	8,560,900		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.69	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.69	Put			6,067.73000	6.06773	5,805,730		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.70	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.70	Put			6,077.73000	6.07773	5,815,730		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.71	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.71	Put			6,087.73000	6.08773	5,825,730		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.94	Put			6,364.78000	6.36478	6,098,650		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			6,344.78000	6.34478	6,078,650		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.93	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.93	Put			6,354.78000	6.35478	6,088,650		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.94	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	5,283
I2038	On	01/02/2018	Bond Future			120.09478	120.09478	120.09930	120.09930			0.00	0	19,048
I2038	On	03/05/2018	Bond Future			122.34496	122.34496	122.34856	122.34856			0.00	0	0
I2038	On	02/08/2018	Bond Future			124.64488	124.64488	124.64993	124.64993			0.00	0	0
Total I2038 Future												0.00	0	19,048
I2038	On	01/02/2018	Bond Future	136.94	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.94	Put			16,840.70000	16.84070	16,845,220		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.95	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.95	Put			16,850.70000	16.85070	16,855,220		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.93	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.93	Put			16,830.70000	16.83070	16,835,220		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Put			9,931.44000	9.93144	9,935,040		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.29	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.29	Put			9,941.44000	9.94144	9,945,040		0.00	0	0

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	03/05/2018	Bond Future	132.27	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Put			9,921.44000	9.92144	9,925,040		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.53	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.53	Put			9,880.07000	9.88007	9,885,120		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.54	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.54	Put			9,890.07000	9.89007	9,895,120		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			9,900.07000	9.90007	9,905,120		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	19,048
I2046	On	01/02/2018	Bond Future			114.67713	114.67713	114.68113	114.68113			0.00	0	21,177
I2046	On	03/05/2018	Bond Future			115.22596	115.22596	115.22909	115.22909			0.00	0	0
I2046	On	02/08/2018	Bond Future			117.43932	117.43932	117.44369	117.44369			0.00	0	0
Total I2046 Future												0.00	0	21,177
I2046	On	01/02/2018	Bond Future	132.90	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.90	Put			18,218.87000	18.21887	18,222,870		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.91	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.91	Put			18,228.87000	18.22887	18,232,870		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.92	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.92	Put			18,238.87000	18.23887	18,242,870		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.94	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.94	Put			12,710.91000	12.71091	12,714,040		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.95	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.95	Put			12,720.91000	12.72091	12,724,040		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.93	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.93	Put			12,700.91000	12.70091	12,704,040		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.78	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.78	Put			11,336.31000	11.33631	11,340,680		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.79	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.79	Put			11,346.31000	11.34631	11,350,680		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.77	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.77	Put			11,326.31000	11.32631	11,330,680		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	21,177
I2050	On	01/02/2018	Bond Future			118.84146	118.84146	118.07670	118.07670			0.00	0	24,130
I2050	On	03/05/2018	Bond Future			121.06801	121.06801	120.28826	120.28826			0.00	0	0
I2050	On	02/08/2018	Bond Future			121.66033	121.66033	120.86671	120.86671			0.00	0	0
Total I2050 Future												0.00	0	24,130
I2050	On	01/02/2018	Bond Future	140.24	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.24	Put			22,163.30000	22.16330	21,398,540		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	01/02/2018	Bond Future	140.25	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.25	Put			22,173.30000	22.17330	21,408,540		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.23	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.23	Put			22,153.30000	22.15330	21,388,540		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.62	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.62	Put			15,331.74000	15.33174	14,551,990		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.63	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.63	Put			15,341.74000	15.34174	14,561,990		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Put			15,321.74000	15.32174	14,541,990		0.00	0	0
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			16,663.29000	16.66329	15,869,670		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			16,673.29000	16.67329	15,879,670		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			16,653.29000	16.65329	15,859,670		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	24,130
R186	On	01/02/2018	Bond Future			9.40507	107.82298	9.32341	108.32952		9.04	1,065,830,157.30	9,885	89,041
R186	On	03/05/2018	Bond Future			9.48684	109.83476	9.40162	110.34999		9.47	0.00	0	0
Total R186 Future												1,065,830,157.30	9,885	89,041
R186	On	01/02/2018	Bond Future	9.25	Put			1,718.27000	1.71827	2,150,390	9.04	0.00	0	775
R186	On	01/02/2018	Bond Future	9.65	Call			2,706.40000	2.70640	2,511,460	9.32	0.00	0	0
R186	On	01/02/2018	Bond Future	9.65	Put			699.57000	0.69957	1,011,170	9.32	0.00	0	1,950
R186	On	01/02/2018	Bond Future	7.75	Call			2.98000	0.00298	3,590	8.45	0.00	0	1,460
R186	On	01/02/2018	Bond Future	9.00	Call			672.20000	0.67220	645,370	8.89	0.00	0	0
R186	On	01/02/2018	Bond Future	9.00	Put			2,710.11000	2.71011	3,189,820	8.89	0.00	0	6,200
R186	On	01/02/2018	Bond Future	8.75	Call			310.56000	0.31056	307,000	8.74	0.00	0	0
R186	On	01/02/2018	Bond Future	8.75	Put			3,959.23000	3.95923	4,462,210	8.74	0.00	0	775
R186	On	01/02/2018	Bond Future	9.25	Call			1,260.16000	1.26016	1,185,740	9.04	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Put			2,801.13000	2.80113	3,283,500	8.88	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Call			600.11000	0.60011	578,600	8.87	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Put			2,893.65000	2.89365	3,378,680	8.87	0.00	0	0
R186	On	01/02/2018	Bond Future	8.50	Put			5,411.83000	5.41183	5,922,830	8.60	0.00	0	0
R186	On	01/02/2018	Bond Future	8.50	Call			120.75000	0.12075	125,210	8.60	0.00	0	1,460
R186	On	01/02/2018	Bond Future	7.75	Put			10,418.29000	10.41829	10,925,440	8.45	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Call			617.63000	0.61763	594,810	8.87	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Put			2,847.19000	2.84719	3,330,910	8.87	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Call			635.51000	0.63551	611,340	8.88	0.00	0	0
R186	On	03/05/2018	Bond Future	9.30	Put			2,771.97000	2.77197	3,279,640	9.35	0.00	0	0

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	03/05/2018	Bond Future	9.30	Call			2,153.23000	2.15323	2,145,670	9.35	0.00	0	1,120
R186	On	03/05/2018	Bond Future	8.93	Call			1,252.52000	1.25252	1,274,150	9.14	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Put			4,164.76000	4.16476	4,701,620	9.14	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Call			1,212.52000	1.21252	1,234,800	9.13	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Put			4,250.58000	4.25058	4,788,090	9.13	0.00	0	0
R186	On	03/05/2018	Bond Future	10.14	Call			5,259.06000	5.25906	5,103,020	9.91	0.00	0	0
R186	On	03/05/2018	Bond Future	10.14	Put			902.90000	0.90290	1,262,090	9.91	0.00	0	1,120
R186	On	03/05/2018	Bond Future	9.75	Call			3,647.97000	3.64797	3,580,490	9.64	0.00	0	0
R186	On	03/05/2018	Bond Future	9.75	Put			1,562.46000	1.56246	2,010,210	9.64	0.00	0	3,200
R186	On	03/05/2018	Bond Future	8.92	Call			1,232.28000	1.23228	1,254,370	9.14	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Put			4,207.41000	4.20741	4,744,730	9.14	0.00	0	0
Total R186 Option												0.00	0	18,060
Total For R186												1,065,830,157.30	9,885	107,101
R197	On	01/02/2018	Bond Future			293.48804	293.48804	292.28387	292.28387			0.00	0	2,350
R197	On	03/05/2018	Bond Future			298.98696	298.98696	297.75816	297.75816			0.00	0	0
Total R197 Future												0.00	0	2,350
R197	On	01/02/2018	Bond Future	301.66	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.66	Put			9,376.13000	9.37613	8,171,960		0.00	0	0
R197	On	01/02/2018	Bond Future	301.67	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.67	Put			9,386.13000	9.38613	8,181,960		0.00	0	0
R197	On	01/02/2018	Bond Future	301.68	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.68	Put			9,396.13000	9.39613	8,191,960		0.00	0	0
R197	On	03/05/2018	Bond Future	304.45	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.45	Put			6,691.84000	6.69184	5,463,040		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Put			6,701.84000	6.70184	5,473,040		0.00	0	0
R197	On	03/05/2018	Bond Future	304.44	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.44	Put			6,681.84000	6.68184	5,453,040		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	2,350
R202	On	01/02/2018	Bond Future			229.13808	229.13808	229.14676	229.14676		4.66	166,125,108.00	725	21,480
R202	On	03/05/2018	Bond Future			233.43142	233.43142	233.43840	233.43840		4.60	0.00	0	0
Total R202 Future												166,125,108.00	725	21,480
R202	On	01/02/2018	Bond Future	249.07	Call			0.04000	0.00004	0,030	4.99	0.00	0	0
R202	On	01/02/2018	Bond Future	249.07	Put			19,923.28000	19.92328	19,931,950	4.99	0.00	0	0
R202	On	01/02/2018	Bond Future	249.08	Call			0.04000	0.00004	0,030	4.99	0.00	0	0
R202	On	01/02/2018	Bond Future	249.08	Put			19,933.28000	19.93328	19,941,950	4.99	0.00	0	0
R202	On	01/02/2018	Bond Future	249.06	Call			0.04000	0.00004	0,030	4.99	0.00	0	0
R202	On	01/02/2018	Bond Future	249.06	Put			19,913.28000	19.91328	19,921,950	4.99	0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Put			14,144.51000	14.14451	14,149,380	4.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	03/05/2018	Bond Future	247.49	Call			102.58000	0.10258	100,480	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Put			14,154.18000	14.15418	14,159,060	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Call			103.24000	0.10324	101,130	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Put			14,134.84000	14.13484	14,139,710	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Call			102.91000	0.10291	100,800	4.91	0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												166,125,108.00	725	21,480
R2023	On	01/02/2018	Bond Future			8.73357	99.44009	8.64039	99.80654		5.90	15,313,773.86	154	61,187
R2023	On	03/05/2018	Bond Future			8.80523	97.36554	8.70637	97.73815		5.92	0.00	0	0
Total R2023 Future												15,313,773.86	154	61,187
R2023	On	01/02/2018	Bond Future	8.31	Call			373.95000	0.37395	336,890	5.71	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Put			1,687.19000	1.68719	2,016,580	5.71	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Call			385.39000	0.38539	347,000	5.72	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Put			1,658.56000	1.65856	1,986,620	5.72	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Call			396.93000	0.39693	357,320	5.72	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Put			1,630.05000	1.63005	1,956,890	5.72	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Call			665.46000	0.66546	659,510	5.72	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Put			2,331.53000	2.33153	2,698,190	5.72	0.00	0	0
R2023	On	03/05/2018	Bond Future	9.19	Call			2,465.02000	2.46502	2,349,270	6.10	0.00	0	0
R2023	On	03/05/2018	Bond Future	9.19	Put			658.87000	0.65887	915,730	6.10	0.00	0	2,500
R2023	On	03/05/2018	Bond Future	8.28	Call			677.70000	0.67770	671,340	5.72	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Put			2,305.20000	2.30520	2,671,450	5.72	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Call			690.33000	0.69033	683,310	5.73	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Put			2,279.28000	2.27928	2,644,870	5.73	0.00	0	0
Total R2023 Option												0.00	0	2,500
Total For R2023												15,313,773.86	154	63,687
R2030	On	01/02/2018	Bond Future			9.88440	87.06462	9.79290	87.64342			979,825,233.48	11,254	70,819
R2030	On	03/05/2018	Bond Future			9.96698	88.68899	9.87223	89.27798			0.00	0	0
R2030	On	02/08/2018	Bond Future			10.04996	86.36791	9.95149	86.96896			0.00	0	0
Total R2030 Future												979,825,233.48	11,254	70,819
R2030	On	01/02/2018	Bond Future	9.39	Put			2,612.60000	2.61260	3,191,400		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.37	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.37	Put			2,745.06000	2.74506	3,323,860		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.38	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.38	Put			2,678.80000	2.67880	3,257,600		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.39	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.51	Put			2,302.96000	2.30296	2,891,950		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Put			2,432.53000	2.43253	3,021,520		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.50	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
R2030	On	03/05/2018	Bond Future	9.50	Put			2,367.71000	2.36771	2,956,700		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/08/2018	Bond Future	9.46	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/08/2018	Bond Future	9.46	Put			3,087.05000	3.08705	3,688,100		0.00	0	0
R2030	On	02/08/2018	Bond Future	9.47	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/08/2018	Bond Future	9.47	Put			3,022.76000	3.02276	3,623,810		0.00	0	0
R2030	On	02/08/2018	Bond Future	9.45	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/08/2018	Bond Future	9.45	Put			3,151.39000	3.15139	3,752,440		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												979,825,233.48	11,254	70,819
R2032	On	01/02/2018	Bond Future			10.07646	89.28865	9.98511	89.90497		12.98	156,165,848.85	1,749	44,248
R2032	On	03/05/2018	Bond Future			10.15790	86.79741	10.06344	87.42469		13.66	0.00	0	0
R2032	On	02/08/2018	Bond Future			10.23690	88.44621	10.13902	89.08625		13.96	0.00	0	0
Total R2032 Future												156,165,848.85	1,749	44,248
R2032	On	01/02/2018	Bond Future	9.56	Call			653.71000	0.65371	630,780	12.64	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.56	Put			3,606.53000	3.60653	4,199,920	12.64	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Call			671.75000	0.67175	647,490	12.65	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Put			3,553.47000	3.55347	4,145,530	12.65	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Call			636.02000	0.63602	614,380	12.63	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Put			3,660.02000	3.66002	4,254,700	12.63	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.20	Put			5,779.37000	5.77937	6,397,060	12.36	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.20	Call			212.79000	0.21279	214,160	12.36	0.00	0	7,500
R2032	On	01/02/2018	Bond Future	9.45	Put			4,218.05000	4.21805	4,823,570	12.55	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.45	Call			477.85000	0.47785	467,050	12.55	0.00	0	750
R2032	On	01/02/2018	Bond Future	9.40	Put			4,512.08000	4.51208	5,121,780	12.51	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.40	Call			410.73000	0.41073	404,110	12.51	0.00	0	6,800
R2032	On	01/02/2018	Bond Future	9.30	Put			5,127.94000	5.12794	5,743,740	12.44	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.30	Call			298.13000	0.29813	297,610	12.44	0.00	0	7,800
R2032	On	03/05/2018	Bond Future	9.70	Call			1,757.21000	1.75721	1,767,920	13.43	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Put			4,232.84000	4.23284	4,870,830	13.43	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Call			1,782.62000	1.78262	1,792,490	13.44	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Put			4,188.79000	4.18879	4,825,940	13.44	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Call			1,808.27000	1.80827	1,817,260	13.45	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Put			4,145.05000	4.14505	4,781,320	13.45	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Call			2,290.75000	2.29075	2,348,060	13.51	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Put			5,523.68000	5.52368	6,221,030	13.51	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.67	Call			2,315.80000	2.31580	2,372,850	13.52	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.67	Put			5,479.49000	5.47949	6,176,580	13.52	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Call			2,341.29000	2.34129	2,398,070	13.53	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Put			5,435.82000	5.43582	6,132,640	13.53	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2032 Option									0.00	0	22,850
Total For R2032									156,165,848.85	1,749	67,098
R2035 On 01/02/2018 Bond Future			10.23334	93.03094	10.12668	93.81742			0.00	0	53,530
R2035 On 03/05/2018 Bond Future			10.31289	90.26639	10.20277	91.06685			0.00	0	0
Total R2035 Future									0.00	0	53,530
R2035 On 01/02/2018 Bond Future	9.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2035 On 01/02/2018 Bond Future	9.74	Put			2,941.57000	2.94157	3,728,050		0.00	0	0
R2035 On 01/02/2018 Bond Future	9.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2035 On 01/02/2018 Bond Future	9.75	Put			2,863.67000	2.86367	3,650,150		0.00	0	0
R2035 On 01/02/2018 Bond Future	9.73	Call			0.00000	0.00000	0,000		0.00	0	0
R2035 On 01/02/2018 Bond Future	9.73	Put			3,019.57000	3.01957	3,806,050		0.00	0	0
R2035 On 03/05/2018 Bond Future	9.89	Put			2,334.30000	2.33430	3,134,760		0.00	0	0
R2035 On 03/05/2018 Bond Future	9.90	Call			0.00000	0.00000	0,000		0.00	0	0
R2035 On 03/05/2018 Bond Future	9.90	Put			2,258.25000	2.25825	3,058,710		0.00	0	0
R2035 On 03/05/2018 Bond Future	9.91	Call			0.00000	0.00000	0,000		0.00	0	0
R2035 On 03/05/2018 Bond Future	9.91	Put			2,182.29000	2.18229	2,982,750		0.00	0	0
R2035 On 03/05/2018 Bond Future	9.89	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2035 Option									0.00	0	0
Total For R2035									0.00	0	53,530
R2037 On 01/02/2018 Bond Future			10.31475	85.15094	10.20813	85.93233		14.77	65,140,469.10	765	53,487
R2037 On 03/05/2018 Bond Future			10.39676	86.73959	10.28673	87.53487		15.62	0.00	0	0
R2037 On 02/08/2018 Bond Future			10.47917	84.13108	10.36529	84.94239		15.94	0.00	0	0
Total R2037 Future									65,140,469.10	765	53,487
R2037 On 01/02/2018 Bond Future	10.72	Call			4,264.37000	4.26437	3,854,010	15.26	0.00	0	0
R2037 On 01/02/2018 Bond Future	10.72	Put			612.98000	0.61298	984,010	15.26	0.00	0	2,000
R2037 On 01/02/2018 Bond Future	9.88	Put			3,391.78000	3.39178	4,100,530	14.45	0.00	0	0
R2037 On 01/02/2018 Bond Future	9.88	Call			915.08000	0.91508	842,440	14.45	0.00	0	2,000
R2037 On 01/02/2018 Bond Future	9.83	Call			803.97000	0.80397	743,020	14.41	0.00	0	0
R2037 On 01/02/2018 Bond Future	9.83	Put			3,667.85000	3.66785	4,388,290	14.41	0.00	0	0
R2037 On 01/02/2018 Bond Future	9.81	Call			762.33000	0.76233	705,740	14.39	0.00	0	0
R2037 On 01/02/2018 Bond Future	9.81	Put			3,781.82000	3.78182	4,506,620	14.39	0.00	0	0
R2037 On 01/02/2018 Bond Future	10.32	Call			2,338.58000	2.33858	2,113,170	14.84	0.00	0	0
R2037 On 01/02/2018 Bond Future	10.32	Put			1,519.00000	1.51900	2,074,980	14.84	0.00	0	2,000
R2037 On 01/02/2018 Bond Future	9.82	Call			782.96000	0.78296	724,210	14.40	0.00	0	0
R2037 On 01/02/2018 Bond Future	9.82	Put			3,724.59000	3.72459	4,447,230	14.40	0.00	0	0
R2037 On 03/05/2018 Bond Future	9.99	Put			4,438.13000	4.43813	5,218,880	15.39	0.00	0	0
R2037 On 03/05/2018 Bond Future	9.97	Call			2,175.36000	2.17536	2,163,610	15.38	0.00	0	0
R2037 On 03/05/2018 Bond Future	9.97	Put			4,531.07000	4.53107	5,314,600	15.38	0.00	0	0
R2037 On 03/05/2018 Bond Future	9.98	Call			2,204.53000	2.20453	2,191,410	15.38	0.00	0	0
R2037 On 03/05/2018 Bond Future	9.98	Put			4,484.32000	4.48432	5,266,480	15.38	0.00	0	0

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	03/05/2018	Bond Future	9.99	Call			2,234.15000	2.23415	2,219,620	15.39	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.96	Call			2,698.23000	2.69823	2,712,320	15.49	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.96	Put			5,687.08000	5.68708	6,512,480	15.49	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Call			2,727.31000	2.72731	2,740,550	15.50	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Put			5,640.46000	5.64046	6,465,010	15.50	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Call			2,669.59000	2.66959	2,684,510	15.48	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Put			5,734.24000	5.73424	6,560,470	15.48	0.00	0	0
Total R2037 Option												0.00	0	6,000
Total For R2037												65,140,469.10	765	59,487
R204	On	01/02/2018	Bond Future			7.56675	101.37741	7.54820	101.39284		1.03	405,509,640.00	4,000	38,225
R204	On	03/05/2018	Bond Future			7.58082	103.26892	7.55575	103.28394		0.83	0.00	0	0
Total R204 Future												405,509,640.00	4,000	38,225
R204	On	01/02/2018	Bond Future	7.26	Call			58.86000	0.05886	70,540	1.00	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Put			299.14000	0.29914	326,250	1.00	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Call			61.20000	0.06120	72,970	1.00	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Put			293.13000	0.29313	320,330	1.00	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Call			56.72000	0.05672	68,160	1.00	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Put			305.36000	0.30536	332,230	1.00	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Call			83.70000	0.08370	97,820	0.80	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Put			363.30000	0.36330	392,440	0.80	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Call			85.40000	0.08540	99,810	0.80	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Put			358.98000	0.35898	388,410	0.80	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Call			81.80000	0.08180	95,860	0.80	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Put			367.42000	0.36742	396,500	0.80	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												405,509,640.00	4,000	38,225
R2040	On	01/02/2018	Bond Future			10.40515	88.09344	10.30367	88.88292		15.34	27,485,153.28	312	25,992
R2040	On	03/05/2018	Bond Future			10.48761	89.73690	10.38288	90.54049		16.24	0.00	0	0
R2040	On	02/08/2018	Bond Future			10.57051	86.93503	10.46213	87.75479		16.58	0.00	0	0
Total R2040 Future												27,485,153.28	312	25,992
R2040	On	01/02/2018	Bond Future	9.88	Call			777.22000	0.77722	738,730	15.02	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Put			4,202.23000	4.20223	4,953,220	15.02	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Call			798.34000	0.79834	757,950	15.02	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Put			4,140.04000	4.14004	4,889,130	15.02	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Call			756.38000	0.75638	719,740	15.01	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Put			4,264.83000	4.26483	5,017,670	15.01	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Put			4,863.80000	4.86380	5,670,990	15.86	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Call			2,339.68000	2.33968	2,341,950	15.87	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Put			4,813.96000	4.81396	5,619,820	15.87	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Call			2,370.81000	2.37081	2,371,720	15.88	0.00	0	0

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	03/05/2018	Bond Future	10.08	Put			4,764.26000	4.76426	5,568,760	15.88	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Call			2,308.58000	2.30858	2,312,180	15.86	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.03	Call			2,837.54000	2.83754	2,892,480	16.18	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.03	Put			6,235.44000	6.23544	7,110,140	16.18	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.04	Call			2,867.75000	2.86775	2,922,260	16.19	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.04	Put			6,184.61000	6.18461	7,058,880	16.19	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.05	Call			2,898.16000	2.89816	2,952,200	16.19	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.05	Put			6,134.09000	6.13409	7,007,890	16.19	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												27,485,153.28	312	25,992
R2044	On	01/02/2018	Bond Future			10.45414	84.99469	10.34755	85.82502		16.00	13,939,129.16	164	18,064
R2044	On	03/05/2018	Bond Future			10.53495	86.58036	10.42498	87.42557		16.94	0.00	0	0
R2044	On	02/08/2018	Bond Future			10.61615	83.84369	10.50241	84.70576		17.31	0.00	0	0
Total R2044 Future												13,939,129.16	164	18,064
R2044	On	01/02/2018	Bond Future	9.89	Call			714.17000	0.71417	679,410	15.67	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.89	Put			4,442.44000	4.44244	5,238,010	15.67	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.90	Call			734.20000	0.73420	697,580	15.68	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.90	Put			4,378.03000	4.37803	5,171,740	15.68	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Call			754.51000	0.75451	716,080	15.69	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Put			4,314.05000	4.31405	5,105,950	15.69	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.10	Put			4,904.41000	4.90441	5,751,020	16.58	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.11	Call			2,350.73000	2.35073	2,350,670	16.59	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.11	Put			4,854.05000	4.85405	5,699,200	16.59	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.09	Call			2,288.84000	2.28884	2,291,450	16.57	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.09	Put			4,955.36000	4.95536	5,803,180	16.57	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.10	Call			2,319.55000	2.31955	2,320,950	16.58	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.06	Call			2,823.68000	2.82368	2,883,890	16.91	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.06	Put			6,326.43000	6.32643	7,248,710	16.91	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.07	Call			2,853.84000	2.85384	2,913,250	16.92	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.07	Put			6,274.69000	6.27469	7,196,170	16.92	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.05	Call			2,793.43000	2.79343	2,854,440	16.90	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.05	Put			6,378.20000	6.37820	7,301,280	16.90	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												13,939,129.16	164	18,064
R2048	On	01/02/2018	Bond Future			10.40977	88.64165	10.30317	89.49235		16.12	235,698,147.35	2,659	102,388
R2048	On	03/05/2018	Bond Future			10.48433	85.85856	10.37442	86.72452		17.01	0.00	0	0
Total R2048 Future												235,698,147.35	2,659	102,388
R2048	On	01/02/2018	Bond Future	9.90	Call			878.72000	0.87872	840,450	15.80	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.90	Put			4,238.24000	4.23824	5,050,670	15.80	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.91	Call			901.87000	0.90187	861,490	15.81	0.00	0	0

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	01/02/2018	Bond Future	9.91	Put			4,175.25000	4.17525	4,985,570	15.81	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.89	Call			855.99000	0.85599	819,770	15.79	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.89	Put			4,301.81000	4.30181	5,116,290	15.79	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.06	Call			2,308.16000	2.30816	2,297,890	16.62	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.06	Put			4,875.30000	4.87530	5,730,990	16.62	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Call			2,339.93000	2.33993	2,328,270	16.62	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Put			4,823.31000	4.82331	5,677,610	16.62	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Call			2,276.43000	2.27643	2,267,740	16.61	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Put			4,927.47000	4.92747	5,784,740	16.61	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												235,698,147.35	2,659	102,388
R207	On	01/02/2018	Bond Future			8.16889	98.81523	8.07067	98.98660		2.22	298,520,809.83	3,021	45,152
R207	On	03/05/2018	Bond Future			8.27674	100.65887	8.16333	100.83274		2.10	0.00	0	0
Total R207 Future												298,520,809.83	3,021	45,152
R207	On	01/02/2018	Bond Future	7.61	Call			61.87000	0.06187	58,640	2.13	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Put			870.83000	0.87083	1,038,970	2.13	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Call			64.67000	0.06467	61,180	2.13	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Put			855.98000	0.85598	1,023,860	2.13	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Call			59.06000	0.05906	56,180	2.13	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Put			885.67000	0.88567	1,054,160	2.13	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Call			149.81000	0.14981	143,410	1.96	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Put			1,066.13000	1.06613	1,233,600	1.96	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Call			153.63000	0.15363	146,880	1.97	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Put			1,054.41000	1.05441	1,221,530	1.97	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Call			146.25000	0.14625	140,000	1.96	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Put			1,078.11000	1.07811	1,245,730	1.96	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												298,520,809.83	3,021	45,152
R208	On	01/02/2018	Bond Future			8.40505	97.88496	8.31009	98.13611		3.76	0.00	0	34,724
R208	On	03/05/2018	Bond Future			8.48727	96.30998	8.38342	96.56516		3.61	0.00	0	0
Total R208 Future												0.00	0	34,724
R208	On	01/02/2018	Bond Future	7.84	Call			126.57000	0.12657	120,860	3.63	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Put			1,381.87000	1.38187	1,627,310	3.63	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Call			131.52000	0.13152	125,350	3.63	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Put			1,359.91000	1.35991	1,604,890	3.63	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Call			121.77000	0.12177	116,490	3.63	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Put			1,403.99000	1.40399	1,649,860	3.63	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Put			1,739.45000	1.73945	1,985,390	3.40	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Call			253.13000	0.25313	244,330	3.40	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Put			1,777.70000	1.77770	2,024,080	3.40	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2018	Bond Future	7.78	Call			259.04000	0.25904	250,110	3.40	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Put			1,758.52000	1.75852	2,004,770	3.40	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Call			265.05000	0.26505	255,810	3.40	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	34,724
R209	On	01/02/2018	Bond Future			10.14980	70.14976	10.04840	70.77903		15.28	858,001,714.56	12,231	154,461
R209	On	03/05/2018	Bond Future			10.22124	68.30922	10.11680	68.94978		16.13	0.00	0	0
R209	On	02/08/2018	Bond Future			10.29011	69.60686	10.18238	70.26022		16.52	0.00	0	0
R209	On	01/11/2018	Bond Future			10.35908	67.79978	10.24788	68.46662		17.00	0.00	0	0
Total R209 Future												858,001,714.56	12,231	154,461
R209	On	01/02/2018	Bond Future	9.72	Call			788.26000	0.78826	738,590	15.02	0.00	0	0
R209	On	01/02/2018	Bond Future	9.72	Put			2,887.58000	2.88758	3,467,180	15.02	0.00	0	0
R209	On	01/02/2018	Bond Future	9.73	Call			808.25000	0.80825	756,740	15.03	0.00	0	0
R209	On	01/02/2018	Bond Future	9.73	Put			2,842.23000	2.84223	3,419,990	15.03	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Call			768.60000	0.76860	720,840	15.01	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Put			2,933.35000	2.93335	3,514,860	15.01	0.00	0	0
R209	On	01/02/2018	Bond Future	10.00	Call			1,478.26000	1.47826	1,360,270	15.28	0.00	0	0
R209	On	01/02/2018	Bond Future	10.00	Put			1,781.72000	1.78172	2,293,000	15.28	0.00	0	7,488
R209	On	01/02/2018	Bond Future	10.10	Call			1,791.10000	1.79110	1,643,440	15.39	0.00	0	0
R209	On	01/02/2018	Bond Future	10.10	Put			1,469.79000	1.46979	1,951,400	15.39	0.00	0	3,000
R209	On	01/02/2018	Bond Future	9.85	Call			1,074.60000	1.07460	997,120	15.14	0.00	0	0
R209	On	01/02/2018	Bond Future	9.85	Put			2,331.49000	2.33149	2,883,280	15.14	0.00	0	7,500
R209	On	01/02/2018	Bond Future	9.88	Call			1,149.03000	1.14903	1,064,180	15.17	0.00	0	0
R209	On	01/02/2018	Bond Future	9.88	Put			2,213.66000	2.21366	2,758,080	15.17	0.00	0	220
R209	On	01/02/2018	Bond Future	9.59	Call			558.50000	0.55850	530,150	14.90	0.00	0	0
R209	On	01/02/2018	Bond Future	9.59	Put			3,515.55000	3.51555	4,116,470	14.90	0.00	0	377
R209	On	01/02/2018	Bond Future	9.33	Put			4,970.05000	4.97005	5,594,480	14.66	0.00	0	0
R209	On	01/02/2018	Bond Future	9.33	Call			250.36000	0.25036	245,520	14.66	0.00	0	220
R209	On	01/02/2018	Bond Future	9.89	Call			1,174.47000	1.17447	1,087,120	15.18	0.00	0	0
R209	On	01/02/2018	Bond Future	9.89	Put			2,175.19000	2.17519	2,717,110	15.18	0.00	0	157
R209	On	01/02/2018	Bond Future	9.32	Put			5,030.70000	5.03070	5,655,620	14.65	0.00	0	0
R209	On	01/02/2018	Bond Future	9.32	Call			241.93000	0.24193	237,580	14.65	0.00	0	157
R209	On	01/02/2018	Bond Future	10.22	Call			2,209.90000	2.20990	2,022,780	15.53	0.00	0	0
R209	On	01/02/2018	Bond Future	10.22	Put			1,150.09000	1.15009	1,592,240	15.53	0.00	0	739
R209	On	01/02/2018	Bond Future	9.87	Call			1,123.83000	1.12383	1,041,440	15.16	0.00	0	0
R209	On	01/02/2018	Bond Future	9.87	Put			2,252.46000	2.25246	2,799,340	15.16	0.00	0	739
R209	On	01/02/2018	Bond Future	9.52	Put			3,882.26000	3.88226	4,491,820	14.84	0.00	0	0
R209	On	01/02/2018	Bond Future	9.52	Call			456.91000	0.45691	437,200	14.84	0.00	0	739
R209	On	01/02/2018	Bond Future	9.75	Put			2,752.83000	2.75283	3,326,570	15.05	0.00	0	0
R209	On	01/02/2018	Bond Future	9.75	Call			849.26000	0.84926	793,730	15.05	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/05/2018	Bond Future	10.73	Call			4,821.40000	4.82140	4,621,690	16.65	0.00	0	0
R209	On	03/05/2018	Bond Future	10.73	Put			1,186.70000	1.18670	1,627,550	16.65	0.00	0	435
R209	On	03/05/2018	Bond Future	9.75	Put			3,938.64000	3.93864	4,559,180	15.68	0.00	0	0
R209	On	03/05/2018	Bond Future	9.75	Call			1,615.35000	1.61535	1,595,330	15.68	0.00	0	435
R209	On	03/05/2018	Bond Future	9.84	Call			1,833.46000	1.83346	1,803,020	15.76	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Put			3,498.48000	3.49848	4,106,170	15.78	0.00	0	0
R209	On	03/05/2018	Bond Future	10.22	Call			2,935.09000	2.93509	2,845,340	16.10	0.00	0	0
R209	On	03/05/2018	Bond Future	10.22	Put			2,302.09000	2.30209	2,852,900	16.10	0.00	0	435
R209	On	03/05/2018	Bond Future	9.84	Put			3,575.87000	3.57587	4,185,990	15.76	0.00	0	0
R209	On	03/05/2018	Bond Future	10.00	Call			2,262.55000	2.26255	2,209,660	15.90	0.00	0	0
R209	On	03/05/2018	Bond Future	10.00	Put			2,989.77000	2.98977	3,577,440	15.90	0.00	0	5,000
R209	On	03/05/2018	Bond Future	9.85	Call			1,858.81000	1.85881	1,827,070	15.77	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Put			3,537.12000	3.53712	4,145,940	15.77	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Call			1,884.18000	1.88418	1,851,310	15.78	0.00	0	0
R209	On	02/08/2018	Bond Future	9.66	Put			5,354.47000	5.35447	6,045,940	15.99	0.00	0	0
R209	On	02/08/2018	Bond Future	9.66	Call			2,048.02000	2.04802	2,086,130	15.99	0.00	0	435
R209	On	02/08/2018	Bond Future	10.38	Call			4,067.54000	4.06754	4,047,810	16.66	0.00	0	0
R209	On	02/08/2018	Bond Future	10.38	Put			2,876.19000	2.87619	3,509,820	16.66	0.00	0	0
R209	On	02/08/2018	Bond Future	10.84	Call			5,711.81000	5.71181	5,619,070	17.17	0.00	0	0
R209	On	02/08/2018	Bond Future	10.40	Put			2,823.19000	2.82319	3,455,120	16.68	0.00	0	0
R209	On	02/08/2018	Bond Future	10.84	Put			1,866.31000	1.86631	2,426,930	17.17	0.00	0	435
R209	On	02/08/2018	Bond Future	10.21	Call			3,527.49000	3.52749	3,523,180	16.49	0.00	0	0
R209	On	02/08/2018	Bond Future	10.21	Put			3,359.08000	3.35908	4,008,130	16.49	0.00	0	435
R209	On	02/08/2018	Bond Future	10.39	Call			4,100.28000	4.10028	4,079,820	16.67	0.00	0	0
R209	On	02/08/2018	Bond Future	10.39	Put			2,849.48000	2.84948	3,482,380	16.67	0.00	0	0
R209	On	02/08/2018	Bond Future	10.40	Call			4,133.36000	4.13336	4,111,930	16.68	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Call			67,578.74000	67.57874	66,911,900	18.10	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Put			0.00000	0.00000	0,000	18.10	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Put			7,681.40000	7.68140	8,386,760	16.18	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Call			1,849.02000	1.84902	1,887,540	16.18	0.00	0	435
R209	On	01/11/2018	Bond Future	1016.00	Call			67,578.75000	67.57875	66,911,910	18.10	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Put			0.00000	0.00000	0,000	18.10	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Call			67,578.75000	67.57875	66,911,910	18.10	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Put			0.00000	0.00000	0,000	18.10	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Call			5,093.19000	5.09319	5,103,870	17.36	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Put			3,188.22000	3.18822	3,865,740	17.36	0.00	0	435
R209	On	01/11/2018	Bond Future	9.94	Call			3,202.91000	3.20291	3,252,510	16.73	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Put			5,101.64000	5.10164	5,818,080	16.73	0.00	0	435
Total R209 Option												0.00	0	35,251
Total For R209												858,001,714.56	12,231	189,712

