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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 06/12/2017

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			11.18825	76.03240	11.18693	76.04004			3,725,587.60	49	9,466
ES33 On 03/05/2018 Bond Future			11.30179	73.66026	11.30056	73.66726			0.00	0	0
ES33 On 02/08/2018 Bond Future			11.41451	75.05514	11.41290	75.06415			0.00	0	0
Total ES33 Future									3,725,587.60	49	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			1,094.22000	1.09422	1,101,860		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			1,035.07000	1.03507	1,042,710		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			1,153.45000	1.15345	1,161,090		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.21	Put			518.26000	0.51826	525,260		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			460.76000	0.46076	467,760		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			575.83000	0.57583	582,830		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 02/08/2018 Bond Future	11.15	Call			0.00000	0.00000	0,000		0.00	0	0

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ES33 On 02/08/2018 Bond Future	11.15	Put			1,494.62000	1.49462	1,503,630		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			1,436.93000	1.43693	1,445,940		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.14	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.14	Put			1,552.37000	1.55237	1,561,380		0.00	0	0
Total ES33 Option									0.00	0	0
Total For ES33									3,725,587.60	49	9,466
ES42 On 01/02/2018 Bond Future			11.43604	78.46376	11.43973	78.43993			5,492,463.20	70	7,957
ES42 On 03/05/2018 Bond Future			11.55170	75.66726	11.55565	75.64221			0.00	0	0
ES42 On 02/08/2018 Bond Future			11.66455	77.10009	11.66834	77.07646			0.00	0	0
Total ES42 Future									5,492,463.20	70	7,957
Total For ES42									5,492,463.20	70	7,957
I2025 On 01/02/2018 Bond Future			128.39956	128.39956	128.94277	128.94277			0.00	0	1,070
I2025 On 03/05/2018 Bond Future			130.80635	130.80635	131.35860	131.35860			0.00	0	0
I2025 On 02/08/2018 Bond Future			133.26556	133.26556	133.83051	133.83051			0.00	0	0
Total I2025 Future									0.00	0	1,070
I2025 On 01/02/2018 Bond Future	133.88	Put			4,937.23000	4.93723	5,480,440		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			4,947.23000	4.94723	5,490,440		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 01/02/2018 Bond Future	133.90	Put			4,957.23000	4.95723	5,500,440		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 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			1,841.40000	1.84140	2,393,650		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			1,851.40000	1.85140	2,403,650		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			1,861.40000	1.86140	2,413,650		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			2,829.49000	2.82949	3,394,440		0.00	0	0
I2025 On 02/08/2018 Bond Future	136.67	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 02/08/2018 Bond Future	136.67	Put			2,839.49000	2.83949	3,404,440		0.00	0	0
I2025 On 02/08/2018 Bond Future	136.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 02/08/2018 Bond Future	136.65	Put			2,819.49000	2.81949	3,384,440		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			99.40605	99.40605	99.39792	99.39792			0.00	0	1,370
I2029 On 03/05/2018 Bond Future			100.25132	100.25132	100.24208	100.24208			0.00	0	0
I2029 On 02/08/2018 Bond Future			102.17013	102.17013	102.16243	102.16243			0.00	0	0

Contract 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			102.50242	102.50242	102.55954	102.55954			0.00	0	5,283
I2033	On	03/05/2018	Bond Future			103.33521	103.33521	103.39242	103.39242			0.00	0	0
I2033	On	02/08/2018	Bond Future			105.31313	105.31313	105.37314	105.37314			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			7,090.46000	7.09046	7,147,580		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			7,100.46000	7.10046	7,157,580		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			7,080.46000	7.08046	7,137,580		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.69	Put			4,297.58000	4.29758	4,354,790		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			4,307.58000	4.30758	4,364,790		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			4,317.58000	4.31758	4,374,790		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	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			4,546.86000	4.54686	4,606,870		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			4,556.86000	4.55686	4,616,870		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.94	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.94	Put			4,566.86000	4.56686	4,626,870		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			123.24236	123.24236	120.90139	120.90139			0.00	0	19,043
I2038	On	03/05/2018	Bond Future			125.55245	125.55245	123.16651	123.16651			0.00	0	0
I2038	On	02/08/2018	Bond Future			127.90561	127.90561	125.47595	125.47595			0.00	0	0
Total I2038 Future												0.00	0	19,043
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			16,038.61000	16.03861	13,697,640		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			16,048.61000	16.04861	13,707,640		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			16,028.61000	16.02861	13,687,640		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			9,113.49000	9.11349	6,727,550		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			9,123.49000	9.12349	6,737,550		0.00	0	0

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			9,103.49000	9.10349	6,717,550		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			9,064.05000	9.06405	6,634,390		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			9,074.05000	9.07405	6,644,390		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			9,054.05000	9.05405	6,624,390		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	19,043
I2046	On	01/02/2018	Bond Future			115.51897	115.51897	115.96054	115.96054			0.00	0	21,177
I2046	On	03/05/2018	Bond Future			116.08457	116.08457	116.53335	116.53335			0.00	0	0
I2046	On	02/08/2018	Bond Future			118.30656	118.30656	118.76576	118.76576			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			16,939.46000	16.93946	17,381,030		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			16,949.46000	16.94946	17,391,030		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			16,959.46000	16.95946	17,401,030		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			11,406.65000	11.40665	11,855,430		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			11,416.65000	11.41665	11,865,430		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			11,396.65000	11.39665	11,845,430		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			10,014.24000	10.01424	10,473,440		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			10,024.24000	10.02424	10,483,440		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			10,004.24000	10.00424	10,463,440		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			121.23918	121.23918	120.70070	120.70070			0.00	0	24,130
I2050	On	03/05/2018	Bond Future			123.51198	123.51198	122.96205	122.96205			0.00	0	0
I2050	On	02/08/2018	Bond Future			124.14276	124.14276	123.58441	123.58441			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			19,539.30000	19.53930	19,000,820		0.00	0	0

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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			19,549.30000	19.54930	19,010,820		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			19,529.30000	19.52930	18,990,820		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			12,657.95000	12.65795	12,108,020		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			12,667.95000	12.66795	12,118,020		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			12,647.95000	12.64795	12,098,020		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			13,945.59000	13.94559	13,387,240		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			13,955.59000	13.95559	13,397,240		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			13,935.59000	13.93559	13,377,240		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			9.20451	109.07282	9.20722	109.05580		9.63	292,206,084.78	2,679	90,411
R186	On	03/05/2018	Bond Future			9.27706	111.10906	9.28006	111.09070		10.00	0.00	0	0
Total R186 Future												292,206,084.78	2,679	90,411
R186	On	01/02/2018	Bond Future	8.75	Call			497.13000	0.49713	570,780	9.34	0.00	0	0
R186	On	01/02/2018	Bond Future	8.75	Put			3,419.52000	3.41952	3,476,150	9.34	0.00	0	775
R186	On	01/02/2018	Bond Future	9.25	Call			1,703.54000	1.70354	1,800,180	9.63	0.00	0	0
R186	On	01/02/2018	Bond Future	9.25	Put			1,435.37000	1.43537	1,514,990	9.63	0.00	0	775
R186	On	01/02/2018	Bond Future	9.65	Call			3,321.40000	3.32140	3,403,320	9.91	0.00	0	0
R186	On	01/02/2018	Bond Future	9.65	Put			588.29000	0.58829	653,190	9.91	0.00	0	1,950
R186	On	01/02/2018	Bond Future	8.50	Put			4,780.58000	4.78058	4,811,840	9.19	0.00	0	0
R186	On	01/02/2018	Bond Future	8.50	Call			215.78000	0.21578	264,060	9.19	0.00	0	1,460
R186	On	01/02/2018	Bond Future	7.75	Put			9,696.09000	9.69609	9,683,810	9.04	0.00	0	0
R186	On	01/02/2018	Bond Future	7.75	Call			7.06000	0.00706	11,800	9.04	0.00	0	1,460
R186	On	01/02/2018	Bond Future	9.00	Call			982.60000	0.98260	1,073,070	9.48	0.00	0	0
R186	On	01/02/2018	Bond Future	9.00	Put			2,294.23000	2.29423	2,367,680	9.48	0.00	0	6,200
R186	On	01/02/2018	Bond Future	8.97	Call			912.19000	0.91219	1,001,210	9.46	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Put			2,415.47000	2.41547	2,487,470	9.46	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Call			935.28000	0.93528	1,024,860	9.47	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Put			2,374.62000	2.37462	2,447,180	9.47	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Call			889.49000	0.88949	978,080	9.46	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Put			2,456.75000	2.45675	2,528,320	9.46	0.00	0	0
R186	On	03/05/2018	Bond Future	9.30	Put			2,585.19000	2.58519	2,760,290	10.03	0.00	0	0

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			2,707.16000	2.70716	2,900,620	10.03	0.00	0	1,120
R186	On	03/05/2018	Bond Future	10.14	Call			6,009.66000	6.00966	6,165,640	10.61	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Put			3,841.29000	3.84129	4,005,760	9.82	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Call			1,621.79000	1.62179	1,803,780	9.81	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Put			3,919.14000	3.91914	4,082,770	9.81	0.00	0	0
R186	On	03/05/2018	Bond Future	10.14	Put			912.79000	0.91279	1,050,410	10.61	0.00	0	1,120
R186	On	03/05/2018	Bond Future	9.75	Call			4,340.02000	4.34002	4,523,480	10.34	0.00	0	0
R186	On	03/05/2018	Bond Future	9.75	Put			1,513.80000	1.51380	1,678,900	10.34	0.00	0	3,200
R186	On	03/05/2018	Bond Future	8.92	Call			1,645.66000	1.64566	1,827,950	9.82	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Put			3,880.08000	3.88008	4,044,010	9.82	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Call			1,669.76000	1.66976	1,852,590	9.82	0.00	0	0
Total R186 Option												0.00	0	18,060
Total For R186												292,206,084.78	2,679	108,471
R197	On	01/02/2018	Bond Future			294.52237	294.52237	294.19512	294.19512			0.00	0	2,350
R197	On	03/05/2018	Bond Future			300.04328	300.04328	299.70710	299.70710			0.00	0	0
Total R197 Future												0.00	0	2,350
R197	On	01/02/2018	Bond Future	301.66	Put			7,464.88000	7.46488	7,137,630		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			7,474.88000	7.47488	7,147,630		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			7,484.88000	7.48488	7,157,630		0.00	0	0
R197	On	01/02/2018	Bond Future	301.66	Call			0.00000	0.00000	0,000		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			4,742.90000	4.74290	4,406,720		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			4,752.90000	4.75290	4,416,720		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			4,732.90000	4.73290	4,396,720		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			232.67383	232.67383	233.23128	233.23128		4.66	0.00	0	21,522
R202	On	03/05/2018	Bond Future			237.03548	237.03548	237.60124	237.60124		4.60	0.00	0	0
Total R202 Future												0.00	0	21,522
R202	On	01/02/2018	Bond Future	249.07	Call			0.60000	0.00060	0,330	4.99	0.00	0	0
R202	On	01/02/2018	Bond Future	249.07	Put			15,839.32000	15.83932	16,396,500	4.99	0.00	0	0
R202	On	01/02/2018	Bond Future	249.08	Call			0.60000	0.00060	0,330	4.99	0.00	0	0
R202	On	01/02/2018	Bond Future	249.08	Put			15,849.32000	15.84932	16,406,500	4.99	0.00	0	0
R202	On	01/02/2018	Bond Future	249.06	Call			0.61000	0.00061	0,340	4.99	0.00	0	0
R202	On	01/02/2018	Bond Future	249.06	Put			15,829.33000	15.82933	16,386,510	4.99	0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Put			10,226.16000	10.22616	10,735,170	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			346.45000	0.34645	289,830	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Put			10,235.21000	10.23521	10,744,350	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Call			348.34000	0.34834	291,460	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Put			10,217.10000	10.21710	10,725,980	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Call			347.40000	0.34740	290,650	4.91	0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	21,522
R2023	On	01/02/2018	Bond Future			8.59391	99.98998	8.56488	100.10476		6.05	156,084,358.78	1,561	60,119
R2023	On	03/05/2018	Bond Future			8.65651	97.92676	8.62592	98.04269		6.35	0.00	0	0
Total R2023 Future												156,084,358.78	1,561	60,119
R2023	On	01/02/2018	Bond Future	8.31	Put			1,509.98000	1.50998	1,616,060	5.97	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Call			508.69000	0.50869	499,620	5.97	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Put			1,483.64000	1.48364	1,589,350	5.97	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Call			522.67000	0.52267	513,080	5.98	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Put			1,457.57000	1.45757	1,562,760	5.98	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Call			494.96000	0.49496	486,260	5.97	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Call			859.33000	0.85933	937,050	6.25	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Put			2,220.86000	2.22086	2,414,510	6.25	0.00	0	0
R2023	On	03/05/2018	Bond Future	9.19	Call			2,791.54000	2.79154	2,819,090	6.63	0.00	0	0
R2023	On	03/05/2018	Bond Future	9.19	Put			680.85000	0.68085	824,330	6.63	0.00	0	2,500
R2023	On	03/05/2018	Bond Future	8.28	Call			873.70000	0.87370	951,400	6.25	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Put			2,196.66000	2.19666	2,390,290	6.25	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Call			888.22000	0.88822	966,120	6.26	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Put			2,172.63000	2.17263	2,366,460	6.26	0.00	0	0
Total R2023 Option												0.00	0	2,500
Total For R2023												156,084,358.78	1,561	62,619