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	01/02/2018	Bond Future			182.46369	182.46369	181.33383	181.33383			0.00	0	2,159
R210	On	03/05/2018	Bond Future			183.45743	183.45743	182.30488	182.30488			0.00	0	0
Total R210 Future												0.00	0	2,159
R210	On	01/02/2018	Bond Future	192.36	Put			11,026.17000	11.02617	9,896,310		0.00	0	0
R210	On	01/02/2018	Bond Future	192.37	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	01/02/2018	Bond Future	192.37	Put			11,036.17000	11.03617	9,906,310		0.00	0	0
R210	On	01/02/2018	Bond Future	192.38	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	01/02/2018	Bond Future	192.38	Put			11,046.17000	11.04617	9,916,310		0.00	0	0
R210	On	01/02/2018	Bond Future	192.36	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.45	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.45	Put			9,145.12000	9.14512	7,992,570		0.00	0	0
R210	On	03/05/2018	Bond Future	191.46	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.46	Put			9,155.12000	9.15512	8,002,570		0.00	0	0
R210	On	03/05/2018	Bond Future	191.44	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.44	Put			9,135.12000	9.13512	7,982,570		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	2,159
R212	On	01/02/2018	Bond Future			149.35524	149.35524	149.36218	149.36218			0.00	0	4,967
R212	On	03/05/2018	Bond Future			152.15363	152.15363	152.15949	152.15949			0.00	0	0
Total R212 Future												0.00	0	4,967
R212	On	01/02/2018	Bond Future	154.70	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.70	Put			5,337.82000	5.33782	5,344,760		0.00	0	0
R212	On	01/02/2018	Bond Future	154.71	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.71	Put			5,347.82000	5.34782	5,354,760		0.00	0	0
R212	On	01/02/2018	Bond Future	154.69	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.69	Put			5,327.82000	5.32782	5,334,760		0.00	0	0
R212	On	03/05/2018	Bond Future	154.28	Put			2,120.51000	2.12051	2,126,370		0.00	0	0
R212	On	03/05/2018	Bond Future	154.29	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.29	Put			2,130.51000	2.13051	2,136,370		0.00	0	0
R212	On	03/05/2018	Bond Future	154.30	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.30	Put			2,140.51000	2.14051	2,146,370		0.00	0	0
R212	On	03/05/2018	Bond Future	154.28	Call			0.00000	0.00000	0,000		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	4,967
R213	On	01/02/2018	Bond Future			9.96043	81.69414	9.86906	82.25546		12.78	123,031,374.84	1,506	58,817
R213	On	03/05/2018	Bond Future			10.03592	79.66881	9.94154	80.24006		13.43	0.00	0	0
Total R213 Future												123,031,374.84	1,506	58,817
R213	On	01/02/2018	Bond Future	9.42	Call			551.26000	0.55126	516,370	12.33	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Put			3,392.17000	3.39217	3,918,600	12.33	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	01/02/2018	Bond Future	9.43	Call			566.73000	0.56673	530,630	12.34	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Put			3,342.86000	3.34286	3,868,080	12.34	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Call			535.98000	0.53598	502,480	12.32	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Put			3,441.75000	3.44175	3,969,570	12.32	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Call			1,549.29000	1.54929	1,550,280	13.10	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Put			3,854.77000	3.85477	4,427,010	13.10	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Call			1,572.15000	1.57215	1,572,350	13.11	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Put			3,814.38000	3.81438	4,385,830	13.11	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Call			1,526.63000	1.52663	1,528,580	13.10	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Put			3,895.44000	3.89544	4,468,640	13.10	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												123,031,374.84	1,506	58,817
R214	On	01/02/2018	Bond Future			10.33767	69.35530	10.23116	70.03025		16.08	38,422,836.20	554	49,807
R214	On	03/05/2018	Bond Future			10.40931	67.35322	10.29964	68.04036		17.00	0.00	0	0
Total R214 Future												38,422,836.20	554	49,807
R214	On	01/02/2018	Bond Future	9.83	Call			682.11000	0.68211	641,130	15.68	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Put			3,327.92000	3.32792	3,961,890	15.68	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Call			700.28000	0.70028	657,510	15.69	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Put			3,278.08000	3.27808	3,910,260	15.69	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Call			664.27000	0.66427	625,030	15.68	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Put			3,378.20000	3.37820	4,013,910	15.68	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Call			1,816.64000	1.81664	1,801,870	16.74	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Put			3,887.50000	3.88750	4,559,870	16.74	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Call			1,841.84000	1.84184	1,825,770	16.75	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Put			3,846.34000	3.84634	4,517,410	16.75	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Call			1,791.65000	1.79165	1,778,150	16.73	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Put			3,928.98000	3.92898	4,602,620	16.73	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												38,422,836.20	554	49,807
Total for Bond												4,449,009,395.81	48,979	1,105,060
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
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future												0.00	0	0
Total For ES18												0.00	0	0
ES18A	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18A Future												0.00	0	0
Total For ES18A												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R204/R203										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 01/02/2018 GOVI			561.79600	561.79600	565.52800	565.52800				0.00	0	780
GOVI On 03/05/2018 GOVI			572.27800	572.27800	576.07600	576.07600				0.00	0	0
Total GOVI Future										0.00	0	780
GOVI On 01/02/2018 GOVI	581.03	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 01/02/2018 GOVI	581.03	Put			155,020.00000	15.50200	192,340,000			0.00	0	0
GOVI On 01/02/2018 GOVI	581.04	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 01/02/2018 GOVI	581.04	Put			155,120.00000	15.51200	192,440,000			0.00	0	0
GOVI On 01/02/2018 GOVI	581.02	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 01/02/2018 GOVI	581.02	Put			154,920.00000	15.49200	192,240,000			0.00	0	0
GOVI On 03/05/2018 GOVI	590.28	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 03/05/2018 GOVI	590.28	Put			142,040.00000	14.20400	180,020,000			0.00	0	0
GOVI On 03/05/2018 GOVI	590.29	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 03/05/2018 GOVI	590.29	Put			142,140.00000	14.21400	180,120,000			0.00	0	0
GOVI On 03/05/2018 GOVI	590.27	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 03/05/2018 GOVI	590.27	Put			141,940.00000	14.19400	179,920,000			0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	780

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for GOVI									0.00	0	780
AL37 On 01/02/2018 Index Future			553.09800	553.09800	554.90400	554.90400			0.00	0	0
AL37 On 03/05/2018 Index Future			563.41800	563.41800	565.25400	565.25400			0.00	0	0
Total AL37 Future									0.00	0	0
Total For AL37									0.00	0	0
AL7T On 01/02/2018 Index Future			627.63600	627.63600	630.45200	630.45200			0.00	0	0
AL7T On 03/05/2018 Index Future			639.34700	639.34700	642.21200	642.21200			0.00	0	0
Total AL7T Future									0.00	0	0
Total For AL7T									0.00	0	0
ALBI On 01/02/2018 Index Future			563.58900	563.58900	567.34300	567.34300			0.00	0	762
ALBI On 03/05/2018 Index Future			574.10500	574.10500	577.92500	577.92500			0.00	0	0
Total ALBI Future									0.00	0	762
Total For ALBI									0.00	0	762
IGOV On 01/02/2018 Index Future			242.68800	242.68800	242.01100	242.01100			2,426,880.00	1	877
IGOV On 03/05/2018 Index Future			247.23500	247.23500	246.54400	246.54400			0.00	0	272
Total IGOV Future									2,426,880.00	1	1,149
Total For IGOV									2,426,880.00	1	1,149
Total for Index									2,426,880.00	1	1,911
JIBAR f On 20/12/2017 Jibar Future			7.25000	92.75000	7.25000	92.75000			0.00	0	0
JIBAR f On 17/01/2018 Jibar Future			7.24000	92.76000	7.24000	92.76000			0.00	0	0
JIBAR f On 21/02/2018 Jibar Future			7.17000	92.83000	7.17000	92.83000			0.00	0	0
JIBAR f On 20/03/2018 Jibar Future			7.15000	92.85000	7.15000	92.85000			0.00	0	2,500
JIBAR f On 18/04/2018 Jibar Future			7.14000	92.86000	7.14000	92.86000			0.00	0	0
JIBAR f On 20/06/2018 Jibar Future			7.07000	92.93000	7.07000	92.93000			0.00	0	0
JIBAR f On 19/09/2018 Jibar Future			7.01000	92.99000	7.01000	92.99000			0.00	0	0
JIBAR f On 19/12/2018 Jibar Future			7.01000	92.99000	7.01000	92.99000			0.00	0	0
JIBAR f On 20/03/2019 Jibar Future			7.03000	92.97000	7.03000	92.97000			0.00	0	0
JIBAR f On 19/06/2019 Jibar Future			7.07000	92.93000	7.07000	92.93000			0.00	0	0
Total Jibar Future									0.00	0	2,500
Total For JIBAR FUTURE									0.00	0	2,500
Total for Jibar									0.00	0	2,500
10Y ST On 17/12/2025 Interest Rate Swap			98.72430	98.72430	98.54924	98.54924			0.00	0	0
10Y ST On 16/03/2026 Interest Rate Swap			95.85547	95.85547	95.66989	95.66989			0.00	0	0
10Y ST On 15/06/2026 Interest Rate Swap			94.69354	94.69354	94.49591	94.49591			0.00	0	0
10Y ST On 21/09/2026 Interest Rate Swap			96.86193	96.86193	96.65450	96.65450			0.00	0	0
10Y ST On 21/12/2026 Interest Rate Swap			100.60515	100.60515	100.39375	100.39375			0.00	0	0
10Y ST On 15/03/2027 Interest Rate Swap			99.26191	99.26191	99.04579	99.04579			0.00	0	0
10Y ST On 21/06/2027 Interest Rate Swap			101.32543	101.32543	101.10923	101.10923			0.00	0	0
10Y ST On 20/09/2027 Interest Rate Swap			104.99277	104.99277	104.77793	104.77793			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total 10Y STND Future										0.00	0	0
Total For 10Y STND										0.00	0	0
1Y STN On 21/12/2017 Interest Rate Swap			99.75948	99.75948	99.75948	99.75948				0.00	0	0
1Y STN On 15/03/2018 Interest Rate Swap			99.72632	99.72632	99.72662	99.72662				0.00	0	0
1Y STN On 21/06/2018 Interest Rate Swap			99.94627	99.94627	99.94607	99.94607				0.00	0	0
1Y STN On 20/09/2018 Interest Rate Swap			100.20125	100.20125	100.20059	100.20059				0.00	0	0
Total 1Y STND Future										0.00	0	0
Total For 1Y STND										0.00	0	0
2Y STN On 18/12/2017 Interest Rate Swap			99.79701	99.79701	99.79701	99.79701				0.00	0	0
2Y STN On 16/03/2018 Interest Rate Swap			99.00830	99.00830	99.00849	99.00849				0.00	0	0
2Y STN On 15/06/2018 Interest Rate Swap			98.63548	98.63548	98.63539	98.63539				0.00	0	0
2Y STN On 21/09/2018 Interest Rate Swap			98.66995	98.66995	98.66934	98.66934				0.00	0	0
2Y STN On 21/12/2018 Interest Rate Swap			99.18000	99.18000	99.18000	99.18000				0.00	0	0
2Y STN On 15/03/2019 Interest Rate Swap			99.69927	99.69927	99.69866	99.69866				0.00	0	0
2Y STN On 21/06/2019 Interest Rate Swap			100.23521	100.23521	100.23414	100.23414				0.00	0	0
2Y STN On 20/09/2019 Interest Rate Swap			100.78818	100.78818	100.78756	100.78756				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			97.74222	97.74222	97.73955	97.73955				0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			97.12092	97.12092	97.10112	97.10112				0.00	0	0
5Y STN On 15/06/2021 Interest Rate Swap			96.47764	96.47764	96.43507	96.43507				0.00	0	0
5Y STN On 21/09/2021 Interest Rate Swap			96.80747	96.80747	96.74132	96.74132				0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			99.11659	99.11659	99.03596	99.03596				0.00	0	51
5Y STN On 15/03/2022 Interest Rate Swap			99.37052	99.37052	99.28315	99.28315				0.00	0	0
5Y STN On 21/06/2022 Interest Rate Swap			100.67288	100.67288	100.58181	100.58181				0.00	0	0
5Y STN On 20/09/2022 Interest Rate Swap			102.95842	102.95842	102.86495	102.86495				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 :										4,451,436,275.81	48,980	1,110,302
AA05 On 22/03/2019 Spot Bond			8.99500	102.19974	8.99500	102.17490				0.00	0	0
Total AA05 SPOT										0.00	0	0
Total For AA05										0.00	0	0
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	99.35403				0.00	0	0
Total AA06 SPOT										0.00	0	0
Total For AA06										0.00	0	0
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AA06/JIBAR SPOT									0.00	0	0
Total For AA06/JIBAR									0.00	0	0
AA07 On 15/04/2021 Spot Bond			10.31000	99.02589	10.31000	98.99854			12,372,000,000,000.00	1,200,000,000	300,000,000
Total AA07 SPOT									12,372,000,000,000.00	1,200,000,000	300,000,000
Total For AA07									12,372,000,000,000.00	1,200,000,000	300,000,000
AB01/R On 24/11/2020 Spot Bond			10.00000	102.15800	10.00000	102.13100			0.00	0	0
Total AB01/R186 SPOT									0.00	0	0
Total For AB01/R186									0.00	0	0
AB011 On 21/11/2018 Spot Bond					0.00000	100.36521			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			8.63500	100.00724	8.63500	99.98390			0.00	0	1,500,000,000
Total AB013 SPOT									0.00	0	1,500,000,000
Total For AB013									0.00	0	1,500,000,000
AB014L On 19/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB014U SPOT									0.00	0	0
Total For AB014U									0.00	0	0
AB015L On 19/11/2019 Spot Bond			10.84000	100.45885	10.84000	100.42956			0.00	0	0
Total AB015U SPOT									0.00	0	0
Total For AB015U									0.00	0	0
AB016L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB016U SPOT									0.00	0	0
Total For AB016U									0.00	0	0
AB017L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB017U SPOT									0.00	0	0
Total For AB017U									0.00	0	0
AB018L On 04/09/2020 Spot Bond			11.37000	102.83756	11.37000	102.80615			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	102.99173	11.81000	102.95910			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	18.20925	100.00000	18.18034				0.00	0	0
Total AB024U SPOT										0.00	0	0
Total For AB024U										0.00	0	0
AB025L On 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB025U SPOT										0.00	0	0
Total For AB025U										0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	19.22120	100.00000	19.17888				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
ABC12: On 25/11/2020 Spot Bond			10.00000	102.75500	10.00000	102.72800				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			4.74000	4.74000	4.74000	260.77501				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN0 On 17/03/2018 Spot Bond					0.00000	101.93604				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN0 On 17/03/2020 Spot Bond					0.00000	103.15580				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN0 On 17/03/2026 Spot Bond					0.00000	101.90244				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN1 On 28/10/2019 Spot Bond					0.00000	100.73481				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					0.00000	101.39510				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					0.00000	101.40081				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					0.00000	100.47136				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					0.00000	100.80478				0.00	0	150,000,000
Total ABFN15 SPOT										0.00	0	150,000,000
Total For ABFN15										0.00	0	150,000,000
ABFN1 On 11/11/2022 Spot Bond					0.00000	101.28238				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					0.00000	100.59119				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					0.00000	101.67260				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					0.00000	100.30715				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN2 On 30/05/2022 Spot Bond					0.00000	100.30725				0.00	0	0
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN2 On 30/05/2024 Spot Bond					0.00000	100.09149				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					0.00000	100.17616				0.00	36,230,000,000	18,115,000,000
Total ABFN23 SPOT										0.00	36,230,000,000	18,115,000,000
Total For ABFN23										0.00	36,230,000,000	18,115,000,000
ABFN2 On 17/10/2020 Spot Bond					0.00000	101.32398				0.00	0	0
Total ABFN24 SPOT										0.00	0	0
Total For ABFN24										0.00	0	0
ABFN2 On 17/10/2024 Spot Bond					0.00000	101.14273				0.00	0	0
Total ABFN25 SPOT										0.00	0	0
Total For ABFN25										0.00	0	0
ABFN2 On 17/10/2029 Spot Bond					0.00000	101.19468				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			9.68500	103.84160	9.68500	102.41107				0.00	0	0
Total ABK1 SPOT										0.00	0	0
Total For ABK1										0.00	0	0
ABK10 On 14/02/2020 Spot Bond					0.00000	99.31088				0.00	0	0
Total ABK10 SPOT										0.00	0	0
Total For ABK10										0.00	0	0
ABK11 On 20/05/2019 Spot Bond					0.00000	100.84375				0.00	0	0
Total ABK11 SPOT										0.00	0	0
Total For ABK11										0.00	0	0
ABK12 On 20/05/2022 Spot Bond					0.00000	93.82100				0.00	0	0
Total ABK12 SPOT										0.00	0	0
Total For ABK12										0.00	0	0
ABK2 On 24/05/2018 Spot Bond			9.38500	98.84601	9.38500	100.33831				0.00	0	0
Total ABK2 SPOT										0.00	0	0
Total For ABK2										0.00	0	0
ABK3 On 07/11/2018 Spot Bond					0.00000	101.62838				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABK3 SPOT										0.00	0	0
Total For ABK3										0.00	0	0
ABK3/J On 07/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABK3/JIBAR SPOT										0.00	0	0
Total For ABK3/JIBAR										0.00	0	0
ABK4 On 24/05/2018 Spot Bond				100.00000	0.00000	100.55133				0.00	0	0
Total ABK4 SPOT										0.00	0	0
Total For ABK4										0.00	0	0
ABK4/J On 24/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABK4/JIBAR SPOT										0.00	0	0
Total For ABK4/JIBAR										0.00	0	0
ABK5 On 31/10/2018 Spot Bond				100.00000	0.00000	101.09622				0.00	0	0
Total ABK5 SPOT										0.00	0	0
Total For ABK5										0.00	0	0
ABK5/J On 31/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABK5/JIBAR SPOT										0.00	0	0
Total For ABK5/JIBAR										0.00	0	0
ABK6 On 05/06/2020 Spot Bond					0.00000	99.97520				0.00	0	0
Total ABK6 SPOT										0.00	0	0
Total For ABK6										0.00	0	0
ABK7 On 03/06/2019 Spot Bond					0.00000	98.56252				0.00	0	0
Total ABK7 SPOT										0.00	0	0
Total For ABK7										0.00	0	0
ABK8 On 03/06/2021 Spot Bond					0.00000	93.94181				0.00	0	0
Total ABK8 SPOT										0.00	0	0
Total For ABK8										0.00	0	0
ABK9 On 18/11/2019 Spot Bond					0.00000	98.24642				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			4.80000	151.78204	4.80000	150.72003				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			6.17000	6.17000	6.17000	132.14277				0.00	0	0
Total ABKI02 SPOT										0.00	0	0
Total For ABKI02										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			100.00000	18.54143	100.00000	16.02963				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABKI02/R212 SPOT										0.00	0	0
Total For ABKI02/R212										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			7.91000	94.58583	7.91000	109.97416				0.00	0	0
Total ABKI03 SPOT										0.00	0	0
Total For ABKI03										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	8.67606	100.00000	8.66101				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			8.83000	95.61759	8.83000	108.75192				0.00	0	0
Total ABKI04 SPOT										0.00	0	0
Total For ABKI04										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	8.27934	100.00000	8.25953				0.00	0	0
Total ABKI04/I2025 SPOT										0.00	0	0
Total For ABKI04/I2025										0.00	0	0
ABKS1 On 05/04/2021 Spot Bond					0.00000	88.72492				0.00	523,566,800	261,783,400
Total ABKS1 SPOT										0.00	523,566,800	261,783,400
Total For ABKS1										0.00	523,566,800	261,783,400
ABN05 On 18/04/2021 Spot Bond			4.03000	184.24645	4.03000	184.19751				0.00	0	0
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN33 On 29/01/2018 Spot Bond			6.55625	6.55625	6.55625	99.01590				0.00	0	0
Total ABN33 SPOT										0.00	0	0
Total For ABN33										0.00	0	0
ABN34 On 29/01/2018 Spot Bond			6.55625	6.55625	6.55625	99.01590				0.00	0	0
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			3.78000	3.78000	3.78000	119.30173				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			3.63000	3.63000	3.63000	167.64860				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			3.54000	3.54000	3.54000	210.16641				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			10.20000	10.20000	10.20000	92.25527				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN72 On 17/03/2018 Spot Bond					0.00000	102.05395				0.00	0	0
Total ABN72 SPOT										0.00	0	0
Total For ABN72										0.00	0	0
ABN74 On 09/05/2018 Spot Bond					0.00000	136.48500				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			10.67500	10.67500	10.67500	103.75122				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			9.43500	9.43500	9.43500	93.68127				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN85 On 05/07/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total ABN85 SPOT										0.00	0	0
Total For ABN85										0.00	0	0
ABN86 On 01/08/2018 Spot Bond					0.00000	100.00000				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			11.22000	11.22000	11.22000	100.72329				0.00	0	0
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABN91 On 11/12/2018 Spot Bond					0.00000	99.83809				0.00	0	0
Total ABN91 SPOT										0.00	0	0
Total For ABN91										0.00	0	0
ABN92 On 31/01/2019 Spot Bond					0.00000	100.84432				0.00	0	0
Total ABN92 SPOT										0.00	0	0
Total For ABN92										0.00	0	0
ABS10 On 17/03/2018 Spot Bond			6.86000	102.96610	6.86000	102.94711				0.00	0	0
Total ABS10 SPOT										0.00	0	0
Total For ABS10										0.00	0	0
ABS11 On 09/04/2021 Spot Bond			9.56000	101.08838	9.56000	101.06245				0.00	0	620,000,000
Total ABS11 SPOT										0.00	0	620,000,000
Total For ABS11										0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			9.60000	99.80130	9.60000	99.77546				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS12/ On 14/05/2020 Spot Bond			9.20000	100.65518	9.20000	100.63017			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			10.14000	98.91854	10.14000	98.89152			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			9.40000	100.35306	9.40000	100.32760			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			9.88000	100.19326	9.88000	100.16657			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			10.12000	102.15026	10.12000	102.12240		107,272,000,000,000.00	10,600,000,000	5,300,000,000	
Total ABS16 SPOT								17,272,000,000,000.00	10,600,000,000	5,300,000,000	
Total For ABS16								17,272,000,000,000.00	10,600,000,000	5,300,000,000	
ABS17 On 11/11/2027 Spot Bond			10.55500	101.17457	10.55500	101.14582		0.00	0	1,400,000,000	
Total ABS17 SPOT								0.00	0	1,400,000,000	
Total For ABS17								0.00	0	1,400,000,000	
ABS18 On 26/09/2023 Spot Bond			10.05000	100.96709	10.05000	100.93974		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			9.27000	97.75747	9.27000	97.73314		0.00	0	0	
Total ABS6 SPOT								0.00	0	0	
Total For ABS6								0.00	0	0	
ABS7 On 11/09/2026 Spot Bond			10.57000	92.08158	10.57000	92.05538		4,228,000,000,000.00	400,000,000	4,060,000,000	
Total ABS7 SPOT								4,228,000,000,000.00	400,000,000	4,060,000,000	
Total For ABS7								4,228,000,000,000.00	400,000,000	4,060,000,000	
ABS7/F On 11/09/2026 Spot Bond			100.00000	10.72044	100.00000	10.69645		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			3.87000	3.87000	3.87000	272.64884		0.00	0	630,100,000	
Total ABS12 SPOT								0.00	0	630,100,000	
Total For ABS12								0.00	0	630,100,000	
ABS14 On 31/01/2022 Spot Bond			3.15000	143.77919	3.15000	146.63194		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABSI4 SPOT										0.00	0	0
Total For ABSI4										0.00	0	0
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
ACL02L On 20/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ACL02U SPOT										0.00	0	0
Total For ACL02U										0.00	0	0
ACL047 On 22/10/2018 Spot Bond					0.00000	92.89540				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL08E On 25/11/2020 Spot Bond			10.00000	102.75500	10.00000	102.72800				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL09E On 20/12/2018 Spot Bond					0.00000	101.91277				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL09E On 20/06/2020 Spot Bond					0.00000	101.96361				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond					0.00000	101.98398				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL09E On 20/12/2025 Spot Bond					0.00000	101.94309				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL10C On 20/12/2017 Spot Bond					0.00000	101.85138				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			9.62000	9.62000	9.62000	102.75367				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					0.00000	220.59130				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12£ On 20/09/2021 Spot Bond					0.00000	220.62031				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12£ On 20/09/2021 Spot Bond					0.00000	101.89215				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL14£ On 25/11/2020 Spot Bond			10.00000	102.75500	10.00000	102.72800				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL14£ On 20/12/2021 Spot Bond					0.00000	101.89832				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL16£ On 20/03/2022 Spot Bond			10.23000	10.23000	10.23000	102.08856				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL16£ On 20/06/2019 Spot Bond			9.66500	9.66500	9.66500	104.65169				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL17£ On 20/06/2019 Spot Bond					0.00000	101.89236				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					0.00000	101.79001				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					0.00000	102.81551				0.00	0	240,000,000
Total ACL183 SPOT										0.00	0	240,000,000
Total For ACL183										0.00	0	240,000,000
ACL18£ On 20/09/2022 Spot Bond					0.00000	101.88193				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL18£ On 20/09/2020 Spot Bond					0.00000	101.90638				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					0.00000	101.93297				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193 On 20/09/2022 Spot Bond					0.00000	101.93921				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					0.00000	101.93921				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL196 On 20/12/2017 Spot Bond					0.00000	101.85138				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL201 On 20/12/2022 Spot Bond					0.00000	101.97401				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond					0.00000	101.97401				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond					0.00000	153.61898				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					0.00000	154.63933				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL208 On 20/03/2018 Spot Bond					0.00000	101.73479				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL210 On 20/05/2018 Spot Bond					0.00000	100.30383				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL212 On 20/09/2018 Spot Bond					0.00000	101.77357				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond					0.00000	101.62262				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL214 On 20/09/2020 Spot Bond					0.00000	95.17378				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL214 On 20/09/2018 Spot Bond					0.00000	101.75105				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL215 On 20/12/2018 Spot Bond					0.00000	101.74902				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL216 On 20/12/2023 Spot Bond					0.00000	101.87377				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL217 On 11/05/2020 Spot Bond					0.00000	100.52402				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL218 On 26/01/2021 Spot Bond					0.00000	100.97471				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL220 On 20/09/2021 Spot Bond					0.00000	101.86556				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL221 On 20/09/2021 Spot Bond					0.00000	101.83487				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond					0.00000	100.19839				0.00	200,000,000	100,000,000
Total ADCB01 SPOT										0.00	200,000,000	100,000,000
Total For ADCB01										0.00	200,000,000	100,000,000
ADCB0 On 08/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	99.18256	100.00000	98.91304				0.00	0	0
Total ADCB01/JIBAR SPOT										0.00	0	0
Total For ADCB01/JIBAR										0.00	0	0
ADCB0 On 04/12/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total ADCB05 SPOT										0.00	0	0
Total For ADCB05										0.00	0	0
ADCB2 On 31/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ADCB2U SPOT										0.00	0	0
Total For ADCB2U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AECI00 On 21/12/2017 Spot Bond					0.00000	102.50479				0.00	0	0
Total AECI00 SPOT										0.00	0	0
Total For AECI00										0.00	0	0
AHF2A: On 18/10/2018 Spot Bond					0.00000	101.12716				0.00	0	0
Total AHF2A2 SPOT										0.00	0	0
Total For AHF2A2										0.00	0	0
AHF2B: On 18/10/2018 Spot Bond					0.00000	101.16538				0.00	0	0
Total AHF2B2 SPOT										0.00	0	0
Total For AHF2B2										0.00	0	0
AHF2C: On 18/10/2018 Spot Bond					0.00000	101.29268				0.00	0	0
Total AHF2C2 SPOT										0.00	0	0
Total For AHF2C2										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond					0.00000	101.64075				0.00	0	0
Total AHF3A3 SPOT										0.00	0	0
Total For AHF3A3										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond					0.00000	101.10171				0.00	0	0
Total AHF3A4 SPOT										0.00	0	0
Total For AHF3A4										0.00	0	0
AHF3B: On 18/04/2019 Spot Bond					0.00000	101.41992				0.00	0	0
Total AHF3B2 SPOT										0.00	0	0
Total For AHF3B2										0.00	0	0
AHF3B: On 18/04/2019 Spot Bond					0.00000	101.35636				0.00	0	0
Total AHF3B3 SPOT										0.00	0	0
Total For AHF3B3										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond					0.00000	101.87652				0.00	0	0
Total AHF3C2 SPOT										0.00	0	0
Total For AHF3C2										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond					0.00000	101.68650				0.00	0	0
Total AHF3C3 SPOT										0.00	0	0
Total For AHF3C3										0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1A: On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AHY2U SPOT									0.00	0	0
Total For AHY2U									0.00	0	0
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		33,750,000,000,000.00		337,500,000	337,500,000
Total AIG2U SPOT								33,750,000,000,000.00		337,500,000	337,500,000
Total For AIG2U								33,750,000,000,000.00		337,500,000	337,500,000
AIR01 On 15/03/2019 Spot Bond			8.66000	101.80263	8.66000	101.77880			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			10.64500	105.30128	10.64500	105.27128			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			10.16500	95.88114	10.16500	95.85489			0.00	0	0
Total AIR04 SPOT									0.00	0	0
Total For AIR04									0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIR04U SPOT									0.00	0	0
Total For AIR04U									0.00	0	0
AIR05 On 29/05/2030 Spot Bond			11.21500	92.10226	11.21500	92.07451			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			3.94000	169.33095	3.94000	169.28639			0.00	0	0
Total AIRL01 SPOT									0.00	0	0
Total For AIRL01									0.00	0	0
APF02 On 26/09/2019 Spot Bond					0.00000	102.25565			0.00	0	0
Total APF02 SPOT									0.00	0	0
Total For APF02									0.00	0	0
APF03 On 07/08/2018 Spot Bond					0.00000	100.74606			0.00	0	0
Total APF03 SPOT									0.00	0	0
Total For APF03									0.00	0	0
APF04 On 21/10/2021 Spot Bond					0.00000	101.07471			0.00	0	0
Total APF04 SPOT									0.00	0	0
Total For APF04									0.00	0	0
APF05 On 24/08/2020 Spot Bond					0.00000	100.23961			0.00	0	0
Total APF05 SPOT									0.00	0	0
Total For APF05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
APF06 On 24/08/2022 Spot Bond					0.00000	100.24629				0.00	0	0
Total APF06 SPOT										0.00	0	0
Total For APF06										0.00	0	0
AS116L On 18/01/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS116U SPOT										0.00	0	0
Total For AS116U										0.00	0	0
AS120L On 01/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS120U SPOT										0.00	0	0
Total For AS120U										0.00	0	0
AS126L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS126U SPOT										0.00	0	0
Total For AS126U										0.00	0	0
AS127L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS127U SPOT										0.00	0	0
Total For AS127U										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS133U SPOT										0.00	0	0
Total For AS133U										0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
AS180L On 09/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS180U SPOT										0.00	0	0
Total For AS180U										0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN01: On 20/03/2019 Spot Bond					0.00000	101.79007				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN014: On 20/03/2019 Spot Bond					0.00000	100.00000				0.00	0	200,000,000
Total ASN014 SPOT										0.00	0	200,000,000
Total For ASN014										0.00	0	200,000,000
ASN022: On 07/12/2033 Spot Bond			3.79000	228.23910	3.79000	228.18006				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN028: On 20/06/2019 Spot Bond					0.00000	100.95374				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN034: On 20/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN036: On 10/11/2019 Spot Bond					0.00000	100.57070				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN037: On 07/12/2033 Spot Bond			3.80500	203.55754	3.80500	203.50480				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN041: On 21/11/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN048: On 12/03/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN048 SPOT										0.00	0	0
Total For ASN048										0.00	0	0
ASN051: On 19/03/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN051 SPOT										0.00	0	0
Total For ASN051										0.00	0	0
ASN057: On 16/04/2018 Spot Bond					0.00000	101.16567				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN058: On 22/04/2020 Spot Bond					0.00000	101.06327				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN05: On 28/04/2020 Spot Bond					0.00000	100.88472				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06: On 30/04/2020 Spot Bond					0.00000	100.86962				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06: On 14/05/2018 Spot Bond					0.00000	99.76436				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN06: On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06: On 01/06/2018 Spot Bond					0.00000	100.06634				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN06: On 15/06/2018 Spot Bond					0.00000	101.82827				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN06: On 07/02/2020 Spot Bond					0.00000	100.65236				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07: On 02/07/2018 Spot Bond					0.00000	97.76825				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					0.00000	102.11900				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					0.00000	101.81023				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08: On 10/12/2017 Spot Bond					0.00000	99.83715				0.00	0	0
Total ASN081 SPOT										0.00	0	0
Total For ASN081										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN08: On 20/06/2020 Spot Bond					0.00000	102.42266				0.00	0	25,700,000
Total ASN083 SPOT										0.00	0	25,700,000
Total For ASN083										0.00	0	25,700,000
ASN08: On 03/09/2020 Spot Bond					0.00000	99.99999				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					0.00000	101.62391				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					0.00000	127.18822				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					0.00000	101.32150				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					0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN09: On 21/10/2020 Spot Bond					0.00000	101.04059				0.00	30,000,000	10,000,000
Total ASN092 SPOT										0.00	30,000,000	10,000,000
Total For ASN092										0.00	30,000,000	10,000,000
ASN09: On 10/11/2020 Spot Bond					0.00000	100.58857				0.00	174,000,000	50,000,000
Total ASN096 SPOT										0.00	174,000,000	50,000,000
Total For ASN096										0.00	174,000,000	50,000,000
ASN09: On 20/12/2020 Spot Bond					0.00000	75.03711				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111: On 02/12/2020 Spot Bond					0.00000	100.00010				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN112: On 20/12/2017 Spot Bond					0.00000	101.86161				0.00	0	0
Total ASN112 SPOT										0.00	0	0
Total For ASN112										0.00	0	0
ASN113: On 07/03/2021 Spot Bond					0.00000	99.92958				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN114 On 03/12/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN114 SPOT										0.00	0	0
Total For ASN114										0.00	0	0
ASN115 On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN119 On 27/01/2018 Spot Bond					0.00000	100.89635				0.00	0	0
Total ASN119 SPOT										0.00	0	0
Total For ASN119										0.00	0	0
ASN121 On 20/12/2020 Spot Bond					0.00000	102.38275				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					0.00000	101.82591				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					0.00000	100.24242				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					0.00000	100.24616				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					0.00000	100.23841				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					0.00000	100.00013				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					0.00000	100.00013				0.00	0	0
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN134 On 20/12/2020 Spot Bond					0.00000	102.36232				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN135 On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN13(On 31/12/2018 Spot Bond					0.00000	89.35000				0.00	0	0
Total ASN136 SPOT										0.00	0	0
Total For ASN136										0.00	0	0
ASN13(On 31/01/2022 Spot Bond			3.88000	142.60673	3.88000	142.56959				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN14(On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14(On 31/12/2018 Spot Bond					0.00000	89.35000				0.00	0	0
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0
ASN14(On 20/06/2020 Spot Bond					0.00000	103.98292				0.00	0	190,000,000
Total ASN143 SPOT										0.00	0	190,000,000
Total For ASN143										0.00	0	190,000,000
ASN14(On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14(On 20/06/2021 Spot Bond					0.00000	58.51370				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14(On 04/05/2021 Spot Bond					0.00000	100.68561				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14(On 04/05/2021 Spot Bond					0.00000	100.68561				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN14(On 31/01/2022 Spot Bond			3.92500	142.36076	3.92500	142.32351				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN15(On 31/05/2021 Spot Bond					0.00000	110.06948				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15(On 02/06/2021 Spot Bond					0.00000	100.00017				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN15: On 31/03/2028 Spot Bond			4.53000	154.94032	4.53000	154.89707			0.00	0	0
Total ASN154 SPOT									0.00	0	0
Total For ASN154									0.00	0	0
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN156 SPOT									0.00	0	0
Total For ASN156									0.00	0	0
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN157 SPOT									0.00	0	0
Total For ASN157									0.00	0	0
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN159 SPOT									0.00	0	0
Total For ASN159									0.00	0	0
ASN16: On 08/08/2021 Spot Bond					0.00000	100.65602			0.00	0	0
Total ASN160 SPOT									0.00	0	0
Total For ASN160									0.00	0	0
ASN16: On 19/08/2021 Spot Bond					0.00000	100.34266			0.00	0	0
Total ASN161 SPOT									0.00	0	0
Total For ASN161									0.00	0	0
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN163 SPOT									0.00	0	0
Total For ASN163									0.00	0	0
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN164 SPOT									0.00	0	0
Total For ASN164									0.00	0	0
ASN16: On 20/06/2021 Spot Bond					0.00000	101.97395			0.00	0	35,000,000
Total ASN165 SPOT									0.00	0	35,000,000
Total For ASN165									0.00	0	35,000,000
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN172 SPOT									0.00	0	0
Total For ASN172									0.00	0	0
ASN17: On 02/12/2019 Spot Bond					0.00000	100.00016			0.00	0	0
Total ASN174 SPOT									0.00	0	0
Total For ASN174									0.00	0	0
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN176 SPOT									0.00	0	0
Total For ASN176									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN17: On 30/07/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN178 SPOT										0.00	0	0
Total For ASN178										0.00	0	0
ASN17: On 25/02/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN179 SPOT										0.00	0	0
Total For ASN179										0.00	0	0
ASN18: On 20/06/2022 Spot Bond					0.00000	102.08043				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN18: On 25/04/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN185 SPOT										0.00	0	0
Total For ASN185										0.00	0	0
ASN18: On 05/12/2017 Spot Bond					0.00000	99.97775				0.00	0	0
Total ASN189 SPOT										0.00	0	0
Total For ASN189										0.00	0	0
ASN19: On 12/06/2020 Spot Bond					0.00000	99.81902				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN19: On 15/06/2018 Spot Bond					0.00000	107.65724				0.00	0	0
Total ASN191 SPOT										0.00	0	0
Total For ASN191										0.00	0	0
ASN19: On 27/06/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN192 SPOT										0.00	0	0
Total For ASN192										0.00	0	0
ASN19: On 12/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN193 SPOT										0.00	0	0
Total For ASN193										0.00	0	0
ASN19: On 30/06/2022 Spot Bond					0.00000	101.59881				0.00	0	0
Total ASN194 SPOT										0.00	0	0
Total For ASN194										0.00	0	0
ASN19: On 31/01/2038 Spot Bond			4.10000	100.61764	4.10000	100.59085				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN19(On 20/06/2022 Spot Bond					0.00000	101.76944				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN19(On 09/04/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN197 SPOT										0.00	0	0
Total For ASN197										0.00	0	0
ASN19(On 04/05/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN198 SPOT										0.00	0	0
Total For ASN198										0.00	0	0
ASN19(On 01/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN199 SPOT										0.00	0	0
Total For ASN199										0.00	0	0
ASN20(On 25/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN200 SPOT										0.00	0	0
Total For ASN200										0.00	0	0
ASN20(On 21/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN201 SPOT										0.00	0	0
Total For ASN201										0.00	0	0
ASN20(On 18/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN202 SPOT										0.00	0	0
Total For ASN202										0.00	0	0
ASN20(On 20/06/2022 Spot Bond					0.00000	101.78622				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN20(On 20/06/2022 Spot Bond					0.00000	101.90245				0.00	0	150,000,000
Total ASN204 SPOT										0.00	0	150,000,000
Total For ASN204										0.00	0	150,000,000
ASN20(On 25/08/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN207 SPOT										0.00	0	0
Total For ASN207										0.00	0	0
ASN20(On 24/08/2021 Spot Bond					0.00000	100.28134				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN20(On 24/08/2025 Spot Bond					0.00000	100.30631				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN21(On 28/08/2020 Spot Bond					0.00000	100.14098				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN21(On 05/03/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN211 SPOT										0.00	0	0
Total For ASN211										0.00	0	0
ASN21(On 02/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN212 SPOT										0.00	0	0
Total For ASN212										0.00	0	0
ASN21(On 01/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN213 SPOT										0.00	0	0
Total For ASN213										0.00	0	0
ASN21(On 29/08/2022 Spot Bond					0.00000	100.02726				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					0.00000	99.78676				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					0.00000	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					0.00000	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					0.00000	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					0.00000	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					0.00000	100.00000				0.00	0	0
Total ASN220 SPOT										0.00	0	0
Total For ASN220										0.00	0	0
ASN22(On 13/07/2018 Spot Bond					0.00000	101.12497				0.00	0	0
Total ASN222 SPOT										0.00	0	0
Total For ASN222										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN22: On 25/10/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN223 SPOT										0.00	0	0
Total For ASN223										0.00	0	0
ASN22: On 25/10/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN225 SPOT										0.00	0	0
Total For ASN225										0.00	0	0
ASN22: On 02/05/2018 Spot Bond					0.00000	100.68428				0.00	0	0
Total ASN227 SPOT										0.00	0	0
Total For ASN227										0.00	0	0
ASN22: On 01/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN228 SPOT										0.00	0	0
Total For ASN228										0.00	0	0
ASN22: On 10/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN229 SPOT										0.00	0	0
Total For ASN229										0.00	0	0
ASN23: On 10/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN230 SPOT										0.00	0	0
Total For ASN230										0.00	0	0
ASN23: On 17/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN231 SPOT										0.00	0	0
Total For ASN231										0.00	0	0
ASN23: On 28/05/2019 Spot Bond			8.56000	8.56000	8.56000	100.16123				0.00	0	0
Total ASN232 SPOT										0.00	0	0
Total For ASN232										0.00	0	0
ASN23: On 29/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN234 SPOT										0.00	0	0
Total For ASN234										0.00	0	0
ASN38: On 20/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39: On 20/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40: On 20/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN50I On 16/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN75I On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
ASN89I On 02/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN89U SPOT										0.00	0	0
Total For ASN89U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond					0.00000	99.83025				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAW11 On 01/10/2018 Spot Bond			9.03500	102.31804	9.03500	102.29320				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW17 On 05/12/2018 Spot Bond					0.00000	99.98750				0.00	0	145,000,000
Total BAW17 SPOT										0.00	0	145,000,000
Total For BAW17										0.00	0	145,000,000
BAW17 On 05/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW17/JIBAR SPOT										0.00	0	0
Total For BAW17/JIBAR										0.00	0	0
BAW18 On 05/12/2020 Spot Bond					0.00000	99.87310				0.00	0	0
Total BAW18 SPOT										0.00	0	0
Total For BAW18										0.00	0	0
BAW19 On 05/12/2020 Spot Bond			10.01000	98.85815	10.01000	98.83177				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			10.11000	99.03442	10.11000	99.00745				0.00	0	0
Total BAW21 SPOT										0.00	0	0
Total For BAW21										0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.30000	101.80607	9.30000	101.78051				0.00	0	0
Total BAW21/R208 SPOT										0.00	0	0
Total For BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond					0.00000	99.92956				0.00	0	0
Total BAW22 SPOT										0.00	0	0
Total For BAW22										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAW24 On 30/09/2019 Spot Bond					0.00000	102.40372				0.00	0	0
Total BAW24 SPOT										0.00	0	0
Total For BAW24										0.00	0	0
BAW25 On 08/05/2020 Spot Bond					0.00000	100.62758				0.00	0	316,000,000
Total BAW25 SPOT										0.00	0	316,000,000
Total For BAW25										0.00	0	316,000,000
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW26U SPOT										0.00	0	0
Total For BAW26U										0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond					0.00000	99.95282				0.00	0	0
Total BAW28 SPOT										0.00	0	0
Total For BAW28										0.00	0	0
BAYA31 On 31/12/2018 Spot Bond					0.00000	101.94997				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond					0.00000	101.89819				0.00	1,500,000,000	1,500,000,000
Total BAYA33 SPOT										0.00	1,500,000,000	1,500,000,000
Total For BAYA33										0.00	1,500,000,000	1,500,000,000
BAYA34 On 31/03/2018 Spot Bond					0.00000	101.94097				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond					0.00000	101.94097				0.00	429,010,000	429,010,000
Total BAYA35 SPOT										0.00	429,010,000	429,010,000
Total For BAYA35										0.00	429,010,000	429,010,000
BAYA36 On 31/03/2018 Spot Bond					0.00000	99.61834				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond					0.00000	101.86369				0.00	3,902,585,600	3,902,585,600
Total BAYA39 SPOT										0.00	3,902,585,600	3,902,585,600
Total For BAYA39										0.00	3,902,585,600	3,902,585,600
BAYA41 On 30/09/2018 Spot Bond					0.00000	100.05322				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA42 On 30/09/2018 Spot Bond					0.00000	101.94135			0.00	1,341,102,000	1,341,102,000
Total BAYA42 SPOT									0.00	1,341,102,000	1,341,102,000
Total For BAYA42									0.00	1,341,102,000	1,341,102,000
BAYA45 On 31/03/2019 Spot Bond					0.00000	101.94147			0.00	0	0
Total BAYA45 SPOT									0.00	0	0
Total For BAYA45									0.00	0	0
BAYA51 On 31/03/2019 Spot Bond					0.00000	102.05649			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					0.00000	102.08696			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					0.00000	102.08711			0.00	0	0
Total BAYA54 SPOT									0.00	0	0
Total For BAYA54									0.00	0	0
BAYA55 On 31/03/2018 Spot Bond					0.00000	101.80185			0.00	5,000,000,000	5,000,000,000
Total BAYA55 SPOT									0.00	5,000,000,000	5,000,000,000
Total For BAYA55									0.00	5,000,000,000	5,000,000,000
BAYA57 On 31/03/2022 Spot Bond					0.00000	102.15537			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					0.00000	102.08703			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			13.72000	103.72996	13.72000	103.69256			0.00	0	500,000,000
Total BAYA59 SPOT									0.00	0	500,000,000
Total For BAYA59									0.00	0	500,000,000
BAYA60 On 30/06/2020 Spot Bond			13.06000	13.06000	13.06000	103.86119			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					0.00000	102.08699			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			100.00000	100.00000	100.00000	100.00000		974,100,000,000,000.00	19,741,000,000	12,000,000,000	
Total BAYA62 SPOT								'4,100,000,000,000.00	19,741,000,000	12,000,000,000	
Total For BAYA62								'4,100,000,000,000.00	19,741,000,000	12,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA63 On 30/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			580,000,000,000,000.00	5,800,000,000	5,800,000,000
Total BAYA63 SPOT									10,000,000,000,000.00	5,800,000,000	5,800,000,000
Total For BAYA63									10,000,000,000,000.00	5,800,000,000	5,800,000,000
BAYA64 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			400,000,000,000,000.00	4,000,000,000	4,000,000,000
Total BAYA64 SPOT									10,000,000,000,000.00	4,000,000,000	4,000,000,000
Total For BAYA64									10,000,000,000,000.00	4,000,000,000	4,000,000,000
BAYA65 On 30/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			520,000,000,000,000.00	5,200,000,000	5,200,000,000
Total BAYA65 SPOT									10,000,000,000,000.00	5,200,000,000	5,200,000,000
Total For BAYA65									10,000,000,000,000.00	5,200,000,000	5,200,000,000
BAYB05 On 30/06/2019 Spot Bond					0.00000	102.49741			0.00	0	0
Total BAYB05 SPOT									0.00	0	0
Total For BAYB05									0.00	0	0
BAYB06 On 31/12/2019 Spot Bond					0.00000	102.49719			0.00	0	0
Total BAYB06 SPOT									0.00	0	0
Total For BAYB06									0.00	0	0
BAYB07 On 31/03/2020 Spot Bond					0.00000	102.49730			0.00	0	0
Total BAYB07 SPOT									0.00	0	0
Total For BAYB07									0.00	0	0
BAYB08 On 30/09/2020 Spot Bond					0.00000	107.21762			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					0.00000	102.58281			0.00	0	0
Total BAYB11 SPOT									0.00	0	0
Total For BAYB11									0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAYD1U SPOT									0.00	0	0
Total For BAYD1U									0.00	0	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAYD2U SPOT									0.00	0	0
Total For BAYD2U									0.00	0	0
BAYD3U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAYD3U SPOT									0.00	0	0
Total For BAYD3U									0.00	0	0
BAYD4U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAYD4U SPOT									0.00	0	0
Total For BAYD4U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD5I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAYD5U SPOT									0.00	0	0
Total For BAYD5U									0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAYD6U SPOT									0.00	0	0
Total For BAYD6U									0.00	0	0
BC122 On 24/05/2018 Spot Bond					0.00000	100.21986			0.00	0	0
Total BC122 SPOT									0.00	0	0
Total For BC122									0.00	0	0
BCJ10 On 12/07/2019 Spot Bond					0.00000	101.24150			0.00	0	0
Total BCJ10 SPOT									0.00	0	0
Total For BCJ10									0.00	0	0
BCJ12 On 23/03/2018 Spot Bond			8.05000	100.48975	8.05000	101.87593			0.00	0	0
Total BCJ12 SPOT									0.00	0	0
Total For BCJ12									0.00	0	0
BCJ13 On 20/04/2018 Spot Bond					0.00000	101.02880			0.00	0	280,000,000
Total BCJ13 SPOT									0.00	0	280,000,000
Total For BCJ13									0.00	0	280,000,000
BCJ14 On 09/05/2019 Spot Bond					0.00000	100.55552			0.00	0	0
Total BCJ14 SPOT									0.00	0	0
Total For BCJ14									0.00	0	0
BCJ15 On 09/11/2020 Spot Bond					0.00000	100.56885			0.00	0	0
Total BCJ15 SPOT									0.00	0	0
Total For BCJ15									0.00	0	0
BD0205 On 28/04/2028 Spot Bond			9.29000	9.29000	9.29000	174.69799			0.00	0	0
Total BD0205 SPOT									0.00	0	0
Total For BD0205									0.00	0	0
BD0206 On 02/03/2028 Spot Bond			9.29000	9.29000	9.29000	175.33312			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			9.67500	9.67500	9.67500	90.99074			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	9.80261	100.00000	9.76534			0.00	0	0
Total BD302U SPOT									0.00	0	0
Total For BD302U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BEER0 On 28/03/2018 Spot Bond			8.28500	100.97261	8.28500	100.95027			0.00	0	0
Total BEER02 SPOT									0.00	0	0
Total For BEER02									0.00	0	0
BG1A7 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BG1A7U SPOT									0.00	0	0
Total For BG1A7U									0.00	0	0
BG1A8 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BG1A8U SPOT									0.00	0	0
Total For BG1A8U									0.00	0	0
BG1B2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BG1B2U SPOT									0.00	0	0
Total For BG1B2U									0.00	0	0
BG1C2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BG1C2U SPOT									0.00	0	0
Total For BG1C2U									0.00	0	0
BG1D2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BG1D2U SPOT									0.00	0	0
Total For BG1D2U									0.00	0	0
BG1E2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BG1E2U SPOT									0.00	0	0
Total For BG1E2U									0.00	0	0
BG1F2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BG1F2U SPOT									0.00	0	0
Total For BG1F2U									0.00	0	0
BGL01 On 19/11/2019 Spot Bond					0.00000	101.97873			0.00	0	0
Total BGL01 SPOT									0.00	0	0
Total For BGL01									0.00	0	0
BGL02 On 19/11/2019 Spot Bond			10.32000	101.35950	10.32000	101.33132			0.00	0	0
Total BGL02 SPOT									0.00	0	0
Total For BGL02									0.00	0	0
BGL03 On 05/02/2020 Spot Bond					0.00000	102.68158			0.00	0	0
Total BGL03 SPOT									0.00	0	0
Total For BGL03									0.00	0	0
BGL04 On 05/02/2020 Spot Bond			10.77000	101.94211	10.77000	101.91305		4,176,627,540,000.00	387,802,000	193,901,000	
Total BGL04 SPOT								4,176,627,540,000.00	387,802,000	193,901,000	
Total For BGL04								4,176,627,540,000.00	387,802,000	193,901,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGL05 On 04/09/2020 Spot Bond			11.66000	102.17152	11.66000	102.13955			0.00	0	10,000,000
Total BGL05 SPOT									0.00	0	10,000,000
Total For BGL05									0.00	0	10,000,000
BGL06 On 04/09/2020 Spot Bond					0.00000	102.26052			0.00	0	0
Total BGL06 SPOT									0.00	0	0
Total For BGL06									0.00	0	0
BGL07 On 03/09/2022 Spot Bond			11.59000	103.77830	11.59000	103.74601			0.00	0	0
Total BGL07 SPOT									0.00	0	0
Total For BGL07									0.00	0	0
BGL08 On 03/09/2022 Spot Bond					0.00000	99.99970			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			11.66000	101.46335	11.66000	101.43159			0.00	0	0
Total BGL09 SPOT									0.00	0	0
Total For BGL09									0.00	0	0
BGL10 On 05/05/2021 Spot Bond					0.00000	100.81900			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			12.04000	101.71493	12.04000	102.03904			0.00	0	0
Total BGL11 SPOT									0.00	0	0
Total For BGL11									0.00	0	0
BGL12 On 20/08/2021 Spot Bond					0.00000	104.38493			0.00	0	0
Total BGL12 SPOT									0.00	0	0
Total For BGL12									0.00	0	0
BGL13 On 20/08/2021 Spot Bond			11.06000	105.39912	11.06000	105.36828			0.00	0	0
Total BGL13 SPOT									0.00	0	0
Total For BGL13									0.00	0	0
BGL14 On 03/11/2021 Spot Bond					0.00000	104.42834			0.00	0	0
Total BGL14 SPOT									0.00	0	0
Total For BGL14									0.00	0	0
BGL15 On 17/03/2022 Spot Bond					0.00000	104.42480			0.00	0	0
Total BGL15 SPOT									0.00	0	0
Total For BGL15									0.00	0	0
BGL16 On 25/05/2022 Spot Bond					0.00000	100.21025			0.00	0	0
Total BGL16 SPOT									0.00	0	0
Total For BGL16									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BGL17 On 14/08/2024 Spot Bond					0.00000	100.58788				0.00	0	0
Total BGL17 SPOT										0.00	0	0
Total For BGL17										0.00	0	0
BGL18 On 30/09/2022 Spot Bond					0.00000	101.83634				0.00	0	0
Total BGL18 SPOT										0.00	0	0
Total For BGL18										0.00	0	0
BGL19 On 29/09/2024 Spot Bond					0.00000	101.89012				0.00	0	0
Total BGL19 SPOT										0.00	0	0
Total For BGL19										0.00	0	0
BGR04 On 28/02/2018 Spot Bond					0.00000	106.68836				0.00	0	2,000,000,000
Total BGR04 SPOT										0.00	0	2,000,000,000
Total For BGR04										0.00	0	2,000,000,000
BGT01 On 12/09/2022 Spot Bond					0.00000	100.96334				0.00	0	0
Total BGT01 SPOT										0.00	0	0
Total For BGT01										0.00	0	0
BID05 On 30/06/2019 Spot Bond					0.00000	100.99130				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			8.78500	103.91187	8.78500	103.88747				0.00	0	3,200,000,000
Total BID06 SPOT										0.00	0	3,200,000,000
Total For BID06										0.00	0	3,200,000,000
BID07 On 30/06/2020 Spot Bond					0.00000	101.48732				0.00	0	0
Total BID07 SPOT										0.00	0	0
Total For BID07										0.00	0	0
BID08 On 30/06/2022 Spot Bond					0.00000	101.52163				0.00	0	0
Total BID08 SPOT										0.00	0	0
Total For BID08										0.00	0	0
BPPF01 On 22/03/2018 Spot Bond					0.00000	101.59519				0.00	0	0
Total BPPF01 SPOT										0.00	0	0
Total For BPPF01										0.00	0	0
BPPF02 On 22/03/2020 Spot Bond					0.00000	101.73447				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BPPF03 On 17/09/2018 Spot Bond					0.00000	101.74147				0.00	0	0
Total BPPF03 SPOT										0.00	0	0
Total For BPPF03										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BPPF04 On 15/09/2020 Spot Bond					0.00000	101.85733				0.00	0	0
Total BPPF04 SPOT										0.00	0	0
Total For BPPF04										0.00	0	0
BPPF05 On 24/10/2018 Spot Bond					0.00000	100.88927				0.00	0	0
Total BPPF05 SPOT										0.00	0	0
Total For BPPF05										0.00	0	0
BS2A1U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A1U SPOT										0.00	0	0
Total For BS2A1U										0.00	0	0
BS2A2U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A2U SPOT										0.00	0	0