R2030	On	01/02/2018	Bond Future			9.66474	88.46307	9.66702	88.44839			0.00	0	70,819
R2030	On	03/05/2018	Bond Future			9.73916	90.11448	9.74166	90.09866			0.00	0	0
R2030	On	02/08/2018	Bond Future			9.81441	87.81524	9.81665	87.80132			0.00	0	0
Total R2030 Future												0.00	0	70,819
R2030	On	01/02/2018	Bond Future	9.37	Put			1,940.09000	1.94009	1,925,410		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			1,873.83000	1.87383	1,859,150		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	01/02/2018	Bond Future	9.39	Put			1,807.63000	1.80763	1,792,950		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	03/05/2018	Bond Future	9.51	Put			1,482.28000	1.48228	1,466,460		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			1,611.85000	1.61185	1,596,030		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			1,547.03000	1.54703	1,531,210		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			2,254.69000	2.25469	2,240,770		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			2,190.40000	2.19040	2,176,480		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			2,319.03000	2.31903	2,305,110		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	70,819
R2032	On	01/02/2018	Bond Future			9.84658	90.85174	9.84898	90.83521		13.57	98,210,730.94	1,081	45,020
R2032	On	03/05/2018	Bond Future			9.91989	88.39060	9.92249	88.37297		14.89	0.00	0	0
R2032	On	02/08/2018	Bond Future			9.99141	90.06449	9.99378	90.04866		14.16	0.00	0	0
Total R2032 Future												98,210,730.94	1,081	45,020
R2032	On	01/02/2018	Bond Future	9.56	Call			1,008.01000	1.00801	1,102,300	13.42	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.56	Put			3,030.59000	3.03059	3,108,350	13.42	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Call			1,032.16000	1.03216	1,127,050	13.43	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Put			2,983.64000	2.98364	3,062,000	13.43	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Call			984.23000	0.98423	1,077,900	13.41	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Put			3,077.99000	3.07799	3,155,130	13.41	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.20	Put			5,011.23000	5.01123	5,058,390	13.14	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.20	Call			374.89000	0.37489	438,580	13.14	0.00	0	7,500
R2032	On	01/02/2018	Bond Future	9.45	Put			3,577.04000	3.57704	3,647,030	13.33	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.45	Call			767.08000	0.76708	853,600	13.33	0.00	0	750
R2032	On	01/02/2018	Bond Future	9.40	Put			3,843.23000	3.84323	3,909,120	13.29	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.40	Call			672.12000	0.67212	754,540	13.29	0.00	0	6,800
R2032	On	01/02/2018	Bond Future	9.30	Put			4,407.30000	4.40730	4,464,170	13.22	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.30	Call			507.73000	0.50773	581,130	13.22	0.00	0	7,800
R2032	On	03/05/2018	Bond Future	9.70	Call			2,347.30000	2.34730	2,660,560	14.85	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Put			3,874.65000	3.87465	4,170,280	14.85	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Call			2,377.27000	2.37727	2,690,960	14.86	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Put			3,835.16000	3.83516	4,131,220	14.86	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Call			2,407.47000	2.40747	2,721,560	14.87	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Put			3,795.97000	3.79597	4,092,430	14.87	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.67	Put			5,181.12000	5.18112	5,276,000	13.91	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Call			3,009.31000	3.00931	3,120,180	13.92	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Put			5,141.43000	5.14143	5,236,470	13.92	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Call			2,950.80000	2.95080	3,061,360	13.90	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Put			5,221.32000	5.22132	5,316,050	13.90	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.67	Call			2,979.84000	2.97984	3,090,550	13.91	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
Total R2032 Option										0.00	0	22,850
Total For R2032										98,210,730.94	1,081	67,870
R2035 On 01/02/2018 Bond Future			9.99311	94.81733	9.99048	94.83719				853,355.97	9	56,193
R2035 On 03/05/2018 Bond Future			10.06457	92.08706	10.06197	92.10642				0.00	0	0
Total R2035 Future										853,355.97	9	56,193
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			1,921.80000	1.92180	1,941,660			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			1,843.90000	1.84390	1,863,760			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			1,999.80000	1.99980	2,019,660			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			1,218.68000	1.21868	1,238,040			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			1,142.72000	1.14272	1,162,080			0.00	0	0
R2035 On 03/05/2018 Bond Future	9.89	Call			0.00000	0.00000	0,000			0.00	0	0
R2035 On 03/05/2018 Bond Future	9.89	Put			1,294.73000	1.29473	1,314,090			0.00	0	0
Total R2035 Option										0.00	0	0
Total For R2035										853,355.97	9	56,193
R2037 On 01/02/2018 Bond Future			10.07506	86.92348	10.07227	86.94445		15.91		23,121,645.68	266	53,670
R2037 On 03/05/2018 Bond Future			10.14911	88.54615	10.14635	88.56662		16.70		0.00	0	0
R2037 On 02/08/2018 Bond Future			10.22390	85.96686	10.22075	85.98990		16.65		0.00	0	0
Total R2037 Future										23,121,645.68	266	53,670
R2037 On 01/02/2018 Bond Future	9.88	Put			2,830.77000	2.83077	3,006,530	15.80		0.00	0	0
R2037 On 01/02/2018 Bond Future	9.88	Call			1,366.19000	1.36619	1,520,980	15.80		0.00	0	2,000
R2037 On 01/02/2018 Bond Future	9.81	Call			1,166.00000	1.16600	1,316,270	15.74		0.00	0	0
R2037 On 01/02/2018 Bond Future	9.81	Put			3,173.37000	3.17337	3,344,610	15.74		0.00	0	0
R2037 On 01/02/2018 Bond Future	10.32	Call			3,076.26000	3.07626	3,226,970	16.26		0.00	0	0
R2037 On 01/02/2018 Bond Future	10.32	Put			1,244.56000	1.24456	1,416,240	16.26		0.00	0	2,000
R2037 On 01/02/2018 Bond Future	10.72	Call			5,174.07000	5.17407	5,276,350	16.70		0.00	0	0
R2037 On 01/02/2018 Bond Future	10.72	Put			510.56000	0.51056	633,810	16.70		0.00	0	2,000
R2037 On 01/02/2018 Bond Future	9.82	Call			1,193.33000	1.19333	1,344,420	15.75		0.00	0	0
R2037 On 01/02/2018 Bond Future	9.82	Put			3,122.84000	3.12284	3,294,900	15.75		0.00	0	0
R2037 On 01/02/2018 Bond Future	9.83	Call			1,221.06000	1.22106	1,372,810	15.76		0.00	0	0
R2037 On 01/02/2018 Bond Future	9.83	Put			3,072.82000	3.07282	3,245,540	15.76		0.00	0	0
R2037 On 03/05/2018 Bond Future	9.99	Put			4,113.61000	4.11361	4,404,170	16.69		0.00	0	0
R2037 On 03/05/2018 Bond Future	9.97	Call			2,873.22000	2.87322	3,143,050	16.67		0.00	0	0
R2037 On 03/05/2018 Bond Future	9.97	Put			4,197.18000	4.19718	4,487,480	16.67		0.00	0	0
R2037 On 03/05/2018 Bond Future	9.98	Call			2,907.08000	2.90708	3,177,050	16.68		0.00	0	0
R2037 On 03/05/2018 Bond Future	9.98	Put			4,155.12000	4.15512	4,445,560	16.68		0.00	0	0

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			2,941.38000	2.94138	3,211,470	16.69	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.96	Call			3,451.42000	3.45142	3,685,530	16.41	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.96	Put			5,392.76000	5.39276	5,649,910	16.41	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Call			3,484.67000	3.48467	3,718,880	16.41	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Put			5,350.31000	5.35031	5,607,560	16.41	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Call			3,418.62000	3.41862	3,652,330	16.40	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Put			5,435.76000	5.43576	5,692,510	16.40	0.00	0	0
Total R2037 Option												0.00	0	6,000
Total For R2037												23,121,645.68	266	59,670
R204	On	01/02/2018	Bond Future			7.53235	101.40603	7.48442	101.44594		0.97	0.00	0	38,225
R204	On	03/05/2018	Bond Future			7.53035	103.29915	7.46415	103.33881		0.77	0.00	0	0
Total R204 Future												0.00	0	38,225
R204	On	01/02/2018	Bond Future	7.26	Call			85.00000	0.08500	64,850	0.95	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Put			272.18000	0.27218	291,940	0.95	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Call			87.86000	0.08786	67,320	0.95	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Put			266.69000	0.26669	286,060	0.95	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Call			82.20000	0.08220	62,450	0.95	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Put			277.74000	0.27774	297,900	0.95	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Call			116.63000	0.11663	89,490	0.74	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Put			341.36000	0.34136	353,880	0.74	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Call			118.90000	0.11890	91,490	0.74	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Put			337.61000	0.33761	349,860	0.74	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Call			114.40000	0.11440	87,520	0.74	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Put			345.15000	0.34515	357,930	0.74	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	38,225
R2040	On	01/02/2018	Bond Future			10.17053	89.93650	10.17288	89.91772		16.57	539,619.00	6	26,023
R2040	On	03/05/2018	Bond Future			10.24522	91.61534	10.24775	91.59540		17.39	0.00	0	0
R2040	On	02/08/2018	Bond Future			10.32069	88.84384	10.32302	88.82572		17.37	0.00	0	0
Total R2040 Future												539,619.00	6	26,023
R2040	On	01/02/2018	Bond Future	9.88	Call			1,185.79000	1.18579	1,336,680	16.25	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Put			3,576.00000	3.57600	3,708,110	16.25	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Call			1,213.72000	1.21372	1,365,520	16.25	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Put			3,520.62000	3.52062	3,653,640	16.25	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Call			1,158.16000	1.15816	1,308,100	16.24	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Put			3,631.81000	3.63181	3,762,970	16.24	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Put			4,439.62000	4.43962	4,732,640	17.24	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Call			3,029.21000	3.02921	3,341,590	17.22	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Put			4,529.52000	4.52952	4,821,960	17.22	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.00	Call			2,819.31000	2.81931	3,128,720	17.17	0.00	0	1,500

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	03/05/2018	Bond Future	9.00	Put			11,400.74000	11.40074	11,532,000	16.52	0.00	0	0
R2040	On	03/05/2018	Bond Future	9.00	Call			609.18000	0.60918	760,380	16.52	0.00	0	1,500
R2040	On	03/05/2018	Bond Future	10.07	Call			3,065.15000	3.06515	3,377,830	17.23	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Put			4,484.52000	4.48452	4,777,260	17.23	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Call			3,101.08000	3.10108	3,414,040	17.24	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.00	Put			4,807.77000	4.80777	5,097,240	17.17	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.03	Call			3,633.17000	3.63317	3,914,050	17.17	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.03	Put			5,960.14000	5.96014	6,222,900	17.17	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.04	Call			3,667.97000	3.66797	3,949,110	17.18	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.04	Put			5,913.90000	5.91390	6,176,920	17.18	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.05	Call			3,702.93000	3.70293	3,984,320	17.19	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.05	Put			5,867.93000	5.86793	6,131,200	17.19	0.00	0	0
Total R2040 Option												0.00	0	3,000
Total For R2040												539,619.00	6	29,023
R2044	On	01/02/2018	Bond Future			10.21456	86.88081	10.21175	86.90336		17.31	1,321,717,762.53	15,213	22,082
R2044	On	03/05/2018	Bond Future			10.28753	88.50269	10.28474	88.52479		18.18	0.00	0	0
R2044	On	02/08/2018	Bond Future			10.36122	85.79733	10.35806	85.82203		18.16	0.00	0	0
Total R2044 Future												1,321,717,762.53	15,213	22,082
R2044	On	01/02/2018	Bond Future	9.90	Call			1,149.51000	1.14951	1,288,600	16.98	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.90	Put			3,715.00000	3.71500	3,876,640	16.98	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Call			1,176.98000	1.17698	1,316,960	16.99	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Put			3,658.18000	3.65818	3,820,710	16.99	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.89	Call			1,122.46000	1.12246	1,260,760	16.98	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.89	Put			3,772.39000	3.77239	3,933,240	16.98	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.10	Put			4,560.45000	4.56045	4,886,590	18.04	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.11	Call			3,110.95000	3.11095	3,415,150	18.05	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.11	Put			4,515.05000	4.51505	4,841,350	18.05	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.09	Call			3,038.89000	3.03889	3,342,740	18.03	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.09	Put			4,606.19000	4.60619	4,932,140	18.03	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.10	Call			3,074.81000	3.07481	3,378,850	18.04	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.06	Call			3,658.54000	3.65854	3,932,370	17.99	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.06	Put			6,045.02000	6.04502	6,343,550	17.99	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.07	Call			3,693.13000	3.69313	3,967,390	17.99	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.07	Put			5,997.71000	5.99771	6,296,670	17.99	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.05	Call			3,623.85000	3.62385	3,897,500	17.98	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.05	Put			6,092.35000	6.09235	6,390,700	17.98	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												1,321,717,762.53	15,213	22,082
R2048	On	01/02/2018	Bond Future			10.15987	90.66022	10.16219	90.64108		17.00	0.00	0	102,706
R2048	On	03/05/2018	Bond Future			10.22645	87.91575	10.22895	87.89538		18.76	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2048 Future									0.00	0	102,706
R2048 On 01/02/2018 Bond Future	9.90	Call			1,365.85000	1.36585	1,472,950	16.68	0.00	0	0
R2048 On 01/02/2018 Bond Future	9.90	Put			3,576.64000	3.57664	3,664,600	16.68	0.00	0	0
R2048 On 01/02/2018 Bond Future	9.91	Call			1,396.54000	1.39654	1,504,230	16.69	0.00	0	0
R2048 On 01/02/2018 Bond Future	9.91	Put			3,521.19000	3.52119	3,609,740	16.69	0.00	0	0
R2048 On 01/02/2018 Bond Future	9.89	Call			1,335.58000	1.33558	1,442,080	16.67	0.00	0	0
R2048 On 01/02/2018 Bond Future	9.89	Put			3,632.67000	3.63267	3,720,030	16.67	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.06	Call			3,093.28000	3.09328	3,527,140	18.58	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.06	Put			4,489.56000	4.48956	4,903,050	18.58	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.07	Call			3,130.62000	3.13062	3,564,830	18.59	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.07	Put			4,443.14000	4.44314	4,856,980	18.59	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.05	Call			3,056.17000	3.05617	3,489,430	18.57	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.05	Put			4,536.35000	4.53635	4,949,240	18.57	0.00	0	0
Total R2048 Option									0.00	0	0
Total For R2048									0.00	0	102,706
R207 On 01/02/2018 Bond Future			8.06687	98.99324	8.04704	99.02789		2.27	692,952.68	7	45,372
R207 On 03/05/2018 Bond Future			8.15778	100.84126	8.13542	100.87559		2.17	0.00	0	0
Total R207 Future									692,952.68	7	45,372
R207 On 01/02/2018 Bond Future	7.61	Call			83.52000	0.08352	81,530	2.19	0.00	0	0
R207 On 01/02/2018 Bond Future	7.61	Put			851.19000	0.85119	883,850	2.19	0.00	0	0
R207 On 01/02/2018 Bond Future	7.62	Call			86.97000	0.08697	84,870	2.19	0.00	0	0
R207 On 01/02/2018 Bond Future	7.62	Put			836.99000	0.83699	869,540	2.19	0.00	0	0
R207 On 01/02/2018 Bond Future	7.60	Call			80.17000	0.08017	78,300	2.19	0.00	0	0
R207 On 01/02/2018 Bond Future	7.60	Put			865.49000	0.86549	898,270	2.19	0.00	0	0
R207 On 03/05/2018 Bond Future	7.57	Call			185.65000	0.18565	201,640	2.09	0.00	0	0
R207 On 03/05/2018 Bond Future	7.57	Put			1,059.12000	1.05912	1,109,440	2.09	0.00	0	0
R207 On 03/05/2018 Bond Future	7.58	Call			189.88000	0.18988	205,940	2.09	0.00	0	0
R207 On 03/05/2018 Bond Future	7.58	Put			1,047.81000	1.04781	1,098,200	2.09	0.00	0	0
R207 On 03/05/2018 Bond Future	7.56	Call			181.48000	0.18148	197,610	2.09	0.00	0	0
R207 On 03/05/2018 Bond Future	7.56	Put			1,070.49000	1.07049	1,120,950	2.09	0.00	0	0
Total R207 Option									0.00	0	0
Total For R207									692,952.68	7	45,372
R208 On 01/02/2018 Bond Future			8.31073	98.13441	8.28121	98.21265		3.80	0.00	0	34,879
R208 On 03/05/2018 Bond Future			8.38345	96.56509	8.35145	96.64389		3.85	0.00	0	0
Total R208 Future									0.00	0	34,879
R208 On 01/02/2018 Bond Future	7.84	Call			164.44000	0.16444	150,380	3.68	0.00	0	0
R208 On 01/02/2018 Bond Future	7.84	Put			1,343.20000	1.34320	1,407,380	3.68	0.00	0	0
R208 On 01/02/2018 Bond Future	7.85	Call			170.31000	0.17031	155,840	3.68	0.00	0	0
R208 On 01/02/2018 Bond Future	7.85	Put			1,322.16000	1.32216	1,385,930	3.68	0.00	0	0

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	01/02/2018	Bond Future	7.83	Call			158.73000	0.15873	145,060	3.67	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Put			1,364.41000	1.36441	1,428,980	3.67	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Put			1,719.36000	1.71936	1,837,300	3.71	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Call			309.89000	0.30989	348,720	3.71	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Put			1,755.73000	1.75573	1,873,360	3.71	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Call			316.84000	0.31684	355,830	3.71	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Put			1,737.59000	1.73759	1,855,380	3.71	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Call			323.69000	0.32369	362,830	3.71	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	34,879
R209	On	01/02/2018	Bond Future			9.91599	71.61405	9.91300	71.63308		16.03	28,502,391.90	398	153,902
R209	On	03/05/2018	Bond Future			9.98018	69.80156	9.97720	69.82032		17.63	0.00	0	0
R209	On	02/08/2018	Bond Future			10.04241	71.12340	10.03907	71.14419		16.83	0.00	0	0
R209	On	01/11/2018	Bond Future			10.10332	69.34842	10.10003	69.36868		17.10	0.00	0	0
Total R209 Future												28,502,391.90	398	153,902
R209	On	01/02/2018	Bond Future	9.72	Call			1,174.22000	1.17422	1,235,370	15.78	0.00	0	0
R209	On	01/02/2018	Bond Future	9.72	Put			2,419.49000	2.41949	2,499,670	15.78	0.00	0	0
R209	On	01/02/2018	Bond Future	9.73	Call			1,200.04000	1.20004	1,261,320	15.79	0.00	0	0
R209	On	01/02/2018	Bond Future	9.73	Put			2,379.97000	2.37997	2,460,280	15.79	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Call			1,148.86000	1.14886	1,209,860	15.77	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Put			2,459.56000	2.45956	2,539,590	15.77	0.00	0	0
R209	On	01/02/2018	Bond Future	10.00	Call			2,022.88000	2.02288	2,081,020	16.03	0.00	0	0
R209	On	01/02/2018	Bond Future	10.00	Put			1,472.29000	1.47229	1,549,460	16.03	0.00	0	7,488
R209	On	01/02/2018	Bond Future	10.10	Call			2,389.25000	2.38925	2,443,680	16.14	0.00	0	0
R209	On	01/02/2018	Bond Future	10.10	Put			1,213.89000	1.21389	1,287,350	16.14	0.00	0	3,000
R209	On	01/02/2018	Bond Future	9.85	Call			1,535.56000	1.53556	1,596,820	15.90	0.00	0	0
R209	On	01/02/2018	Bond Future	9.85	Put			1,938.40000	1.93840	2,018,690	15.90	0.00	0	7,500
R209	On	01/02/2018	Bond Future	9.88	Call			1,627.16000	1.62716	1,687,950	15.92	0.00	0	0
R209	On	01/02/2018	Bond Future	9.88	Put			1,837.74000	1.83774	1,917,560	15.92	0.00	0	220
R209	On	01/02/2018	Bond Future	9.59	Call			871.17000	0.87117	929,250	15.66	0.00	0	0
R209	On	01/02/2018	Bond Future	9.59	Put			2,974.17000	2.97417	3,051,280	15.66	0.00	0	377
R209	On	01/02/2018	Bond Future	9.33	Put			4,297.94000	4.29794	4,363,300	15.43	0.00	0	0
R209	On	01/02/2018	Bond Future	9.33	Call			432.30000	0.43230	478,630	15.43	0.00	0	220
R209	On	01/02/2018	Bond Future	9.89	Call			1,658.32000	1.65832	1,719,010	15.93	0.00	0	0
R209	On	01/02/2018	Bond Future	9.89	Put			1,804.99000	1.80499	1,884,710	15.93	0.00	0	157
R209	On	01/02/2018	Bond Future	9.32	Put			4,354.19000	4.35419	4,419,120	15.42	0.00	0	0
R209	On	01/02/2018	Bond Future	9.32	Call			419.47000	0.41947	465,370	15.42	0.00	0	157
R209	On	01/02/2018	Bond Future	10.22	Call			2,866.06000	2.86606	2,914,810	16.27	0.00	0	0
R209	On	01/02/2018	Bond Future	10.22	Put			952.20000	0.95220	1,019,980	16.27	0.00	0	739
R209	On	01/02/2018	Bond Future	9.87	Call			1,596.21000	1.59621	1,657,330	15.92	0.00	0	0

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	01/02/2018	Bond Future	9.87	Put			1,870.79000	1.87079	1,950,940	15.92	0.00	0	739
R209	On	01/02/2018	Bond Future	9.52	Put			3,302.97000	3.30297	3,377,490	15.60	0.00	0	0
R209	On	01/02/2018	Bond Future	9.52	Call			731.67000	0.73167	787,160	15.60	0.00	0	739
R209	On	01/02/2018	Bond Future	9.75	Put			2,302.01000	2.30201	2,382,540	15.81	0.00	0	0
R209	On	01/02/2018	Bond Future	9.75	Call			1,252.49000	1.25249	1,313,990	15.81	0.00	0	5,000
R209	On	03/05/2018	Bond Future	10.73	Call			5,663.43000	5.66343	5,899,650	18.45	0.00	0	0
R209	On	03/05/2018	Bond Future	10.73	Put			1,158.19000	1.15819	1,413,170	18.45	0.00	0	435
R209	On	03/05/2018	Bond Future	9.75	Put			3,604.02000	3.60402	3,907,080	17.40	0.00	0	0
R209	On	03/05/2018	Bond Future	9.75	Call			2,151.27000	2.15127	2,435,570	17.40	0.00	0	435
R209	On	03/05/2018	Bond Future	9.84	Call			2,406.34000	2.40634	2,693,130	17.48	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Put			3,208.98000	3.20898	3,514,680	17.50	0.00	0	0
R209	On	03/05/2018	Bond Future	10.22	Call			3,648.42000	3.64842	3,932,450	17.88	0.00	0	0
R209	On	03/05/2018	Bond Future	10.22	Put			2,144.88000	2.14488	2,447,670	17.88	0.00	0	435
R209	On	03/05/2018	Bond Future	9.84	Put			3,278.21000	3.27821	3,583,760	17.48	0.00	0	0
R209	On	03/05/2018	Bond Future	10.00	Call			2,897.80000	2.89780	3,184,420	17.63	0.00	0	0
R209	On	03/05/2018	Bond Future	10.00	Put			2,754.48000	2.75448	3,059,860	17.63	0.00	0	5,000
R209	On	03/05/2018	Bond Future	9.85	Call			2,435.68000	2.43568	2,722,560	17.49	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Put			3,243.45000	3.24345	3,549,090	17.49	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Call			2,465.22000	2.46522	2,752,160	17.50	0.00	0	0
R209	On	02/08/2018	Bond Future	9.66	Put			5,074.50000	5.07450	5,199,370	16.52	0.00	0	0
R209	On	02/08/2018	Bond Future	9.66	Call			2,652.02000	2.65202	2,756,100	16.52	0.00	0	435
R209	On	02/08/2018	Bond Future	10.38	Call			4,903.29000	4.90329	5,012,170	17.25	0.00	0	0
R209	On	02/08/2018	Bond Future	10.38	Put			2,827.97000	2.82797	2,957,640	17.25	0.00	0	0
R209	On	02/08/2018	Bond Future	10.84	Call			6,637.08000	6.63708	6,729,340	17.75	0.00	0	0
R209	On	02/08/2018	Bond Future	10.40	Put			2,780.85000	2.78085	2,909,990	17.27	0.00	0	0
R209	On	02/08/2018	Bond Future	10.84	Put			1,907.61000	1.90761	2,020,660	17.75	0.00	0	435
R209	On	02/08/2018	Bond Future	10.21	Call			4,312.65000	4.31265	4,422,330	17.06	0.00	0	0
R209	On	02/08/2018	Bond Future	10.21	Put			3,260.27000	3.26027	3,390,740	17.06	0.00	0	435
R209	On	02/08/2018	Bond Future	10.39	Call			4,939.09000	4.93909	5,047,710	17.26	0.00	0	0
R209	On	02/08/2018	Bond Future	10.39	Put			2,804.32000	2.80432	2,933,730	17.26	0.00	0	0
R209	On	02/08/2018	Bond Future	10.40	Call			4,974.99000	4.97499	5,083,340	17.27	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Call			68,480.80000	68.48080	68,460,540	18.22	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Put			0.00000	0.00000	0,000	18.22	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Put			7,306.92000	7.30692	7,390,210	16.49	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Call			2,376.60000	2.37660	2,439,630	16.49	0.00	0	435
R209	On	01/11/2018	Bond Future	1016.00	Call			68,480.81000	68.48081	68,460,550	18.22	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Put			0.00000	0.00000	0,000	18.22	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Call			68,480.81000	68.48081	68,460,550	18.22	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Put			0.00000	0.00000	0,000	18.22	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Call			6,018.30000	6.01830	6,094,430	17.74	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Put			3,211.27000	3.21127	3,307,660	17.74	0.00	0	435

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	01/11/2018	Bond Future	9.94	Call			3,954.03000	3.95403	4,021,500	17.05	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Put			4,950.70000	4.95070	5,038,430	17.05	0.00	0	435
Total R209 Option												0.00	0	35,251
Total For R209												28,502,391.90	398	189,153
R210	On	01/02/2018	Bond Future			184.17883	184.17883	184.16380	184.16380			0.00	0	2,159
R210	On	03/05/2018	Bond Future			185.20617	185.20617	185.18920	185.18920			0.00	0	0
Total R210 Future												0.00	0	2,159
R210	On	01/02/2018	Bond Future	192.37	Put			8,206.20000	8.20620	8,191,170		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			8,216.20000	8.21620	8,201,170		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	01/02/2018	Bond Future	192.36	Put			8,196.20000	8.19620	8,181,170		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	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			6,260.80000	6.26080	6,243,830		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			6,270.80000	6.27080	6,253,830		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			6,250.80000	6.25080	6,233,830		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			149.58920	149.58920	149.40295	149.40295			8,825,762.80	59	4,967
R212	On	03/05/2018	Bond Future			152.39326	152.39326	152.20211	152.20211			0.00	0	0
Total R212 Future												8,825,762.80	59	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			5,297.05000	5.29705	5,110,800		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			5,307.05000	5.30705	5,120,800		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			5,287.05000	5.28705	5,100,800		0.00	0	0
R212	On	03/05/2018	Bond Future	154.29	Put			2,087.89000	2.08789	1,896,740		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			2,097.89000	2.09789	1,906,740		0.00	0	0
R212	On	03/05/2018	Bond Future	154.28	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.28	Put			2,077.89000	2.07789	1,886,740		0.00	0	0
R212	On	03/05/2018	Bond Future	154.29	Call			0.00000	0.00000	0,000		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												8,825,762.80	59	4,967
R213	On	01/02/2018	Bond Future			9.73576	83.08439	9.73811	83.06967		13.34	24,343,726.27	293	58,787

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	03/05/2018	Bond Future			9.80352	81.08586	9.80607	81.07012		14.62	0.00	0	0
Total R213 Future												24,343,726.27	293	58,787
R213	On	01/02/2018	Bond Future	9.42	Call			829.42000	0.82942	911,390	13.09	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Put			2,856.12000	2.85612	2,923,370	13.09	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Call			850.19000	0.85019	932,760	13.10	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Put			2,812.11000	2.81211	2,879,960	13.10	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Call			809.10000	0.80910	890,330	13.08	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Put			2,900.66000	2.90066	2,967,170	13.08	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Call			2,056.85000	2.05685	2,333,920	14.48	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Put			3,532.27000	3.53227	3,793,600	14.48	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Call			2,083.80000	2.08380	2,361,280	14.48	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Put			3,495.97000	3.49597	3,757,710	14.48	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Call			2,030.31000	2.03031	2,306,720	14.47	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Put			3,569.06000	3.56906	3,829,730	14.47	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												24,343,726.27	293	58,787
R214	On	01/02/2018	Bond Future			10.09840	70.88744	10.10064	70.87283		16.92	19,494,046.00	275	49,807
R214	On	03/05/2018	Bond Future			10.16273	68.91475	10.16514	68.89920		18.68	0.00	0	0
Total R214 Future												19,494,046.00	275	49,807
R214	On	01/02/2018	Bond Future	9.83	Call			1,030.87000	1.03087	1,134,280	16.76	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Put			2,834.10000	2.83410	2,922,900	16.76	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Call			1,054.62000	1.05462	1,158,610	16.77	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Put			2,789.84000	2.78984	2,879,220	16.77	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Call			1,007.46000	1.00746	1,110,180	16.75	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Put			2,878.81000	2.87881	2,966,920	16.75	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Call			2,397.91000	2.39791	2,729,400	18.66	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Put			3,609.93000	3.60993	3,925,870	18.66	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Call			2,427.09000	2.42709	2,759,060	18.67	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Put			3,572.75000	3.57275	3,889,170	18.67	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Call			2,368.92000	2.36892	2,699,900	18.65	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Put			3,647.41000	3.64741	3,962,840	18.65	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												19,494,046.00	275	49,807
Total for Bond												1,983,810,488.13	21,966	1,116,170
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
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

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/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R204 Future									0.00	0	0
Total For R209/R204									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R208 Future									0.00	0	0