Total For BS2A2U										0.00	0	0
BS2B1U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2B1U SPOT										0.00	0	0
Total For BS2B1U										0.00	0	0
BS2C1U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2C1U SPOT										0.00	0	0
Total For BS2C1U										0.00	0	0
BSR17 On 19/06/2018 Spot Bond					0.00000	103.17340				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BTC188 On 04/12/2017 Spot Bond					0.00000	100.00000				0.00	0	0
Total BTC188 SPOT										0.00	0	0
Total For BTC188										0.00	0	0
BTC189 On 12/12/2017 Spot Bond					0.00000	99.83841				0.00	0	0
Total BTC189 SPOT										0.00	0	0
Total For BTC189										0.00	0	0
BTC190 On 09/01/2018 Spot Bond					0.00000	99.27753				0.00	0	0
Total BTC190 SPOT										0.00	0	0
Total For BTC190										0.00	0	0
BTC191 On 12/01/2018 Spot Bond					0.00000	99.21740				0.00	0	0
Total BTC191 SPOT										0.00	0	0
Total For BTC191										0.00	0	0
BTC192 On 17/01/2018 Spot Bond					0.00000	99.17488				0.00	0	0
Total BTC192 SPOT										0.00	0	0
Total For BTC192										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BTC193 On 22/01/2018 Spot Bond					0.00000	99.01624				0.00	0	0
Total BTC193 SPOT										0.00	0	0
Total For BTC193										0.00	0	0
BTC194 On 07/02/2018 Spot Bond					0.00000	98.68639				0.00	0	0
Total BTC194 SPOT										0.00	0	0
Total For BTC194										0.00	0	0
BTC195 On 15/02/2018 Spot Bond					0.00000	98.39102				0.00	0	0
Total BTC195 SPOT										0.00	0	0
Total For BTC195										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond					0.00000	101.65243				0.00	0	0
Total BWZ18B SPOT										0.00	0	0
Total For BWZ18B										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond					0.00000	101.70791				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond					0.00000	100.33516				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BWZJ19 On 10/11/2019 Spot Bond					0.00000	100.59180				0.00	0	170,000,000
Total BWZJ19 SPOT										0.00	0	170,000,000
Total For BWZJ19										0.00	0	170,000,000
BWZJ21 On 10/11/2021 Spot Bond					0.00000	100.60794				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BX161U On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162U On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163U 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
BX164U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			15.23500	100.07822	15.23500	100.03764				0.00	0	0
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond					0.00000	102.82971				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			13.03500	102.36576	13.03500	102.33065				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL17 On 23/08/2019 Spot Bond					0.00000	101.48739				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			12.53500	100.86690	12.53500	100.83358			5,014,000,000,000.00		400,000,000	200,000,000
Total CBL18 SPOT									5,014,000,000,000.00		400,000,000	200,000,000
Total For CBL18									5,014,000,000,000.00		400,000,000	200,000,000
CBL20 On 14/12/2019 Spot Bond					0.00000	103.44261				0.00	0	0
Total CBL20 SPOT										0.00	0	0
Total For CBL20										0.00	0	0
CBL22 On 06/05/2020 Spot Bond			10.36000	96.77344	10.36000	96.74644				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL23 On 18/05/2018 Spot Bond					0.00000	100.81223				0.00	0	0
Total CBL23 SPOT										0.00	0	0
Total For CBL23										0.00	0	0
CBL24 On 02/11/2020 Spot Bond					0.00000	100.84542				0.00	0	0
Total CBL24 SPOT										0.00	0	0
Total For CBL24										0.00	0	0
CBL25 On 06/05/2019 Spot Bond					0.00000	100.68796				0.00	0	0
Total CBL25 SPOT										0.00	0	0
Total For CBL25										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL26 On 06/05/2021 Spot Bond			10.66000	102.13272	10.66000	102.10342			0.00	0	0
Total CBL26 SPOT									0.00	0	0
Total For CBL26									0.00	0	0
CBL27 On 12/05/2020 Spot Bond					0.00000	100.51543			0.00	0	0
Total CBL27 SPOT									0.00	0	0
Total For CBL27									0.00	0	0
CCT01 On 23/06/2023 Spot Bond			11.09500	111.64411	11.09500	111.61117			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			10.52000	104.85760	10.52000	104.82822			0.00	0	400,000,000
Total CCT02 SPOT									0.00	0	400,000,000
Total For CCT02									0.00	0	400,000,000
CCT03 On 15/03/2025 Spot Bond			10.87000	103.89350	10.87000	103.86313			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			10.60000	100.07388	10.60000	102.31511			0.00	0	0
Total CCT04 SPOT									0.00	0	0
Total For CCT04									0.00	0	0
CGR14 On 13/02/2018 Spot Bond					0.00000	101.19536			0.00	0	0
Total CGR14 SPOT									0.00	0	0
Total For CGR14									0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	102.75480	10.00000	102.72800			0.00	0	0
Total CGR14/JIBAR SPOT									0.00	0	0
Total For CGR14/JIBAR									0.00	0	0
CGR18 On 04/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CGR18U SPOT									0.00	0	0
Total For CGR18U									0.00	0	0
CGR19 On 04/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CGR19U SPOT									0.00	0	0
Total For CGR19U									0.00	0	0
CGR20 On 03/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CGR20U SPOT									0.00	0	0
Total For CGR20U									0.00	0	0
CGR21 On 12/10/2020 Spot Bond					0.00000	101.67221			0.00	0	0
Total CGR21 SPOT									0.00	0	0
Total For CGR21									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CGR23 On 08/02/2019 Spot Bond					0.00000	100.78136				0.00	0	0
Total CGR23 SPOT										0.00	0	0
Total For CGR23										0.00	0	0
CGR24 On 08/02/2021 Spot Bond					0.00000	102.15722				0.00	0	0
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CGR25 On 27/06/2019 Spot Bond					0.00000	102.05050				0.00	0	0
Total CGR25 SPOT										0.00	0	0
Total For CGR25										0.00	0	0
CGR27 On 25/11/2019 Spot Bond					0.00000	100.21305				0.00	0	0
Total CGR27 SPOT										0.00	0	0
Total For CGR27										0.00	0	0
CGR28 On 08/02/2018 Spot Bond					0.00000	100.62048				0.00	0	0
Total CGR28 SPOT										0.00	0	0
Total For CGR28										0.00	0	0
CGR29 On 08/02/2021 Spot Bond					0.00000	100.80549				0.00	0	0
Total CGR29 SPOT										0.00	0	0
Total For CGR29										0.00	0	0
CGR31 On 27/06/2018 Spot Bond					0.00000	101.62456				0.00	0	0
Total CGR31 SPOT										0.00	0	0
Total For CGR31										0.00	0	0
CGR32 On 21/07/2020 Spot Bond					0.00000	101.25659				0.00	0	0
Total CGR32 SPOT										0.00	0	0
Total For CGR32										0.00	0	0
CGR33 On 22/09/2020 Spot Bond					0.00000	102.17984				0.00	0	43,000,000
Total CGR33 SPOT										0.00	0	43,000,000
Total For CGR33										0.00	0	43,000,000
CGR34 On 21/09/2018 Spot Bond			8.38800	8.38800	8.38800	101.69388				0.00	0	0
Total CGR34 SPOT										0.00	0	0
Total For CGR34										0.00	0	0
CGR35 On 28/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR35U SPOT										0.00	0	0
Total For CGR35U										0.00	0	0
CGR36 On 02/10/2018 Spot Bond					0.00000	101.50432				0.00	0	0
Total CGR36 SPOT										0.00	0	0
Total For CGR36										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CIG04 On 30/06/2018 Spot Bond					0.00000	96.89411			0.00	0	0
Total CIG04 SPOT									0.00	0	0
Total For CIG04									0.00	0	0
CIG05 On 30/06/2019 Spot Bond					0.00000	102.81939			0.00	0	0
Total CIG05 SPOT									0.00	0	0
Total For CIG05									0.00	0	0
CIG06 On 28/08/2018 Spot Bond					0.00000	100.16445			0.00	0	0
Total CIG06 SPOT									0.00	0	0
Total For CIG06									0.00	0	0
CIG07 On 28/08/2020 Spot Bond					0.00000	101.58382			0.00	0	0
Total CIG07 SPOT									0.00	0	0
Total For CIG07									0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CIG09U SPOT									0.00	0	0
Total For CIG09U									0.00	0	0
CIG10 On 29/07/2019 Spot Bond					0.00000	100.96514			0.00	0	0
Total CIG10 SPOT									0.00	0	0
Total For CIG10									0.00	0	0
CIG11 On 29/07/2020 Spot Bond					0.00000	96.05186			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					0.00000	101.03106			0.00	0	0
Total CIG12 SPOT									0.00	0	0
Total For CIG12									0.00	0	0
CLA1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLA1U SPOT									0.00	0	0
Total For CLA1U									0.00	0	0
CLA2U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLA2U SPOT									0.00	0	0
Total For CLA2U									0.00	0	0
CLA3U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLA3U SPOT									0.00	0	0
Total For CLA3U									0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLB1U SPOT									0.00	0	0
Total For CLB1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLC1U SPOT									0.00	0	0
Total For CLC1U									0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	104.29753	10.11000	104.26959			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	141.37472	3.14000	141.27022			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			3.85000	3.85000	3.85000	137.12557			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	102.75500	10.00000	102.72800			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	102.75500	10.00000	102.72800			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			13.50000	98.04999	13.50000	98.01519			0.00	0	0
Total CLN242 SPOT									0.00	0	0
Total For CLN242									0.00	0	0
CLN243 On 24/02/2018 Spot Bond			9.35000	102.54721	9.35000	102.52149			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			9.46500	102.06208	9.46500	102.03601			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	102.75500	10.00000	102.72800			0.00	0	0
Total CLN292/JIBAR SPOT									0.00	0	0
Total For CLN292/JIBAR									0.00	0	0
CLN296 On 20/12/2017 Spot Bond					0.00000	102.04987			0.00	0	0
Total CLN296 SPOT									0.00	0	0
Total For CLN296									0.00	0	0
CLN301 On 20/12/2017 Spot Bond					0.00000	166.19737			0.00	0	0
Total CLN301 SPOT									0.00	0	0
Total For CLN301									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN302 On 20/12/2017 Spot Bond					0.00000	102.04717				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN303 On 20/12/2017 Spot Bond					0.00000	166.97906				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN304 On 20/12/2017 Spot Bond					0.00000	165.42746				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN305 On 20/12/2017 Spot Bond					0.00000	166.45605				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN313 On 14/11/2022 Spot Bond					0.00000	100.52730				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			11.48000	93.37464	11.48000	93.34585				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			12.00000	94.65728	12.00000	94.62681				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN317 On 20/03/2023 Spot Bond					0.00000	102.08052				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond					0.00000	100.51656				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN320 On 30/04/2018 Spot Bond					0.00000	100.91806				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN321 On 30/04/2018 Spot Bond			8.80500	100.85055	8.80500	100.82705				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN325 On 20/06/2018 Spot Bond					0.00000	101.92716				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN326 On 20/06/2018 Spot Bond					0.00000	101.95787				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN327 On 20/06/2023 Spot Bond					0.00000	102.07634				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN328 On 20/06/2018 Spot Bond					0.00000	102.07098				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN332 On 20/06/2018 Spot Bond					0.00000	102.13794				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN337 On 20/09/2018 Spot Bond					0.00000	143.18655				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN340 On 20/12/2018 Spot Bond					0.00000	102.93144				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN343 On 20/12/2023 Spot Bond					0.00000	102.21942				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN344 On 20/12/2018 Spot Bond					0.00000	101.74902				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN345 On 20/12/2023 Spot Bond					0.00000	101.16307				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN350 On 28/10/2018 Spot Bond					0.00000	100.83261				0.00	0	200,000,000
Total CLN350 SPOT										0.00	0	200,000,000
Total For CLN350										0.00	0	200,000,000
CLN358 On 30/04/2018 Spot Bond					0.00000	100.87919				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN360 On 20/03/2019 Spot Bond					0.00000	101.70406				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN362 On 20/03/2024 Spot Bond			10.66000	101.68665	10.66000	101.65748			0.00	0	0
Total CLN362 SPOT									0.00	0	0
Total For CLN362									0.00	0	0
CLN363 On 20/03/2024 Spot Bond					0.00000	101.84207			0.00	0	0
Total CLN363 SPOT									0.00	0	0
Total For CLN363									0.00	0	0
CLN364 On 06/08/2023 Spot Bond					0.00000	100.81272			0.00	0	0
Total CLN364 SPOT									0.00	0	0
Total For CLN364									0.00	0	0
CLN365 On 20/03/2024 Spot Bond			12.80000	103.43801	12.80000	103.40257			0.00	0	0
Total CLN365 SPOT									0.00	0	0
Total For CLN365									0.00	0	0
CLN366 On 06/08/2023 Spot Bond					0.00000	100.84279			0.00	0	0
Total CLN366 SPOT									0.00	0	0
Total For CLN366									0.00	0	0
CLN367 On 06/08/2023 Spot Bond			12.83000	103.70390	12.83000	103.66886			0.00	0	0
Total CLN367 SPOT									0.00	0	0
Total For CLN367									0.00	0	0
CLN369 On 06/08/2023 Spot Bond					0.00000	99.22202			0.00	0	0
Total CLN369 SPOT									0.00	0	0
Total For CLN369									0.00	0	0
CLN370 On 26/07/2022 Spot Bond					0.00000	101.01173			0.00	0	0
Total CLN370 SPOT									0.00	0	0
Total For CLN370									0.00	0	0
CLN371 On 20/03/2024 Spot Bond					0.00000	102.19901			0.00	0	0
Total CLN371 SPOT									0.00	0	0
Total For CLN371									0.00	0	0
CLN372 On 20/09/2023 Spot Bond					0.00000	101.81646			0.00	0	0
Total CLN372 SPOT									0.00	0	0
Total For CLN372									0.00	0	0
CLN373 On 20/09/2023 Spot Bond					0.00000	101.85124			0.00	0	0
Total CLN373 SPOT									0.00	0	0
Total For CLN373									0.00	0	0
CLN374 On 20/06/2019 Spot Bond					0.00000	101.85142			0.00	0	0
Total CLN374 SPOT									0.00	0	0
Total For CLN374									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN376 On 20/03/2021 Spot Bond			10.06000	101.55099	10.06000	101.52345			0.00	0	0
Total CLN376 SPOT									0.00	0	0
Total For CLN376									0.00	0	0
CLN378 On 20/06/2019 Spot Bond					0.00000	98.36852			0.00	0	0
Total CLN378 SPOT									0.00	0	0
Total For CLN378									0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.98000	100.26366	10.98000	100.23406			0.00	0	0
Total CLN379 SPOT									0.00	0	0
Total For CLN379									0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	102.27358	11.00000	102.24333			0.00	0	0
Total CLN380 SPOT									0.00	0	0
Total For CLN380									0.00	0	0
CLN382 On 20/03/2021 Spot Bond					0.00000	102.05559			0.00	0	0
Total CLN382 SPOT									0.00	0	0
Total For CLN382									0.00	0	0
CLN384 On 20/09/2024 Spot Bond			12.59000	99.99783	12.59000	99.96411			0.00	0	0
Total CLN384 SPOT									0.00	0	0
Total For CLN384									0.00	0	0
CLN385 On 20/09/2024 Spot Bond					0.00000	102.23562			0.00	0	0
Total CLN385 SPOT									0.00	0	0
Total For CLN385									0.00	0	0
CLN386 On 20/03/2021 Spot Bond					0.00000	101.85110			0.00	0	0
Total CLN386 SPOT									0.00	0	0
Total For CLN386									0.00	0	0
CLN387 On 26/01/2021 Spot Bond					0.00000	101.06946			0.00	0	0
Total CLN387 SPOT									0.00	0	0
Total For CLN387									0.00	0	0
CLN388 On 20/09/2019 Spot Bond					0.00000	101.96390			0.00	0	0
Total CLN388 SPOT									0.00	0	0
Total For CLN388									0.00	0	0
CLN393 On 20/12/2019 Spot Bond					0.00000	105.46230			0.00	0	0
Total CLN393 SPOT									0.00	0	0
Total For CLN393									0.00	0	0
CLN394 On 20/09/2022 Spot Bond					0.00000	101.86147			0.00	0	0
Total CLN394 SPOT									0.00	0	0
Total For CLN394									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN395 On 02/03/2018 Spot Bond					0.00000	100.00025			0.00	0	0
Total CLN395 SPOT									0.00	0	0
Total For CLN395									0.00	0	0
CLN396 On 20/03/2020 Spot Bond					0.00000	102.00489			0.00	0	240,000,000
Total CLN396 SPOT									0.00	0	240,000,000
Total For CLN396									0.00	0	240,000,000
CLN397 On 20/06/2020 Spot Bond					0.00000	102.93664			0.00	0	0
Total CLN397 SPOT									0.00	0	0
Total For CLN397									0.00	0	0
CLN398 On 14/11/2022 Spot Bond					0.00000	100.49936			0.00	0	0
Total CLN398 SPOT									0.00	0	0
Total For CLN398									0.00	0	0
CLN399 On 14/11/2022 Spot Bond					0.00000	100.49667			0.00	160,000,000	80,000,000
Total CLN399 SPOT									0.00	160,000,000	80,000,000
Total For CLN399									0.00	160,000,000	80,000,000
CLN400 On 20/06/2020 Spot Bond					0.00000	101.86135			0.00	0	0
Total CLN400 SPOT									0.00	0	0
Total For CLN400									0.00	0	0
CLN404 On 21/02/2018 Spot Bond					0.00000	100.38738			0.00	0	0
Total CLN404 SPOT									0.00	0	0
Total For CLN404									0.00	0	0
CLN406 On 20/06/2020 Spot Bond					0.00000	100.13872			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					0.00000	101.87158			0.00	0	0
Total CLN407 SPOT									0.00	0	0
Total For CLN407									0.00	0	0
CLN409 On 18/07/2020 Spot Bond					0.00000	101.35583			0.00	0	0
Total CLN409 SPOT									0.00	0	0
Total For CLN409									0.00	0	0
CLN410 On 20/09/2020 Spot Bond					0.00000	102.05566			0.00	0	0
Total CLN410 SPOT									0.00	0	0
Total For CLN410									0.00	0	0
CLN411 On 20/09/2020 Spot Bond					0.00000	102.06589			0.00	0	0
Total CLN411 SPOT									0.00	0	0
Total For CLN411									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN41: On 18/07/2020 Spot Bond					0.00000	101.36218				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN41: On 20/09/2020 Spot Bond					0.00000	103.77581				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN41: On 20/09/2020 Spot Bond					0.00000	102.13744				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN41: On 18/07/2020 Spot Bond					0.00000	101.44470				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN41: On 23/09/2020 Spot Bond					0.00000	101.96813				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN41: On 20/12/2020 Spot Bond					0.00000	102.23970				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	7.01000	7.01000	49.53058				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					0.00000	102.26014				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN42: On 26/01/2021 Spot Bond					0.00000	101.32573				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN42: On 20/12/2020 Spot Bond					0.00000	110.54730				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN42: On 20/12/2020 Spot Bond					0.00000	106.51000				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN42: On 20/12/2020 Spot Bond					0.00000	107.56110				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN425 On 20/12/2020 Spot Bond					0.00000	104.75783			0.00	0	0
Total CLN425 SPOT									0.00	0	0
Total For CLN425									0.00	0	0
CLN426 On 20/12/2020 Spot Bond					0.00000	107.33250			0.00	0	0
Total CLN426 SPOT									0.00	0	0
Total For CLN426									0.00	0	0
CLN427 On 20/12/2018 Spot Bond					0.00000	103.84533			0.00	0	0
Total CLN427 SPOT									0.00	0	0
Total For CLN427									0.00	0	0
CLN429 On 20/12/2020 Spot Bond					0.00000	102.66874			0.00	0	0
Total CLN429 SPOT									0.00	0	0
Total For CLN429									0.00	0	0
CLN430 On 20/12/2020 Spot Bond					0.00000	121.65169			0.00	0	0
Total CLN430 SPOT									0.00	0	0
Total For CLN430									0.00	0	0
CLN431 On 20/12/2020 Spot Bond					0.00000	116.14307			0.00	0	0
Total CLN431 SPOT									0.00	0	0
Total For CLN431									0.00	0	0
CLN432 On 20/12/2020 Spot Bond					0.00000	115.25712			0.00	0	0
Total CLN432 SPOT									0.00	0	0
Total For CLN432									0.00	0	0
CLN433 On 20/12/2020 Spot Bond					0.00000	121.52148			0.00	0	0
Total CLN433 SPOT									0.00	0	0
Total For CLN433									0.00	0	0
CLN434 On 20/12/2020 Spot Bond					0.00000	122.49971			0.00	0	0
Total CLN434 SPOT									0.00	0	0
Total For CLN434									0.00	0	0
CLN436 On 20/12/2020 Spot Bond					0.00000	102.04548			0.00	0	0
Total CLN436 SPOT									0.00	0	0
Total For CLN436									0.00	0	0
CLN437 On 20/12/2020 Spot Bond					0.00000	101.95345			0.00	0	0
Total CLN437 SPOT									0.00	0	0
Total For CLN437									0.00	0	0
CLN439 On 03/02/2021 Spot Bond					0.00000	100.80836			0.00	0	0
Total CLN439 SPOT									0.00	0	0
Total For CLN439									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN44(On 20/03/2021 Spot Bond					0.00000	123.42675			0.00	0	0
Total CLN440 SPOT									0.00	0	0
Total For CLN440									0.00	0	0
CLN44(On 20/03/2021 Spot Bond					0.00000	103.68828			0.00	0	0
Total CLN441 SPOT									0.00	0	0
Total For CLN441									0.00	0	0
CLN44(On 23/05/2021 Spot Bond					0.00000	100.29416			0.00	0	0
Total CLN444 SPOT									0.00	0	0
Total For CLN444									0.00	0	0
CLN44(On 24/05/2021 Spot Bond			10.31000	103.29275	10.31000	103.26407			0.00	0	0
Total CLN445 SPOT									0.00	0	0
Total For CLN445									0.00	0	0
CLN45(On 31/01/2022 Spot Bond			4.55000	138.99523	4.55000	138.95656		2,566,200,000,000.00	564,000,000	282,000,000	
Total CLN452 SPOT								2,566,200,000,000.00	564,000,000	282,000,000	
Total For CLN452								2,566,200,000,000.00	564,000,000	282,000,000	
CLN45(On 31/01/2025 Spot Bond			6.63000	99.39167	6.63000	99.35855		0.00	0	0	
Total CLN453 SPOT								0.00	0	0	
Total For CLN453								0.00	0	0	
CLN45(On 31/01/2025 Spot Bond			6.27000	101.68873	6.27000	101.65581		0.00	0	0	
Total CLN454 SPOT								0.00	0	0	
Total For CLN454								0.00	0	0	
CLN45(On 04/05/2021 Spot Bond					0.00000	100.26138		0.00	0	0	
Total CLN455 SPOT								0.00	0	0	
Total For CLN455								0.00	0	0	
CLN45(On 20/12/2021 Spot Bond					0.00000	102.30528		0.00	0	0	
Total CLN456 SPOT								0.00	0	0	
Total For CLN456								0.00	0	0	
CLN45(On 17/11/2021 Spot Bond					0.00000	100.42736		0.00	0	0	
Total CLN457 SPOT								0.00	0	0	
Total For CLN457								0.00	0	0	
CLN45(On 29/11/2021 Spot Bond					0.00000	100.03198		0.00	0	0	
Total CLN458 SPOT								0.00	0	0	
Total For CLN458								0.00	0	0	
CLN46(On 29/11/2021 Spot Bond					0.00000	100.03062		0.00	0	0	
Total CLN460 SPOT								0.00	0	0	
Total For CLN460								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN46 On 15/02/2022 Spot Bond					0.00000	100.52839			0.00	0	399,300,000
Total CLN461 SPOT									0.00	0	399,300,000
Total For CLN461									0.00	0	399,300,000
CLN46 On 16/02/2022 Spot Bond			11.23000	102.70713	11.23000	102.67665			0.00	0	0
Total CLN462 SPOT									0.00	0	0
Total For CLN462									0.00	0	0
CLN46 On 23/02/2018 Spot Bond					0.00000	100.26250			0.00	0	210,000,000
Total CLN463 SPOT									0.00	0	210,000,000
Total For CLN463									0.00	0	210,000,000
CLN46 On 13/03/2022 Spot Bond			10.41000	101.04199	10.41000	101.01367			0.00	0	0
Total CLN464 SPOT									0.00	0	0
Total For CLN464									0.00	0	0
CLN46 On 14/03/2020 Spot Bond					0.00000	99.77188			0.00	0	0
Total CLN465 SPOT									0.00	0	0
Total For CLN465									0.00	0	0
CLN46 On 21/02/2024 Spot Bond					0.00000	100.33330			0.00	0	0
Total CLN466 SPOT									0.00	0	0
Total For CLN466									0.00	0	0
CLN46 On 27/03/2020 Spot Bond					0.00000	101.59674			0.00	0	0
Total CLN467 SPOT									0.00	0	0
Total For CLN467									0.00	0	0
CLN46 On 28/03/2020 Spot Bond					0.00000	101.62759			0.00	0	0
Total CLN468 SPOT									0.00	0	0
Total For CLN468									0.00	0	0
CLN46 On 28/03/2022 Spot Bond					0.00000	101.70074			0.00	0	0
Total CLN469 SPOT									0.00	0	0
Total For CLN469									0.00	0	0
CLN47 On 07/05/2018 Spot Bond					0.00000	100.61610			0.00	0	0
Total CLN470 SPOT									0.00	0	0
Total For CLN470									0.00	0	0
CLN47 On 17/05/2019 Spot Bond					0.00000	100.39331			0.00	0	0
Total CLN471 SPOT									0.00	0	0
Total For CLN471									0.00	0	0
CLN47 On 19/11/2022 Spot Bond					0.00000	100.38291			0.00	0	0
Total CLN472 SPOT									0.00	0	0
Total For CLN472									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN473 On 05/10/2022 Spot Bond					0.00000	101.57088				0.00	0	0
Total CLN473 SPOT										0.00	0	0
Total For CLN473										0.00	0	0
CLN474 On 05/10/2022 Spot Bond			10.61000	10.61000	10.61000	99.20339				0.00	0	0
Total CLN474 SPOT										0.00	0	0
Total For CLN474										0.00	0	0
CLN475 On 23/06/2021 Spot Bond					0.00000	99.90264				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN476 On 20/09/2020 Spot Bond					0.00000	102.06589				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN477 On 29/11/2021 Spot Bond			100.00000	13.09062	100.00000	13.06133				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN478 On 05/10/2022 Spot Bond			10.46500	99.14160	10.46500	97.48322				0.00	0	0
Total CLN478 SPOT										0.00	0	0
Total For CLN478										0.00	0	0
CLN479 On 05/10/2022 Spot Bond					0.00000	101.54643				0.00	0	0
Total CLN479 SPOT										0.00	0	0
Total For CLN479										0.00	0	0
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN481 On 07/06/2022 Spot Bond					0.00000	99.90303				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN482 On 20/05/2021 Spot Bond					0.00000	100.35658				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN483 On 20/05/2021 Spot Bond					0.00000	101.23211				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN484 On 02/12/2021 Spot Bond					0.00000	100.49230				0.00	0	780,400,000
Total CLN484 SPOT										0.00	0	780,400,000
Total For CLN484										0.00	0	780,400,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN485 On 02/12/2021 Spot Bond			10.16000	98.46981	10.16000	98.44300				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN486 On 20/06/2022 Spot Bond					0.00000	102.65806				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN487 On 07/12/2021 Spot Bond			13.09000	98.54315	13.09000	98.37154				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN488 On 28/07/2022 Spot Bond			9.89000	99.09838	9.89000	100.47851				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN489 On 28/03/2020 Spot Bond					0.00000	101.60935				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN490 On 28/03/2022 Spot Bond					0.00000	101.69162				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN491 On 07/12/2017 Spot Bond					0.00000	99.90325				0.00	0	0
Total CLN491 SPOT										0.00	0	0
Total For CLN491										0.00	0	0
CLN492 On 30/09/2019 Spot Bond					0.00000	101.67600				0.00	0	0
Total CLN492 SPOT										0.00	0	0
Total For CLN492										0.00	0	0
CLN493 On 20/06/2022 Spot Bond					0.00000	102.06407				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN494 On 07/12/2017 Spot Bond			12.66000	99.93067	12.66000	97.28452				0.00	0	0
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0
CLN495 On 29/08/2020 Spot Bond					0.00000	100.02305				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN496 On 04/09/2024 Spot Bond			10.89000	96.20460	10.89000	98.64947				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN497 On 04/09/2024 Spot Bond					0.00000	99.99973				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					0.00000	99.89632				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					0.00000	100.34523				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN500 On 10/10/2020 Spot Bond					0.00000	101.25616				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN501 On 11/10/2022 Spot Bond					0.00000	101.26429				0.00	0	0
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN502 On 11/10/2024 Spot Bond					0.00000	101.31075				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN503 On 20/12/2022 Spot Bond					0.00000	101.29128				0.00	0	0
Total CLN503 SPOT										0.00	0	0
Total For CLN503										0.00	0	0
CLN504 On 11/10/2024 Spot Bond					0.00000	101.12608				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN505 On 24/10/2020 Spot Bond					0.00000	100.95758				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN506 On 30/04/2019 Spot Bond					0.00000	100.79929				0.00	0	0
Total CLN506 SPOT										0.00	0	0
Total For CLN506										0.00	0	0
CLN507 On 20/12/2022 Spot Bond					0.00000	100.87882				0.00	0	0
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0
CLN508 On 24/02/2020 Spot Bond					0.00000	100.63340				0.00	0	0
Total CLN508 SPOT										0.00	0	0
Total For CLN508										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN55 On 18/04/2028 Spot Bond					0.00000	204.70636			0.00	0	0
Total CLN55 SPOT									0.00	0	0
Total For CLN55									0.00	0	0
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000			0.00	0	0
Total CLN61 SPOT									0.00	0	0
Total For CLN61									0.00	0	0
CLN81 On 18/04/2028 Spot Bond			9.67500	91.01436	9.67500	90.99074			0.00	0	0
Total CLN81 SPOT									0.00	0	0
Total For CLN81									0.00	0	0
CLN88 On 28/04/2028 Spot Bond			9.29000	9.29000	9.29000	174.69799			0.00	0	0
Total CLN88 SPOT									0.00	0	0
Total For CLN88									0.00	0	0
CLN89 On 02/03/2028 Spot Bond			9.29000	9.29000	9.29000	175.33312			0.00	0	0
Total CLN89 SPOT									0.00	0	0
Total For CLN89									0.00	0	0
CLNF11 On 20/03/2018 Spot Bond					0.00000	101.73069			0.00	0	0
Total CLNF11 SPOT									0.00	0	0
Total For CLNF11									0.00	0	0
CLNF12 On 20/06/2019 Spot Bond					0.00000	101.81048			0.00	0	0
Total CLNF12 SPOT									0.00	0	0
Total For CLNF12									0.00	0	0
CLNF13 On 20/06/2019 Spot Bond					0.00000	102.15718			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF14 On 20/09/2019 Spot Bond					0.00000	101.81041			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF15 On 20/06/2020 Spot Bond					0.00000	101.88181			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.42401			0.00	0	0
Total CLNF16 SPOT									0.00	0	0
Total For CLNF16									0.00	0	0
COJ04 On 05/06/2018 Spot Bond			8.23500	100.37825	8.23500	100.34524		1,317,600,000,000.00	160,000,000	80,000,000	
Total COJ04 SPOT								1,317,600,000,000.00	160,000,000	80,000,000	
Total For COJ04								1,317,600,000,000.00	160,000,000	80,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ05 On 05/06/2023 Spot Bond			9.80500	110.01893	9.80500	109.99016			0.00	0	1,000,000,000
Total COJ05 SPOT									0.00	0	1,000,000,000
Total For COJ05									0.00	0	1,000,000,000
COJ07 On 23/03/2021 Spot Bond			10.27000	103.53842	10.27000	103.50979			0.00	0	0
Total COJ07 SPOT									0.00	0	0
Total For COJ07									0.00	0	0
COJ08 On 22/06/2026 Spot Bond			10.87000	108.38640	10.87000	108.35506			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			10.55000	98.18023	10.55000	98.15265			0.00	0	0
Total COJG01 SPOT									0.00	0	0
Total For COJG01									0.00	0	0
COT01 On 03/04/2023 Spot Bond			10.72500	95.12300	10.72500	95.09571			0.00	0	0
Total COT01 SPOT									0.00	0	0
Total For COT01									0.00	0	0
COT02 On 03/04/2028 Spot Bond			12.00000	91.23409	12.00000	91.20488			0.00	0	100,000,000
Total COT02 SPOT									0.00	0	100,000,000
Total For COT02									0.00	0	100,000,000
COT03 On 05/06/2028 Spot Bond			12.02000	84.95464	12.02000	84.92755			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			12.36500	96.41792	12.36500	98.75121			0.00	0	0
Total CPV01 SPOT									0.00	0	0
Total For CPV01									0.00	0	0
CS001 On 31/03/2018 Spot Bond					0.00000	101.52999			0.00	0	0
Total CS001 SPOT									0.00	0	0
Total For CS001									0.00	0	0
CS002 On 17/12/2020 Spot Bond					0.00000	101.82887			0.00	0	0
Total CS002 SPOT									0.00	0	0
Total For CS002									0.00	0	0
CS003 On 12/08/2021 Spot Bond					0.00000	99.42629			0.00	0	0
Total CS003 SPOT									0.00	0	0
Total For CS003									0.00	0	0
CSA04U On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSA04U SPOT									0.00	0	0
Total For CSA04U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CSD04 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
DEN38 On 10/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DEN38U SPOT									0.00	0	0
Total For DEN38U									0.00	0	0
DEN40 On 10/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DEN40U SPOT									0.00	0	0
Total For DEN40U									0.00	0	0
DENG7 On 04/12/2017 Spot Bond					0.00000	102.05685			0.00	0	0
Total DENG72 SPOT									0.00	0	0
Total For DENG72									0.00	0	0
DENG7 On 21/09/2018 Spot Bond					0.00000	101.70259			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					0.00000	101.54072			0.00	0	0
Total DENG74 SPOT									0.00	0	0
Total For DENG74									0.00	0	0
DOL00: On 20/09/2018 Spot Bond					0.00000	102.37296			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL00: On 24/01/2019 Spot Bond					0.00000	101.53974			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL00: On 20/12/2019 Spot Bond					0.00000	75.53783			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DOL01: On 20/12/2021 Spot Bond					0.00000	103.49552			0.00	0	0
Total DOL012 SPOT									0.00	0	0
Total For DOL012									0.00	0	0
DSY01 On 21/11/2022 Spot Bond					0.00000	100.30012			0.00	0	0
Total DSY01 SPOT									0.00	0	0
Total For DSY01									0.00	0	0
DSY02 On 21/11/2024 Spot Bond					0.00000	100.31052			0.00	0	0
Total DSY02 SPOT									0.00	0	0
Total For DSY02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DSY03 On 21/11/2024 Spot Bond			10.34000	10.34000	10.34000	100.76827			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			9.83000	101.84557	9.83000	101.81887			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			9.11000	103.71471	9.11000	103.68960		18,220,000,000.00		2,000,000	51,000,000
Total DV22 SPOT								18,220,000,000.00		2,000,000	51,000,000
Total For DV22								18,220,000,000.00		2,000,000	51,000,000
DV22/R On 07/02/2020 Spot Bond			100.00000	27.84413	100.00000	27.78284			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			9.84000	103.32955	9.84000	103.30258		21,648,000,000.00		2,200,000	211,100,000
Total DV23 SPOT								21,648,000,000.00		2,200,000	211,100,000
Total For DV23								21,648,000,000.00		2,200,000	211,100,000
DV23/R On 27/02/2023 Spot Bond			100.00000	13.76228	100.00000	13.73198			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	13.76228	100.00000	13.73198			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			10.26000	100.27170	10.26000	100.24444			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	102.84243	9.69000	102.81598			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	102.84243	9.69000	102.81598			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			11.61500	93.59523	11.61500	93.56652			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	102.96149	10.10000	102.93393			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	102.96149	10.10000	102.93393			0.00	0	0
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVC028 On 19/02/2018 Spot Bond					0.00000	100.34455			0.00	0	0
Total DVC028 SPOT									0.00	0	0
Total For DVC028									0.00	0	0
DVC028 On 29/08/2018 Spot Bond					0.00000	100.01235			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVC029 SPOT										0.00	0	0
Total For DVC029										0.00	0	0
DVC030 On 23/10/2018 Spot Bond					0.00000	100.90336				0.00	0	0
Total DVC030 SPOT										0.00	0	0
Total For DVC030										0.00	0	0
DVF18 On 30/03/2018 Spot Bond					0.00000	101.51410				0.00	0	0
Total DVF18 SPOT										0.00	0	0
Total For DVF18										0.00	0	0
DVF19 On 31/05/2019 Spot Bond					0.00000	100.39197				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					0.00000	100.01982				0.00	0	0
Total DVF20 SPOT										0.00	0	0
Total For DVF20										0.00	0	0
DVF20B On 28/03/2020 Spot Bond					0.00000	101.52725				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					0.00000	100.06424				0.00	0	0
Total DVF20C SPOT										0.00	0	0
Total For DVF20C										0.00	0	0
DVF20D On 23/10/2020 Spot Bond					0.00000	100.95339				0.00	0	0
Total DVF20D SPOT										0.00	0	0
Total For DVF20D										0.00	0	0
DVF21 On 29/11/2021 Spot Bond					0.00000	100.02410				0.00	0	0
Total DVF21 SPOT										0.00	0	0
Total For DVF21										0.00	0	0
DVF22 On 28/03/2022 Spot Bond					0.00000	101.68788				0.00	0	0
Total DVF22 SPOT										0.00	0	0
Total For DVF22										0.00	0	0
DVF22B On 29/08/2022 Spot Bond					0.00000	100.02182				0.00	0	0
Total DVF22B SPOT										0.00	0	0
Total For DVF22B										0.00	0	0
DVF22C On 24/10/2022 Spot Bond					0.00000	100.98111				0.00	0	0
Total DVF22C SPOT										0.00	0	0
Total For DVF22C										0.00	0	0
DVF24 On 23/10/2024 Spot Bond					0.00000	101.01468				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVF24 SPOT										0.00	0	0
Total For DVF24										0.00	0	0
E170 On 01/08/2020 Spot Bond			8.92000	115.21857	8.92000	115.19126				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	27.84469	100.00000	27.78340				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			9.63000	102.19781	9.63000	102.17126				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			9.87000	101.76917	9.87000	101.74209				0.00	0	0
Total ECN22 SPOT										0.00	0	0
Total For ECN22										0.00	0	0
ECN24 On 14/03/2024 Spot Bond			10.20000	101.08533	10.20000	101.05755				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			4.05000	99.89497	4.05000	99.86832				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			3.74000	93.50845	3.74000	93.48443				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	117.02224	2.25000	116.99686				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			3.54000	124.11700	3.61000	123.31008				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			3.62000	109.91454	3.62000	109.88649				0.00	0	0
Total EL29 SPOT										0.00	0	0
Total For EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			3.64000	109.41648	3.64000	109.38868				0.00	0	0
Total EL30 SPOT										0.00	0	0
Total For EL30										0.00	0	0
EL31 On 02/06/2031 Spot Bond			3.69500	99.89061	3.69500	99.86499				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EL31 SPOT										0.00	0	0
Total For EL31										0.00	0	0
EL36 On 31/01/2036 Spot Bond			3.71000	94.76891	3.71000	94.74466				0.00	0	0
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EL36/12 On 31/01/2036 Spot Bond			2.25000	117.02224	2.25000	116.99686				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			9.86000	105.30053	9.86000	105.27299				0.00	0	0
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			9.94000	104.61516	9.94000	104.58713				0.00	0	0
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			11.07000	96.24386	11.07000	96.21522				0.00	0	0
Total EMM03 SPOT										0.00	0	0
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			11.41500	11.41500	11.41500	92.10033				0.00	0	0
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			11.66500	11.66500	11.66500	97.49590				0.00	0	1,999,999,800
Total EMM05 SPOT										0.00	0	1,999,999,800
Total For EMM05										0.00	0	1,999,999,800
EMM06 On 23/06/2025 Spot Bond			11.17000	99.99771	11.17000	101.97576				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			11.02000	101.29185	11.02000	102.43563				0.00	0	0
Total EMM07 SPOT										0.00	0	0
Total For EMM07										0.00	0	0
EMM07 On 17/07/2032 Spot Bond			11.68000	100.41663	11.68000	91.56249				0.00	0	0
Total EMM07P SPOT										0.00	0	0
Total For EMM07P										0.00	0	0
EPF002 On 28/05/2018 Spot Bond					0.00000	100.14194				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF002 On 19/08/2018 Spot Bond					0.00000	100.46555				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	100.00006				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF008 On 12/09/2019 Spot Bond					0.00000	100.22152				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF009 On 30/03/2018 Spot Bond					0.00000	101.43570				0.00	0	0
Total EPF009 SPOT										0.00	0	0
Total For EPF009										0.00	0	0
EPF010 On 07/11/2019 Spot Bond					0.00000	100.96619				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF011 On 12/06/2020 Spot Bond					0.00000	100.37006				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF012 On 06/11/2020 Spot Bond					0.00000	100.68474				0.00	0	0
Total EPF012 SPOT										0.00	0	0
Total For EPF012										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
EPFC30 On 02/03/2018 Spot Bond					0.00000	100.00018				0.00	0	0
Total EPFC30 SPOT										0.00	0	0
Total For EPFC30										0.00	0	0
EPFC33 On 06/03/2018 Spot Bond					0.00000	101.92021				0.00	0	0
Total EPFC33 SPOT										0.00	0	0
Total For EPFC33										0.00	0	0
EPFC3 On 06/09/2018 Spot Bond					0.00000	99.95771				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 EPFC34 SPOT										0.00	0	300,000,000
Total For EPFC34										0.00	0	300,000,000
EPFC34 On 03/05/2018 Spot Bond					0.00000	100.64081				0.00	0	0
Total EPFC35 SPOT										0.00	0	0
Total For EPFC35										0.00	0	0
EPFC35 On 06/11/2018 Spot Bond					0.00000	100.62815				0.00	0	0
Total EPFC36 SPOT										0.00	0	0
Total For EPFC36										0.00	0	0
EQS05 On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	54,400,000
Total EQS05 SPOT										0.00	0	54,400,000
Total For EQS05										0.00	0	54,400,000
EQS06 On 09/04/2020 Spot Bond					0.00000	98.76470				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS07 On 09/04/2018 Spot Bond			12.53500	100.03326	12.53500	100.00033				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08 On 04/10/2018 Spot Bond					0.00000	100.63828				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS08A/JIBAR SPOT										0.00	0	0
Total For EQS08A/JIBAR										0.00	0	0
EQS10 On 28/07/2022 Spot Bond					0.00000	100.96513				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
ERS3B On 17/08/2019 Spot Bond					0.00000	100.40908				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3B On 17/05/2019 Spot Bond					0.00000	100.41107				0.00	0	0
Total ERS3B5 SPOT										0.00	0	0
Total For ERS3B5										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ERS3C On 17/08/2019 Spot Bond					0.00000	100.43190				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					0.00000	100.45580				0.00	0	0
Total ERS3C5 SPOT										0.00	0	0
Total For ERS3C5										0.00	0	0
ERSA1: On 25/11/2020 Spot Bond			10.00000	102.75500	10.00000	102.72800				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA1 On 17/08/2018 Spot Bond					0.00000	100.31413				0.00	0	0
Total ERSA17 SPOT										0.00	0	0
Total For ERSA17										0.00	0	0
ERSA2 On 17/08/2018 Spot Bond					0.00000	100.59566				0.00	0	0
Total ERSA20 SPOT										0.00	0	0
Total For ERSA20										0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	100.03095				0.00	0	0
Total ERSA21 SPOT										0.00	0	0
Total For ERSA21										0.00	0	0
ERSA2 On 17/05/2019 Spot Bond					0.00000	100.74152				0.00	0	0
Total ERSA22 SPOT										0.00	0	0
Total For ERSA22										0.00	0	0
ERSA2 On 17/08/2019 Spot Bond					0.00000	100.40452				0.00	0	0
Total ERSA23 SPOT										0.00	0	0
Total For ERSA23										0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	100.39317				0.00	0	0
Total ERSA24 SPOT										0.00	0	0
Total For ERSA24										0.00	0	0
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.40687				0.00	0	0
Total ERSA25 SPOT										0.00	0	0
Total For ERSA25										0.00	0	0
ES18 On 20/04/2018 Spot Bond			8.45500	101.42960	8.45500	101.40683			153,881,000,000,000.00	18,200,000,000	45,600,000,000	
Total ES18 SPOT									153,881,000,000,000.00	18,200,000,000	45,600,000,000	
Total For ES18									153,881,000,000,000.00	18,200,000,000	45,600,000,000	
ES18/R On 20/04/2018 Spot Bond			9.25000	101.13916	9.25000	101.11439			0.00	0	0	
Total ES18/R204 SPOT									0.00	0	0	
Total For ES18/R204									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23 On 25/01/2023 Spot Bond			9.63000	105.06303	9.63000	105.03618			17,334,000,000,000.00	1,800,000,000	2,652,807,400
Total ES23 SPOT									17,334,000,000,000.00	1,800,000,000	2,652,807,400
Total For ES23									17,334,000,000,000.00	1,800,000,000	2,652,807,400
ES23/R On 25/01/2023 Spot Bond			10.00000	103.58961	10.00000	103.56214			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			10.46000	87.08405	10.46000	87.05966			20,920,000,000.00	2,000,000	7,003,500,000
Total ES26 SPOT									20,920,000,000.00	2,000,000	7,003,500,000
Total For ES26									20,920,000,000.00	2,000,000	7,003,500,000
ES26/R On 02/04/2026 Spot Bond			7.85000	101.36303	7.85000	101.34159			0.00	0	0
Total ES26/R186 SPOT									0.00	0	0
Total For ES26/R186									0.00	0	0
ES33 On 15/09/2033 Spot Bond			11.34000	73.73288	11.24000	74.28367			4,558,680,000,000.00	402,000,000	40,401,000,000
Total ES33 SPOT									4,558,680,000,000.00	402,000,000	40,401,000,000
Total For ES33									4,558,680,000,000.00	402,000,000	40,401,000,000
ES33/R On 15/09/2033 Spot Bond			7.50000	101.66112	7.50000	101.64045			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			11.49000	76.62059	11.49000	76.59708			23,014,470,000,000.00	2,003,000,000	10,601,500,000
Total ES42 SPOT									23,014,470,000,000.00	2,003,000,000	10,601,500,000
Total For ES42									23,014,470,000,000.00	2,003,000,000	10,601,500,000
ES42/R On 25/04/2042 Spot Bond			8.50000	100.94204	8.50000	100.91896			0.00	0	0
Total ES42/R214 SPOT									0.00	0	0
Total For ES42/R214									0.00	0	0
EXX02 On 19/05/2019 Spot Bond					0.00000	99.06911			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FBJ20Z On 20/03/2020 Spot Bond					0.00000	101.82069			0.00	0	0
Total FBJ20Z SPOT									0.00	0	0
Total For FBJ20Z									0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.88188			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIF02U On 01/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF02U SPOT									0.00	0	0
Total For FIF02U									0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF03U SPOT									0.00	0	0
Total For FIF03U									0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF04U SPOT									0.00	0	0
Total For FIF04U									0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF05U SPOT									0.00	0	0
Total For FIF05U									0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF06U SPOT									0.00	0	0
Total For FIF06U									0.00	0	0
FIFB08 On 31/05/2019 Spot Bond					0.00000	100.09146			0.00	0	30,000,000
Total FIFB08 SPOT									0.00	0	30,000,000
Total For FIFB08									0.00	0	30,000,000
FIFB09 On 27/06/2019 Spot Bond					0.00000	101.65050			0.00	0	0
Total FIFB09 SPOT									0.00	0	0
Total For FIFB09									0.00	0	0
FIFB10 On 12/09/2019 Spot Bond					0.00000	100.38301			0.00	0	0
Total FIFB10 SPOT									0.00	0	0
Total For FIFB10									0.00	0	0
FIFB11 On 07/02/2020 Spot Bond					0.00000	100.55103			0.00	0	142,000,000
Total FIFB11 SPOT									0.00	0	142,000,000
Total For FIFB11									0.00	0	142,000,000
FIFB12 On 13/08/2020 Spot Bond					0.00000	100.50292			0.00	0	0
Total FIFB12 SPOT									0.00	0	0
Total For FIFB12									0.00	0	0
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.63847			0.00	0	0
Total FIFB14 SPOT									0.00	0	0
Total For FIFB14									0.00	0	0
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.32997			0.00	0	0
Total FIFB15 SPOT									0.00	0	0
Total For FIFB15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FIFC32 On 24/05/2018 Spot Bond					0.00000	100.20638				0.00	0	0
Total FIFC32 SPOT										0.00	0	0
Total For FIFC32										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			8.98500	103.39779	8.98500	103.37296				0.00	0	360,000,000
Total FRB05 SPOT										0.00	0	360,000,000
Total For FRB05										0.00	0	360,000,000
FRB11 On 11/12/2017 Spot Bond					0.00000	102.32334				0.00	0	0
Total FRB11 SPOT										0.00	0	0
Total For FRB11										0.00	0	0
FRB12 On 02/06/2019 Spot Bond					0.00000	100.62275				0.00	0	85,000,000
Total FRB12 SPOT										0.00	0	85,000,000
Total For FRB12										0.00	0	85,000,000
FRB13 On 02/06/2021 Spot Bond					0.00000	98.81101				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			11.26000	11.26000	11.26000	96.49443				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					0.00000	102.65380				0.00	0	200,000,000
Total FRB15 SPOT										0.00	0	200,000,000
Total For FRB15										0.00	0	200,000,000
FRB16 On 08/07/2020 Spot Bond					0.00000	104.56304				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					0.00000	101.79520				0.00	0	0
Total FRB17 SPOT										0.00	0	0
Total For FRB17										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRB17/JIBAR SPOT									0.00	0	0
Total For FRB17/JIBAR									0.00	0	0
FRB18 On 13/04/2021 Spot Bond					0.00000	104.93968			0.00	0	150,000,000
Total FRB18 SPOT									0.00	0	150,000,000
Total For FRB18									0.00	0	150,000,000
FRB19 On 14/04/2021 Spot Bond			11.96000	102.76665	11.96000	102.73386			0.00	0	0
Total FRB19 SPOT									0.00	0	0
Total For FRB19									0.00	0	0
FRB20 On 15/04/2021 Spot Bond					0.00000	102.87053			0.00	0	0
Total FRB20 SPOT									0.00	0	0
Total For FRB20									0.00	0	0
FRB21 On 24/11/2021 Spot Bond					0.00000	100.29189			0.00	0	0
Total FRB21 SPOT									0.00	0	0
Total For FRB21									0.00	0	0
FRB22 On 08/12/2022 Spot Bond					0.00000	100.07361			0.00	0	0
Total FRB22 SPOT									0.00	0	0
Total For FRB22									0.00	0	0
FRB23 On 20/09/2027 Spot Bond					0.00000	102.09875			0.00	0	35,000,000
Total FRB23 SPOT									0.00	0	35,000,000
Total For FRB23									0.00	0	35,000,000
FRBC2 On 21/12/2018 Spot Bond			9.11500	108.27638	9.11500	108.25001			0.00	0	0
Total FRBC21 SPOT									0.00	0	0
Total For FRBC21									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond					0.00000	103.66393			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			3.40000	145.26163	3.40000	145.22567			0.00	0	0
Total FRBI22 SPOT									0.00	0	0
Total For FRBI22									0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			3.67000	3.67000	3.67000	275.46830			0.00	0	1,000,000
Total FRBI23 SPOT									0.00	0	1,000,000
Total For FRBI23									0.00	0	1,000,000
FRBI25 On 31/01/2025 Spot Bond			3.93300	3.93300	3.93300	118.12251			0.00	0	0
Total FRBI25 SPOT									0.00	0	0
Total For FRBI25									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI28 On 31/03/2028 Spot Bond			4.29000	4.29000	4.29000	158.18476			0.00	0	64,000,000
Total FRBI28 SPOT									0.00	0	64,000,000
Total For FRBI28									0.00	0	64,000,000
FRBI29 On 31/03/2029 Spot Bond			4.27000	4.27000	4.27000	79.75257			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			4.44000	4.44000	4.44000	188.56061			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			4.71000	82.93426	4.71000	82.91071			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			4.49000	88.54616	4.49000	89.05851			0.00	0	2,500,000,000
Total FRBI50 SPOT									0.00	0	2,500,000,000
Total For FRBI50									0.00	0	2,500,000,000
FRBZ01 On 30/11/2020 Spot Bond			9.19000	9.19000	9.19000	76.77153			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			10.43000	10.43000	10.43000	50.35458			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			10.46000	10.46000	10.46000	49.66516			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC06U On 31/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRC06U SPOT									0.00	0	0
Total For FRC06U									0.00	0	0
FRC107 On 03/06/2021 Spot Bond					0.00000	100.00015			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC152 On 20/12/2017 Spot Bond					0.00000	102.03964			0.00	0	0
Total FRC152 SPOT									0.00	0	0
Total For FRC152									0.00	0	0
FRC153 On 20/12/2017 Spot Bond					0.00000	101.87798			0.00	0	0
Total FRC153 SPOT									0.00	0	0
Total For FRC153									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC15: On 20/12/2017 Spot Bond					0.00000	101.93324				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15: On 20/12/2017 Spot Bond					0.00000	102.47524				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16: On 20/12/2017 Spot Bond					0.00000	101.90254				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16: On 20/03/2018 Spot Bond					0.00000	101.80441				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16: On 20/03/2018 Spot Bond					0.00000	101.80646				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16: On 20/03/2018 Spot Bond					0.00000	102.54721				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16: On 20/06/2018 Spot Bond					0.00000	101.85915				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC16: On 31/01/2025 Spot Bond			4.72500	4.72500	4.72500	112.22510				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17: On 20/06/2018 Spot Bond					0.00000	101.95377				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17: On 20/06/2018 Spot Bond					0.00000	101.94593				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17: On 21/02/2018 Spot Bond					0.00000	99.90304				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17: On 20/06/2018 Spot Bond					0.00000	101.95377				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0