Total For R209/R208									0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future									0.00	0	0
Total For R210									0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future									0.00	0	0
Total For R212									0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future									0.00	0	0
Total For R213									0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future									0.00	0	0
Total For R213/R186									0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future									0.00	0	0
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 01/02/2018 GOVI			570.48100	570.48100	570.58000	570.58000			0.00	0	781
GOVI On 03/05/2018 GOVI			581.13100	581.13100	581.22800	581.22800			0.00	0	0
Total GOVI Future									0.00	0	781
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			104,500.00000	10.45000	105,490,000		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			104,600.00000	10.46000	105,590,000		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			104,400.00000	10.44000	105,390,000		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			90,520.00000	9.05200	91,490,000		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			90,620.00000	9.06200	91,590,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	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			90,420.00000	9.04200	91,390,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												0.00	0	781
Total for GOVI												0.00	0	781
AL37	On	01/02/2018	Index Future			555.58000	555.58000	556.17400	556.17400			0.00	0	0
AL37	On	03/05/2018	Index Future			565.95200	565.95200	566.55200	566.55200			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			634.58800	634.58800	634.56200	634.56200			0.00	0	0
AL7T	On	03/05/2018	Index Future			646.43500	646.43500	646.40300	646.40300			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			572.19300	572.19300	572.31100	572.31100			11,443,860.00	2	760
ALBI	On	03/05/2018	Index Future			582.87500	582.87500	582.99000	582.99000			0.00	0	0
Total ALBI Future												11,443,860.00	2	760
Total For ALBI												11,443,860.00	2	760
IGOV	On	01/02/2018	Index Future			245.17500	245.17500	244.88700	244.88700			0.00	0	877
IGOV	On	03/05/2018	Index Future			249.77000	249.77000	249.47600	249.47600			2,497,700.00	1	269
Total IGOV Future												2,497,700.00	1	1,146
Total For IGOV												2,497,700.00	1	1,146
Total for Index												13,941,560.00	3	1,906
JIBAR F	On	20/12/2017	Jibar Future			7.14000	92.86000	7.14000	92.86000			0.00	0	0
JIBAR F	On	17/01/2018	Jibar Future			7.20000	92.80000	7.20000	92.80000			0.00	0	0
JIBAR F	On	21/02/2018	Jibar Future			7.26000	92.74000	7.26000	92.74000			0.00	0	0
JIBAR F	On	20/03/2018	Jibar Future			7.30000	92.70000	7.30000	92.70000			0.00	0	2,500
JIBAR F	On	18/04/2018	Jibar Future			7.33000	92.67000	7.33000	92.67000			0.00	0	0
JIBAR F	On	20/06/2018	Jibar Future			7.40000	92.60000	7.40000	92.60000			0.00	0	0
JIBAR F	On	19/09/2018	Jibar Future			7.49000	92.51000	7.49000	92.51000			0.00	0	0
JIBAR F	On	19/12/2018	Jibar Future			7.58000	92.42000	7.58000	92.42000			0.00	0	0
JIBAR F	On	20/03/2019	Jibar Future			7.67000	92.33000	7.67000	92.33000			0.00	0	0
JIBAR F	On	19/06/2019	Jibar Future			7.77000	92.23000	7.77000	92.23000			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			98.24549	98.24549	98.13093	98.13093			0.00	0	0
10Y ST	On	16/03/2026	Interest Rate Swap			95.36555	95.36555	95.24714	95.24714			0.00	0	0
10Y ST	On	15/06/2026	Interest Rate Swap			94.19505	94.19505	94.07342	94.07342			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
10Y ST On 21/09/2026			96.36247	96.36247	96.23864	96.23864				0.00	0	0
10Y ST On 21/12/2026			100.10495	100.10495	99.98144	99.98144				0.00	0	0
10Y ST On 15/03/2027			98.73920	98.73920	98.61349	98.61349				0.00	0	0
10Y ST On 21/06/2027			100.78663	100.78663	100.65891	100.65891				0.00	0	0
10Y ST On 20/09/2027			104.44609	104.44609	104.31945	104.31945				0.00	0	0
Total 10Y STND Future										0.00	0	0
Total For 10Y STND										0.00	0	0
1Y STN On 21/12/2017			99.75947	99.75947	99.75947	99.75947				0.00	0	0
1Y STN On 15/03/2018			99.72652	99.72652	99.72623	99.72623				0.00	0	0
1Y STN On 21/06/2018			99.94014	99.94014	99.93918	99.93918				0.00	0	0
1Y STN On 20/09/2018			100.19382	100.19382	100.18732	100.18732				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			99.79700	99.79700	99.79700	99.79700				0.00	0	0
2Y STN On 16/03/2018			99.00879	99.00879	99.00826	99.00826				0.00	0	0
2Y STN On 15/06/2018			98.62919	98.62919	98.62863	98.62863				0.00	0	0
2Y STN On 21/09/2018			98.66202	98.66202	98.65545	98.65545				0.00	0	0
2Y STN On 21/12/2018			99.17000	99.17000	99.15000	99.15000				0.00	0	0
2Y STN On 15/03/2019			99.68384	99.68384	99.66194	99.66194				0.00	0	0
2Y STN On 21/06/2019			100.21759	100.21759	100.18420	100.18420				0.00	0	0
2Y STN On 20/09/2019			100.76725	100.76725	100.72719	100.72719				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			97.64642	97.64642	97.58725	97.58725				0.00	0	0
5Y STN On 16/03/2021			96.98952	96.98952	96.92253	96.92253				0.00	0	0
5Y STN On 15/06/2021			96.30404	96.30404	96.22978	96.22978				0.00	0	0
5Y STN On 21/09/2021			96.59189	96.59189	96.51046	96.51046				0.00	0	0
5Y STN On 21/12/2021			98.86983	98.86983	98.78519	98.78519				0.00	0	51
5Y STN On 15/03/2022			99.09917	99.09917	99.01409	99.01409				0.00	0	0
5Y STN On 21/06/2022			100.38194	100.38194	100.29635	100.29635				0.00	0	0
5Y STN On 20/09/2022			102.65111	102.65111	102.56748	102.56748				0.00	0	0
Total 5Y STND Future										0.00	0	51
Total For 5Y STND										0.00	0	51
Total for Interest Rate Swap										0.00	0	51
Total for Derivatives :										1,997,752,048.13	21,969	1,121,408
AA05 On 22/03/2019		Spot Bond	8.94000	102.41430	8.94000	102.34010				965,520,000,000.00	108,000,000	54,000,000
Total AA05 SPOT										965,520,000,000.00	108,000,000	54,000,000
Total For AA05										965,520,000,000.00	108,000,000	54,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	99.45295			0.00	0	0
Total AA06 SPOT									0.00	0	0
Total For AA06									0.00	0	0
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AA06/JIBAR SPOT									0.00	0	0
Total For AA06/JIBAR									0.00	0	0
AA07 On 15/04/2021 Spot Bond			10.28500	99.25844	10.28500	99.17643			0.00	0	0
Total AA07 SPOT									0.00	0	0
Total For AA07									0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	102.31800	10.00000	102.23800			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	100.46881			0.00	140,000,000	570,000,000
Total AB011 SPOT									0.00	140,000,000	570,000,000
Total For AB011									0.00	140,000,000	570,000,000
AB013 On 21/11/2018 Spot Bond			8.58000	100.19632	8.58000	100.12659			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	100.63478	10.84000	100.54677			0.00	0	0
Total AB015U SPOT									0.00	0	0
Total For AB015U									0.00	0	0
AB016L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB016U SPOT									0.00	0	0
Total For AB016U									0.00	0	0
AB017L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB017U SPOT									0.00	0	0
Total For AB017U									0.00	0	0
AB018L On 04/09/2020 Spot Bond			11.37000	103.02622	11.37000	102.93184			0.00	0	0
Total AB018U SPOT									0.00	0	0
Total For AB018U									0.00	0	0
AB019L On 04/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB019U SPOT									0.00	0	0
Total For AB019U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB020L On 03/09/2022 Spot Bond			11.81000	103.18780	11.81000	103.08972			0.00	0	0
Total AB020U SPOT									0.00	0	0
Total For AB020U									0.00	0	0
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB021U SPOT									0.00	0	0
Total For AB021U									0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB023U SPOT									0.00	0	0
Total For AB023U									0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	18.38373	100.00000	18.29629			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	19.47703	100.00000	19.34868			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	102.91600	10.00000	102.83500			0.00	0	0
Total ABC1234/R2022 SPOT									0.00	0	0
Total For ABC1234/R2022									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABCPI3 On 07/12/2023 Spot Bond			4.62000	4.62000	4.62000	262.67085				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN07 On 17/03/2018 Spot Bond					0.00000	99.91251				0.00	0	1,000,000,000
Total ABFN07 SPOT										0.00	0	1,000,000,000
Total For ABFN07										0.00	0	1,000,000,000
ABFN08 On 17/03/2020 Spot Bond					0.00000	101.06099				0.00	2,380,000,000	2,380,000,000
Total ABFN08 SPOT										0.00	2,380,000,000	2,380,000,000
Total For ABFN08										0.00	2,380,000,000	2,380,000,000
ABFN09 On 17/03/2026 Spot Bond					0.00000	99.76594				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 28/10/2019 Spot Bond					0.00000	100.82596				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN12 On 09/04/2019 Spot Bond					0.00000	101.48391				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN13 On 14/05/2020 Spot Bond					0.00000	101.49487				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.57105				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN15 On 11/11/2020 Spot Bond					0.00000	100.90095				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.38130				0.00	11,000,000,000	5,500,000,000
Total ABFN16 SPOT										0.00	11,000,000,000	5,500,000,000
Total For ABFN16										0.00	11,000,000,000	5,500,000,000
ABFN17 On 17/05/2019 Spot Bond					0.00000	100.68680				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN1: On 26/09/2023 Spot Bond					0.00000	101.77145				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	100.40866				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN2: On 30/05/2022 Spot Bond					0.00000	100.41260				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	100.19969				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	100.28048				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABFN2: On 17/10/2020 Spot Bond					0.00000	101.41454				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	101.24006				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	101.29640				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			9.63000	103.99173	9.63000	102.56589				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	99.42718				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	100.95323				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	93.95050				0.00	0	0
Total ABK12 SPOT										0.00	0	0
Total For ABK12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABK2 On 24/05/2018 Spot Bond			9.33000	99.01582	9.33000	100.46150			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	101.73378			0.00	0	0
Total ABK3 SPOT									0.00	0	0
Total For ABK3									0.00	0	0
ABK3/J On 07/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABK3/JIBAR SPOT									0.00	0	0
Total For ABK3/JIBAR									0.00	0	0
ABK4 On 24/05/2018 Spot Bond				100.00000	0.00000	100.65389			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	101.20037			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	100.02042			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	98.67067			0.00	0	0
Total ABK7 SPOT									0.00	0	0
Total For ABK7									0.00	0	0
ABK8 On 03/06/2021 Spot Bond					0.00000	94.05818			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	98.35972			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	152.00412	4.80000	150.89318			0.00	0	0
Total ABKI01 SPOT									0.00	0	0
Total For ABKI01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABKI02 On 05/06/2020 Spot Bond			6.17000	6.17000	6.17000	132.31348			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	18.73564	100.00000	18.63829			0.00	0	0
Total ABKI02/R212 SPOT									0.00	0	0
Total For ABKI02/R212									0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			7.91000	94.75565	7.91000	110.13666		28,743,358,000.00		3,633,800	1,816,900
Total ABKI03 SPOT								28,743,358,000.00		3,633,800	1,816,900
Total For ABKI03								28,743,358,000.00		3,633,800	1,816,900
ABKI03 On 13/10/2021 Spot Bond			100.00000	8.76693	100.00000	8.72137		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			8.63000	96.79876	8.63000	110.01023		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	8.39922	100.00000	8.33906		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	88.90742		0.00		36,283,400	18,141,700
Total ABKS1 SPOT								0.00		36,283,400	18,141,700
Total For ABKS1								0.00		36,283,400	18,141,700
ABN05 On 18/04/2021 Spot Bond			3.91000	185.23613	3.91000	185.09043		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			6.50125	6.50125	6.50125	99.09205		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			6.50125	6.50125	6.50125	99.09205		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			3.58000	3.58000	3.58000	120.98541		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			3.46000	3.46000	3.46000	170.36108		0.00		0	0
Total ABN62 SPOT								0.00		0	0
Total For ABN62								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN63 On 07/12/2033 Spot Bond			3.40000	3.40000	3.40000	214.00490			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			10.13000	10.13000	10.13000	92.61850			0.00	0	0
Total ABN67 SPOT									0.00	0	0
Total For ABN67									0.00	0	0
ABN72 On 17/03/2018 Spot Bond					0.00000	102.18415			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	136.65500			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			10.56500	10.56500	10.56500	104.49551			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			9.41000	9.41000	9.41000	93.84274			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			11.11000	11.11000	11.11000	101.44401			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	99.93104			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	100.94657			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			6.80500	103.09480	6.80500	103.03819			0.00	0	0
Total ABS10 SPOT									0.00	0	0
Total For ABS10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS11 On 09/04/2021 Spot Bond			9.53500	101.31388	9.53500	101.23614			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			9.58000	99.99875	9.58000	99.92124			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS12/R On 14/05/2020 Spot Bond			9.20000	100.80535	9.20000	100.73024			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			10.11500	99.16744	10.11500	99.08638			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			9.37500	100.56844	9.37500	100.49212			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			9.81000	100.62089	9.81000	100.54107			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			10.01000	102.91523	10.01000	102.83196			0.00	0	0
Total ABS16 SPOT									0.00	0	0
Total For ABS16									0.00	0	0
ABS17 On 11/11/2027 Spot Bond			10.44500	102.01907	10.44500	101.93302			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			9.98000	101.43210	9.98000	101.35026			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			9.25000	97.94629	9.25000	97.87332		472,511,962,275,000.00	51,082,374,300	7,125,000,000	
Total ABS6 SPOT								72,511,962,275,000.00	51,082,374,300	7,125,000,000	
Total For ABS6								72,511,962,275,000.00	51,082,374,300	7,125,000,000	
ABS7 On 11/09/2026 Spot Bond			10.46000	92.81835	10.46000	92.73996		719,648,000,000.00	68,800,000	3,894,400,000	
Total ABS7 SPOT								719,648,000,000.00	68,800,000	3,894,400,000	
Total For ABS7								719,648,000,000.00	68,800,000	3,894,400,000	
ABS7/R On 11/09/2026 Spot Bond			100.00000	10.86549	100.00000	10.79272		0.00	0	0	
Total ABS7/R186 SPOT								0.00	0	0	
Total For ABS7/R186								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABSI2 On 07/12/2023 Spot Bond			3.75000	3.75000	3.75000	274.61931			0.00	0	0
Total ABSI2 SPOT									0.00	0	0
Total For ABSI2									0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			3.15000	143.98714	3.15000	146.77331			0.00	0	0
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	93.02459			0.00	0	0
Total ACL047 SPOT									0.00	0	0
Total For ACL047									0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	102.91600	10.00000	102.83500			0.00	0	0
Total ACL089/JIBAR SPOT									0.00	0	0
Total For ACL089/JIBAR									0.00	0	0
ACL095 On 20/12/2018 Spot Bond					0.00000	102.01501			0.00	0	0
Total ACL095 SPOT									0.00	0	0
Total For ACL095									0.00	0	0
ACL096 On 20/06/2020 Spot Bond					0.00000	102.06864			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	102.09013			0.00	0	0
Total ACL097 SPOT									0.00	0	0
Total For ACL097									0.00	0	0
ACL098 On 20/12/2025 Spot Bond					0.00000	102.04700			0.00	0	0
Total ACL098 SPOT									0.00	0	0
Total For ACL098									0.00	0	0
ACL100 On 20/12/2017 Spot Bond					0.00000	101.95027			0.00	0	0
Total ACL100 SPOT									0.00	0	0
Total For ACL100									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL104 On 20/12/2019 Spot Bond			9.60000	9.60000	9.60000	102.89777			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	217.05899			0.00	0	0
Total ACL127 SPOT									0.00	0	0
Total For ACL127									0.00	0	0
ACL128 On 20/09/2021 Spot Bond					0.00000	217.09148			0.00	0	0
Total ACL128 SPOT									0.00	0	0
Total For ACL128									0.00	0	0
ACL129 On 20/09/2021 Spot Bond					0.00000	101.99328			0.00	0	0
Total ACL129 SPOT									0.00	0	0
Total For ACL129									0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	102.91600	10.00000	102.83500			0.00	0	0
Total ACL142/JIBAR SPOT									0.00	0	0
Total For ACL142/JIBAR									0.00	0	0
ACL145 On 20/12/2021 Spot Bond					0.00000	101.99978			0.00	0	0
Total ACL145 SPOT									0.00	0	0
Total For ACL145									0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	10.23000	10.23000	102.20116			0.00	0	0
Total ACL161 SPOT									0.00	0	0
Total For ACL161									0.00	0	0
ACL167 On 20/06/2019 Spot Bond			9.61000	9.61000	9.61000	104.83653			0.00	0	0
Total ACL167 SPOT									0.00	0	0
Total For ACL167									0.00	0	0
ACL174 On 20/06/2019 Spot Bond					0.00000	101.99349			0.00	0	0
Total ACL174 SPOT									0.00	0	0
Total For ACL174									0.00	0	0
ACL175 On 20/06/2019 Spot Bond					0.00000	101.88557			0.00	0	0
Total ACL175 SPOT									0.00	0	0
Total For ACL175									0.00	0	0
ACL183 On 20/06/2019 Spot Bond					0.00000	102.91124			0.00	0	0
Total ACL183 SPOT									0.00	0	0
Total For ACL183									0.00	0	0
ACL185 On 20/09/2022 Spot Bond					0.00000	101.98250			0.00	0	0
Total ACL185 SPOT									0.00	0	0
Total For ACL185									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL187 On 20/09/2020 Spot Bond					0.00000	102.00829				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond					0.00000	102.03632				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193 On 20/09/2022 Spot Bond					0.00000	102.04290				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	102.04290				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	101.95027				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	102.07959				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	102.07959				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	151.16124				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	152.16086				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	101.82735				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	100.39652				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	101.86824				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL213 On 20/06/2018 Spot Bond					0.00000	101.72074			0.00	1,964,000,000	982,000,000
Total ACL213 SPOT									0.00	1,964,000,000	982,000,000
Total For ACL213									0.00	1,964,000,000	982,000,000
ACL214 On 20/09/2020 Spot Bond					0.00000	95.29145			0.00	0	0
Total ACL214 SPOT									0.00	0	0
Total For ACL214									0.00	0	0
ACL215 On 20/09/2018 Spot Bond					0.00000	101.84450			0.00	0	0
Total ACL215 SPOT									0.00	0	0
Total For ACL215									0.00	0	0
ACL216 On 20/12/2018 Spot Bond					0.00000	101.84236			0.00	0	0
Total ACL216 SPOT									0.00	0	0
Total For ACL216									0.00	0	0
ACL217 On 20/12/2023 Spot Bond					0.00000	101.97389			0.00	0	0
Total ACL217 SPOT									0.00	0	0
Total For ACL217									0.00	0	0
ACL218 On 11/05/2020 Spot Bond					0.00000	100.62866			0.00	0	0
Total ACL218 SPOT									0.00	0	0
Total For ACL218									0.00	0	0
ACL220 On 26/01/2021 Spot Bond					0.00000	101.07768			0.00	0	0
Total ACL220 SPOT									0.00	0	0
Total For ACL220									0.00	0	0
ACL221 On 20/09/2021 Spot Bond					0.00000	101.96524			0.00	0	0
Total ACL221 SPOT									0.00	0	0
Total For ACL221									0.00	0	0
ACL222 On 20/09/2021 Spot Bond					0.00000	101.93288			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	100.28511			0.00	0	0
Total ADCB01 SPOT									0.00	0	0
Total For ADCB01									0.00	0	0
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	82.73024	100.00000	82.18476			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	0.00000			0.00	0	0
Total ADCB05 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 ADCB05										0.00	0	0
ADCB2 On 31/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	15,000,000,000
Total ADCB2U SPOT										0.00	0	15,000,000,000
Total For ADCB2U										0.00	0	15,000,000,000
AECI00 On 21/12/2017 Spot Bond					0.00000	102.59192				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	101.22513				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	101.26664				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	101.40491				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	101.73133				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	101.19748				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	101.54313				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	101.47407				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	102.03926				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	101.83277				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For AHL01U									0.00	0	0
AHL1AI On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AHL1AU SPOT									0.00	0	0
Total For AHL1AU									0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	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			0.00	0	0
Total AIG2U SPOT									0.00	0	0
Total For AIG2U									0.00	0	0
AIR01 On 15/03/2019 Spot Bond			8.60500	102.01025	8.60500	101.93905			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			10.53500	105.93689	10.53500	105.84728			0.00	0	50,000,000
Total AIR02 SPOT									0.00	0	50,000,000
Total For AIR02									0.00	0	50,000,000
AIR04 On 29/05/2024 Spot Bond			10.09500	96.35660	10.09500	96.27799			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			11.09000	93.05375	11.09000	92.97056			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			3.77000	172.07310	3.77000	171.93970			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	102.35705			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	100.84455			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	101.17954			0.00	0	0
Total APF04 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 APF04										0.00	0	0
APF05 On 24/08/2020 Spot Bond					0.00000	100.34228				0.00	0	0
Total APF05 SPOT										0.00	0	0
Total For APF05										0.00	0	0
APF06 On 24/08/2022 Spot Bond					0.00000	100.35165				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ASN01 On 20/03/2019 Spot Bond					0.00000	101.88563			0.00	0	0
Total ASN011 SPOT									0.00	0	0
Total For ASN011									0.00	0	0
ASN01 On 20/03/2019 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN014 SPOT									0.00	0	0
Total For ASN014									0.00	0	0
ASN02 On 07/12/2033 Spot Bond			3.65000	232.34026	3.65000	232.16237			0.00	0	0
Total ASN022 SPOT									0.00	0	0
Total For ASN022									0.00	0	0
ASN02 On 20/06/2019 Spot Bond					0.00000	101.05969			0.00	0	0
Total ASN028 SPOT									0.00	0	0
Total For ASN028									0.00	0	0
ASN03 On 20/06/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN034 SPOT									0.00	0	0
Total For ASN034									0.00	0	0
ASN03 On 10/11/2019 Spot Bond					0.00000	100.66964			0.00	0	0
Total ASN036 SPOT									0.00	0	0
Total For ASN036									0.00	0	0
ASN03 On 07/12/2033 Spot Bond			3.66500	207.36222	3.66500	207.20320			0.00	0	0
Total ASN037 SPOT									0.00	0	0
Total For ASN037									0.00	0	0
ASN04 On 21/11/2019 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN041 SPOT									0.00	0	0
Total For ASN041									0.00	0	0
ASN04 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
ASN05 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
ASN05 On 16/04/2018 Spot Bond					0.00000	101.26264			0.00	0	0
Total ASN057 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 ASN057										0.00	0	0
ASN05: On 22/04/2020 Spot Bond					0.00000	101.16701				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05: On 28/04/2020 Spot Bond					0.00000	100.98844				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	100.97180				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	99.77022				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	100.57447				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	99.84383				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	100.75291				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	97.82991				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	102.23250				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	101.90691				0.00	0	0
Total ASN080 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 ASN080										0.00	0	0
ASN08 On 10/12/2017 Spot Bond					0.00000	99.93064				0.00	0	0
Total ASN081 SPOT										0.00	0	0
Total For ASN081										0.00	0	0
ASN08 On 20/06/2020 Spot Bond					0.00000	102.52549				0.00	0	77,100,000
Total ASN083 SPOT										0.00	0	77,100,000
Total For ASN083										0.00	0	77,100,000
ASN08 On 03/09/2020 Spot Bond					0.00000	100.10947				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	101.71987				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	125.39470				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	101.41745				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	101.14214				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN09 On 10/11/2020 Spot Bond					0.00000	100.69166				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN09 On 20/12/2020 Spot Bond					0.00000	75.06530				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN11 On 02/12/2020 Spot Bond					0.00000	100.10349				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN11 On 20/12/2017 Spot Bond					0.00000	101.96106				0.00	0	0
Total ASN112 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 ASN112										0.00	0	0
ASN11: On 07/03/2021 Spot Bond					0.00000	100.02321				0.00	300,000,000	100,000,000
Total ASN113 SPOT										0.00	300,000,000	100,000,000
Total For ASN113										0.00	300,000,000	100,000,000
ASN11: 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
ASN11: 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
ASN11: On 27/01/2018 Spot Bond					0.00000	100.99392				0.00	0	0
Total ASN119 SPOT										0.00	0	0
Total For ASN119										0.00	0	0
ASN12: On 20/12/2020 Spot Bond					0.00000	102.51065				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN12: On 20/03/2019 Spot Bond					0.00000	101.92342				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN12: On 24/02/2019 Spot Bond					0.00000	100.34628				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN12: On 24/02/2019 Spot Bond					0.00000	100.34916				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN13: On 24/02/2019 Spot Bond					0.00000	100.34065				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN13: On 03/03/2019 Spot Bond					0.00000	100.09890				0.00	824,000,000	412,000,000
Total ASN131 SPOT										0.00	824,000,000	412,000,000
Total For ASN131										0.00	824,000,000	412,000,000
ASN13: On 03/03/2019 Spot Bond					0.00000	100.09809				0.00	1,000,000,000	500,000,000
Total ASN132 SPOT										0.00	1,000,000,000	500,000,000
Total For ASN132										0.00	1,000,000,000	500,000,000
ASN13: On 20/12/2020 Spot Bond					0.00000	102.48910				0.00	0	500,000,000
Total ASN134 SPOT										0.00	0	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 ASN134										0.00	0	500,000,000
ASN13: On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN13: On 31/12/2018 Spot Bond					0.00000	89.16000				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	142.82970	3.88000	142.71819				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	89.16000				0.00	400,000,000	1,200,000,000
Total ASN141 SPOT										0.00	400,000,000	1,200,000,000
Total For ASN141										0.00	400,000,000	1,200,000,000
ASN14: On 20/06/2020 Spot Bond					0.00000	104.08026				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14: On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14: On 20/06/2021 Spot Bond					0.00000	58.51370				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	100.78697				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	100.78697				0.00	0	30,000,000
Total ASN147 SPOT										0.00	0	30,000,000
Total For ASN147										0.00	0	30,000,000
ASN14: On 31/01/2022 Spot Bond			3.92500	142.58437	3.92500	142.47253				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	109.63109				0.00	0	0
Total ASN150 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 ASN150										0.00	0	0
ASN15: On 02/06/2021 Spot Bond					0.00000	100.10570				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN15: On 31/03/2028 Spot Bond			4.36000	157.51997	4.36000	157.39033				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	100.76108				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	100.44608				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	102.07953				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17: On 02/12/2019 Spot Bond					0.00000	100.09926				0.00	0	0
Total ASN174 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 ASN174										0.00	0	0