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 20/09/2018 Spot Bond					0.00000	101.85135				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17: On 20/09/2018 Spot Bond					0.00000	101.81246				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17: On 06/08/2023 Spot Bond					0.00000	100.30913				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17: On 20/09/2020 Spot Bond					0.00000	102.09042				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					0.00000	110.48955				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					0.00000	104.63426				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					0.00000	102.37098				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18: On 20/03/2019 Spot Bond					0.00000	101.91540				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18: On 20/03/2019 Spot Bond					0.00000	101.93339				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19: On 02/04/2019 Spot Bond					0.00000	101.54208				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	102.75500	10.00000	102.72800				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19: On 20/06/2024 Spot Bond					0.00000	102.03124				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0

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 20/06/2019 Spot Bond					0.00000	102.31301				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC20(On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20(On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20(On 07/10/2020 Spot Bond					0.00000	103.94763				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21(On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
FRC21(On 20/12/2019 Spot Bond					0.00000	101.99463				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC21(On 07/05/2020 Spot Bond					0.00000	100.66339				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					0.00000	100.66335				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					0.00000	100.69344				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			3.96000	142.16978	3.96000	142.13246				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					0.00000	100.34152				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	101.62961				0.00	0	0
Total FRC231 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC231										0.00	0	0
FRC23: On 31/01/2022 Spot Bond			4.82000	137.57019	4.82000	137.53093				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					0.00000	102.86678				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					0.00000	104.79947				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC23: On 19/10/2020 Spot Bond					0.00000	114.26182				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					0.00000	105.29076				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					0.00000	115.02284				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	114.30055				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	104.64314				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	104.32993				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	102.45178				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	105.67185				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	102.42720				0.00	0	0
Total FRC245 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC245										0.00	0	0
FRC245 On 19/10/2020 Spot Bond					0.00000	101.94650				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC246 On 08/02/2020 Spot Bond					0.00000	104.78379				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC247 On 08/02/2020 Spot Bond					0.00000	95.83319				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC248 On 19/10/2020 Spot Bond					0.00000	112.74387				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					0.00000	94.55991				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					0.00000	100.59281				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					0.00000	102.01299				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					0.00000	101.58748				0.00	0	170,000,000
Total FRC254 SPOT										0.00	0	170,000,000
Total For FRC254										0.00	0	170,000,000
FRC254 On 05/10/2022 Spot Bond					0.00000	101.53828				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					0.00000	101.21615				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					0.00000	101.56894				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					0.00000	100.64160				0.00	0	0
Total FRC258 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRC258									0.00	0	0
FRC25: On 06/11/2023 Spot Bond			3.33700	3.33700	3.33700	100.57967			0.00	0	0
Total FRC259 SPOT									0.00	0	0
Total For FRC259									0.00	0	0
FRC26: On 27/02/2023 Spot Bond			3.45500	101.48468	3.45500	101.18477			0.00	0	0
Total FRC260 SPOT									0.00	0	0
Total For FRC260									0.00	0	0
FRC26: On 10/10/2020 Spot Bond					0.00000	101.07099			0.00	0	0
Total FRC261 SPOT									0.00	0	0
Total For FRC261									0.00	0	0
FRC26: On 13/07/2020 Spot Bond					0.00000	101.09380			0.00	0	0
Total FRC262 SPOT									0.00	0	0
Total For FRC262									0.00	0	0
FRC26: On 15/03/2019 Spot Bond					0.00000	100.37210			0.00	0	0
Total FRC263 SPOT									0.00	0	0
Total For FRC263									0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.48000	4.48000	4.48000	139.32898			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			4.54000	4.54000	4.54000	139.00968			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			4.52000	4.52000	4.52000	139.11602			0.00	0	0
Total FRC71 SPOT									0.00	0	0
Total For FRC71									0.00	0	0
FRD01: On 31/10/2020 Spot Bond					0.00000	101.07354			0.00	0	0
Total FRD013 SPOT									0.00	0	0
Total For FRD013									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
FRD15: On 31/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD15U SPOT									0.00	0	0
Total For FRD15U									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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRD17U										0.00	0	0
FR133 On 28/02/2033 Spot Bond			4.42000	82.13972	4.42000	82.26943				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			4.55000	94.05634	4.55000	94.03016				0.00	0	0
Total FRI38 SPOT										0.00	0	0
Total For FRI38										0.00	0	0
FRJ18 On 21/02/2018 Spot Bond					0.00000	100.60591				0.00	0	0
Total FRJ18 SPOT										0.00	0	0
Total For FRJ18										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond					0.00000	101.70266				0.00	0	0
Total FRJ19 SPOT										0.00	0	0
Total For FRJ19										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond					0.00000	101.42462				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.68398				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ22 On 07/03/2022 Spot Bond					0.00000	100.77456				0.00	0	0
Total FRJ22 SPOT										0.00	0	0
Total For FRJ22										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond					0.00000	101.49266				0.00	0	340,000,000
Total FRJ25 SPOT										0.00	0	340,000,000
Total For FRJ25										0.00	0	340,000,000
FRJ27 On 25/01/2027 Spot Bond					0.00000	101.30842				0.00	0	0
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRS01U 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
FRS02U 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
FRS10U On 15/01/2024 Spot Bond			3.27800	3.27800	3.27800	94.05716				0.00	0	0
Total FRS10U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS100										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			3.57000	3.57000	3.57000	109.05218				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS10 On 23/01/2024 Spot Bond					0.00000	100.94878				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS10 On 23/01/2024 Spot Bond					0.00000	100.94878				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			3.71000	98.33714	3.71000	106.73555				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS10 On 07/12/2033 Spot Bond			3.74000	205.16753	3.74000	205.11475				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS11 On 31/01/2038 Spot Bond			4.66500	92.46497	4.66500	92.43895				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS11 On 07/12/2033 Spot Bond			3.77000	3.77000	3.77000	204.36977				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS11 On 29/04/2019 Spot Bond					0.00000	101.02179				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS11 On 31/01/2025 Spot Bond			3.98000	117.79390	3.98000	117.76291				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS11 On 31/01/2038 Spot Bond			3.87500	104.10864	3.87500	104.08153				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS11 On 31/01/2038 Spot Bond			4.24000	98.51769	4.24000	98.49108				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS12 On 07/12/2033 Spot Bond			3.89000	111.62410	3.89000	201.42261				0.00	0	0
Total FRS120 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS120										0.00	0	0
FRS12 On 07/12/2033 Spot Bond			3.94000	200.26255	3.94000	200.20994				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS12 On 31/01/2025 Spot Bond			3.51000	106.32279	3.51000	106.29615				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS12 On 07/12/2033 Spot Bond			3.97000	199.53918	3.97000	199.48660				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS12 On 31/01/2038 Spot Bond			4.78500	90.83983	4.78500	90.81398				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS12 On 31/03/2028 Spot Bond			4.25500	158.71404	4.25500	158.67091				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS12 On 31/01/2038 Spot Bond			4.60000	81.49708	4.60000	93.33420				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS12 On 31/03/2028 Spot Bond			4.23000	101.07109	4.23000	159.01921				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS13 On 11/02/2018 Spot Bond			100.00000	91.41859	100.00000	91.20795				0.00	0	0
Total FRS130 SPOT										0.00	0	0
Total For FRS130										0.00	0	0
FRS13 On 31/03/2028 Spot Bond			4.29000	158.22790	4.29000	158.18476				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS13 On 07/12/2033 Spot Bond			4.48000	187.71705	4.48000	187.66504				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS13 On 24/03/2020 Spot Bond					0.00000	101.69733				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS13 On 31/01/2038 Spot Bond			4.53000	82.06742	4.53000	94.31034				0.00	0	0
Total FRS134 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS134										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			4.78500	4.78500	4.78500	90.81398				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			4.31000	97.48790	4.31000	97.46138				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			4.10000	160.88770	4.10000	160.84465				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			4.25000	192.93931	4.25000	192.88701				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			4.23000	159.06234	4.23000	159.01921				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			4.23000	159.06234	4.23000	159.01921				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			4.52000	93.65746	4.52000	155.03247				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			4.28000	115.52788	4.28000	115.49656				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			3.66000	143.81646	3.66000	143.77985				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			4.58000	154.26538	4.58000	154.22211				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			4.62000	153.72786	4.62000	153.68458				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			4.25000	115.75225	4.25000	115.72096				0.00	0	0
Total FRS151 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS151										0.00	0	0
FRS15: On 31/03/2028 Spot Bond			4.59000	154.13080	4.59000	154.08751				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS15: On 31/03/2028 Spot Bond			4.63000	4.63000	4.63000	153.55053				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS15: On 19/05/2019 Spot Bond					0.00000	114.71497				0.00	0	0
Total FRS157 SPOT										0.00	0	0
Total For FRS157										0.00	0	0
FRS15: On 20/06/2022 Spot Bond					0.00000	86.28944				0.00	0	0
Total FRS158 SPOT										0.00	0	0
Total For FRS158										0.00	0	0
FRS15: On 06/06/2023 Spot Bond					0.00000	87.37996				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS16: On 06/06/2024 Spot Bond					0.00000	88.18373				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					0.00000	88.07092				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					0.00000	70.36127				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					0.00000	71.92358				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					0.00000	74.93652				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					0.00000	75.96069				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					0.00000	50.85875				0.00	0	0
Total FRS166 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS166									0.00	0	0
FRS166 On 01/08/2022 Spot Bond					0.00000	60.67250			0.00	0	0
Total FRS167 SPOT									0.00	0	0
Total For FRS167									0.00	0	0
FRS167 On 01/08/2022 Spot Bond					0.00000	58.62684			0.00	0	0
Total FRS168 SPOT									0.00	0	0
Total For FRS168									0.00	0	0
FRS168 On 01/08/2021 Spot Bond					0.00000	52.95108			0.00	0	0
Total FRS169 SPOT									0.00	0	0
Total For FRS169									0.00	0	0
FRS169 On 01/08/2022 Spot Bond					0.00000	75.74908			0.00	0	0
Total FRS170 SPOT									0.00	0	0
Total For FRS170									0.00	0	0
FRS170 On 16/10/2022 Spot Bond					0.00000	101.16611			0.00	0	0
Total FRS171 SPOT									0.00	0	0
Total For FRS171									0.00	0	0
FRS171 On 16/10/2024 Spot Bond					0.00000	101.23914			0.00	0	0
Total FRS172 SPOT									0.00	0	0
Total For FRS172									0.00	0	0
FRS172 On 13/11/2020 Spot Bond					0.00000	100.00000			0.00	0	0
Total FRS173 SPOT									0.00	0	0
Total For FRS173									0.00	0	0
FRS173 On 13/05/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total FRS174 SPOT									0.00	0	0
Total For FRS174									0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.38000	3.38000	3.38000	279.61798			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			3.27000	3.27000	3.27000	281.21128			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			3.99000	3.99000	3.99000	270.97358			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			3.62000	3.62000	3.62000	144.00118			0.00	0	0
Total FRS46 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond					0.00000	100.90880				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			3.15000	146.66727	3.15000	146.63194				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS62 On 04/11/2026 Spot Bond					0.00000	100.67813				0.00	0	0
Total FRS62 SPOT										0.00	0	0
Total For FRS62										0.00	0	0
FRS64 On 26/01/2042 Spot Bond			3.55000	103.67421	3.55000	103.64812				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			3.26000	83.08779	3.26000	109.51272				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			3.44000	3.44000	3.44000	121.97015				0.00	0	0
Total FRS85 SPOT										0.00	0	0
Total For FRS85										0.00	0	0
FRS86 On 23/04/2018 Spot Bond					0.00000	99.84666				0.00	0	0
Total FRS86 SPOT										0.00	0	0
Total For FRS86										0.00	0	0
FRS87 On 31/01/2025 Spot Bond			3.47000	3.47000	3.47000	121.73200				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			4.18000	4.18000	4.18000	268.34590				0.00	0	0
Total FRS90 SPOT										0.00	0	0
Total For FRS90										0.00	0	0
FRS94 On 08/08/2018 Spot Bond					0.00000	100.61359				0.00	0	0
Total FRS94 SPOT										0.00	0	0
Total For FRS94										0.00	0	0
FRS96 On 27/08/2018 Spot Bond					0.00000	100.17033				0.00	0	0
Total FRS96 SPOT										0.00	0	0
Total For FRS96										0.00	0	0
FRX18 On 14/04/2018 Spot Bond			7.52500	102.50278	7.52500	102.48220				0.00	0	0
Total FRX18 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRX18									0.00	0	0
FRX19 On 15/11/2019 Spot Bond			8.40000	101.54444	8.40000	101.52135			0.00	0	0
Total FRX19 SPOT									0.00	0	0
Total For FRX19									0.00	0	0
FRX20 On 01/10/2020 Spot Bond			8.74000	101.56560	8.74000	101.54174			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			9.56000	9.56000	9.56000	94.68740			0.00	0	0
Total FRX23 SPOT									0.00	0	0
Total For FRX23									0.00	0	0
FRX24 On 10/12/2024 Spot Bond			9.93000	103.92985	9.93000	103.90234			0.00	0	0
Total FRX24 SPOT									0.00	0	0
Total For FRX24									0.00	0	0
FRX26 On 01/10/2026 Spot Bond			10.33000	96.93869	10.33000	96.91187			0.00	0	681,703,000
Total FRX26 SPOT									0.00	0	681,703,000
Total For FRX26									0.00	0	681,703,000
FRX27 On 07/03/2027 Spot Bond			10.35000	101.53486	10.35000	101.50656			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			10.77000	96.51292	10.77000	96.48541			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			10.90500	92.98967	10.90500	92.96285		4,580,100,000,000.00		420,000,000	210,000,000
Total FRX31 SPOT								4,580,100,000,000.00		420,000,000	210,000,000
Total For FRX31								4,580,100,000,000.00		420,000,000	210,000,000
FRX32 On 31/03/2032 Spot Bond			10.92000	98.39179	10.92000	98.98253			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			11.77000	70.49109	11.77000	70.46894			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS1A5 On 20/09/2018 Spot Bond					0.00000	101.78418			0.00	0	0
Total FS1A5 SPOT									0.00	0	0
Total For FS1A5									0.00	0	0
FS1B1 On 20/09/2018 Spot Bond					0.00000	101.98001			0.00	0	0
Total FS1B1 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS1B1										0.00	0	0
FS1C1 On 20/09/2018 Spot Bond					0.00000	101.85135				0.00	0	0
Total FS1C1 SPOT										0.00	0	0
Total For FS1C1										0.00	0	0
FS1D1 On 20/09/2018 Spot Bond					0.00000	102.11734				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	100.25992				0.00	0	0
Total FS2A4 SPOT										0.00	0	0
Total For FS2A4										0.00	0	0
FS2A5 On 20/02/2019 Spot Bond					0.00000	100.42744				0.00	0	180,000,000
Total FS2A5 SPOT										0.00	0	180,000,000
Total For FS2A5										0.00	0	180,000,000
FS2B1 On 20/02/2019 Spot Bond					0.00000	100.32447				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/02/2019 Spot Bond					0.00000	100.33388				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/02/2019 Spot Bond					0.00000	100.37521				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					0.00000	100.31017				0.00	0	490,000,000
Total FS3A5 SPOT										0.00	0	490,000,000
Total For FS3A5										0.00	0	490,000,000
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					0.00000	100.32071				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS3C1U										0.00	0	0
FS3D1I On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A3L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A1L On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A1U SPOT										0.00	0	0
Total For FS5A1U										0.00	0	0
FS5A2L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A2U SPOT										0.00	0	0
Total For FS5A2U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS5A5U										0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
GBL02 On 15/10/2018 Spot Bond					0.00000	101.24257				0.00	0	0
Total GBL02 SPOT										0.00	0	0
Total For GBL02										0.00	0	0
GBL03 On 16/11/2020 Spot Bond					0.00000	100.49004				0.00	0	0
Total GBL03 SPOT										0.00	0	0
Total For GBL03										0.00	0	0
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH2A1U SPOT										0.00	0	0
Total For GH2A1U										0.00	0	0
GH31A On 25/02/2018 Spot Bond					0.00000	100.22793				0.00	15,662,000	223,319,893
Total GH31A1 SPOT										0.00	15,662,000	223,319,893
Total For GH31A1										0.00	15,662,000	223,319,893
GH31A On 25/02/2020 Spot Bond					0.00000	100.16491				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	100.16679				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					0.00000	100.17904				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2020 Spot Bond					0.00000	100.19410				0.00	0	0
Total GH31C SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GH31C										0.00	0	0
GH31D On 25/02/2020 Spot Bond					0.00000	100.20350				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
GPT42 On 06/12/2017 Spot Bond					0.00000	101.82389				0.00	0	0
Total GPT42 SPOT										0.00	0	0
Total For GPT42										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
GRB02 On 08/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB02U SPOT										0.00	0	0
Total For GRB02U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0
GRB05 On 10/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB05U SPOT										0.00	0	0
Total For GRB05U										0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB06U SPOT										0.00	0	0
Total For GRB06U										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB11 On 31/01/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB11U SPOT										0.00	0	0
Total For GRB11U										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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
Total For GRB23U										0.00	0	0
GRT06 On 11/12/2017 Spot Bond					0.00000	99.85968				0.00	0	0
Total GRT06 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond					0.00000	100.31414				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond					0.00000	101.99059				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					0.00000	101.60370				0.00	0	160,000,000
Total GRT09 SPOT										0.00	0	160,000,000
Total For GRT09										0.00	0	160,000,000
GRT10 On 13/05/2019 Spot Bond					0.00000	101.02545				0.00	0	0
Total GRT10 SPOT										0.00	0	0
Total For GRT10										0.00	0	0
GRT11 On 13/05/2021 Spot Bond					0.00000	100.47268				0.00	0	470,000,000
Total GRT11 SPOT										0.00	0	470,000,000
Total For GRT11										0.00	0	470,000,000
GRT12 On 24/06/2020 Spot Bond					0.00000	101.93093				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRT13 On 15/04/2020 Spot Bond					0.00000	101.14682				0.00	0	0
Total GRT13 SPOT										0.00	0	0
Total For GRT13										0.00	0	0
GRT14 On 15/09/2021 Spot Bond					0.00000	101.94299				0.00	0	576,300,000
Total GRT14 SPOT										0.00	0	576,300,000
Total For GRT14										0.00	0	576,300,000
GRT15 On 15/04/2020 Spot Bond					0.00000	101.25508				0.00	0	0
Total GRT15 SPOT										0.00	0	0
Total For GRT15										0.00	0	0
GRT16 On 17/10/2021 Spot Bond					0.00000	101.15642				0.00	0	0
Total GRT16 SPOT										0.00	0	0
Total For GRT16										0.00	0	0
GRT17 On 17/10/2023 Spot Bond			10.13000	101.42862	10.13000	101.40108				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					0.00000	99.80241				0.00	0	0
Total GRT18 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRT18										0.00	0	0
GRT19 On 14/03/2022 Spot Bond					0.00000	100.71951				0.00	1,000,000,000	1,000,000,000
Total GRT19 SPOT										0.00	1,000,000,000	1,000,000,000
Total For GRT19										0.00	1,000,000,000	1,000,000,000
GRT20 On 03/04/2024 Spot Bond					0.00000	101.50553				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			10.82000	96.46683	10.82000	96.95844				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRT22 On 16/10/2022 Spot Bond					0.00000	101.13663				0.00	0	0
Total GRT22 SPOT										0.00	0	0
Total For GRT22										0.00	0	0
GRT23 On 16/10/2024 Spot Bond					0.00000	101.17117				0.00	0	0
Total GRT23 SPOT										0.00	0	0
Total For GRT23										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					0.00000	101.34918				0.00	0	0
Total HC2T2 SPOT										0.00	0	0
Total For HC2T2										0.00	0	0
HC4T1 On 15/12/2017 Spot Bond					0.00000	101.85181				0.00	0	0
Total HC4T1 SPOT										0.00	0	0
Total For HC4T1										0.00	0	0
HC5T1 On 29/10/2018 Spot Bond					0.00000	100.01714				0.00	0	160,000,000
Total HC5T1 SPOT										0.00	0	160,000,000
Total For HC5T1										0.00	0	160,000,000
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
HILB03 On 02/05/2018 Spot Bond					0.00000	100.74637				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond					0.00000	100.50037				0.00	0	0
Total HILB04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HILB04										0.00	0	0
HILB05 On 11/07/2019 Spot Bond					0.00000	101.63065				0.00	0	0
Total HILB05 SPOT										0.00	0	0
Total For HILB05										0.00	0	0
HILB06 On 11/07/2020 Spot Bond					0.00000	101.30509				0.00	0	0
Total HILB06 SPOT										0.00	0	0
Total For HILB06										0.00	0	0
HILB07 On 11/07/2021 Spot Bond					0.00000	101.32130				0.00	0	30,000,000
Total HILB07 SPOT										0.00	0	30,000,000
Total For HILB07										0.00	0	30,000,000
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1D4U SPOT										0.00	0	0
Total For HM1D4U										0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1D5U SPOT										0.00	0	0
Total For HM1D5U										0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1E4U SPOT										0.00	0	0
Total For HM1E4U										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	102.75500	10.00000	102.72800				0.00	0	0
Total HPF04/JIBAR SPOT										0.00	0	0
Total For HPF04/JIBAR										0.00	0	0
HPF06 On 20/02/2020 Spot Bond					0.00000	100.37145				0.00	0	0
Total HPF06 SPOT										0.00	0	0
Total For HPF06										0.00	0	0
HPF08 On 15/04/2019 Spot Bond					0.00000	101.34891				0.00	0	0
Total HPF08 SPOT										0.00	0	0
Total For HPF08										0.00	0	0
HPF09 On 15/04/2019 Spot Bond					0.00000	101.22047				0.00	0	0
Total HPF09 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HPF09										0.00	0	0
HPF10 On 17/02/2018 Spot Bond					0.00000	100.37932				0.00	0	0
Total HPF10 SPOT										0.00	0	0
Total For HPF10										0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			9.02000	105.03176	9.02000	105.00657				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	23.38062	100.00000	23.32915				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			3.42000	279.11066	3.42000	279.04125				0.00	0	0
Total HWAY23 SPOT										0.00	0	0
Total For HWAY23										0.00	0	0
HWAY2 On 07/12/2024 Spot Bond			3.13000	3.13000	3.13000	288.07750				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			3.55000	85.39814	3.55000	95.42231				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			11.10000	89.25594	11.10000	89.22974				0.00	0	2,820,000,000
Total HWAY34 SPOT										0.00	0	2,820,000,000
Total For HWAY34										0.00	0	2,820,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.23735	100.00000	12.21041				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			11.12000	88.83760	11.12000	88.81148		6,672,000,000,000.00		600,000,000	1,400,000,000	
Total HWAY35 SPOT								6,672,000,000,000.00		600,000,000	1,400,000,000	
Total For HWAY35								6,672,000,000,000.00		600,000,000	1,400,000,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.23728	100.00000	12.21034				0.00	0	0
Total HWAY35/R209 SPOT										0.00	0	0
Total For HWAY35/R209										0.00	0	0
HWF08 On 15/07/2019 Spot Bond					0.00000	101.14159				0.00	0	0
Total HWF08 SPOT										0.00	0	0
Total For HWF08										0.00	0	0
HWF09 On 19/09/2019 Spot Bond					0.00000	101.88912				0.00	0	320,000,000
Total HWF09 SPOT										0.00	0	320,000,000

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 HWF09									0.00	0	320,000,000
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	102.75500	10.00000	102.72800			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			2.76000	127.54086	2.83000	126.92812		1,524,624,000,000.00	552,400,000	111,746,430,600	
Total I2025 SPOT								1,524,624,000,000.00	552,400,000	111,746,430,600	
Total For I2025								1,524,624,000,000.00	552,400,000	111,746,430,600	
I2029 On 31/03/2029 Spot Bond			2.94000	95.99915	2.94000	95.97647		11,766,468,000,000.00	4,002,200,000	31,573,517,500	
Total I2029 SPOT								11,766,468,000,000.00	4,002,200,000	31,573,517,500	
Total For I2029								11,766,468,000,000.00	4,002,200,000	31,573,517,500	
I2033 On 28/02/2033 Spot Bond			2.92000	99.57186	2.92000	99.54835		14,178,936,000,000.00	4,855,800,000	23,058,071,500	
Total I2033 SPOT								14,178,936,000,000.00	4,855,800,000	23,058,071,500	
Total For I2033								14,178,936,000,000.00	4,855,800,000	23,058,071,500	
I2038 On 31/01/2038 Spot Bond			2.95000	120.09978	2.95000	120.07148		228,330,000,000.00	77,400,000	143,282,560,500	
Total I2038 SPOT								228,330,000,000.00	77,400,000	143,282,560,500	
Total For I2038								228,330,000,000.00	77,400,000	143,282,560,500	
I2046 On 31/03/2046 Spot Bond			3.04000	113.25879	3.04000	113.23174		245,632,000,000.00	80,800,000	118,095,611,900	
Total I2046 SPOT								245,632,000,000.00	80,800,000	118,095,611,900	
Total For I2046								245,632,000,000.00	80,800,000	118,095,611,900	
I2050 On 31/12/2050 Spot Bond			3.06000	119.02971	3.09000	118.24223		1,747,872,000,000.00	571,200,000	104,332,932,325	
Total I2050 SPOT								1,747,872,000,000.00	571,200,000	104,332,932,325	
Total For I2050								1,747,872,000,000.00	571,200,000	104,332,932,325	
IB105U On 22/01/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IB105U SPOT								0.00	0	0	
Total For IB105U								0.00	0	0	
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IB107U SPOT								0.00	0	0	
Total For IB107U								0.00	0	0	
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IBL02U SPOT								0.00	0	0	
Total For IBL02U								0.00	0	0	
IBL100 On 24/05/2020 Spot Bond					0.00000	100.22644		0.00	0	0	
Total IBL100 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL100									0.00	0	0
IBL101 On 24/05/2022 Spot Bond			9.60500	9.60500	9.60500	98.35431			0.00	0	0
Total IBL101 SPOT									0.00	0	0
Total For IBL101									0.00	0	0
IBL102 On 24/05/2022 Spot Bond					0.00000	100.23186			0.00	0	0
Total IBL102 SPOT									0.00	0	0
Total For IBL102									0.00	0	0
IBL103 On 08/06/2018 Spot Bond					0.00000	100.00480			0.00	0	0
Total IBL103 SPOT									0.00	0	0
Total For IBL103									0.00	0	0
IBL104 On 17/07/2018 Spot Bond			8.70500	8.70500	8.70500	101.12959			0.00	0	0
Total IBL104 SPOT									0.00	0	0
Total For IBL104									0.00	0	0
IBL106 On 06/08/2020 Spot Bond			8.28000	8.28000	8.28000	100.62552		99,360,000,000.00	12,000,000	4,000,000	
Total IBL106 SPOT								99,360,000,000.00	12,000,000	4,000,000	
Total For IBL106								99,360,000,000.00	12,000,000	4,000,000	
IBL108 On 22/11/2019 Spot Bond					0.00000	100.27216			0.00	0	0
Total IBL108 SPOT									0.00	0	0
Total For IBL108									0.00	0	0
IBL22 On 15/03/2018 Spot Bond			6.56000	6.56000	6.56000	103.12308			0.00	0	0
Total IBL22 SPOT									0.00	0	0
Total For IBL22									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			3.22000	3.22000	3.22000	146.23659			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL39 On 02/04/2018 Spot Bond			7.71000	101.84399	7.71000	101.82300			0.00	0	0
Total IBL39 SPOT									0.00	0	0
Total For IBL39									0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	102.75500	10.00000	102.72800			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			8.96500	8.96500	8.96500	102.67711			0.00	0	0
Total IBL45 SPOT									0.00	0	0
Total For IBL45									0.00	0	0
IBL46 On 15/01/2020 Spot Bond			9.65000	9.65000	9.65000	98.28958			0.00	0	0
Total IBL46 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL46										0.00	0	0
IBL49 On 02/04/2018 Spot Bond			7.71000	101.14638	7.71000	101.12554				0.00	0	0
Total IBL49 SPOT										0.00	0	0
Total For IBL49										0.00	0	0
IBL49/F On 02/04/2018 Spot Bond			7.34000	101.26456	7.34000	101.24467				0.00	0	0
Total IBL49/R203 SPOT										0.00	0	0
Total For IBL49/R203										0.00	0	0
IBL50 On 02/08/2020 Spot Bond			9.64000	101.82652	9.64000	101.80048				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0
IBL53 On 31/07/2018 Spot Bond					0.00000	100.76633				0.00	0	0
Total IBL53 SPOT										0.00	0	0
Total For IBL53										0.00	0	0
IBL55 On 31/07/2018 Spot Bond			8.74500	102.38441	8.74500	102.36060				0.00	0	0
Total IBL55 SPOT										0.00	0	0
Total For IBL55										0.00	0	0
IBL56 On 31/01/2019 Spot Bond					0.00000	100.83514				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			8.70500	103.29372	8.70500	103.26980				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			10.29000	102.87681	10.29000	102.84876				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond					0.00000	101.27754				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL64 On 29/07/2019 Spot Bond					0.00000	100.64253				0.00	0	60,000,000
Total IBL64 SPOT										0.00	0	60,000,000
Total For IBL64										0.00	0	60,000,000
IBL65 On 29/07/2021 Spot Bond					0.00000	100.80892				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IBL66 On 12/03/2018 Spot Bond					0.00000	100.00963				0.00	0	130,000,000
Total IBL66 SPOT										0.00	0	130,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL66										0.00	0	130,000,000
IBL67 On 31/01/2022 Spot Bond			3.95000	142.22432	3.95000	142.18702				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					0.00000	101.56818				0.00	0	0
Total IBL68 SPOT										0.00	0	0
Total For IBL68										0.00	0	0
IBL69U On 22/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL69U SPOT										0.00	0	0
Total For IBL69U										0.00	0	0
IBL73 On 19/08/2018 Spot Bond					0.00000	100.38824				0.00	0	0
Total IBL73 SPOT										0.00	0	0
Total For IBL73										0.00	0	0
IBL75 On 19/08/2020 Spot Bond					0.00000	101.52613				0.00	0	0
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IBL76 On 25/11/2018 Spot Bond					0.00000	100.46160				0.00	0	0
Total IBL76 SPOT										0.00	0	0
Total For IBL76										0.00	0	0
IBL77 On 25/11/2020 Spot Bond					0.00000	100.16866				0.00	0	0
Total IBL77 SPOT										0.00	0	0
Total For IBL77										0.00	0	0
IBL78 On 25/11/2022 Spot Bond			10.34000	99.10772	10.34000	99.08013				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			8.53500	105.10349	8.53500	105.07962				0.00	0	0
Total IBL79 SPOT										0.00	0	0
Total For IBL79										0.00	0	0
IBL80U On 02/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL80U SPOT										0.00	0	0
Total For IBL80U										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL82 On 29/01/2019 Spot Bond					0.00000	101.20420				0.00	0	0
Total IBL82 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL82										0.00	0	0
IBL83 On 22/03/2019 Spot Bond					0.00000	101.71472				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					0.00000	100.81336				0.00	0	350,000,000
Total IBL85 SPOT										0.00	0	350,000,000
Total For IBL85										0.00	0	350,000,000
IBL86 On 20/05/2021 Spot Bond					0.00000	101.66168				0.00	0	0
Total IBL86 SPOT										0.00	0	0
Total For IBL86										0.00	0	0
IBL87 On 20/05/2019 Spot Bond			8.83500	101.62300	8.83500	101.59874				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			9.70000	102.20392	9.70000	102.17719				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	16.10079	100.00000	16.06477				0.00	0	0
Total IBL88/R208 SPOT										0.00	0	0
Total For IBL88/R208										0.00	0	0
IBL89 On 26/05/2021 Spot Bond					0.00000	100.17875				0.00	0	0
Total IBL89 SPOT										0.00	0	0
Total For IBL89										0.00	0	0
IBL90U On 20/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL90U SPOT										0.00	0	0
Total For IBL90U										0.00	0	0
IBL91 On 02/06/2018 Spot Bond					0.00000	100.00002				0.00	0	0
Total IBL91 SPOT										0.00	0	0
Total For IBL91										0.00	0	0
IBL92 On 12/01/2020 Spot Bond					0.00000	101.26288				0.00	0	0
Total IBL92 SPOT										0.00	0	0
Total For IBL92										0.00	0	0
IBL93 On 31/08/2018 Spot Bond					0.00000	100.40658				0.00	0	0
Total IBL93 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL93										0.00	0	0
IBL94 On 06/09/2019 Spot Bond					0.00000	100.11489				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					0.00000	100.57631				0.00	0	0
Total IBL95 SPOT										0.00	0	0
Total For IBL95										0.00	0	0
IBL96 On 21/09/2019 Spot Bond					0.00000	101.72357				0.00	0	0
Total IBL96 SPOT										0.00	0	0
Total For IBL96										0.00	0	0
IBL97 On 03/10/2019 Spot Bond					0.00000	101.44494				0.00	0	0
Total IBL97 SPOT										0.00	0	0
Total For IBL97										0.00	0	0
IBL98 On 03/10/2023 Spot Bond					0.00000	101.51400				0.00	0	0
Total IBL98 SPOT										0.00	0	0
Total For IBL98										0.00	0	0
IBL99 On 21/10/2019 Spot Bond			8.70500	101.59559	8.70500	101.57181				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
IDCG02 On 22/10/2018 Spot Bond					0.00000	101.20265				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			10.02000	96.87597	10.02000	96.84995				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					0.00000	100.13945				0.00	500,000,000	500,000,000
Total IDCG05 SPOT										0.00	500,000,000	500,000,000
Total For IDCG05										0.00	500,000,000	500,000,000
IDCG06 On 24/11/2024 Spot Bond			11.12000	92.80515	11.12000	92.77740				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCG07 On 13/11/2020 Spot Bond					0.00000	100.48873				0.00	0	0
Total IDCG07 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCG07										0.00	0	0
IDCG07 On 13/05/2030 Spot Bond			12.06500	95.64467	12.06500	95.52700				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG08 On 05/12/2019 Spot Bond					0.00000	99.97762				0.00	0	0
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG09 On 05/12/2021 Spot Bond					0.00000	99.97710				0.00	0	0
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG10 On 05/12/2026 Spot Bond			11.22000	97.65810	11.22000	97.62897				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCG11 On 14/03/2018 Spot Bond			4.00000	100.90525	4.00000	100.89431				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP05 On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	100.52364				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDCP06 On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP1U SPOT										0.00	0	0
Total For IDCP1U										0.00	0	0
IDCP1U On 10/12/2024 Spot Bond			9.52000	95.85721	9.52000	95.83286				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFC01 On 14/04/2021 Spot Bond			8.41000	102.25366	8.41000	102.23053				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN281U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
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
IN319U On 20/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN319U SPOT										0.00	0	0
Total For IN319U										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
IN339U On 12/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN339U SPOT										0.00	0	0
Total For IN339U										0.00	0	0
IN341U On 12/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN341U SPOT										0.00	0	0
Total For IN341U										0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN343U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
IN346U On 15/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN346U SPOT										0.00	0	0
Total For IN346U										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
IN364U On 13/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN364U SPOT										0.00	0	0
Total For IN364U										0.00	0	0
ING132 On 22/12/2018 Spot Bond					0.00000	101.92341				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING196 On 30/06/2027 Spot Bond					0.00000	78.65983				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	102.75500	10.00000	102.72800				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond					0.00000	101.88346				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond					0.00000	103.70274				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING335 On 15/08/2019 Spot Bond					0.00000	101.42568				0.00	0	0
Total ING335 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ING335									0.00	0	0
ING360 On 22/09/2022 Spot Bond					0.00000	101.92350			0.00	0	0
Total ING360 SPOT									0.00	0	0
Total For ING360									0.00	0	0
ING362 On 24/02/2021 Spot Bond					0.00000	100.07419			0.00	0	0
Total ING362 SPOT									0.00	0	0
Total For ING362									0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	100.68750			0.00	0	0
Total INLV01 SPOT									0.00	0	0
Total For INLV01									0.00	0	0
INLV02 On 20/10/2020 Spot Bond					0.00000	102.42293			0.00	0	0
Total INLV02 SPOT									0.00	0	0
Total For INLV02									0.00	0	0
INLV03 On 11/02/2021 Spot Bond					0.00000	100.64798			0.00	280,000,000	140,000,000
Total INLV03 SPOT									0.00	280,000,000	140,000,000
Total For INLV03									0.00	280,000,000	140,000,000
INLV04 On 11/02/2021 Spot Bond			12.06000	105.81436	12.06000	105.78069			0.00	0	0
Total INLV04 SPOT									0.00	0	0
Total For INLV04									0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	102.75500	10.00000	102.72800			0.00	0	0
Total IPF01/JIBAR SPOT									0.00	0	0
Total For IPF01/JIBAR									0.00	0	0
IPF08 On 01/07/2018 Spot Bond					0.00000	101.48381			0.00	0	0
Total IPF08 SPOT									0.00	0	0
Total For IPF08									0.00	0	0
IPF09 On 01/07/2019 Spot Bond					0.00000	102.01399			0.00	20,000,000	10,000,000
Total IPF09 SPOT									0.00	20,000,000	10,000,000
Total For IPF09									0.00	20,000,000	10,000,000
IPF11 On 15/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF11 SPOT									0.00	0	0
Total For IPF11									0.00	0	0
IPF13 On 04/12/2020 Spot Bond					0.00000	99.99992			0.00	0	0
Total IPF13 SPOT									0.00	0	0
Total For IPF13									0.00	0	0
IPF14 On 17/12/2018 Spot Bond					0.00000	101.80784			0.00	0	0
Total IPF14 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IPF14										0.00	0	0
IPF15 On 17/12/2020 Spot Bond					0.00000	101.86041				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					0.00000	101.89195				0.00	0	0
Total IPF16 SPOT										0.00	0	0
Total For IPF16										0.00	0	0
IPF17 On 22/12/2020 Spot Bond					0.00000	101.72449				0.00	0	0
Total IPF17 SPOT										0.00	0	0
Total For IPF17										0.00	0	0
IPF18 On 22/12/2021 Spot Bond					0.00000	101.74440				0.00	0	0
Total IPF18 SPOT										0.00	0	0
Total For IPF18										0.00	0	0
IPF19 On 22/12/2022 Spot Bond					0.00000	101.76431				0.00	0	0
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0
IPF20 On 17/03/2020 Spot Bond					0.00000	101.80372				0.00	0	0
Total IPF20 SPOT										0.00	0	0
Total For IPF20										0.00	0	0
IPF21 On 17/03/2022 Spot Bond					0.00000	101.87102				0.00	0	0
Total IPF21 SPOT										0.00	0	0
Total For IPF21										0.00	0	0
IPF22 On 14/06/2022 Spot Bond					0.00000	101.96866				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
IPL10 On 20/05/2021 Spot Bond			9.91000	98.83044	9.91000	98.80403				0.00	0	1,850,000,000
Total IPL10 SPOT										0.00	0	1,850,000,000
Total For IPL10										0.00	0	1,850,000,000
IPL11 On 24/05/2022 Spot Bond					0.00000	100.24394				0.00	0	0
Total IPL11 SPOT										0.00	0	0
Total For IPL11										0.00	0	0
IPL7 On 05/04/2018 Spot Bond					0.00000	101.39982				0.00	0	0
Total IPL7 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IPL7										0.00	0	0
IPL7/JIF On 05/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPL7/JIBAR SPOT										0.00	0	0
Total For IPL7/JIBAR										0.00	0	0
IPL8 On 10/10/2020 Spot Bond					0.00000	101.63480				0.00	0	0
Total IPL8 SPOT										0.00	0	0
Total For IPL8										0.00	0	0
IPL8/JIF On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPL8/JIBAR SPOT										0.00	0	0
Total For IPL8/JIBAR										0.00	0	0
IPL9 On 20/05/2021 Spot Bond					0.00000	100.32754				0.00	0	100,000,000
Total IPL9 SPOT										0.00	0	100,000,000
Total For IPL9										0.00	0	100,000,000
IV017/F On 31/01/2022 Spot Bond			2.75000	100.94704	2.75000	100.93955				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			6.14000	134.82349	6.14000	134.78004				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					0.00000	98.90521				0.00	0	0
Total IV025 SPOT										0.00	0	0
Total For IV025										0.00	0	0
IV026 On 27/09/2019 Spot Bond					0.00000	100.76680				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			4.83000	4.83000	4.83000	111.46856				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			4.83000	4.83000	4.83000	111.46856				0.00	0	0
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2020 Spot Bond					0.00000	99.81754				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV032 On 14/08/2018 Spot Bond					0.00000	101.50591				0.00	0	0
Total IV032 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV032										0.00	0	0
IV033 On 11/02/2021 Spot Bond					0.00000	101.30207				0.00	0	0
Total IV033 SPOT										0.00	0	0
Total For IV033										0.00	0	0
IV034 On 11/02/2021 Spot Bond			11.96000	105.20709	11.96000	105.17388				0.00	0	0
Total IV034 SPOT										0.00	0	0
Total For IV034										0.00	0	0
IV035 On 07/04/2022 Spot Bond					0.00000	103.97517				0.00	0	0
Total IV035 SPOT										0.00	0	0
Total For IV035										0.00	0	0
IV036 On 22/07/2021 Spot Bond					0.00000	101.29605				0.00	0	0
Total IV036 SPOT										0.00	0	0
Total For IV036										0.00	0	0
IV038 On 23/09/2021 Spot Bond					0.00000	102.12789				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			5.40000	5.40000	5.40000	134.52597				0.00	0	0
Total IV039 SPOT										0.00	0	0
Total For IV039										0.00	0	0
IV040 On 29/09/2021 Spot Bond					0.00000	102.03384				0.00	0	0
Total IV040 SPOT										0.00	0	0
Total For IV040										0.00	0	0
IV041 On 29/09/2021 Spot Bond			12.31000	101.16295	12.31000	101.12958				0.00	0	0
Total IV041 SPOT										0.00	0	0
Total For IV041										0.00	0	0
IV042 On 18/11/2021 Spot Bond					0.00000	100.42731				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			12.20000	12.20000	12.20000	101.35794				0.00	0	0
Total IV043 SPOT										0.00	0	0
Total For IV043										0.00	0	0
IV044 On 31/01/2022 Spot Bond					0.00000	101.04110				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			5.40000	134.56644	5.40000	134.52597				0.00	0	1,360,500,000
Total IV045 SPOT										0.00	0	1,360,500,000