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN17: On 30/07/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN178 SPOT										0.00	0	0
Total For ASN178										0.00	0	0
ASN17: On 25/02/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN179 SPOT										0.00	0	0
Total For ASN179										0.00	0	0
ASN18: On 20/06/2022 Spot Bond					0.00000	102.19181				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN18: On 25/04/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN185 SPOT										0.00	0	0
Total For ASN185										0.00	0	0
ASN19: On 12/06/2020 Spot Bond					0.00000	99.91008				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	106.90309				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	101.70233				0.00	0	0
Total ASN194 SPOT										0.00	0	0
Total For ASN194										0.00	0	0
ASN19: On 31/01/2038 Spot Bond			4.06000	101.38887	4.06000	101.30826				0.00	0	0
Total ASN195 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 ASN195										0.00	0	0
ASN19: On 20/06/2022 Spot Bond					0.00000	101.86389				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	101.88158				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	102.00414				0.00	1,100,000,000	560,500,000
Total ASN204 SPOT										0.00	1,100,000,000	560,500,000
Total For ASN204										0.00	1,100,000,000	560,500,000
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	100.40079				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	100.43594				0.00	0	0
Total ASN209 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 ASN209										0.00	0	0
ASN21: On 28/08/2020 Spot Bond					0.00000	100.24005				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	100.08735				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	100.22636				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	99.87294				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	101.21457				0.00	0	0
Total ASN222 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 ASN222										0.00	0	0
ASN22: On 25/10/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN223 SPOT										0.00	0	0
Total For ASN223										0.00	0	0
ASN22: On 25/10/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN225 SPOT										0.00	0	0
Total For ASN225										0.00	0	0
ASN22: On 02/05/2018 Spot Bond					0.00000	100.77283				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					0.00000	100.00000				0.00	0	0
Total ASN229 SPOT										0.00	0	0
Total For ASN229										0.00	0	0
ASN23: On 10/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN230 SPOT										0.00	0	0
Total For ASN230										0.00	0	0
ASN23: On 17/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN231 SPOT										0.00	0	0
Total For ASN231										0.00	0	0
ASN23: On 28/05/2019 Spot Bond			8.56000	8.56000	8.56000	100.25349				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN40U										0.00	0	0
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	99.91572				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAW11 On 01/10/2018 Spot Bond			8.98000	102.50934	8.98000	102.43516				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	100.02154				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW17 On 05/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW17/JIBAR SPOT										0.00	0	0
Total For BAW17/JIBAR										0.00	0	0
BAW18 On 05/12/2020 Spot Bond					0.00000	99.90992				0.00	0	0
Total BAW18 SPOT										0.00	0	0
Total For BAW18										0.00	0	0
BAW19 On 05/12/2020 Spot Bond			9.98500	99.08016	9.98500	99.00063				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			10.08500	99.28031	10.08500	99.19938				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	101.95958	9.30000	101.88279				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	100.02319				0.00	0	0
Total BAW22 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 BAW22										0.00	0	0
BAW24 On 30/09/2019 Spot Bond					0.00000	102.49900				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	100.72819				0.00	0	0
Total BAW25 SPOT										0.00	0	0
Total For BAW25										0.00	0	0
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW26U SPOT										0.00	0	0
Total For BAW26U										0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond					0.00000	100.04676				0.00	0	0
Total BAW28 SPOT										0.00	0	0
Total For BAW28										0.00	0	0
BAYA3 On 31/12/2018 Spot Bond					0.00000	102.07619				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA3 On 31/03/2018 Spot Bond					0.00000	102.06664				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA3 On 03/12/2018 Spot Bond					0.00000	102.43816				0.00	0	416,000,000
Total BAYA35 SPOT										0.00	0	416,000,000
Total For BAYA35										0.00	0	416,000,000
BAYA3 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
BAYA3 On 30/09/2018 Spot Bond					0.00000	102.79935				0.00	0	50,000,000
Total BAYA39 SPOT										0.00	0	50,000,000
Total For BAYA39										0.00	0	50,000,000
BAYA4 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
BAYA4 On 30/09/2018 Spot Bond					0.00000	102.06702				0.00	0	0
Total BAYA42 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 BAYA42										0.00	0	0
BAYA4 On 31/03/2019 Spot Bond					0.00000	102.06714				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA5 On 31/03/2019 Spot Bond					0.00000	102.19208				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA5 On 31/03/2019 Spot Bond					0.00000	103.48664				0.00	0	1,691,928,500
Total BAYA52 SPOT										0.00	0	1,691,928,500
Total For BAYA52										0.00	0	1,691,928,500
BAYA5 On 30/09/2019 Spot Bond					0.00000	103.43095				0.00	0	300,000,000
Total BAYA54 SPOT										0.00	0	300,000,000
Total For BAYA54										0.00	0	300,000,000
BAYA5 On 31/03/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYA55 SPOT										0.00	0	0
Total For BAYA55										0.00	0	0
BAYA5 On 31/03/2022 Spot Bond					0.00000	102.29491				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA5 On 30/06/2020 Spot Bond					0.00000	102.76463				0.00	0	5,258,512,300
Total BAYA58 SPOT										0.00	0	5,258,512,300
Total For BAYA58										0.00	0	5,258,512,300
BAYA5 On 30/06/2022 Spot Bond			13.65000	104.18365	13.65000	104.07157				0.00	0	0
Total BAYA59 SPOT										0.00	0	0
Total For BAYA59										0.00	0	0
BAYA6 On 30/06/2020 Spot Bond			13.03500	13.03500	13.03500	104.05669				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA6 On 30/06/2020 Spot Bond					0.00000	102.22209				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYA6 On 30/09/2020 Spot Bond					0.00000	100.19545				0.00	0	0
Total BAYA62 SPOT										0.00	0	0
Total For BAYA62										0.00	0	0
BAYA6 On 30/11/2020 Spot Bond					0.00000	100.19310				0.00	0	0
Total BAYA63 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 BAYA63										0.00	0	0
BAYA6 On 30/09/2022 Spot Bond					0.00000	100.19701				0.00	0	0
Total BAYA64 SPOT										0.00	0	0
Total For BAYA64										0.00	0	0
BAYA6 On 30/09/2020 Spot Bond					0.00000	100.18917				0.00	0	0
Total BAYA65 SPOT										0.00	0	0
Total For BAYA65										0.00	0	0
BAYB0 On 30/06/2019 Spot Bond					0.00000	102.65917				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB0 On 31/12/2019 Spot Bond					0.00000	102.65895				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB0 On 31/03/2020 Spot Bond					0.00000	102.65905				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB0 On 30/09/2020 Spot Bond					0.00000	107.37196				0.00	0	700,000,000
Total BAYB08 SPOT										0.00	0	700,000,000
Total For BAYB08										0.00	0	700,000,000
BAYB1 On 30/06/2020 Spot Bond					0.00000	102.75012				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYD1 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
BAYD2 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
BAYD3 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
BAYD4 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
BAYD5 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD5U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC122 On 24/05/2018 Spot Bond					0.00000	100.30781				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	101.33674				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	100.61980	8.05000	101.96377				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	101.12058				0.00	0	0
Total BCJ13 SPOT										0.00	0	0
Total For BCJ13										0.00	0	0
BCJ14 On 09/05/2019 Spot Bond					0.00000	100.64860				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	100.66411				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			9.18000	9.18000	9.18000	176.87806				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			9.18000	9.18000	9.18000	177.49708				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			9.56500	9.56500	9.56500	91.75005				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	10.02919	100.00000	9.91525				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BEER02 On 28/03/2018 Spot Bond			8.23000	101.12278	8.23000	101.05603				0.00	0	0
Total BEER02 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 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	102.08856				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			10.30000	101.56328	10.30000	101.47878				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	102.79249				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			10.75000	102.15387	10.75000	102.06671				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2020 Spot Bond			11.63500	102.42052	11.63500	102.32457				0.00	0	0
Total BGL05 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 BGL05										0.00	0	0
BGL06 On 04/09/2020 Spot Bond					0.00000	102.36859				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			11.52000	104.22353	11.52000	104.12683				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	100.11560				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			11.63500	101.71226	11.63500	101.61698				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	100.93975				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			12.01500	101.91462	12.01500	102.23975				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	104.50369				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			11.03500	105.65949	11.03500	105.56700				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	104.54802				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	101.85227				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	100.33390				0.00	0	0
Total BGL16 SPOT										0.00	0	0
Total For BGL16										0.00	0	0
BGL17 On 14/08/2024 Spot Bond					0.00000	100.71104				0.00	0	0
Total BGL17 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 BGL17										0.00	0	0
BGL18 On 30/09/2022 Spot Bond					0.00000	101.95033				0.00	0	0
Total BGL18 SPOT										0.00	0	0
Total For BGL18										0.00	0	0
BGL19 On 29/09/2024 Spot Bond					0.00000	102.00743				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	106.78425				0.00	0	0
Total BGR04 SPOT										0.00	0	0
Total For BGR04										0.00	0	0
BGT01 On 12/09/2022 Spot Bond					0.00000	101.09649				0.00	15,619,000	7,809,500
Total BGT01 SPOT										0.00	15,619,000	7,809,500
Total For BGT01										0.00	15,619,000	7,809,500
BID05 On 30/06/2019 Spot Bond					0.00000	101.08653				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			8.74000	104.12253	8.74000	104.04955				0.00	0	2,200,000,000
Total BID06 SPOT										0.00	0	2,200,000,000
Total For BID06										0.00	0	2,200,000,000
BID07 On 30/06/2020 Spot Bond					0.00000	101.58365				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	101.62018				0.00	0	0
Total BID08 SPOT										0.00	0	0
Total For BID08										0.00	0	0
BPPF0 On 22/03/2018 Spot Bond					0.00000	101.68294				0.00	0	0
Total BPPF01 SPOT										0.00	0	0
Total For BPPF01										0.00	0	0
BPPF0 On 22/03/2020 Spot Bond					0.00000	101.82999				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BPPF0 On 17/09/2018 Spot Bond					0.00000	99.85679				0.00	0	0
Total BPPF03 SPOT										0.00	0	0
Total For BPPF03										0.00	0	0
BPPF0 On 15/09/2020 Spot Bond					0.00000	99.84681				0.00	0	0
Total BPPF04 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 BPPF04										0.00	0	0
BPPF0: On 24/10/2018 Spot Bond					0.00000	100.97864				0.00	0	0
Total BPPF05 SPOT										0.00	0	0
Total For BPPF05										0.00	0	0
BS2A1: 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
BS2A2: 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
BS2B1: 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
BS2C1: 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	103.28441				0.00	10,000,000,000	5,000,000,000
Total BSR17 SPOT										0.00	10,000,000,000	5,000,000,000
Total For BSR17										0.00	10,000,000,000	5,000,000,000
BTC18: On 12/12/2017 Spot Bond					0.00000	99.91920				0.00	0	0
Total BTC189 SPOT										0.00	0	0
Total For BTC189										0.00	0	0
BTC19: On 09/01/2018 Spot Bond					0.00000	99.35780				0.00	0	0
Total BTC190 SPOT										0.00	0	0
Total For BTC190										0.00	0	0
BTC19: On 12/01/2018 Spot Bond					0.00000	99.29767				0.00	0	0
Total BTC191 SPOT										0.00	0	0
Total For BTC191										0.00	0	0
BTC19: On 17/01/2018 Spot Bond					0.00000	99.24989				0.00	0	0
Total BTC192 SPOT										0.00	0	0
Total For BTC192										0.00	0	0
BTC19: On 22/01/2018 Spot Bond					0.00000	99.09655				0.00	0	0
Total BTC193 SPOT										0.00	0	0
Total For BTC193										0.00	0	0
BTC19: On 07/02/2018 Spot Bond					0.00000	98.76722				0.00	0	0
Total BTC194 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 BTC194										0.00	0	0
BTC194 On 15/02/2018 Spot Bond					0.00000	98.47919				0.00	0	0
Total BTC195 SPOT										0.00	0	0
Total For BTC195										0.00	0	0
BTC195 On 05/03/2018 Spot Bond					0.00000	98.22270				0.00	0	0
Total BTC196 SPOT										0.00	0	0
Total For BTC196										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond					0.00000	101.75148				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	101.81029				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond					0.00000	100.43642				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BWZJ1 On 10/11/2019 Spot Bond					0.00000	100.69543				0.00	0	0
Total BWZJ19 SPOT										0.00	0	0
Total For BWZJ19										0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.71428				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYA49U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BYA49U										0.00	0	0
BYB10I 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			15.18000	100.35836	15.18000	100.23674				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	102.94363				0.00	0	600,000,000
Total CBL13 SPOT										0.00	0	600,000,000
Total For CBL13										0.00	0	600,000,000
CBL14 On 01/02/2019 Spot Bond			12.98000	102.63291	12.98000	102.52774				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	101.61152				0.00	0	700,000,000
Total CBL17 SPOT										0.00	0	700,000,000
Total For CBL17										0.00	0	700,000,000
CBL18 On 23/08/2019 Spot Bond			12.48000	101.14801	12.48000	101.04824				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL20 On 14/12/2019 Spot Bond					0.00000	103.56381				0.00	130,000,000	65,000,000
Total CBL20 SPOT										0.00	130,000,000	65,000,000
Total For CBL20										0.00	130,000,000	65,000,000
CBL22 On 06/05/2020 Spot Bond			10.33500	96.98636	10.33500	96.90541				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	100.90986				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	100.95434				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	100.79293				0.00	0	0
Total CBL25 SPOT										0.00	0	0
Total For CBL25										0.00	0	0
CBL26 On 06/05/2021 Spot Bond			10.63500	102.37914	10.63500	102.29127				0.00	0	0
Total CBL26 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 CBL26										0.00	0	0
CBL27 On 12/05/2020 Spot Bond					0.00000	100.61844				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			10.98500	112.30637	10.98500	112.20796				0.00	0	30,000,000
Total CCT01 SPOT										0.00	0	30,000,000
Total For CCT01										0.00	0	30,000,000
CCT02 On 12/06/2024 Spot Bond			10.41000	105.56115	10.41000	105.47337				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			10.76000	104.62603	10.76000	104.53520				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			10.49000	101.04288	10.49000	102.81097				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	101.29915				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	102.91590	10.00000	102.83530				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	101.80049				0.00	0	0
Total CGR21 SPOT										0.00	0	0
Total For CGR21										0.00	0	0
CGR23 On 08/02/2019 Spot Bond					0.00000	100.90584				0.00	0	0
Total CGR23 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CGR23										0.00	0	0
CGR24 On 08/02/2021 Spot Bond					0.00000	102.28963				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	102.17342				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	100.33830				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	100.72001				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	100.93376				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	101.72195				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	101.37894				0.00	0	400,000,000
Total CGR32 SPOT										0.00	0	400,000,000
Total For CGR32										0.00	0	400,000,000
CGR33 On 22/09/2020 Spot Bond					0.00000	102.30040				0.00	0	0
Total CGR33 SPOT										0.00	0	0
Total For CGR33										0.00	0	0
CGR34 On 21/09/2018 Spot Bond			8.38800	8.38800	8.38800	101.78625				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	101.60176				0.00	0	0
Total CGR36 SPOT										0.00	0	0
Total For CGR36										0.00	0	0
CIG04 On 30/06/2018 Spot Bond					0.00000	97.09479				0.00	0	0
Total CIG04 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 CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond					0.00000	102.93042				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	100.27909				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	101.70229				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	101.07813				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	96.18301				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	101.15168				0.00	0	0
Total CIG12 SPOT										0.00	0	0
Total For CIG12										0.00	0	0
CLA1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLC1U									0.00	0	0
CLN18 On 01/07/2021 Spot Bond			10.11000	104.46539	10.11000	104.38143			0.00	0	0
Total CLN184 SPOT									0.00	0	0
Total For CLN184									0.00	0	0
CLN19 On 29/08/2021 Spot Bond			3.14000	141.57937	3.14000	141.40655			0.00	0	0
Total CLN193 SPOT									0.00	0	0
Total For CLN193									0.00	0	0
CLN19 On 13/09/2021 Spot Bond			3.85000	3.85000	3.85000	137.26900			0.00	0	0
Total CLN198 SPOT									0.00	0	0
Total For CLN198									0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	102.91600	10.00000	102.83500			0.00	0	0
Total CLN230/JIBAR SPOT									0.00	0	0
Total For CLN230/JIBAR									0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	102.91600	10.00000	102.83500			0.00	0	0
Total CLN231/JIBAR SPOT									0.00	0	0
Total For CLN231/JIBAR									0.00	0	0
CLN24 On 24/02/2019 Spot Bond			13.50000	98.25906	13.50000	98.15447			0.00	0	0
Total CLN242 SPOT									0.00	0	0
Total For CLN242									0.00	0	0
CLN24 On 24/02/2018 Spot Bond			9.35000	102.70186	9.35000	102.62448			0.00	0	0
Total CLN243 SPOT									0.00	0	0
Total For CLN243									0.00	0	0
CLN26 On 26/03/2019 Spot Bond			9.41000	102.28428	9.41000	102.20636			0.00	0	0
Total CLN262 SPOT									0.00	0	0
Total For CLN262									0.00	0	0
CLN29 On 25/11/2020 Spot Bond			10.00000	102.91600	10.00000	102.83500			0.00	0	0
Total CLN292/JIBAR SPOT									0.00	0	0
Total For CLN292/JIBAR									0.00	0	0
CLN29 On 20/12/2017 Spot Bond					0.00000	102.15957			0.00	0	0
Total CLN296 SPOT									0.00	0	0
Total For CLN296									0.00	0	0
CLN30 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
CLN30 On 20/12/2017 Spot Bond					0.00000	102.15009			0.00	0	800,000,000
Total CLN302 SPOT									0.00	0	800,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN302										0.00	0	800,000,000
CLN30: 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
CLN30: 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
CLN30: 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
CLN31: On 14/11/2022 Spot Bond					0.00000	100.63825				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN31: On 14/11/2022 Spot Bond			11.41000	93.79418	11.41000	93.70796				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN31: On 20/03/2023 Spot Bond			11.93000	95.09596	11.93000	95.00467				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN31: On 20/03/2023 Spot Bond					0.00000	102.19190				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN31: On 14/11/2022 Spot Bond					0.00000	100.62534				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN32: On 30/04/2018 Spot Bond					0.00000	101.02903				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN32: On 30/04/2018 Spot Bond			8.80500	100.99174	8.80500	100.92109				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN32: On 20/06/2018 Spot Bond					0.00000	102.03018				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN32: On 20/06/2018 Spot Bond					0.00000	102.06255				0.00	0	0
Total CLN326 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 CLN326										0.00	0	0
CLN327 On 20/06/2023 Spot Bond					0.00000	102.18749				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	102.17464				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	102.25243				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	103.05350				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	102.33838				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	101.84236				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	101.27075				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	100.93033				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN358 On 30/04/2018 Spot Bond					0.00000	100.98246				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN362 On 20/03/2019 Spot Bond					0.00000	101.79495				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN362 On 20/03/2024 Spot Bond			10.59000	102.17608	10.59000	102.08873				0.00	0	0
Total CLN362 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 CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond					0.00000	101.94047				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond					0.00000	100.93276				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			12.73000	103.94906	12.73000	103.84280				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond					0.00000	100.96718				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 06/08/2023 Spot Bond			12.76000	104.18984	12.76000	104.08483				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN367 On 06/08/2023 Spot Bond					0.00000	99.34603				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN369 On 26/07/2022 Spot Bond					0.00000	101.11853				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond					0.00000	102.31686				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond					0.00000	101.91347				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond					0.00000	101.95014				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN373 On 20/06/2019 Spot Bond					0.00000	101.95032				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 20/03/2021 Spot Bond			10.03500	101.78451	10.03500	101.70194				0.00	0	0
Total CLN376 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 CLN376										0.00	0	0
CLN376 On 20/06/2019 Spot Bond					0.00000	98.50005				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.98000	100.44146	10.98000	100.35252				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	102.45526	11.00000	102.36438				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond					0.00000	102.16563				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 20/09/2024 Spot Bond			12.52000	100.50892	12.52000	100.40783				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond					0.00000	102.35547				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond					0.00000	101.95001				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond					0.00000	101.18227				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond					0.00000	102.06892				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 20/12/2019 Spot Bond					0.00000	105.46230				0.00	0	900,000,000
Total CLN393 SPOT										0.00	0	900,000,000
Total For CLN393										0.00	0	900,000,000
CLN393 On 20/09/2022 Spot Bond					0.00000	101.96092				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 02/03/2018 Spot Bond					0.00000	100.31470				0.00	0	0
Total CLN395 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 CLN395										0.00	0	0
CLN395 On 20/03/2020 Spot Bond					0.00000	102.11214				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond					0.00000	103.06979				0.00	0	600,000,000
Total CLN397 SPOT										0.00	0	600,000,000
Total For CLN397										0.00	0	600,000,000
CLN397 On 14/11/2022 Spot Bond					0.00000	100.60468				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond					0.00000	100.60145				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond					0.00000	101.96081				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 On 21/02/2018 Spot Bond					0.00000	100.51246				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN404 On 20/06/2020 Spot Bond					0.00000	100.13872				0.00	0	400,000,000
Total CLN406 SPOT										0.00	0	400,000,000
Total For CLN406										0.00	0	400,000,000
CLN406 On 20/06/2020 Spot Bond					0.00000	101.97160				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN407 On 18/07/2020 Spot Bond					0.00000	101.47355				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	102.16570				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	102.17649				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond					0.00000	101.48045				0.00	0	0
Total CLN412 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN412										0.00	0	0
CLN41: On 20/09/2020 Spot Bond					0.00000	103.87949				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	102.25194				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	101.57010				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	102.08442				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	102.35978				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	49.56737				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	102.38133				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	101.46519				0.00	0	700,000,000
Total CLN421 SPOT										0.00	0	700,000,000
Total For CLN421										0.00	0	700,000,000
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
CLN42: On 20/12/2020 Spot Bond					0.00000	104.86673				0.00	0	0
Total CLN425 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN425										0.00	0	0
CLN425 On 20/12/2020 Spot Bond					0.00000	107.33250				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN426 On 20/12/2018 Spot Bond					0.00000	103.94137				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN427 On 20/12/2020 Spot Bond					0.00000	102.81230				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN429 On 20/12/2020 Spot Bond					0.00000	121.65169				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN430 On 20/12/2020 Spot Bond					0.00000	116.14307				0.00	0	900,000,000
Total CLN431 SPOT										0.00	0	900,000,000
Total For CLN431										0.00	0	900,000,000
CLN431 On 20/12/2020 Spot Bond					0.00000	115.25712				0.00	0	900,000,000
Total CLN432 SPOT										0.00	0	900,000,000
Total For CLN432										0.00	0	900,000,000
CLN432 On 20/12/2020 Spot Bond					0.00000	121.52148				0.00	0	900,000,000
Total CLN433 SPOT										0.00	0	900,000,000
Total For CLN433										0.00	0	900,000,000
CLN433 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
CLN434 On 20/12/2020 Spot Bond					0.00000	102.15496				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN436 On 20/12/2020 Spot Bond					0.00000	102.05792				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 On 03/02/2021 Spot Bond					0.00000	100.91644				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN439 On 20/03/2021 Spot Bond					0.00000	123.42675				0.00	0	0
Total CLN440 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN440										0.00	0	0
CLN44 On 20/03/2021 Spot Bond					0.00000	103.88807				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	100.40642				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			10.28500	103.53751	10.28500	103.45149				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	139.22745	4.55000	139.11130				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN45 On 31/01/2025 Spot Bond			6.43000	100.85870	6.43000	100.75954				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			6.07000	103.18793	6.07000	103.08941				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	100.37277				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	102.42893				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	100.53355				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	100.23588				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	100.23348				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN46 On 15/02/2022 Spot Bond					0.00000	100.64458				0.00	0	0
Total CLN461 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN461									0.00	0	0
CLN461 On 16/02/2022 Spot Bond			11.20500	102.97172	11.20500	102.88025			0.00	0	0
Total CLN462 SPOT									0.00	0	0
Total For CLN462									0.00	0	0
CLN462 On 23/02/2018 Spot Bond					0.00000	100.36319			0.00	0	0
Total CLN463 SPOT									0.00	0	0
Total For CLN463									0.00	0	0
CLN463 On 13/03/2022 Spot Bond			10.34000	101.44658	10.34000	101.36186			0.00	0	0
Total CLN464 SPOT									0.00	0	0
Total For CLN464									0.00	0	0
CLN464 On 14/03/2020 Spot Bond					0.00000	99.86395			0.00	0	0