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 IV045									0.00	0	1,360,500,000
IV046 On 21/06/2022 Spot Bond					0.00000	102.21001			0.00	0	0
Total IV046 SPOT									0.00	0	0
Total For IV046									0.00	0	0
IV08 On 30/04/2018 Spot Bond			9.23500	103.06044	9.23500	103.03530			0.00	0	0
Total IV08 SPOT									0.00	0	0
Total For IV08									0.00	0	0
IV09 On 30/04/2018 Spot Bond					0.00000	101.29814			0.00	0	0
Total IV09 SPOT									0.00	0	0
Total For IV09									0.00	0	0
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV100U SPOT									0.00	0	0
Total For IV100U									0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV115U SPOT									0.00	0	0
Total For IV115U									0.00	0	0
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV118U SPOT									0.00	0	0
Total For IV118U									0.00	0	0
IV123U On 18/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		510,000,000,000,000.00	5,100,000,000	5,100,000,000	
Total IV123U SPOT								10,000,000,000,000.00	5,100,000,000	5,100,000,000	
Total For IV123U								10,000,000,000,000.00	5,100,000,000	5,100,000,000	
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			4.89000	150.15577	4.89000	150.11241		0.00	0	0	
Total IV19A SPOT								0.00	0	0	
Total For IV19A								0.00	0	0	
IVA698 On 09/11/2019 Spot Bond			7.35000	7.35000	7.35000	7.35000		0.00	0	0	
Total IVA698 SPOT								0.00	0	0	
Total For IVA698								0.00	0	0	
IVA701 On 30/11/2017 Spot Bond			7.35000	7.35000	7.35000	7.35000		0.00	0	0	
Total IVA701 SPOT								0.00	0	0	
Total For IVA701								0.00	0	0	
IVA702 On 07/12/2017 Spot Bond			7.35000	7.35000	7.35000	99.83916		0.00	0	0	
Total IVA702 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVA702										0.00	0	0
IVA703 On 12/12/2017 Spot Bond			7.35000	7.35000	7.35000	99.73890				0.00	0	0
Total IVA703 SPOT										0.00	0	0
Total For IVA703										0.00	0	0
IVA707 On 09/01/2018 Spot Bond			7.45000	7.45000	7.45000	99.17010				0.00	0	0
Total IVA707 SPOT										0.00	0	0
Total For IVA707										0.00	0	0
IVA708 On 15/01/2018 Spot Bond			7.45000	7.45000	7.45000	99.04980				0.00	0	0
Total IVA708 SPOT										0.00	0	0
Total For IVA708										0.00	0	0
IVA709 On 18/01/2018 Spot Bond			7.50000	7.50000	7.50000	98.98305				0.00	0	0
Total IVA709 SPOT										0.00	0	0
Total For IVA709										0.00	0	0
IVA711 On 01/02/2018 Spot Bond			7.50000	7.50000	7.50000	98.70200				0.00	0	0
Total IVA711 SPOT										0.00	0	0
Total For IVA711										0.00	0	0
IVA712 On 08/02/2018 Spot Bond			7.55000	7.55000	7.55000	98.55263				0.00	0	0
Total IVA712 SPOT										0.00	0	0
Total For IVA712										0.00	0	0
IVA713 On 15/02/2018 Spot Bond			7.55000	7.55000	7.55000	98.41219				0.00	0	0
Total IVA713 SPOT										0.00	0	0
Total For IVA713										0.00	0	0
IVA714 On 22/02/2018 Spot Bond			7.55000	7.55000	7.55000	98.27216				0.00	0	0
Total IVA714 SPOT										0.00	0	0
Total For IVA714										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	102.75500	10.00000	102.72800				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC027 On 03/04/2019 Spot Bond					0.00000	101.49053				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC033 On 30/06/2019 Spot Bond					0.00000	101.48732				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond					0.00000	101.52163				0.00	0	0
Total IVC034 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond					0.00000	98.04367				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			9.30500	103.54403	9.30500	103.51845				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	37.20433	100.00000	37.12244				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			9.83000	101.94412	9.83000	101.91754				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					0.00000	100.31432				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC050 On 03/12/2017 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC050 SPOT										0.00	0	0
Total For IVC050										0.00	0	0
IVC051 On 03/02/2018 Spot Bond					0.00000	100.75984				0.00	0	0
Total IVC051 SPOT										0.00	0	0
Total For IVC051										0.00	0	0
IVC053 On 11/02/2018 Spot Bond					0.00000	100.51531				0.00	3,000,000,000	1,500,000,000
Total IVC053 SPOT										0.00	3,000,000,000	1,500,000,000
Total For IVC053										0.00	3,000,000,000	1,500,000,000
IVC055 On 26/03/2020 Spot Bond					0.00000	101.70472				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC060 On 31/07/2018 Spot Bond					0.00000	100.83069				0.00	0	0
Total IVC060 SPOT										0.00	0	0
Total For IVC060										0.00	0	0
IVC061 On 01/07/2018 Spot Bond					0.00000	101.61134				0.00	0	0
Total IVC061 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC061										0.00	0	0
IVC063 On 07/08/2020 Spot Bond					0.00000	100.69243				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC065 On 10/09/2018 Spot Bond					0.00000	99.83536				0.00	0	0
Total IVC065 SPOT										0.00	0	0
Total For IVC065										0.00	0	0
IVC070 On 20/01/2019 Spot Bond					0.00000	101.81977				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					0.00000	101.06339				0.00	0	0
Total IVC075 SPOT										0.00	0	0
Total For IVC075										0.00	0	0
IVC077 On 04/05/2018 Spot Bond					0.00000	100.76274				0.00	0	0
Total IVC077 SPOT										0.00	0	0
Total For IVC077										0.00	0	0
IVC081 On 14/07/2019 Spot Bond					0.00000	101.22604				0.00	0	0
Total IVC081 SPOT										0.00	0	0
Total For IVC081										0.00	0	0
IVC088 On 12/04/2018 Spot Bond					0.00000	101.37472				0.00	120,000,000	120,000,000
Total IVC088 SPOT										0.00	120,000,000	120,000,000
Total For IVC088										0.00	120,000,000	120,000,000
IVC092 On 24/11/2019 Spot Bond					0.00000	100.24784				0.00	0	0
Total IVC092 SPOT										0.00	0	0
Total For IVC092										0.00	0	0
IVC093 On 24/11/2018 Spot Bond					0.00000	100.23705				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			10.68000	100.35398	10.68000	100.32546				0.00	0	0
Total IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0
IVC097 On 29/06/2021 Spot Bond					0.00000	101.68393				0.00	0	20,000,000
Total IVC097 SPOT										0.00	0	20,000,000
Total For IVC097										0.00	0	20,000,000
IVC098 On 14/06/2018 Spot Bond			8.70500	99.91740	8.70500	104.36870				0.00	0	0
Total IVC098 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC098										0.00	0	0
IVC101 On 24/01/2018 Spot Bond					0.00000	101.02331				0.00	180,000,000	180,000,000
Total IVC101 SPOT										0.00	180,000,000	180,000,000
Total For IVC101										0.00	180,000,000	180,000,000
IVC102 On 31/01/2020 Spot Bond					0.00000	100.92229				0.00	0	0
Total IVC102 SPOT										0.00	0	0
Total For IVC102										0.00	0	0
IVC103 On 29/06/2021 Spot Bond					0.00000	101.71088				0.00	0	0
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC105 On 08/03/2020 Spot Bond					0.00000	99.90528				0.00	0	0
Total IVC105 SPOT										0.00	0	0
Total For IVC105										0.00	0	0
IVC106 On 13/03/2020 Spot Bond					0.00000	99.78784				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					0.00000	101.69292				0.00	0	0
Total IVC107 SPOT										0.00	0	0
Total For IVC107										0.00	0	0
IVC108 On 29/07/2019 Spot Bond					0.00000	100.92259				0.00	0	0
Total IVC108 SPOT										0.00	0	0
Total For IVC108										0.00	0	0
IVC109 On 19/05/2021 Spot Bond					0.00000	100.36158				0.00	0	0
Total IVC109 SPOT										0.00	0	0
Total For IVC109										0.00	0	0
IVC110 On 19/05/2021 Spot Bond			10.33000	98.82844	10.33000	98.80095				0.00	0	0
Total IVC110 SPOT										0.00	0	0
Total For IVC110										0.00	0	0
IVC111 On 19/05/2020 Spot Bond					0.00000	100.32388				0.00	0	0
Total IVC111 SPOT										0.00	0	0
Total For IVC111										0.00	0	0
IVC112 On 24/05/2018 Spot Bond					0.00000	100.22795				0.00	0	0
Total IVC112 SPOT										0.00	0	0
Total For IVC112										0.00	0	0
IVC113 On 26/08/2018 Spot Bond					0.00000	100.17242				0.00	0	0
Total IVC113 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC113										0.00	0	0
IVC114 On 14/09/2021 Spot Bond					0.00000	102.06819				0.00	0	0
Total IVC114 SPOT										0.00	0	0
Total For IVC114										0.00	0	0
IVC116 On 16/08/2020 Spot Bond					0.00000	100.46345				0.00	0	0
Total IVC116 SPOT										0.00	0	0
Total For IVC116										0.00	0	0
IVC119 On 21/02/2019 Spot Bond					0.00000	100.30901				0.00	0	0
Total IVC119 SPOT										0.00	0	0
Total For IVC119										0.00	0	0
IVC120 On 01/07/2018 Spot Bond					0.00000	101.57297				0.00	0	0
Total IVC120 SPOT										0.00	0	0
Total For IVC120										0.00	0	0
IVC121 On 22/09/2018 Spot Bond					0.00000	101.74422				0.00	0	0
Total IVC121 SPOT										0.00	0	0
Total For IVC121										0.00	0	0
IVC122 On 20/01/2020 Spot Bond					0.00000	101.13825				0.00	0	200,000,000
Total IVC122 SPOT										0.00	0	200,000,000
Total For IVC122										0.00	0	200,000,000
IVC124 On 17/09/2018 Spot Bond					0.00000	101.12245				0.00	0	0
Total IVC124 SPOT										0.00	0	0
Total For IVC124										0.00	0	0
IVC126 On 30/04/2019 Spot Bond					0.00000	100.31664				0.00	0	0
Total IVC126 SPOT										0.00	0	0
Total For IVC126										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
IVC73U On 22/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC73U SPOT										0.00	0	0
Total For IVC73U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC84U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
IVF36U On 22/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF36U SPOT										0.00	0	0
Total For IVF36U										0.00	0	0
IVF38U On 16/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF38U SPOT										0.00	0	0
Total For IVF38U										0.00	0	0
JAS01 On 31/01/2019 Spot Bond					0.00000	100.95895				0.00	0	0
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
KAP002 On 13/06/2019 Spot Bond					0.00000	99.78690				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP003 On 06/06/2019 Spot Bond					0.00000	99.95300				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KAP005 On 29/06/2018 Spot Bond					0.00000	101.74076				0.00	0	0
Total KAP005 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For KAP005										0.00	0	0
KAP005 On 29/06/2021 Spot Bond					0.00000	101.67495				0.00	0	260,000,000
Total KAP006 SPOT										0.00	0	260,000,000
Total For KAP006										0.00	0	260,000,000
KAP006 On 26/10/2021 Spot Bond			10.23000	101.09590	10.23000	101.06819				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					0.00000	100.95799				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					0.00000	100.24119				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					0.00000	101.94474				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			100.00000	100.00000	100.00000	100.00000				0.00	0	105,600,000,000
Total KAP012 SPOT										0.00	0	105,600,000,000
Total For KAP012										0.00	0	105,600,000,000
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					0.00000	101.01462				0.00	0	2,308,200,000
Total KAP11 SPOT										0.00	0	2,308,200,000
Total For KAP11										0.00	0	2,308,200,000
KAP11 On 05/08/2020 Spot Bond					0.00000	100.83292				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KSB009 On 12/07/2020 Spot Bond					0.00000	101.33911				0.00	0	0
Total KST01 SPOT										0.00	0	0
Total For KST01										0.00	0	0
KW01 On 31/10/2027 Spot Bond			10.27000	121.06468	10.27000	121.03119				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					0.00000	99.71301				0.00	0	0
Total LBK05 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LBK05										0.00	0	0
LBK08 On 30/10/2019 Spot Bond					0.00000	100.94665				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			10.22000	99.12980	10.22000	99.10252				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	100.18185	9.62000	100.15586				0.00	0	0
Total LBK11/R207 SPOT										0.00	0	0
Total For LBK11/R207										0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	102.66291	9.71000	102.63646				0.00	0	0
Total LBK12U SPOT										0.00	0	0
Total For LBK12U										0.00	0	0
LBK14L On 31/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LBK14U SPOT										0.00	0	0
Total For LBK14U										0.00	0	0
LBK15 On 12/10/2021 Spot Bond					0.00000	101.45696				0.00	0	0
Total LBK15 SPOT										0.00	0	0
Total For LBK15										0.00	0	0
LBK16 On 30/11/2019 Spot Bond					0.00000	100.09293				0.00	0	0
Total LBK16 SPOT										0.00	0	0
Total For LBK16										0.00	0	0
LBK17 On 22/03/2020 Spot Bond					0.00000	101.78423				0.00	0	0
Total LBK17 SPOT										0.00	0	0
Total For LBK17										0.00	0	0
LBK18 On 22/03/2022 Spot Bond					0.00000	104.15775				0.00	0	399,300,000
Total LBK18 SPOT										0.00	0	399,300,000
Total For LBK18										0.00	0	399,300,000
LBK19 On 23/03/2018 Spot Bond					0.00000	101.59216				0.00	0	0
Total LBK19 SPOT										0.00	0	0
Total For LBK19										0.00	0	0
LBK20 On 08/06/2022 Spot Bond			10.39000	99.24814	10.39000	99.22068				0.00	0	2,500,000,000
Total LBK20 SPOT										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 For LBK20										0.00	0	2,500,000,000
LBK21 On 04/09/2018 Spot Bond					0.00000	99.99999				0.00	0	2,665,000,000
Total LBK21 SPOT										0.00	0	2,665,000,000
Total For LBK21										0.00	0	2,665,000,000
LBK22 On 04/09/2020 Spot Bond					0.00000	99.99991				0.00	0	0
Total LBK22 SPOT										0.00	0	0
Total For LBK22										0.00	0	0
LBK23 On 05/09/2022 Spot Bond					0.00000	99.97578				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			10.86000	105.47969	10.86000	98.82142				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
LGL03 On 03/04/2018 Spot Bond			8.11500	101.14402	8.11500	101.12211				0.00	0	0
Total LGL03 SPOT										0.00	0	0
Total For LGL03										0.00	0	0
LGL04 On 14/08/2020 Spot Bond			9.92000	101.04116	9.92000	101.01458				0.00	0	580,000,000
Total LGL04 SPOT										0.00	0	580,000,000
Total For LGL04										0.00	0	580,000,000
LGL05 On 12/12/2021 Spot Bond					0.00000	101.11976				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			10.44000	100.81567	10.44000	100.78750				0.00	0	2,500,000,000
Total LGL06 SPOT										0.00	0	2,500,000,000
Total For LGL06										0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond					0.00000	102.43025				0.00	0	20,000,000
Total LGL07 SPOT										0.00	0	20,000,000
Total For LGL07										0.00	0	20,000,000
LGL08 On 28/02/2023 Spot Bond					0.00000	100.96366				0.00	0	1,000,000,000
Total LGL08 SPOT										0.00	0	1,000,000,000
Total For LGL08										0.00	0	1,000,000,000
LGL09 On 28/08/2024 Spot Bond					0.00000	100.15530				0.00	0	0
Total LGL09 SPOT										0.00	0	0
Total For LGL09										0.00	0	0
LHC02U On 12/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC02U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LHC02U										0.00	0	0
LHL17 On 14/11/2018 Spot Bond					0.00000	100.67659				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			13.03500	100.99653	13.03500	100.96130				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			14.22000	100.93633	14.22000	100.89803				0.00	0	0
Total LHL19 SPOT										0.00	0	0
Total For LHL19										0.00	0	0
LHL26 On 13/11/2020 Spot Bond					0.00000	100.73931				0.00	0	0
Total LHL26 SPOT										0.00	0	0
Total For LHL26										0.00	0	0
LOM01 On 25/11/2019 Spot Bond					0.00000	101.89029				0.00	0	180,000,000
Total LOM01 SPOT										0.00	0	180,000,000
Total For LOM01										0.00	0	180,000,000
LRFA2 On 20/11/2019 Spot Bond					0.00000	100.32355				0.00	0	0
Total LRFA2 SPOT										0.00	0	0
Total For LRFA2										0.00	0	0
LRFB2 On 20/11/2019 Spot Bond					0.00000	100.88629				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					0.00000	100.36596				0.00	0	0
Total LRFC2 SPOT										0.00	0	0
Total For LRFC2										0.00	0	0
MAQ09 On 11/12/2017 Spot Bond					0.00000	99.85498				0.00	0	0
Total MAQ093 SPOT										0.00	0	0
Total For MAQ093										0.00	0	0
MAQ09 On 01/02/2018 Spot Bond					0.00000	100.72542				0.00	0	0
Total MAQ096 SPOT										0.00	0	0
Total For MAQ096										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total MAQ0A1 SPOT										0.00	0	0
Total For MAQ0A1										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond					0.00000	105.53035				0.00	0	0
Total MAQ0A3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MAQ0A3									0.00	0	0
MAQ0A On 31/08/2018 Spot Bond					0.00000	105.78269			0.00	0	0
Total MAQ0A4 SPOT									0.00	0	0
Total For MAQ0A4									0.00	0	0
MAQ0A On 28/02/2018 Spot Bond					0.00000	101.88790			0.00	0	0
Total MAQ0A5 SPOT									0.00	0	0
Total For MAQ0A5									0.00	0	0
MAQ0J On 28/02/2020 Spot Bond					0.00000	101.90046			0.00	0	0
Total MAQ0J1 SPOT									0.00	0	0
Total For MAQ0J1									0.00	0	0
MAQ0J On 28/12/2020 Spot Bond					0.00000	101.84966			0.00	0	0
Total MAQ0J2 SPOT									0.00	0	0
Total For MAQ0J2									0.00	0	0
MAQ10 On 11/12/2017 Spot Bond					0.00000	99.85976			0.00	0	0
Total MAQ106 SPOT									0.00	0	0
Total For MAQ106									0.00	0	0
MAQ11 On 09/11/2018 Spot Bond					0.00000	100.52373			0.00	0	0
Total MAQ111 SPOT									0.00	0	0
Total For MAQ111									0.00	0	0
MAQ11 On 09/02/2018 Spot Bond					0.00000	98.65740			0.00	0	0
Total MAQ112 SPOT									0.00	0	0
Total For MAQ112									0.00	0	0
MAQ11 On 16/01/2018 Spot Bond					0.00000	99.15037			0.00	0	0
Total MAQ113 SPOT									0.00	0	0
Total For MAQ113									0.00	0	0
MBF04 On 13/04/2018 Spot Bond					0.00000	101.46815			0.00	0	0
Total MBF045 SPOT									0.00	0	0
Total For MBF045									0.00	0	0
MBF04 On 17/08/2018 Spot Bond					0.00000	100.81870			0.00	0	190,000,000
Total MBF046 SPOT									0.00	0	190,000,000
Total For MBF046									0.00	0	190,000,000
MBF04 On 07/06/2019 Spot Bond					0.00000	100.56627			0.00	0	0
Total MBF047 SPOT									0.00	0	0
Total For MBF047									0.00	0	0
MBF04 On 14/03/2019 Spot Bond					0.00000	102.38103			0.00	0	170,000,000
Total MBF049 SPOT									0.00	0	170,000,000

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 MBF049										0.00	0	170,000,000
MBF05 On 17/05/2019 Spot Bond					0.00000	100.63525				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					0.00000	102.25718				0.00	0	0
Total MBF053 SPOT										0.00	0	0
Total For MBF053										0.00	0	0
MBF05 On 27/03/2018 Spot Bond					0.00000	101.46518				0.00	0	0
Total MBF054 SPOT										0.00	0	0
Total For MBF054										0.00	0	0
MBF05 On 27/03/2020 Spot Bond					0.00000	101.83033				0.00	0	0
Total MBF055 SPOT										0.00	0	0
Total For MBF055										0.00	0	0
MBF05 On 28/08/2018 Spot Bond					0.00000	100.12878				0.00	0	0
Total MBF056 SPOT										0.00	0	0
Total For MBF056										0.00	0	0
MBF05 On 28/08/2020 Spot Bond					0.00000	100.13502				0.00	0	340,000,000
Total MBF057 SPOT										0.00	0	340,000,000
Total For MBF057										0.00	0	340,000,000
MBLSA On 11/12/2017 Spot Bond					0.00000	99.72460				0.00	0	0
Total MBLSA3 SPOT										0.00	0	0
Total For MBLSA3										0.00	0	0
MBP03 On 12/09/2019 Spot Bond					0.00000	99.82333				0.00	0	0
Total MBP035 SPOT										0.00	0	0
Total For MBP035										0.00	0	0
MBP03 On 11/04/2020 Spot Bond					0.00000	101.21862				0.00	0	0
Total MBP036 SPOT										0.00	0	0
Total For MBP036										0.00	0	0
MBP03 On 26/05/2020 Spot Bond					0.00000	100.16021				0.00	0	0
Total MBP037 SPOT										0.00	0	0
Total For MBP037										0.00	0	0
MBP03 On 02/11/2022 Spot Bond					0.00000	100.73070				0.00	0	0
Total MBP038 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBP038										0.00	0	0
MBP34 On 29/04/2018 Spot Bond					0.00000	100.79470				0.00	0	0
Total MBP34 SPOT										0.00	0	0
Total For MBP34										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.93500	101.34714	8.93500	101.32281				0.00	0	0
Total MBSA01 SPOT										0.00	0	0
Total For MBSA01										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.00000	102.53498	8.00000	102.51289				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			8.98500	101.12771	8.98500	101.10329				0.00	0	0
Total MBSA02 SPOT										0.00	0	0
Total For MBSA02										0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.91000	101.22190	8.91000	101.19766				0.00	0	0
Total MBSA02/R204 SPOT										0.00	0	0
Total For MBSA02/R204										0.00	0	0
MEFSA On 05/01/2019 Spot Bond					0.00000	103.75524				0.00	0	0
Total MEFSA4 SPOT										0.00	0	0
Total For MEFSA4										0.00	0	0
MEFSA On 05/07/2026 Spot Bond					0.00000	103.89869				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			8.95500	104.25837	8.95500	104.23355				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			10.08500	103.89833	10.08500	103.87056				0.00	0	0
Total MEFSB5 SPOT										0.00	0	0
Total For MEFSB5										0.00	0	0
MFS1A On 20/12/2018 Spot Bond					0.00000	101.69784				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			10.02000	10.02000	10.02000	102.48074				0.00	0	0
Total MFS1B SPOT										0.00	0	0
Total For MFS1B										0.00	0	0
MMF10 On 15/12/2024 Spot Bond					0.00000	101.98601				0.00	0	0
Total MMF101 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MMF101										0.00	0	0
MMF20 On 15/12/2024 Spot Bond					0.00000	102.14979				0.00	0	0
Total MMF201 SPOT										0.00	0	0
Total For MMF201										0.00	0	0
MMF30 On 15/12/2024 Spot Bond					0.00000	102.74999				0.00	0	0
Total MMF301 SPOT										0.00	0	0
Total For MMF301										0.00	0	0
MMF40 On 15/12/2024 Spot Bond					0.00000	102.74999				0.00	0	0
Total MMF401 SPOT										0.00	0	0
Total For MMF401										0.00	0	0
MMIG0 On 17/03/2019 Spot Bond					0.00000	101.45133				0.00	0	76,000,000
Total MMIG01 SPOT										0.00	0	76,000,000
Total For MMIG01										0.00	0	76,000,000
MMIG0 On 17/03/2021 Spot Bond			10.26000	10.26000	10.26000	101.60553				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMIG0 On 01/06/2020 Spot Bond					0.00000	100.18178				0.00	0	0
Total MMIG03 SPOT										0.00	0	0
Total For MMIG03										0.00	0	0
MMIG0 On 12/08/2025 Spot Bond			12.07000	12.07000	12.07000	99.67237				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			10.84000	10.84000	10.84000	103.40244				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					0.00000	101.38532				0.00	29,325,000,000	25,000,000,000
Total MMIG06 SPOT										0.00	29,325,000,000	25,000,000,000
Total For MMIG06										0.00	29,325,000,000	25,000,000,000
MTN06 On 13/07/2020 Spot Bond					0.00000	101.66376				0.00	0	290,000,000
Total MTN06 SPOT										0.00	0	290,000,000
Total For MTN06										0.00	0	290,000,000
MTN07 On 13/07/2022 Spot Bond					0.00000	101.28957				0.00	0	50,000,000
Total MTN07 SPOT										0.00	0	50,000,000
Total For MTN07										0.00	0	50,000,000
MTN08 On 11/10/2020 Spot Bond					0.00000	101.29526				0.00	0	0
Total MTN08 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MTN08										0.00	0	0
MTN08 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MTN08U SPOT										0.00	0	0
Total For MTN08U										0.00	0	0
MTN09 On 11/10/2022 Spot Bond					0.00000	101.32465				0.00	0	0
Total MTN09 SPOT										0.00	0	0
Total For MTN09										0.00	0	0
MTN09 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MTN09U SPOT										0.00	0	0
Total For MTN09U										0.00	0	0
MTN10 On 11/10/2024 Spot Bond					0.00000	101.36121				0.00	0	0
Total MTN10 SPOT										0.00	0	0
Total For MTN10										0.00	0	0
MTNC1 On 15/05/2018 Spot Bond					0.00000	100.51042				0.00	0	280,000,000
Total MTNC19 SPOT										0.00	0	280,000,000
Total For MTNC19										0.00	0	280,000,000
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					0.00000	100.60580				0.00	0	0
Total MWAR01 SPOT										0.00	0	0
Total For MWAR01										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
N5C23 On 20/12/2018 Spot Bond					0.00000	101.84785				0.00	0	0
Total N5C23 SPOT										0.00	0	0
Total For N5C23										0.00	0	0
N5D23 On 20/09/2019 Spot Bond					0.00000	101.97209				0.00	0	0
Total N5D23 SPOT										0.00	0	0
Total For N5D23										0.00	0	0
N5E23 On 20/06/2023 Spot Bond					0.00000	110.74423				0.00	0	0
Total N5E23 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For N5E23										0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total N5G23U SPOT										0.00	0	0
Total For N5G23U										0.00	0	0
NAM01 On 19/11/2022 Spot Bond			10.19000	92.99038	10.19000	92.96485				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			9.66000	104.01070	9.66000	103.98389				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			10.19000	102.86869	10.19000	102.84091				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			11.07000	100.49949	11.07000	100.47007				0.00	0	0
Total NAM04 SPOT										0.00	0	0
Total For NAM04										0.00	0	0
NBK11/ On 28/11/2020 Spot Bond			9.22500	99.38945	9.22500	99.36469				0.00	0	0
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			9.98500	100.30667	9.98500	100.27968				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			9.38000	101.96895	9.38000	101.94314				0.00	0	0
Total NBK12A/R208 SPOT										0.00	0	0
Total For NBK12A/R208										0.00	0	0
NBK13/ On 19/03/2024 Spot Bond			9.99000	100.84810	9.99000	100.82094				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK14/ On 25/06/2021 Spot Bond			9.46000	103.62072	9.46000	103.59743				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			10.01000	98.65644	10.01000	98.63026				0.00	0	0
Total NBK15A SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK15A									0.00	0	0
NBK16, On 12/02/2025 Spot Bond			10.52500	97.54479	10.52500	97.51760			0.00	0	860,000,000
Total NBK16A SPOT									0.00	0	860,000,000
Total For NBK16A									0.00	0	860,000,000
NBK17, On 22/04/2026 Spot Bond			10.51000	98.10982	10.51000	98.08222			0.00	0	1,120,000,000
Total NBK17A SPOT									0.00	0	1,120,000,000
Total For NBK17A									0.00	0	1,120,000,000
NBK18, On 01/06/2020 Spot Bond			9.65000	99.25439	9.65000	99.22870			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			10.16000	98.26549	10.16000	98.23874			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			10.42000	99.77833	10.42000	99.75049			0.00	0	0
Total NBK20A SPOT									0.00	0	0
Total For NBK20A									0.00	0	0
NBK20I On 25/06/2021 Spot Bond					0.00000	99.92670			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21, On 21/07/2027 Spot Bond			10.70000	103.51652	10.70000	103.48721			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			10.33000	99.44589	10.33000	99.41823			0.00	0	0
Total NBK22A SPOT									0.00	0	0
Total For NBK22A									0.00	0	0
NBK22I On 12/02/2018 Spot Bond					0.00000	100.55788			0.00	0	0
Total NBK22B SPOT									0.00	0	0
Total For NBK22B									0.00	0	0
NBK23, On 19/11/2025 Spot Bond			10.57000	101.06980	10.57000	101.04105		270,803,400,000,000.00	25,620,000,000	12,810,000,000	
Total NBK23A SPOT								270,803,400,000,000.00	25,620,000,000	12,810,000,000	
Total For NBK23A								270,803,400,000,000.00	25,620,000,000	12,810,000,000	
NBK23I On 12/02/2020 Spot Bond					0.00000	100.58287			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24, On 19/11/2027 Spot Bond			10.67000	102.07323	10.67000	102.04392			0.00	0	1,000,000,000
Total NBK24A SPOT									0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK24A									0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond					0.00000	100.48984			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25I On 17/02/2023 Spot Bond			10.23000	10.23000	10.23000	104.82761			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					0.00000	100.46420			0.00	0	0
Total NBK25B SPOT									0.00	0	0
Total For NBK25B									0.00	0	0
NBK26I On 10/05/2023 Spot Bond			100.00000	12.38730	100.00000	12.35958			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					0.00000	101.72645			0.00	0	0
Total NBK26B SPOT									0.00	0	0
Total For NBK26B									0.00	0	0
NBK27I On 10/05/2026 Spot Bond			10.62000	103.65776	10.62000	103.62813			0.00	0	0
Total NBK27A SPOT									0.00	0	0
Total For NBK27A									0.00	0	0
NBK27I On 01/06/2018 Spot Bond					0.00000	100.13568			0.00	0	0
Total NBK27B SPOT									0.00	0	0
Total For NBK27B									0.00	0	0
NBK28I On 02/08/2023 Spot Bond			10.24000	102.40299	10.24000	102.37521			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					0.00000	100.32566			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK29I On 31/07/2026 Spot Bond			10.57000	103.20394	10.57000	103.17507			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					0.00000	100.66325			0.00	0	0
Total NBK29B SPOT									0.00	0	0
Total For NBK29B									0.00	0	0
NBK30I On 20/02/2024 Spot Bond			10.03000	100.81040	10.03000	100.78359		4,012,000,000,000.00		400,000,000	200,000,000
Total NBK30A SPOT								4,012,000,000,000.00		400,000,000	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK30A										4,012,000,000,000.00	400,000,000	200,000,000
NBK30I On 18/02/2021 Spot Bond					0.00000	100.33509				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					0.00000	100.40434				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					0.00000	100.16485				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					0.00000	100.71975				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					0.00000	101.83492				0.00	0	0
Total NBK34B SPOT										0.00	0	0
Total For NBK34B										0.00	0	0
NBK35I On 10/05/2023 Spot Bond					0.00000	100.58868				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					0.00000	100.60464				0.00	0	0
Total NBK36B SPOT										0.00	0	0
Total For NBK36B										0.00	0	0
NBK37I On 02/08/2019 Spot Bond					0.00000	101.04862				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					0.00000	100.77213				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			8.53500	107.28263	8.53500	107.25786				0.00	0	0
Total NBK3A SPOT										0.00	0	0
Total For NBK3A										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			100.00000	35.11045	100.00000	35.03188				0.00	0	0
Total NBK3A/R204 SPOT										0.00	0	0
Total For NBK3A/R204										0.00	0	0
NBK4 On 28/10/2024 Spot Bond			11.84500	11.84500	11.84500	46.19684				0.00	0	0
Total NBK4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK4										0.00	0	0
NBK40I On 31/07/2026 Spot Bond					0.00000	100.86261				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					0.00000	100.69439				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					0.00000	100.47526				0.00	150,000,000	50,000,000
Total NBK42B SPOT										0.00	150,000,000	50,000,000
Total For NBK42B										0.00	150,000,000	50,000,000
NBK43I On 20/02/2024 Spot Bond					0.00000	100.33375				0.00	0	0
Total NBK43B SPOT										0.00	0	0
Total For NBK43B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond					0.00000	101.15881				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.85128				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NCLN82/JIBAR SPOT										0.00	0	0
Total For NCLN82/JIBAR										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			11.01500	100.62225	11.01500	100.59245				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.84105				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			11.05000	99.67654	11.05000	99.64693				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.85128				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.86754				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.88799				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond					0.00000	100.00026				0.00	0	0
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0
NCLN9 On 09/04/2018 Spot Bond					0.00000	101.32111				0.00	0	0
Total NCLN93 SPOT										0.00	0	0
Total For NCLN93										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond					0.00000	101.77199				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NCLN9 On 08/10/2018 Spot Bond					0.00000	101.32150				0.00	0	0
Total NCLN95 SPOT										0.00	0	0
Total For NCLN95										0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED13 On 25/07/2018 Spot Bond					0.00000	101.53124				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2018 Spot Bond					0.00000	100.59435				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			9.43500	9.43500	9.43500	102.91929				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2019 Spot Bond					0.00000	102.15312				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					0.00000	101.31578				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2020 Spot Bond					0.00000	101.31495				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2020 Spot Bond					0.00000	104.74622				0.00	0	0
Total NED19 SPOT										0.00	0	0
Total For NED19										0.00	0	0
NED20 On 01/07/2020 Spot Bond			11.22000	104.95005	11.22000	104.91892				0.00	0	3,030,000,000
Total NED20 SPOT										0.00	0	3,030,000,000
Total For NED20										0.00	0	3,030,000,000
NEDT1 On 21/05/2021 Spot Bond					0.00000	102.52856				0.00	0	0
Total NEDT1A SPOT										0.00	0	0
Total For NEDT1A										0.00	0	0
NEDT1 On 26/11/2021 Spot Bond					0.00000	101.01300				0.00	0	0
Total NEDT1B SPOT										0.00	0	0
Total For NEDT1B										0.00	0	0
NET51 On 16/11/2018 Spot Bond					0.00000	100.36977				0.00	0	0
Total NET51 SPOT										0.00	0	0
Total For NET51										0.00	0	0
NGL01 On 22/09/2021 Spot Bond					0.00000	105.29784				0.00	0	0
Total NGL01 SPOT										0.00	0	0
Total For NGL01										0.00	0	0
NGL02 On 15/03/2022 Spot Bond					0.00000	103.15255				0.00	0	35,000,000
Total NGL02 SPOT										0.00	0	35,000,000
Total For NGL02										0.00	0	35,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	100.20815				0.00	0	0
Total NGL03 SPOT										0.00	0	0
Total For NGL03										0.00	0	0
NGLT1 On 01/07/2022 Spot Bond					0.00000	102.18052				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NGLT1A SPOT										0.00	0	0
Total For NGLT1A										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	102.75500	10.00000	102.72800				0.00	0	0
Total NHM001/JIBAR SPOT										0.00	0	0
Total For NHM001/JIBAR										0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	100.83348	13.50000	100.79710				0.00	0	0
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0
NHM00 On 09/06/2019 Spot Bond					0.00000	99.78901				0.00	0	0
Total NHM003 SPOT										0.00	0	0
Total For NHM003										0.00	0	0
NILB11 On 31/01/2025 Spot Bond			3.69000	3.69000	3.69000	120.00161				0.00	0	0
Total NILB11 SPOT										0.00	0	0
Total For NILB11										0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	0
Total NILB12 SPOT										0.00	0	0
Total For NILB12										0.00	0	0
NILB13 On 31/01/2025 Spot Bond			4.08000	4.08000	4.08000	117.00191				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			4.14000	4.14000	4.14000	160.28042				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			4.45000	156.02735	4.45000	155.98412				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			4.42000	74.86266	4.42000	95.78611				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			9.07000	104.02766	9.07000	104.00259				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			9.70000	9.70000	9.70000	101.93252				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A1 On 22/05/2018 Spot Bond					0.00000	100.25841				0.00	0	210,000,000

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 NQ1A17 SPOT										0.00	0	210,000,000
Total For NQ1A17										0.00	0	210,000,000
NQ1A1 On 22/05/2018 Spot Bond					0.00000	100.22737				0.00	0	0
Total NQ1A19 SPOT										0.00	0	0
Total For NQ1A19										0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond					0.00000	100.27433				0.00	0	0
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0
NQ1A2 On 22/05/2018 Spot Bond					0.00000	100.26579				0.00	0	0
Total NQ1A23 SPOT										0.00	0	0
Total For NQ1A23										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond					0.00000	100.28348				0.00	0	0
Total NQ1A24 SPOT										0.00	0	0
Total For NQ1A24										0.00	0	0
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.29113				0.00	0	0
Total NQ1A25 SPOT										0.00	0	0
Total For NQ1A25										0.00	0	0
NQ1A2 On 22/05/2018 Spot Bond					0.00000	100.26579				0.00	0	0
Total NQ1A26 SPOT										0.00	0	0
Total For NQ1A26										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.90000	9.90000	9.90000	101.93482				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2018 Spot Bond					0.00000	100.29476				0.00	0	170,000,000
Total NQ1B15 SPOT										0.00	0	170,000,000
Total For NQ1B15										0.00	0	170,000,000
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.29058				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1B1 On 22/05/2018 Spot Bond					0.00000	100.27226				0.00	0	0
Total NQ1B19 SPOT										0.00	0	0
Total For NQ1B19										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			10.10000	10.10000	10.10000	101.93714				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2018 Spot Bond					0.00000	100.27550				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond					0.00000	100.30445				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQ1C1 On 22/05/2018 Spot Bond					0.00000	100.29960				0.00	0	0
Total NQ1C19 SPOT										0.00	0	0
Total For NQ1C19										0.00	0	0
NQF1D On 22/05/2020 Spot Bond					0.00000	100.33664				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2018 Spot Bond					0.00000	100.28197				0.00	0	0
Total NQF1D7 SPOT										0.00	0	0
Total For NQF1D7										0.00	0	0
NQF1D On 22/05/2019 Spot Bond					0.00000	100.31476				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			8.71500	103.43781	8.71500	103.41357				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			9.96000	109.87775	9.96000	109.84825				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			3.97000	171.85639	3.97000	171.81101				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			11.77000	103.08091	11.77000	103.04853				0.00	0	6,240,000,000
Total NRA028 SPOT										0.00	0	6,240,000,000
Total For NRA028										0.00	0	6,240,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	12.39908	100.00000	12.37149				0.00	0	0
Total NRA028/R186 SPOT										0.00	0	0
Total For NRA028/R186										0.00	0	0
NTC16 On 22/03/2018 Spot Bond					0.00000	102.02852				0.00	0	160,000,000
Total NTC16 SPOT										0.00	0	160,000,000
Total For NTC16										0.00	0	160,000,000
NTC18 On 27/02/2019 Spot Bond					0.00000	100.51230				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NTC18 SPOT									0.00	0	0
Total For NTC18									0.00	0	0
NTC19 On 27/07/2020 Spot Bond					0.00000	100.92428			0.00	0	0
Total NTC19 SPOT									0.00	0	0
Total For NTC19									0.00	0	0
NTC20 On 27/07/2020 Spot Bond					0.00000	101.36585			0.00	0	96,000,000
Total NTC20 SPOT									0.00	0	96,000,000
Total For NTC20									0.00	0	96,000,000
NTC21 On 24/03/2022 Spot Bond					0.00000	101.66727			0.00	0	0
Total NTC21 SPOT									0.00	0	0
Total For NTC21									0.00	0	0
OMI01 On 22/11/2022 Spot Bond					0.00000	100.34016			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					0.00000	100.65208			0.00	0	50,000,000
Total OML02 SPOT									0.00	0	50,000,000
Total For OML02									0.00	0	50,000,000
OML03 On 27/11/2019 Spot Bond			10.22000	98.51020	10.22000	98.48307			0.00	0	0
Total OML03 SPOT									0.00	0	0
Total For OML03									0.00	0	0
OML04 On 19/03/2020 Spot Bond					0.00000	102.03988			0.00	0	0
Total OML04 SPOT									0.00	0	0
Total For OML04									0.00	0	0
OML05 On 19/03/2020 Spot Bond			10.49000	10.49000	10.49000	100.56604			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			11.17000	99.32639	11.17000	99.29657			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			12.12000	96.75640	12.12000	96.72496			0.00	0	1,000,000,000
Total OML07 SPOT									0.00	0	1,000,000,000
Total For OML07									0.00	0	1,000,000,000
OML08 On 14/09/2020 Spot Bond					0.00000	100.97080			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			11.16000	101.49000	11.16000	101.45955		44,640,000,000,000.00		4,000,000,000	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
Total OML09 SPOT									14,640,000,000,000.00	4,000,000,000	2,000,000,000
Total For OML09									14,640,000,000,000.00	4,000,000,000	2,000,000,000
OML10 On 14/09/2025 Spot Bond			12.12000	98.72182	12.12000	98.68974			0.00	0	870,000,000
Total OML10 SPOT									0.00	0	870,000,000
Total For OML10									0.00	0	870,000,000
PMM12 On 25/11/2020 Spot Bond			10.00000	102.75500	10.00000	102.72800			0.00	0	0
Total PMM12/JIBAR SPOT									0.00	0	0
Total For PMM12/JIBAR									0.00	0	0
PMM34 On 07/03/2018 Spot Bond					0.00000	99.88554			0.00	0	0
Total PMM34 SPOT									0.00	0	0
Total For PMM34									0.00	0	0
PMM36 On 04/05/2018 Spot Bond					0.00000	100.64058			0.00	0	0
Total PMM36 SPOT									0.00	0	0
Total For PMM36									0.00	0	0
PMM38 On 12/06/2020 Spot Bond					0.00000	99.81473			0.00	0	0
Total PMM38 SPOT									0.00	0	0
Total For PMM38									0.00	0	0
PMM39 On 04/09/2018 Spot Bond					0.00000	99.99998			0.00	0	0
Total PMM39 SPOT									0.00	0	0
Total For PMM39									0.00	0	0
PMM40 On 04/09/2018 Spot Bond					0.00000	99.99998			0.00	0	190,000,000
Total PMM40 SPOT									0.00	0	190,000,000
Total For PMM40									0.00	0	190,000,000
PMM41 On 07/05/2018 Spot Bond					0.00000	100.59556			0.00	0	0
Total PMM41 SPOT									0.00	0	0
Total For PMM41									0.00	0	0
PMM42 On 28/05/2018 Spot Bond					0.00000	100.15289			0.00	0	0
Total PMM42 SPOT									0.00	0	0
Total For PMM42									0.00	0	0
PPC00: On 31/12/2018 Spot Bond					0.00000	99.04266			0.00	0	76,800,000
Total PPC002 SPOT									0.00	0	76,800,000
Total For PPC002									0.00	0	76,800,000
PPC00: On 31/10/2019 Spot Bond					0.00000	98.19645			0.00	0	0
Total PPC003 SPOT									0.00	0	0
Total For PPC003									0.00	0	0
PRE1A: On 27/01/2018 Spot Bond					0.00000	100.89294			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PRE1A3 SPOT									0.00	0	0
Total For PRE1A3									0.00	0	0
PRE1B On 27/01/2018 Spot Bond					0.00000	100.89225			0.00	0	0
Total PRE1B1 SPOT									0.00	0	0
Total For PRE1B1									0.00	0	0
PRE1C On 27/01/2018 Spot Bond					0.00000	100.98047			0.00	0	0
Total PRE1C1 SPOT									0.00	0	0
Total For PRE1C1									0.00	0	0
PRE1D On 27/01/2018 Spot Bond					0.00000	101.00097			0.00	0	0
Total PRE1D1 SPOT									0.00	0	0
Total For PRE1D1									0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	100.30553			0.00	0	0
Total PRE2A1 SPOT									0.00	0	0
Total For PRE2A1									0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	100.32055			0.00	0	0
Total PRE2A2 SPOT									0.00	0	0
Total For PRE2A2									0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	100.33368			0.00	0	0
Total PRE2A3 SPOT									0.00	0	0
Total For PRE2A3									0.00	0	0
PRE2B On 20/02/2022 Spot Bond					0.00000	100.35991			0.00	0	0
Total PRE2B1 SPOT									0.00	0	0
Total For PRE2B1									0.00	0	0
PRE2C On 20/02/2022 Spot Bond					0.00000	100.36365			0.00	0	0
Total PRE2C1 SPOT									0.00	0	0
Total For PRE2C1									0.00	0	0
PRE2D On 20/02/2022 Spot Bond					0.00000	100.36740			0.00	0	0
Total PRE2D1 SPOT									0.00	0	0
Total For PRE2D1									0.00	0	0
R186 On 21/12/2026 Spot Bond			9.35000	111.69840	9.27000	112.17545		861,494,668,265,000.00	3,621,550,231,900	382,152,015,900	
Total R186 SPOT								3,621,550,231,900.00	621,550,231,900	382,152,015,900	
Total For R186								3,621,550,231,900.00	621,550,231,900	382,152,015,900	
R197 On 07/12/2023 Spot Bond			2.69000	289.85819	2.77000	288.59010		11,677,290,000,000.00	4,341,000,000	35,012,684,600	
Total R197 SPOT								11,677,290,000,000.00	4,341,000,000	35,012,684,600	
Total For R197								11,677,290,000,000.00	4,341,000,000	35,012,684,600	
R202 On 07/12/2033 Spot Bond			2.94000	226.30426	2.94000	226.25091		9,208,668,000,000.00	3,132,200,000	179,229,177,200	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R202 SPOT									9,208,668,000,000.00	3,132,200,000	179,229,177,200
Total For R202									9,208,668,000,000.00	3,132,200,000	179,229,177,200
R2023 On 28/02/2023 Spot Bond			8.68000	98.18782	8.59000	98.52938			731,096,032,000,000.00	314,642,400,000	733,612,400,000
Total R2023 SPOT									11,096,032,000,000.00	314,642,400,000	733,612,400,000
Total For R2023									11,096,032,000,000.00	314,642,400,000	733,612,400,000
R2030 On 31/01/2030 Spot Bond			9.74000	90.49892	9.74000	90.47554			323,193,566,000,000.00	238,520,900,000	516,767,550,500
Total R2030 SPOT									13,193,566,000,000.00	238,520,900,000	516,767,550,500
Total For R2030									13,193,566,000,000.00	238,520,900,000	516,767,550,500
R2032 On 31/03/2032 Spot Bond			9.93000	88.77818	9.93000	88.75455			632,230,649,099,000.00	466,488,484,300	492,767,797,900
Total R2032 SPOT									12,230,649,099,000.00	466,488,484,300	492,767,797,900
Total For R2032									12,230,649,099,000.00	466,488,484,300	492,767,797,900
R2035 On 28/02/2035 Spot Bond			10.07000	92.64204	10.07000	92.61690			429,364,264,869,000.00	141,942,826,700	387,148,470,600
Total R2035 SPOT									19,364,264,869,000.00	141,942,826,700	387,148,470,600
Total For R2035									19,364,264,869,000.00	141,942,826,700	387,148,470,600
R2037 On 31/01/2037 Spot Bond			10.15500	89.05736	10.15500	89.03340			508,187,014,865,810.00	640,884,984,231	749,885,816,100
Total R2037 SPOT									18,187,014,865,810.00	640,884,984,231	749,885,816,100
Total For R2037									18,187,014,865,810.00	640,884,984,231	749,885,816,100
R204 On 21/12/2018 Spot Bond			7.55000	104.08797	7.53500	104.08179			910,014,535,000,000.00	1,709,935,700,000	1,117,184,430,000
Total R204 SPOT									10,014,535,000,000.00	709,935,700,000	117,184,430,000
Total For R204									10,014,535,000,000.00	709,935,700,000	117,184,430,000
R2040 On 31/01/2040 Spot Bond			10.25000	92.21841	10.25000	92.19336			035,257,883,100,000.00	1,271,732,476,400	732,287,734,300
Total R2040 SPOT									15,257,883,100,000.00	271,732,476,400	732,287,734,300
Total For R2040									15,257,883,100,000.00	271,732,476,400	732,287,734,300
R2044 On 31/01/2044 Spot Bond			10.29500	89.07530	10.29500	89.05101			795,131,188,526,470.00	174,369,226,666	615,588,192,734
Total R2044 SPOT									15,131,188,526,470.00	174,369,226,666	615,588,192,734
Total For R2044									15,131,188,526,470.00	174,369,226,666	615,588,192,734
R2048 On 28/02/2048 Spot Bond			10.25000	88.37160	10.25000	88.34720			655,431,280,925,000.00	941,993,295,700	1,648,741,715,549
Total R2048 SPOT									15,431,280,925,000.00	941,993,295,700	1,648,741,715,549
Total For R2048									15,431,280,925,000.00	941,993,295,700	1,648,741,715,549
R207 On 15/01/2020 Spot Bond			8.11000	101.16614	8.02000	101.31448			228,480,054,032,000.00	1,014,609,131,200	817,230,710,000
Total R207 SPOT									18,480,054,032,000.00	1,014,609,131,200	817,230,710,000
Total For R207									18,480,054,032,000.00	1,014,609,131,200	817,230,710,000
R208 On 31/03/2021 Spot Bond			8.35000	96.65228	8.26000	96.88033			330,190,870,280,000.00	39,543,816,800	585,051,617,400
Total R208 SPOT									10,190,870,280,000.00	39,543,816,800	585,051,617,400
Total For R208									10,190,870,280,000.00	39,543,816,800	585,051,617,400
R209 On 31/03/2036 Spot Bond			10.10000	69.26635	10.00000	69.87333			072,592,700,000,000.00	403,227,000,000	1,461,063,400,000

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 R209 SPOT									'2,592,700,000,000.00	403,227,000,000	461,063,400,000
Total For R209									'2,592,700,000,000.00	403,227,000,000	461,063,400,000
R210 On 31/03/2028 Spot Bond			2.82000	180.20704	2.89000	179.04213			258,876,000,000.00	91,800,000	73,763,229,100
Total R210 SPOT									258,876,000,000.00	91,800,000	73,763,229,100
Total For R210									258,876,000,000.00	91,800,000	73,763,229,100
R212 On 31/01/2022 Spot Bond			2.65000	149.52649	2.65000	149.49248			81,987,820,000,000.00	30,938,800,000	109,965,463,300
Total R212 SPOT									1,987,820,000,000.00	30,938,800,000	109,965,463,300
Total For R212									1,987,820,000,000.00	30,938,800,000	109,965,463,300
R213 On 28/02/2031 Spot Bond			9.90500	80.66535	9.81500	81.20289			954,736,035,523,000.00	399,266,636,600	503,886,956,700
Total R213 SPOT									4,736,035,523,000.00	399,266,636,600	503,886,956,700
Total For R213									4,736,035,523,000.00	399,266,636,600	503,886,956,700
R214 On 28/02/2041 Spot Bond			10.18000	69.15308	10.18000	69.13411			394,440,410,804,000.00	529,905,737,800	1,016,808,888,200
Total R214 SPOT									4,440,410,804,000.00	529,905,737,800	1,016,808,888,200
Total For R214									4,440,410,804,000.00	529,905,737,800	1,016,808,888,200
RCG01 On 24/10/2019 Spot Bond					0.00000	101.14792			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0
RCSB0 On 12/04/2018 Spot Bond					0.00000	101.83585			0.00	0	0
Total RCSB05 SPOT									0.00	0	0
Total For RCSB05									0.00	0	0
RCSB0 On 10/12/2017 Spot Bond					0.00000	102.25443			0.00	0	0
Total RCSB07 SPOT									0.00	0	0
Total For RCSB07									0.00	0	0
RCSB6 On 31/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RCSB6U SPOT									0.00	0	0
Total For RCSB6U									0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF03 On 04/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF03U SPOT									0.00	0	0
Total For RDF03U									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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDF06I On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF06U SPOT										0.00	0	0
Total For RDF06U										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond					0.00000	100.05310				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond					0.00000	101.25405				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond					0.00000	102.60819				0.00	0	0
Total RDFB06 SPOT										0.00	0	0
Total For RDFB06										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDFB06/JIBAR SPOT										0.00	0	0
Total For RDFB06/JIBAR										0.00	0	0
RDFB0 On 30/09/2019 Spot Bond					0.00000	101.90443				0.00	0	0
Total RDFB07 SPOT										0.00	0	0
Total For RDFB07										0.00	0	0
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.60963				0.00	0	0
Total RDFB08 SPOT										0.00	0	0
Total For RDFB08										0.00	0	0
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.00009				0.00	0	0
Total RDFB09 SPOT										0.00	0	0
Total For RDFB09										0.00	0	0
RDFB1 On 27/03/2020 Spot Bond					0.00000	101.67764				0.00	0	86,000,000
Total RDFB10 SPOT										0.00	0	86,000,000
Total For RDFB10										0.00	0	86,000,000
RDFB1 On 27/03/2022 Spot Bond					0.00000	101.63370				0.00	0	0
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.16105				0.00	0	0
Total RDFB12 SPOT										0.00	0	0
Total For RDFB12										0.00	0	0
RDFC3 On 04/06/2018 Spot Bond					0.00000	100.00003				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFC38 SPOT										0.00	0	0
Total For RDFC38										0.00	0	0
RDFC3 On 27/07/2018 Spot Bond					0.00000	100.83696				0.00	0	0
Total RDFC39 SPOT										0.00	0	0
Total For RDFC39										0.00	0	0
RDFC4 On 23/03/2018 Spot Bond					0.00000	101.54477				0.00	0	0
Total RDFC40 SPOT										0.00	0	0
Total For RDFC40										0.00	0	0
RDFC4 On 05/10/2018 Spot Bond					0.00000	101.31326				0.00	0	0
Total RDFC41 SPOT										0.00	0	0
Total For RDFC41										0.00	0	0
REB01 On 21/05/2018 Spot Bond					0.00000	100.35736				0.00	0	0
Total REB01 SPOT										0.00	0	0
Total For REB01										0.00	0	0
REB01/On 21/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB01/JIBAR SPOT										0.00	0	0
Total For REB01/JIBAR										0.00	0	0
REB02 On 21/05/2018 Spot Bond					0.00000	100.31798				0.00	0	0
Total REB02 SPOT										0.00	0	0
Total For REB02										0.00	0	0
REBC0 On 17/05/2018 Spot Bond					0.00000	100.36164				0.00	0	0
Total REBC06 SPOT										0.00	0	0
Total For REBC06										0.00	0	0
REBC7 On 31/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REBC7U SPOT										0.00	0	0
Total For REBC7U										0.00	0	0
RED20 On 05/07/2018 Spot Bond					0.00000	101.88896				0.00	0	0
Total RED201 SPOT										0.00	0	0
Total For RED201										0.00	0	0
RED20:On 05/04/2019 Spot Bond					0.00000	101.99461				0.00	0	0
Total RED202 SPOT										0.00	0	0
Total For RED202										0.00	0	0
RED20:On 05/04/2019 Spot Bond					0.00000	102.40909				0.00	0	0
Total RED203 SPOT										0.00	0	0
Total For RED203										0.00	0	0
RED20:On 05/01/2020 Spot Bond					0.00000	101.96955				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RED204 SPOT										0.00	0	0
Total For RED204										0.00	0	0
RED204 On 05/07/2020 Spot Bond					0.00000	102.46923				0.00	0	0
Total RED205 SPOT										0.00	0	0
Total For RED205										0.00	0	0
RED30 On 16/09/2021 Spot Bond					0.00000	102.43846				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RED40 On 26/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			236,652,960,000,000.00	2,366,529,600	2,366,529,600	
Total RED401 SPOT									16,652,960,000,000.00	2,366,529,600	2,366,529,600	
Total For RED401									16,652,960,000,000.00	2,366,529,600	2,366,529,600	
RED50 On 05/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			823,564,640,000,000.00	8,235,646,400	4,117,823,200	
Total RED501 SPOT									13,564,640,000,000.00	8,235,646,400	4,117,823,200	
Total For RED501									13,564,640,000,000.00	8,235,646,400	4,117,823,200	
RES011 On 02/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total RES01U SPOT									0.00	0	0	
Total For RES01U									0.00	0	0	
RES021 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	
RES031 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	
RES041 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	
RES18 On 05/02/2018 Spot Bond					0.00000	100.67061			0.00	0	0	
Total RES18 SPOT									0.00	0	0	
Total For RES18									0.00	0	0	
RES30 On 07/03/2021 Spot Bond					0.00000	99.93161			0.00	0	0	
Total RES30 SPOT									0.00	0	0	
Total For RES30									0.00	0	0	
RES34 On 25/08/2019 Spot Bond					0.00000	100.93319			0.00	0	0	
Total RES34 SPOT									0.00	0	0	
Total For RES34									0.00	0	0	
RES35 On 25/08/2021 Spot Bond					0.00000	100.17342			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total RES35 SPOT									0.00	0	0
Total For RES35									0.00	0	0
RES36 On 21/10/2019 Spot Bond					0.00000	101.40973			0.00	0	0
Total RES36 SPOT									0.00	0	0
Total For RES36									0.00	0	0
RES38 On 01/08/2020 Spot Bond					0.00000	100.80107			0.00	0	0
Total RES38 SPOT									0.00	0	0
Total For RES38									0.00	0	0
RES39I On 03/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES39U SPOT									0.00	0	0
Total For RES39U									0.00	0	0
RES40 On 13/10/2022 Spot Bond					0.00000	101.24286			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			100.00000	100.00000	100.00000	100.00000			0.00	0	34,200,000,000
Total RES41 SPOT									0.00	0	34,200,000,000
Total For RES41									0.00	0	34,200,000,000
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			9.78000	101.74589	9.78000	101.71920			0.00	0	0
Total RW21 SPOT									0.00	0	0
Total For RW21									0.00	0	0
RW23 On 10/12/2023 Spot Bond			10.27000	96.52531	10.27000	96.49890			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			11.51500	92.04882	11.51500	92.02066		4,836,300,000,000.00		420,000,000	210,000,000
Total RW28 SPOT								4,836,300,000,000.00		420,000,000	210,000,000
Total For RW28								4,836,300,000,000.00		420,000,000	210,000,000
S1329L On 12/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total S1329U SPOT									0.00	0	0
Total For S1329U									0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	102.75500	10.00000	102.72800			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK14 On 01/12/2017 Spot Bond			7.54000	7.54000	7.54000	7.54000			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 SBK14 SPOT										0.00	0	200,000,000
Total For SBK14										0.00	0	200,000,000
SBK16 On 15/03/2018 Spot Bond					0.00000	102.08957				0.00	0	0
Total SBK16 SPOT										0.00	0	0
Total For SBK16										0.00	0	0
SBK17 On 30/07/2019 Spot Bond					0.00000	101.26764				0.00	0	50,000,000
Total SBK17 SPOT										0.00	0	50,000,000
Total For SBK17										0.00	0	50,000,000
SBK18 On 24/10/2020 Spot Bond					0.00000	102.71497				0.00	0	95,000,000
Total SBK18 SPOT										0.00	0	95,000,000
Total For SBK18										0.00	0	95,000,000
SBK19 On 24/10/2019 Spot Bond					0.00000	101.03692				0.00	0	0
Total SBK19 SPOT										0.00	0	0
Total For SBK19										0.00	0	0
SBK20 On 02/12/2019 Spot Bond					0.00000	102.79123				0.00	0	0
Total SBK20 SPOT										0.00	0	0
Total For SBK20										0.00	0	0
SBK21 On 28/01/2020 Spot Bond					0.00000	101.75650				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					0.00000	102.23788				0.00	0	220,000,000
Total SBK22 SPOT										0.00	0	220,000,000
Total For SBK22										0.00	0	220,000,000
SBK23 On 28/05/2022 Spot Bond			11.39000	100.80159	11.39000	100.77075				0.00	0	2,050,000,000
Total SBK23 SPOT										0.00	0	2,050,000,000
Total For SBK23										0.00	0	2,050,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	102.55484				0.00	0	0
Total SBK24 SPOT										0.00	0	0
Total For SBK24										0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SBK24/JIBAR SPOT										0.00	0	0
Total For SBK24/JIBAR										0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	105.18299				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			11.36000	103.79645	11.36000	103.76495				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBK26 SPOT									0.00	0	0
Total For SBK26									0.00	0	0
SBK9 On 10/04/2018 Spot Bond			8.53500	101.21779	8.53500	101.19480			0.00	0	2,760,000,000
Total SBK9 SPOT									0.00	0	2,760,000,000
Total For SBK9									0.00	0	2,760,000,000
SBS16 On 22/09/2018 Spot Bond					0.00000	102.15011			0.00	4,600,000,000	2,300,000,000
Total SBS16 SPOT									0.00	4,600,000,000	2,300,000,000
Total For SBS16									0.00	4,600,000,000	2,300,000,000
SBS18 On 23/06/2021 Spot Bond					0.00000	102.71256			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			9.14000	107.67207	9.14000	107.64578		10,054,000,000,000.00		1,100,000,000	550,000,000
Total SBS19 SPOT								10,054,000,000,000.00		1,100,000,000	550,000,000
Total For SBS19								10,054,000,000,000.00		1,100,000,000	550,000,000
SBS20 On 15/05/2026 Spot Bond			10.31500	99.07260	10.31500	99.04508		1,444,100,000,000.00	140,000,000	70,000,000	
Total SBS20 SPOT								1,444,100,000,000.00	140,000,000	70,000,000	
Total For SBS20								1,444,100,000,000.00	140,000,000	70,000,000	
SBS21 On 15/05/2026 Spot Bond					0.00000	102.43495		0.00	120,000,000	120,000,000	
Total SBS21 SPOT								0.00	120,000,000	120,000,000	
Total For SBS21								0.00	120,000,000	120,000,000	
SBS24 On 24/05/2019 Spot Bond					0.00000	101.17741		0.00	0	0	
Total SBS24 SPOT								0.00	0	0	
Total For SBS24								0.00	0	0	
SBS25 On 24/05/2019 Spot Bond			8.31500	101.01756	8.31500	100.99482		0.00	0	0	
Total SBS25 SPOT								0.00	0	0	
Total For SBS25								0.00	0	0	
SBS27 On 20/02/2024 Spot Bond			9.84000	104.23972	9.84000	104.21251		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			8.48500	100.12388	8.48500	100.10115		0.00	0	0	
Total SBS29 SPOT								0.00	0	0	
Total For SBS29								0.00	0	0	
SBS3 On 25/05/2026 Spot Bond			10.49000	87.57118	10.49000	87.54644		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					0.00000	99.83196		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS30 SPOT									0.00	0	0
Total For SBS30									0.00	0	0
SBS31 On 12/06/2027 Spot Bond			10.55500	95.26301	10.55500	95.23624			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS33 On 19/09/2019 Spot Bond					0.00000	101.73072			0.00	0	0
Total SBS33 SPOT									0.00	0	0
Total For SBS33									0.00	0	0
SBS34 On 19/09/2024 Spot Bond			10.56500	99.90359	10.56500	99.87518			0.00	0	1,450,000,000
Total SBS34 SPOT									0.00	0	1,450,000,000
Total For SBS34									0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond					0.00000	100.87812			0.00	0	0
Total SBS35 SPOT									0.00	0	0
Total For SBS35									0.00	0	0
SBS36 On 29/01/2020 Spot Bond					0.00000	101.20304			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			8.66500	101.45059	8.66500	101.42720		658,540,000,000,000.00	76,000,000,000	38,000,000,000	
Total SBS37 SPOT								658,540,000,000,000.00	76,000,000,000	38,000,000,000	
Total For SBS37								658,540,000,000,000.00	76,000,000,000	38,000,000,000	
SBS38 On 29/01/2025 Spot Bond			10.11000	98.05826	10.11000	98.03199			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			11.04500	94.56324	11.04500	94.53562			0.00	0	0
Total SBS39 SPOT									0.00	0	0
Total For SBS39									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			9.39000	97.88556	9.39000	97.86076			0.00	0	580,000,000
Total SBS4 SPOT									0.00	0	580,000,000
Total For SBS4									0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond					0.00000	101.38980			0.00	0	0
Total SBS40 SPOT									0.00	0	0
Total For SBS40									0.00	0	0
SBS41 On 12/11/2022 Spot Bond			9.70000	101.69917	9.70000	101.67256			0.00	0	115,000,000
Total SBS41 SPOT									0.00	0	115,000,000
Total For SBS41									0.00	0	115,000,000
SBS42 On 12/11/2025 Spot Bond			10.18500	103.09812	10.18500	103.06984			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS42 SPOT									0.00	0	0
Total For SBS42									0.00	0	0
SBS43 On 12/11/2027 Spot Bond			10.53000	102.43281	10.53000	102.40377			0.00	0	0
Total SBS43 SPOT									0.00	0	0
Total For SBS43									0.00	0	0
SBS44 On 15/02/2019 Spot Bond					0.00000	100.71928			0.00	0	160,000,000
Total SBS44 SPOT									0.00	0	160,000,000
Total For SBS44									0.00	0	160,000,000
SBS45 On 15/02/2021 Spot Bond					0.00000	101.30531			0.00	0	0
Total SBS45 SPOT									0.00	0	0
Total For SBS45									0.00	0	0
SBS46 On 15/02/2023 Spot Bond			9.70500	106.99738	9.70500	106.96983			0.00	0	0
Total SBS46 SPOT									0.00	0	0
Total For SBS46									0.00	0	0
SBS47 On 15/02/2023 Spot Bond					0.00000	101.29479			0.00	0	0
Total SBS47 SPOT									0.00	0	0
Total For SBS47									0.00	0	0
SBS48 On 31/01/2020 Spot Bond					0.00000	100.58531			0.00	0	0
Total SBS48 SPOT									0.00	0	0
Total For SBS48									0.00	0	0
SBS49 On 31/01/2022 Spot Bond					0.00000	100.76959			0.00	0	480,000,000
Total SBS49 SPOT									0.00	0	480,000,000
Total For SBS49									0.00	0	480,000,000
SBS50 On 31/01/2022 Spot Bond			9.69000	102.45064	9.69000	102.42431			0.00	0	0
Total SBS50 SPOT									0.00	0	0
Total For SBS50									0.00	0	0
SBS51 On 31/01/2024 Spot Bond			10.31000	10.31000	10.31000	100.92532			0.00	0	0
Total SBS51 SPOT									0.00	0	0
Total For SBS51									0.00	0	0
SBS52 On 29/01/2030 Spot Bond					0.00000	100.46393			0.00	0	0
Total SBS52 SPOT									0.00	0	0
Total For SBS52									0.00	0	0
SBS53 On 03/05/2027 Spot Bond					0.00000	101.46066			0.00	0	0
Total SBS53 SPOT									0.00	0	0
Total For SBS53									0.00	0	0
SBS54 On 12/06/2020 Spot Bond					0.00000	99.82654			0.00	0	920,000,000

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 SBS54 SPOT										0.00	0	920,000,000
Total For SBS54										0.00	0	920,000,000
SBS55 On 12/06/2022 Spot Bond					0.00000	100.25965				0.00	0	160,000,000
Total SBS55 SPOT										0.00	0	160,000,000
Total For SBS55										0.00	0	160,000,000
SBS56 On 12/06/2022 Spot Bond			9.59000	9.59000	9.59000	97.50475				0.00	0	500,000,000
Total SBS56 SPOT										0.00	0	500,000,000
Total For SBS56										0.00	0	500,000,000
SBS57 On 12/06/2024 Spot Bond					0.00000	100.00980				0.00	0	6,380,000,000
Total SBS57 SPOT										0.00	0	6,380,000,000
Total For SBS57										0.00	0	6,380,000,000
SBS58 On 12/06/2027 Spot Bond					0.00000	100.33033				0.00	0	8,375,000,000
Total SBS58 SPOT										0.00	0	8,375,000,000
Total For SBS58										0.00	0	8,375,000,000
SBS59 On 09/10/2020 Spot Bond					0.00000	101.25252				0.00	0	0
Total SBS59 SPOT										0.00	0	0
Total For SBS59										0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.80000	273.70261	3.80000	273.63176				0.00	0	0
Total SBSI11 SPOT										0.00	0	0
Total For SBSI11										0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			4.49000	4.49000	4.49000	187.44194				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					0.00000	102.28464				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					0.00000	102.53018				0.00	0	0
Total SBT102 SPOT										0.00	0	0
Total For SBT102										0.00	0	0
SF2A2L On 11/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SF2A2U SPOT										0.00	0	0
Total For SF2A2U										0.00	0	0
SF2BU On 11/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SF2BU SPOT										0.00	0	0
Total For SF2BU										0.00	0	0
SF2CU On 11/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SF2CU SPOT										0.00	0	0
Total For SF2CU										0.00	0	0
SF2DU On 11/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SF2DU SPOT										0.00	0	0
Total For SF2DU										0.00	0	0
SGI004 On 20/01/2021 Spot Bond					0.00000	101.88204				0.00	0	0
Total SGI004 SPOT										0.00	0	0
Total For SGI004										0.00	0	0
SGI005 On 10/07/2021 Spot Bond					0.00000	101.88217				0.00	0	0
Total SGI005 SPOT										0.00	0	0
Total For SGI005										0.00	0	0
SGI006 On 11/07/2022 Spot Bond					0.00000	101.70197				0.00	0	0
Total SGI006 SPOT										0.00	0	0
Total For SGI006										0.00	0	0
SHI02 On 01/10/2021 Spot Bond					0.00000	82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHS06 On 12/12/2017 Spot Bond					0.00000	99.82550				0.00	0	0
Total SHS06 SPOT										0.00	0	0
Total For SHS06										0.00	0	0
SHS11L On 25/11/2020 Spot Bond			10.00000	102.75500	10.00000	102.72800				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SHS22 On 23/02/2020 Spot Bond					0.00000	100.66867				0.00	0	0
Total SHS22 SPOT										0.00	0	0
Total For SHS22										0.00	0	0
SHS23 On 29/06/2018 Spot Bond					0.00000	101.73180				0.00	0	0
Total SHS23 SPOT										0.00	0	0
Total For SHS23										0.00	0	0
SHS24 On 29/06/2020 Spot Bond					0.00000	101.84731				0.00	0	2,862,000,000
Total SHS24 SPOT										0.00	0	2,862,000,000
Total For SHS24										0.00	0	2,862,000,000
SHS25 On 29/06/2020 Spot Bond			10.16000	103.52724	10.16000	103.49921				0.00	0	0
Total SHS25 SPOT										0.00	0	0
Total For SHS25										0.00	0	0
SHS26 On 29/06/2020 Spot Bond					0.00000	101.62105				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SHS26 SPOT										0.00	0	0
Total For SHS26										0.00	0	0
SHS28 On 15/04/2018 Spot Bond					0.00000	101.48863				0.00	0	0
Total SHS28 SPOT										0.00	0	0
Total For SHS28										0.00	0	0
SHS29I On 03/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SHS29U SPOT										0.00	0	0
Total For SHS29U										0.00	0	0
SHS30 On 05/04/2020 Spot Bond					0.00000	101.44857				0.00	0	300,000,000
Total SHS30 SPOT										0.00	0	300,000,000
Total For SHS30										0.00	0	300,000,000
SHS31 On 05/10/2022 Spot Bond					0.00000	101.67256				0.00	0	0
Total SHS31 SPOT										0.00	0	0
Total For SHS31										0.00	0	0
SHS32 On 10/07/2020 Spot Bond					0.00000	101.33112				0.00	0	0
Total SHS32 SPOT										0.00	0	0
Total For SHS32										0.00	0	0
SHS33 On 10/10/2022 Spot Bond					0.00000	101.36090				0.00	0	1,431,000,000
Total SHS33 SPOT										0.00	0	1,431,000,000
Total For SHS33										0.00	0	1,431,000,000
SHS34 On 03/11/2022 Spot Bond					0.00000	100.75830				0.00	0	0
Total SHS34 SPOT										0.00	0	0
Total For SHS34										0.00	0	0
SLI3 On 15/08/2018 Spot Bond			8.67000	102.64565	8.67000	102.62197				0.00	0	0
Total SLI3 SPOT										0.00	0	0
Total For SLI3										0.00	0	0
SLI4 On 15/08/2021 Spot Bond					0.00000	100.78535				0.00	0	537,100,000
Total SLI4 SPOT										0.00	0	537,100,000
Total For SLI4										0.00	0	537,100,000
SLRA1 On 15/08/2019 Spot Bond					0.00000	100.45367				0.00	0	0
Total SLRA1 SPOT										0.00	0	0
Total For SLRA1										0.00	0	0
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.46625				0.00	0	0
Total SLRA2 SPOT										0.00	0	0
Total For SLRA2										0.00	0	0
SLRB1 On 15/08/2019 Spot Bond					0.00000	100.47414				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SLRB1 SPOT										0.00	0	0
Total For SLRB1										0.00	0	0
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.47901				0.00	0	0
Total SLRB2 SPOT										0.00	0	0
Total For SLRB2										0.00	0	0
SLRC1 On 15/08/2019 Spot Bond					0.00000	100.51555				0.00	0	0
Total SLRC1 SPOT										0.00	0	0
Total For SLRC1										0.00	0	0
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.52591				0.00	0	0
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0
SNT02 On 12/04/2021 Spot Bond					0.00000	101.37800				0.00	0	200,000,000
Total SNT02 SPOT										0.00	0	200,000,000
Total For SNT02										0.00	0	200,000,000
SNT03 On 12/04/2023 Spot Bond			11.14000	11.14000	11.14000	104.17133				0.00	0	1,550,000,000
Total SNT03 SPOT										0.00	0	1,550,000,000
Total For SNT03										0.00	0	1,550,000,000
SNT04 On 27/06/2022 Spot Bond					0.00000	102.17369				0.00	0	2,087,800,000
Total SNT04 SPOT										0.00	0	2,087,800,000
Total For SNT04										0.00	0	2,087,800,000
SPDA10 On 21/08/2021 Spot Bond					0.00000	101.05979				0.00	0	126,000,000
Total SPDA10 SPOT										0.00	0	126,000,000
Total For SPDA10										0.00	0	126,000,000
SPDA11 On 21/08/2020 Spot Bond					0.00000	100.30032				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					0.00000	100.30615				0.00	0	444,800,000
Total SPDA12 SPOT										0.00	0	444,800,000
Total For SPDA12										0.00	0	444,800,000
SPDA6 On 21/08/2019 Spot Bond					0.00000	100.29864				0.00	0	0
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPDA7 On 21/08/2019 Spot Bond					0.00000	100.50778				0.00	0	0
Total SPDA7 SPOT										0.00	0	0
Total For SPDA7										0.00	0	0
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.30326				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SPDA8 SPOT									0.00	0	0
Total For SPDA8									0.00	0	0
SPDA9 On 21/08/2019 Spot Bond					0.00000	100.30494			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					0.00000	99.82985			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					0.00000	100.86735			0.00	0	0
Total SPG003 SPOT									0.00	0	0
Total For SPG003									0.00	0	0
SSA05 On 16/04/2018 Spot Bond					0.00000	101.26474			0.00	0	0
Total SSA05 SPOT									0.00	0	0
Total For SSA05									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			9.96000	97.17352	9.96000	97.14757			0.00	0	500,000,000
Total SSA06 SPOT									0.00	0	500,000,000
Total For SSA06									0.00	0	500,000,000
SSN00: On 31/03/2021 Spot Bond			9.83000	92.65976	9.83000	92.63533			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			9.83000	92.65976	9.83000	92.63533			0.00	0	150,000,000
Total SSN005 SPOT									0.00	0	150,000,000
Total For SSN005									0.00	0	150,000,000
SSN01: On 31/01/2025 Spot Bond			4.24500	4.24500	4.24500	115.75841			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			10.77000	103.24377	10.77000	103.21418			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			11.68500	70.65690	11.68500	70.63474			0.00	0	0
Total SSN021 SPOT									0.00	0	0
Total For SSN021									0.00	0	0
SSN02: On 21/01/2019 Spot Bond					0.00000	101.01103			0.00	0	0
Total SSN024 SPOT									0.00	0	0
Total For SSN024									0.00	0	0
SSN02: On 16/01/2019 Spot Bond					0.00000	101.12902			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN02: On 25/09/2019 Spot Bond					0.00000	101.70477				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					0.00000	99.91945				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03: On 17/03/2020 Spot Bond					0.00000	101.89551				0.00	90,000,000	30,000,000
Total SSN033 SPOT										0.00	90,000,000	30,000,000
Total For SSN033										0.00	90,000,000	30,000,000
SSN03: On 02/06/2020 Spot Bond					0.00000	100.00014				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03: On 17/11/2020 Spot Bond					0.00000	100.41596				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03: On 01/06/2021 Spot Bond					0.00000	100.07408				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	103.37668				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN04: On 13/10/2023 Spot Bond					0.00000	101.26130				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			9.99000	100.55278	9.99000	100.52585				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN04: On 03/12/2018 Spot Bond					0.00000	95.52460				0.00	0	0
Total SSN042 SPOT										0.00	0	0
Total For SSN042										0.00	0	0
SSN04: On 31/01/2038 Spot Bond			4.55000	94.05634	4.55000	94.03016				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN04: On 09/02/2027 Spot Bond					0.00000	100.61584				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN044 On 14/02/2018 Spot Bond					0.00000	100.43077				0.00	0	0
Total SSN045 SPOT										0.00	0	0
Total For SSN045										0.00	0	0
SSN045 On 30/04/2027 Spot Bond					0.00000	100.86942				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN046 On 05/04/2027 Spot Bond					0.00000	101.32965				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN047 On 21/06/2018 Spot Bond					0.00000	103.73614				0.00	0	0
Total SSN048 SPOT										0.00	0	0
Total For SSN048										0.00	0	0
SSN048 On 30/09/2027 Spot Bond					0.00000	103.67197				0.00	0	0
Total SSN049 SPOT										0.00	0	0
Total For SSN049										0.00	0	0
SSN049 On 08/12/2023 Spot Bond			3.80000	3.80000	3.80000	273.34273				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN050 On 26/09/2018 Spot Bond					0.00000	101.49286				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0
SSN051 On 26/10/2020 Spot Bond					0.00000	100.87987				0.00	0	0
Total SSN052 SPOT										0.00	0	0
Total For SSN052										0.00	0	0
SSN052 On 26/10/2020 Spot Bond			8.31200	106.15937	8.31200	101.06053				0.00	0	0
Total SSN053 SPOT										0.00	0	0
Total For SSN053										0.00	0	0
SSN053 On 26/10/2022 Spot Bond					0.00000	100.94315				0.00	0	0
Total SSN054 SPOT										0.00	0	0
Total For SSN054										0.00	0	0
SSN054 On 03/11/2022 Spot Bond					0.00000	100.74576				0.00	0	0
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			10.22000	95.14451	10.22000	95.11846				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A10 On 21/08/2019 Spot Bond					0.00000	100.29689				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/08/2019 Spot Bond					0.00000	100.78128				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			9.67000	101.58699	9.67000	101.56093				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					0.00000	100.71514				0.00	0	0
Total T13A10 SPOT										0.00	0	0
Total For T13A10										0.00	0	0
T13A11 On 21/08/2020 Spot Bond					0.00000	100.30738				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			9.57000	104.98685	9.57000	104.96018				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					0.00000	100.28266				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					0.00000	100.42904				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					0.00000	100.30670				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			9.67000	104.43533	9.67000	104.40853				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					0.00000	100.30390				0.00	0	0
Total T13A18 SPOT										0.00	0	0
Total For T13A18										0.00	0	0
T13A19 On 21/08/2020 Spot Bond					0.00000	100.03994				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A20 On 21/08/2020 Spot Bond			9.62000	103.05816	9.62000	103.03185				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					0.00000	100.30208				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					0.00000	100.30888				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			9.15000	100.34661	9.15000	100.32181				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
TFS117 On 02/09/2018 Spot Bond					0.00000	100.25167				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					0.00000	101.42529				0.00	0	190,000,000
Total TFS123 SPOT										0.00	0	190,000,000
Total For TFS123										0.00	0	190,000,000
TFS135 On 06/07/2018 Spot Bond					0.00000	101.66332				0.00	0	1,360,000,000
Total TFS135 SPOT										0.00	0	1,360,000,000
Total For TFS135										0.00	0	1,360,000,000
TFS136 On 06/07/2020 Spot Bond					0.00000	101.37564				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS139 On 27/05/2019 Spot Bond					0.00000	100.88678				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					0.00000	100.80901				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS142 On 28/10/2021 Spot Bond					0.00000	100.83735				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					0.00000	101.69581				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS14€ On 20/03/2022 Spot Bond					0.00000	101.74889				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS14€ On 25/04/2018 Spot Bond					0.00000	100.68886				0.00	0	0
Total TFS146 SPOT										0.00	0	0
Total For TFS146										0.00	0	0
TFS147 On 12/10/2020 Spot Bond					0.00000	101.17756				0.00	0	0
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.20922				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					0.00000	100.76652				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					0.00000	100.36059				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			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	40,000,000,000	40,000,000,000	
Total TFS151 SPOT									10,000,000,000,000.00	40,000,000,000	40,000,000,000	
Total For TFS151									10,000,000,000,000.00	40,000,000,000	40,000,000,000	
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					0.00000	101.10811				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	103.30416	8.73000	103.28019				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					0.00000	101.35174				0.00	0	1,723,908,058
Total TH11A5 SPOT										0.00	0	1,723,908,058
Total For TH11A5										0.00	0	1,723,908,058
TH11A€ On 18/07/2018 Spot Bond			9.03500	9.03500	9.03500	102.58600				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A6 On 18/07/2018 Spot Bond					0.00000	101.21403				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					0.00000	101.31461				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2018 Spot Bond					0.00000	101.15144				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					0.00000	101.14635				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					0.00000	101.27753				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					0.00000	101.27244				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					0.00000	101.22788				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					0.00000	101.67394				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					0.00000	101.67902				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					0.00000	101.65365				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					0.00000	100.29339				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					0.00000	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 TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond			9.62000	9.62000	9.62000	101.89398				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond					0.00000	100.29689				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A4 On 21/08/2019 Spot Bond					0.00000	100.30914				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond			9.53000	100.90510	9.53000	100.87958				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond					0.00000	100.29514				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond					0.00000	100.30914				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond			9.64000	100.31596	9.64000	100.29030				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond					0.00000	100.32488				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond					0.00000	100.32488				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond					0.00000	100.32488				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B3 On 21/08/2019 Spot Bond					0.00000	100.32488				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12B4 On 21/08/2019 Spot Bond					0.00000	101.60309				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	101.60309				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					0.00000	100.35283				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	100.35248				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	100.46591				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	100.46591				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	100.55629				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	100.46383				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A: On 21/08/2018 Spot Bond					0.00000	100.28884				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A: On 21/08/2018 Spot Bond					0.00000	100.29654				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A: On 21/08/2020 Spot Bond					0.00000	100.66644				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			9.77000	101.60753	9.77000	101.58120				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A: On 21/08/2018 Spot Bond					0.00000	100.28919				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A5 On 21/08/2018 Spot Bond					0.00000	100.57105				0.00	0	160,000,000
Total TH13A6 SPOT										0.00	0	160,000,000
Total For TH13A6										0.00	0	160,000,000
TH13A6 On 21/08/2020 Spot Bond					0.00000	99.76608				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A7 On 21/08/2020 Spot Bond			9.66000	102.67599	9.66000	102.64967				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A8 On 21/08/2018 Spot Bond					0.00000	100.46299				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13A9 On 21/08/2020 Spot Bond					0.00000	100.32477				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond					0.00000	100.32512				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond					0.00000	100.32552				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B3 On 21/08/2020 Spot Bond					0.00000	100.31868				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B4 On 21/08/2020 Spot Bond					0.00000	100.32372				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13B5 On 21/08/2020 Spot Bond					0.00000	100.34919				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C1 On 21/08/2020 Spot Bond					0.00000	100.35198				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C2 On 21/08/2020 Spot Bond					0.00000	100.34260				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C3 On 21/08/2020 Spot Bond					0.00000	100.34943				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C4 On 21/08/2020 Spot Bond					0.00000	100.36835				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13C5 On 21/08/2020 Spot Bond					0.00000	100.46383				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D1 On 21/08/2020 Spot Bond					0.00000	100.46383				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D2 On 21/08/2020 Spot Bond					0.00000	100.46117				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D3 On 21/08/2020 Spot Bond					0.00000	100.45613				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D4 On 21/08/2020 Spot Bond					0.00000	100.47075				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A2 On 21/11/2019 Spot Bond					0.00000	100.57167				0.00	0	150,000,000
Total TH14A2 SPOT										0.00	0	150,000,000
Total For TH14A2										0.00	0	150,000,000
TH14A2 On 21/11/2021 Spot Bond					0.00000	100.31376				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A3 On 21/11/2021 Spot Bond			9.80000	101.34121	9.80000	101.31442				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A4 On 21/02/2018 Spot Bond					0.00000	100.27406				0.00	0	0
Total TH14A5 SPOT										0.00	0	0
Total For TH14A5										0.00	0	0
TH14A5 On 21/11/2019 Spot Bond					0.00000	100.83890				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A6 On 21/11/2021 Spot Bond					0.00000	100.31098				0.00	0	471,900,000
Total TH14A7 SPOT										0.00	0	471,900,000
Total For TH14A7										0.00	0	471,900,000
TH14A7 On 21/11/2021 Spot Bond			9.75000	100.53171	9.75000	99.03880				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14A8 On 21/05/2018 Spot Bond					0.00000	100.27835				0.00	0	0
Total TH14A9 SPOT										0.00	0	0
Total For TH14A9										0.00	0	0
TH14A9 On 21/11/2021 Spot Bond					0.00000	100.33499				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B1 On 21/11/2021 Spot Bond					0.00000	100.32456				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B2 On 21/11/2021 Spot Bond					0.00000	100.32038				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14B3 On 21/11/2021 Spot Bond					0.00000	100.35238				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C1 On 21/11/2021 Spot Bond					0.00000	100.34543				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C2 On 21/11/2021 Spot Bond					0.00000	100.34125				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14C3 On 21/11/2021 Spot Bond					0.00000	100.45628				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D1 On 21/11/2021 Spot Bond					0.00000	100.44902				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D2 On 21/11/2021 Spot Bond					0.00000	100.43901				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TH14D3 SPOT									0.00	0	0
Total For TH14D3									0.00	0	0
TH9A1: On 18/07/2019 Spot Bond					0.00000	101.71979			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					0.00000	101.19730			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					0.00000	103.13658			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					0.00000	101.71829			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			9.37000	9.37000	9.37000	98.11526		4,122,800,000,000.00	440,000,000	190,000,000	
Total TL20 SPOT								4,122,800,000,000.00	440,000,000	190,000,000	
Total For TL20								4,122,800,000,000.00	440,000,000	190,000,000	
TL20/R: On 22/02/2020 Spot Bond			100.00000	30.55441	100.00000	30.49644		0.00	0	0	
TL20/R: On 25/11/2020 Spot Bond			10.00000	102.75500	10.00000	102.72800		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					0.00000	100.00002		0.00	0	0	
Total TL22 SPOT								0.00	0	0	
Total For TL22								0.00	0	0	
TL23 On 05/09/2022 Spot Bond					0.00000	99.97732		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			9.78000	99.48718	9.78000	99.46094		0.00	0	0	
Total TL24 SPOT								0.00	0	0	
Total For TL24								0.00	0	0	
TL25 On 04/09/2024 Spot Bond			10.31000	96.51229	10.31000	98.84007		3,711,600,000,000.00	360,000,000	180,000,000	
Total TL25 SPOT								3,711,600,000,000.00	360,000,000	180,000,000	
Total For TL25								3,711,600,000,000.00	360,000,000	180,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TL26 On 25/11/2024 Spot Bond					0.00000	100.23801				0.00	0	0
Total TL26 SPOT										0.00	0	0
Total For TL26										0.00	0	0
TLC02 On 22/03/2018 Spot Bond					0.00000	101.61512				0.00	0	0
Total TLC02 SPOT										0.00	0	0
Total For TLC02										0.00	0	0
TLC03 On 22/03/2018 Spot Bond					0.00000	101.53460				0.00	0	0
Total TLC03 SPOT										0.00	0	0
Total For TLC03										0.00	0	0
TN20 On 17/09/2020 Spot Bond			9.57000	104.48649	9.57000	104.45952				0.00	0	63,470,090,061
Total TN20 SPOT										0.00	0	63,470,090,061
Total For TN20										0.00	0	63,470,090,061
TN20/R On 17/09/2020 Spot Bond			100.00000	21.91125	100.00000	21.86223				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	15.54425	100.00000	15.50947				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			10.15000	103.68757	10.15000	103.65921				0.00	0	16,239,300,000
Total TN23 SPOT										0.00	0	16,239,300,000
Total For TN23										0.00	0	16,239,300,000
TN23/R On 06/11/2023 Spot Bond			100.00000	12.25854	100.00000	12.23111				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			11.07000	94.75667	11.07000	94.72893				0.00	0	26,580,000,000
Total TN25 SPOT										0.00	0	26,580,000,000
Total For TN25										0.00	0	26,580,000,000
TN25/R On 19/08/2025 Spot Bond			100.00000	12.22742	100.00000	12.20051				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			11.19000	86.97162	11.19000	86.94547				0.00	0	10,110,000,000
Total TN27 SPOT										0.00	0	10,110,000,000
Total For TN27										0.00	0	10,110,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN27/R On 14/11/2027 Spot Bond			100.00000	9.35740	100.00000	9.33646			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			11.81000	93.06062	11.81000	93.03128		9,448,000,000,000.00	800,000,000	10,700,000,000	
Total TN30 SPOT								9,448,000,000,000.00	800,000,000	10,700,000,000	
Total For TN30								9,448,000,000,000.00	800,000,000	10,700,000,000	
TN30/R On 09/10/2030 Spot Bond			8.00000	121.46130	8.00000	121.43512		0.00	0	0	
Total TN30/R2030 SPOT								0.00	0	0	
Total For TN30/R2030								0.00	0	0	
TN40 On 09/10/2040 Spot Bond			12.28000	90.00855	12.28000	89.97909		0.00	0	6,300,000,000	
Total TN40 SPOT								0.00	0	6,300,000,000	
Total For TN40								0.00	0	6,300,000,000	
TN40/R On 09/10/2040 Spot Bond			10.75000	101.65322	10.75000	101.62398		0.00	0	0	
Total TN40/R214 SPOT								0.00	0	0	
Total For TN40/R214								0.00	0	0	
TNF18 On 22/08/2018 Spot Bond					0.00000	100.35975		0.00	0	0	
Total TNF18 SPOT								0.00	0	0	
Total For TNF18								0.00	0	0	
TORQ1 On 15/08/2018 Spot Bond					0.00000	100.51863		0.00	0	0	
Total TORQ10 SPOT								0.00	0	0	
Total For TORQ10								0.00	0	0	
TORQ3 On 15/04/2022 Spot Bond					0.00000	101.81406		0.00	0	0	
Total TORQ3 SPOT								0.00	0	0	
Total For TORQ3								0.00	0	0	
TORQ6 On 15/04/2022 Spot Bond					0.00000	100.59449		0.00	0	0	
Total TORQ6 SPOT								0.00	0	0	
Total For TORQ6								0.00	0	0	
TORQ7 On 15/08/2019 Spot Bond					0.00000	100.44701		0.00	0	0	
Total TORQ7 SPOT								0.00	0	0	
Total For TORQ7								0.00	0	0	
TORQ8 On 15/08/2018 Spot Bond					0.00000	100.45726		0.00	0	0	
Total TORQ8 SPOT								0.00	0	0	
Total For TORQ8								0.00	0	0	
TORQ9 On 15/08/2018 Spot Bond					0.00000	100.47262		0.00	0	0	
Total TORQ9 SPOT								0.00	0	0	
Total For TORQ9								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TPDA0 On 25/11/2020 Spot Bond			10.00000	102.75500	10.00000	102.72800				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0: On 05/04/2018 Spot Bond					0.00000	101.50618				0.00	0	0
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0: On 10/04/2019 Spot Bond					0.00000	101.43837				0.00	0	240,000,000
Total TPDA05 SPOT										0.00	0	240,000,000
Total For TPDA05										0.00	0	240,000,000
TPDA0: On 30/11/2018 Spot Bond					0.00000	100.47242				0.00	0	150,000,000
Total TPDA06 SPOT										0.00	0	150,000,000
Total For TPDA06										0.00	0	150,000,000
TPDA0: On 30/11/2020 Spot Bond			9.76000	99.48121	9.76000	99.45502				0.00	0	0
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TRA2A On 14/12/2018 Spot Bond					0.00000	101.88902				0.00	0	0
Total TRA2A1 SPOT										0.00	0	0
Total For TRA2A1										0.00	0	0
TRA2A: On 14/12/2020 Spot Bond					0.00000	101.97969				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			9.92000	103.95195	9.92000	103.92445				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2A: On 14/12/2018 Spot Bond					0.00000	101.89124				0.00	0	0
Total TRA2A4 SPOT										0.00	0	0
Total For TRA2A4										0.00	0	0
TRA2A: On 14/12/2020 Spot Bond					0.00000	101.97969				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			9.72000	9.72000	9.72000	104.49718				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					0.00000	102.09768				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA2B: On 14/12/2020 Spot Bond					0.00000	102.17885				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C On 14/12/2020 Spot Bond					0.00000	102.41114				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C: On 14/12/2020 Spot Bond					0.00000	102.49961				0.00	0	0
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2D On 14/12/2020 Spot Bond					0.00000	103.07444				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D: On 14/12/2020 Spot Bond					0.00000	103.07444				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRA3A: On 14/11/2018 Spot Bond					0.00000	100.55043				0.00	0	0
Total TRA3A1 SPOT										0.00	0	0
Total For TRA3A1										0.00	0	0
TRA3A: On 14/11/2020 Spot Bond					0.00000	100.60259				0.00	0	170,000,000
Total TRA3A2 SPOT										0.00	0	170,000,000
Total For TRA3A2										0.00	0	170,000,000
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.61805				0.00	0	0
Total TRA3A3 SPOT										0.00	0	0
Total For TRA3A3										0.00	0	0
TRA3B On 14/11/2022 Spot Bond					0.00000	100.71822				0.00	0	0
Total TRA3B1 SPOT										0.00	0	0
Total For TRA3B1										0.00	0	0
TRAA2 On 14/06/2019 Spot Bond					0.00000	101.96074				0.00	0	316,300,200
Total TRAA2 SPOT										0.00	0	316,300,200
Total For TRAA2										0.00	0	316,300,200
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					0.00000	102.49626				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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					0.00000	102.01305			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					0.00000	104.29341			0.00	0	0
Total TRAD1 SPOT									0.00	0	0
Total For TRAD1									0.00	0	0
TRAD2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRAD2U SPOT									0.00	0	0
Total For TRAD2U									0.00	0	0
TRAE1 On 14/06/2019 Spot Bond					0.00000	105.06730			0.00	0	0
Total TRAE1 SPOT									0.00	0	0
Total For TRAE1									0.00	0	0
TRAE2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRAE2U SPOT									0.00	0	0
Total For TRAE2U									0.00	0	0
TSE01L 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
TSE03L 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
TSP221 On 26/04/2018 Spot Bond					0.00000	96.92111			0.00	0	210,000,000
Total TSP221 SPOT									0.00	0	210,000,000
Total For TSP221									0.00	0	210,000,000
TSP222 On 10/05/2018 Spot Bond					0.00000	96.61492			0.00	0	0
Total TSP222 SPOT									0.00	0	0
Total For TSP222									0.00	0	0
TSP224 On 24/05/2018 Spot Bond					0.00000	96.32302			0.00	0	0
Total TSP224 SPOT									0.00	0	0
Total For TSP224									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP225 On 07/12/2017 Spot Bond					0.00000	99.93590				0.00	0	0
Total TSP225 SPOT										0.00	0	0
Total For TSP225										0.00	0	0
TSP226 On 07/06/2018 Spot Bond					0.00000	96.05590				0.00	0	0
Total TSP226 SPOT										0.00	0	0
Total For TSP226										0.00	0	0
TSP227 On 21/06/2018 Spot Bond					0.00000	95.76118				0.00	0	0
Total TSP227 SPOT										0.00	0	0
Total For TSP227										0.00	0	0
TTO01U 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					0.00000	101.09577				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC24 On 30/11/2017 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC249 SPOT										0.00	0	0
Total For TWC249										0.00	0	0
TWC25 On 10/01/2018 Spot Bond					0.00000	101.14485				0.00	0	0
Total TWC250 SPOT										0.00	0	0
Total For TWC250										0.00	0	0
TWC25 On 15/01/2018 Spot Bond					0.00000	101.06807				0.00	0	0
Total TWC251 SPOT										0.00	0	0
Total For TWC251										0.00	0	0
TWC25 On 18/01/2018 Spot Bond					0.00000	101.00618				0.00	0	0
Total TWC252 SPOT										0.00	0	0
Total For TWC252										0.00	0	0
TWC25 On 22/01/2018 Spot Bond					0.00000	100.86244				0.00	0	0
Total TWC253 SPOT										0.00	0	0
Total For TWC253										0.00	0	0
TWC25 On 29/01/2018 Spot Bond					0.00000	100.86244				0.00	0	200,000,000
Total TWC254 SPOT										0.00	0	200,000,000
Total For TWC254										0.00	0	200,000,000
TWC25 On 12/02/2018 Spot Bond					0.00000	100.49512				0.00	0	0
Total TWC255 SPOT										0.00	0	0
Total For TWC255										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC25 On 16/02/2018 Spot Bond					0.00000	100.41260			0.00	0	0
Total TWC256 SPOT									0.00	0	0
Total For TWC256									0.00	0	0
TWC25 On 28/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000		860,000,000,000,000.00	8,600,000,000	31,200,000,000	
Total TWC258 SPOT								8,000,000,000,000.00	8,600,000,000	31,200,000,000	
Total For TWC258								8,000,000,000,000.00	8,600,000,000	31,200,000,000	
UG21 On 02/03/2021 Spot Bond			9.76000	105.30523	9.76000	105.27751		0.00	0	0	
Total UG21 SPOT								0.00	0	0	
Total For UG21								0.00	0	0	
UG26 On 09/03/2026 Spot Bond			11.24000	103.04997	11.24000	103.01884		0.00	0	0	
Total UG26 SPOT								0.00	0	0	
Total For UG26								0.00	0	0	
VCJA1U On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA1U SPOT								0.00	0	0	
Total For VCJA1U								0.00	0	0	
VCJA2U On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA2U SPOT								0.00	0	0	
Total For VCJA2U								0.00	0	0	
VCJA3U On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA3U SPOT								0.00	0	0	
Total For VCJA3U								0.00	0	0	
VCJB1U 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	
VCJB2U On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJB2U SPOT								0.00	0	0	
Total For VCJB2U								0.00	0	0	
VCJB3U 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	
VCPA1U 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	
VCPA2U 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	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB04U SPOT									0.00	0	0
Total For VJB04U									0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB05U SPOT									0.00	0	0
Total For VJB05U									0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB06U SPOT									0.00	0	0
Total For VJB06U									0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB07U SPOT									0.00	0	0
Total For VJB07U									0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB08U SPOT									0.00	0	0
Total For VJB08U									0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB09U SPOT									0.00	0	0
Total For VJB09U									0.00	0	0
VKC21 On 06/03/2018 Spot Bond					0.00000	101.89582			0.00	0	0
Total VKC21 SPOT									0.00	0	0
Total For VKC21									0.00	0	0
VKC22 On 29/03/2018 Spot Bond					0.00000	101.37432			0.00	0	0
Total VKC22 SPOT									0.00	0	0
Total For VKC22									0.00	0	0
VKE01L On 01/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VKE01U SPOT									0.00	0	0
Total For VKE01U									0.00	0	0
VKE05 On 28/03/2018 Spot Bond					0.00000	101.68628			0.00	0	0
Total VKE05 SPOT									0.00	0	0
Total For VKE05									0.00	0	0
VKE06 On 08/05/2018 Spot Bond					0.00000	100.87847			0.00	0	0
Total VKE06 SPOT									0.00	0	0
Total For VKE06									0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	99.90982			0.00	0	0
Total VKE07 SPOT									0.00	0	0
Total For VKE07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VKE08 On 29/03/2019 Spot Bond					0.00000	101.90156				0.00	0	0
Total VKE08 SPOT										0.00	0	0
Total For VKE08										0.00	0	0
VKE09 On 08/07/2020 Spot Bond					0.00000	101.32757				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					0.00000	101.35189				0.00	0	151,000,000
Total VKE10 SPOT										0.00	0	151,000,000
Total For VKE10										0.00	0	151,000,000
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA07U SPOT										0.00	0	0
Total For VPA07U										0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA08U SPOT										0.00	0	0
Total For VPA08U										0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA09U SPOT										0.00	0	0
Total For VPA09U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB07U SPOT										0.00	0	0
Total For VPB07U										0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB08U SPOT										0.00	0	0
Total For VPB08U										0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
VR711L On 29/01/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR711U SPOT										0.00	0	0
Total For VR711U										0.00	0	0
WHL01 On 10/10/2020 Spot Bond					0.00000	101.26867				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
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			3.23000	3.23000	3.23000	253.53478				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			8.09500	101.41009	8.09500	101.38787				0.00	0	0
Total WSP3 SPOT										0.00	0	0
Total For WSP3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
WSP4 On 28/05/2020 Spot Bond			8.66000	100.91514	8.66000	100.89152				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			9.01000	100.14105	9.01000	100.11668				0.00	0	0
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
WSP5/I On 28/05/2021 Spot Bond			100.00000	14.55243	100.00000	14.51988				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			7.48000	87.50436	7.48000	87.48661				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										1.22e+017	291,963,052,697	418,635,737,620
Total for SPOT :										1.22e+017	291,963,052,697	418,635,737,620
Total Futures										1.22e+017	291,963,101,677	418,636,763,261
Total Options										0.00	0	84,661
Grand Total:										1.22e+017	291,963,101,677	418,636,847,922