Total CLN465 SPOT									0.00	0	0
Total For CLN465									0.00	0	0
CLN465 On 21/02/2024 Spot Bond					0.00000	100.44170			0.00	0	0
Total CLN466 SPOT									0.00	0	0
Total For CLN466									0.00	0	0
CLN466 On 27/03/2020 Spot Bond					0.00000	101.69246			0.00	0	0
Total CLN467 SPOT									0.00	0	0
Total For CLN467									0.00	0	0
CLN467 On 28/03/2020 Spot Bond					0.00000	101.72690			0.00	0	0
Total CLN468 SPOT									0.00	0	0
Total For CLN468									0.00	0	0
CLN468 On 28/03/2022 Spot Bond					0.00000	101.80449			0.00	0	0
Total CLN469 SPOT									0.00	0	0
Total For CLN469									0.00	0	0
CLN469 On 07/05/2018 Spot Bond					0.00000	100.71121			0.00	0	0
Total CLN470 SPOT									0.00	0	0
Total For CLN470									0.00	0	0
CLN470 On 17/05/2019 Spot Bond					0.00000	100.49140			0.00	0	0
Total CLN471 SPOT									0.00	0	0
Total For CLN471									0.00	0	0
CLN471 On 19/11/2022 Spot Bond					0.00000	100.49797			0.00	0	0
Total CLN472 SPOT									0.00	0	0
Total For CLN472									0.00	0	0
CLN472 On 05/10/2022 Spot Bond					0.00000	101.67706			0.00	0	0
Total CLN473 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 CLN473										0.00	0	0
CLN473 On 05/10/2022 Spot Bond			10.54000	10.54000	10.54000	99.57190				0.00	0	0
Total CLN474 SPOT										0.00	0	0
Total For CLN474										0.00	0	0
CLN474 On 23/06/2021 Spot Bond					0.00000	100.03204				0.00	0	400,000,000
Total CLN475 SPOT										0.00	0	400,000,000
Total For CLN475										0.00	0	400,000,000
CLN475 On 20/09/2020 Spot Bond					0.00000	102.17649				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN476 On 29/11/2021 Spot Bond			100.00000	13.26776	100.00000	13.17890				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN477 On 05/10/2022 Spot Bond			10.39500	99.56462	10.39500	97.84650				0.00	0	0
Total CLN478 SPOT										0.00	0	0
Total For CLN478										0.00	0	0
CLN478 On 05/10/2022 Spot Bond					0.00000	101.65096				0.00	0	0
Total CLN479 SPOT										0.00	0	0
Total For CLN479										0.00	0	0
CLN479 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN480 On 07/06/2022 Spot Bond					0.00000	100.03190				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN481 On 20/05/2021 Spot Bond					0.00000	100.46439				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN482 On 20/05/2021 Spot Bond					0.00000	101.33931				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN483 On 02/12/2021 Spot Bond					0.00000	100.59613				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN484 On 02/12/2021 Spot Bond			10.13500	98.71017	10.13500	98.62976				0.00	0	0
Total CLN485 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN485										0.00	0	0
CLN485 On 20/06/2022 Spot Bond					0.00000	102.76086				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN486 On 07/12/2021 Spot Bond			13.02000	98.98069	13.02000	98.77011				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN487 On 28/07/2022 Spot Bond			9.82000	99.65593	9.82000	100.83570				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN488 On 28/03/2020 Spot Bond					0.00000	101.70755				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN489 On 28/03/2022 Spot Bond					0.00000	101.79481				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN490 On 07/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN491 SPOT										0.00	0	0
Total For CLN491										0.00	0	0
CLN491 On 30/09/2019 Spot Bond					0.00000	101.78450				0.00	0	0
Total CLN492 SPOT										0.00	0	0
Total For CLN492										0.00	0	0
CLN492 On 20/06/2022 Spot Bond					0.00000	102.17455				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN493 On 07/06/2022 Spot Bond			12.68500	97.66115	12.68500	99.96526				0.00	0	0
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0
CLN494 On 29/08/2020 Spot Bond					0.00000	100.22013				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN495 On 04/09/2024 Spot Bond			10.82000	96.85666	10.82000	99.08597				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN496 On 04/09/2024 Spot Bond					0.00000	100.10405				0.00	0	0
Total CLN497 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 CLN497									0.00	0	0
CLN497 On 08/06/2022 Spot Bond					0.00000	99.99987			0.00	0	0
Total CLN498 SPOT									0.00	0	0
Total For CLN498									0.00	0	0
CLN498 On 20/05/2021 Spot Bond					0.00000	100.44981			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	101.35391			0.00	0	0
Total CLN500 SPOT									0.00	0	0
Total For CLN500									0.00	0	0
CLN500 On 11/10/2022 Spot Bond					0.00000	101.36867			0.00	0	0
Total CLN501 SPOT									0.00	0	0
Total For CLN501									0.00	0	0
CLN501 On 11/10/2024 Spot Bond					0.00000	101.41897			0.00	0	0
Total CLN502 SPOT									0.00	0	0
Total For CLN502									0.00	0	0
CLN502 On 20/12/2022 Spot Bond					0.00000	101.40450			0.00	0	0
Total CLN503 SPOT									0.00	0	0
Total For CLN503									0.00	0	0
CLN503 On 11/10/2024 Spot Bond					0.00000	101.23410			0.00	0	0
Total CLN504 SPOT									0.00	0	0
Total For CLN504									0.00	0	0
CLN504 On 24/10/2020 Spot Bond					0.00000	101.05600			0.00	0	0
Total CLN505 SPOT									0.00	0	0
Total For CLN505									0.00	0	0
CLN505 On 30/04/2019 Spot Bond					0.00000	100.89600			0.00	0	0
Total CLN506 SPOT									0.00	0	0
Total For CLN506									0.00	0	0
CLN506 On 20/12/2022 Spot Bond					0.00000	100.98921			0.00	0	0
Total CLN507 SPOT									0.00	0	0
Total For CLN507									0.00	0	0
CLN507 On 24/02/2020 Spot Bond					0.00000	100.74843			0.00	0	0
Total CLN508 SPOT									0.00	0	0
Total For CLN508									0.00	0	0
CLN55 On 18/04/2028 Spot Bond					0.00000	206.05205			0.00	0	0
Total CLN55 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 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			9.56500	91.82073	9.56500	91.75005				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			9.18000	9.18000	9.18000	176.87806				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			9.18000	9.18000	9.18000	177.49708				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	101.82303				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	101.90716				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	102.25097				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	101.90709				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	101.98238				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	100.52939				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			8.18000	100.53459	8.18000	100.46960				0.00	0	0
Total COJ04 SPOT										0.00	0	0
Total For COJ04										0.00	0	0
COJ05 On 05/06/2023 Spot Bond			9.78000	110.30344	9.78000	110.21667				0.00	0	1,000,000,000
Total COJ05 SPOT										0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For COJ05									0.00	0	1,000,000,000
COJ07 On 23/03/2021 Spot Bond			10.24500	103.77933	10.24500	103.69343			28,686,000,000,000.00	2,800,000,000	700,000,000
Total COJ07 SPOT									28,686,000,000,000.00	2,800,000,000	700,000,000
Total For COJ07									28,686,000,000,000.00	2,800,000,000	700,000,000
COJ08 On 22/06/2026 Spot Bond			10.76000	109.19189	10.76000	109.09813			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			10.48000	98.66646	10.48000	98.58359			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			10.65500	95.55418	10.65500	95.47247			34,096,000,000,000.00	3,200,000,000	800,000,000
Total COT01 SPOT									34,096,000,000,000.00	3,200,000,000	800,000,000
Total For COT01									34,096,000,000,000.00	3,200,000,000	800,000,000
COT02 On 03/04/2028 Spot Bond			11.89000	92.00571	11.89000	91.91816			0.00	0	100,000,000
Total COT02 SPOT									0.00	0	100,000,000
Total For COT02									0.00	0	100,000,000
COT03 On 05/06/2028 Spot Bond			11.91000	85.69757	11.91000	85.61590			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			12.29500	97.00681	12.29500	99.17017			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	101.62909			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	99.77532			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	99.52836			0.00	0	0
Total CS003 SPOT									0.00	0	0
Total For CS003									0.00	0	0
CSA04U On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSA04U SPOT									0.00	0	0
Total For CSA04U									0.00	0	0
CSD04U On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSD04U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 21/09/2018 Spot Bond					0.00000	101.79616			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	101.63613			0.00	0	0
Total DENG74 SPOT									0.00	0	0
Total For DENG74									0.00	0	0
DENG7 On 04/09/2018 Spot Bond					0.00000	100.09209			0.00	0	0
Total DENG75 SPOT									0.00	0	0
Total For DENG75									0.00	0	0
DOL00 On 20/09/2018 Spot Bond					0.00000	102.50029			0.00	0	900,000,000
Total DOL003 SPOT									0.00	0	900,000,000
Total For DOL003									0.00	0	900,000,000
DOL00 On 24/01/2019 Spot Bond					0.00000	101.69342			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	75.81395			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	103.68458			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	100.39946			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	100.41310			0.00	0	0
Total DSY02 SPOT									0.00	0	0
Total For DSY02									0.00	0	0
DSY03 On 21/11/2024 Spot Bond			10.23000	10.23000	10.23000	101.36526			0.00	0	0
Total DSY03 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 DSY03									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			9.80500	97.57104	9.80500	97.49452			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			9.09000	103.90407	9.09000	103.82880			90,900,000,000.00	10,000,000	60,000,000
Total DV22 SPOT									90,900,000,000.00	10,000,000	60,000,000
Total For DV22									90,900,000,000.00	10,000,000	60,000,000
DV22/R On 07/02/2020 Spot Bond			100.00000	28.21472	100.00000	28.02881			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			9.77000	103.77351	9.77000	103.69284			0.00	0	210,000,000
Total DV23 SPOT									0.00	0	210,000,000
Total For DV23									0.00	0	210,000,000
DV23/R On 27/02/2023 Spot Bond			100.00000	13.94544	100.00000	13.85356			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	13.94544	100.00000	13.85356			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			10.19000	100.74596	10.19000	100.66437			0.00	0	0
Total DV24 SPOT									0.00	0	0
Total For DV24									0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	103.00121	9.69000	102.92179			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	103.00121	9.69000	102.92179			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			11.49000	94.49206	11.49000	94.40604			0.00	0	0
Total DV29 SPOT									0.00	0	0
Total For DV29									0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	103.12703	10.10000	103.04423			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	103.12703	10.10000	103.04423			0.00	0	0
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVC02: On 19/02/2018 Spot Bond					0.00000	100.43451			0.00	0	0
Total DVC028 SPOT									0.00	0	0
Total For DVC028									0.00	0	0
DVC02: On 29/08/2018 Spot Bond					0.00000	100.19986			0.00	0	0
Total DVC029 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 DVC029										0.00	0	0
DVC03 On 23/10/2018 Spot Bond					0.00000	100.99188				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	101.60119				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	100.49439				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	100.21426				0.00	0	0
Total DVF20 SPOT										0.00	0	0
Total For DVF20										0.00	0	0
DVF20f On 28/03/2020 Spot Bond					0.00000	101.62047				0.00	0	0
Total DVF20B SPOT										0.00	0	0
Total For DVF20B										0.00	0	0
DVF20 On 31/08/2020 Spot Bond					0.00000	100.16405				0.00	0	0
Total DVF20C SPOT										0.00	0	0
Total For DVF20C										0.00	0	0
DVF20f On 23/10/2020 Spot Bond					0.00000	101.04672				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	100.22191				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	101.78431				0.00	0	0
Total DVF22 SPOT										0.00	0	0
Total For DVF22										0.00	0	0
DVF22f On 29/08/2022 Spot Bond					0.00000	100.21671				0.00	0	0
Total DVF22B SPOT										0.00	0	0
Total For DVF22B										0.00	0	0
DVF22 On 24/10/2022 Spot Bond					0.00000	101.07728				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	101.11393				0.00	0	0
Total DVF24 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DVF24									0.00	0	0
E170 On 01/08/2020 Spot Bond			8.94000	115.33334	8.94000	115.25113			0.00	0	426,082,800
Total E170 SPOT									0.00	0	426,082,800
Total For E170									0.00	0	426,082,800
E170/R On 01/08/2020 Spot Bond			100.00000	28.21529	100.00000	28.02938			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			9.61000	102.39705	9.61000	102.31742			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			9.84500	102.01692	9.84500	101.93571			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			10.13000	101.56869	10.13000	101.48555			0.00	0	0
Total ECN24 SPOT									0.00	0	0
Total For ECN24									0.00	0	0
ECN32 On 14/03/2032 Spot Bond			3.91000	101.64169	3.91000	101.56157			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			3.70000	94.20564	3.70000	94.13344			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	117.17453	2.25000	117.09837			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			3.44000	125.42264	3.44000	125.32855			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			3.45000	112.04691	3.45000	111.96276			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			3.47000	111.57634	3.47000	111.49289			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			3.55500	101.65378	3.55500	101.57673			0.00	0	0
Total EL31 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 EL31										0.00	0	0
EL36 On 31/01/2036 Spot Bond			3.67000	95.45347	3.67000	95.38055				0.00	0	0
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	117.17453	2.25000	117.09837				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			9.83500	105.52326	9.83500	105.44070				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			9.91500	104.85251	9.91500	104.76846				0.00	0	0
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.96000	96.89784	10.96000	96.81218				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			11.29000	11.29000	11.29000	92.70055				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			11.54000	11.54000	11.54000	98.08330				0.00	0	2,029,999,800
Total EMM05 SPOT										0.00	0	2,029,999,800
Total For EMM05										0.00	0	2,029,999,800
EMM06 On 23/06/2025 Spot Bond			11.06000	100.71178	11.06000	102.40341				0.00	0	0
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EMM07 On 10/07/2027 Spot Bond			10.91000	102.10034	10.91000	102.92994				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			11.55000	101.66297	11.55000	92.07949				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	100.24154				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF006 On 19/08/2018 Spot Bond					0.00000	100.56102				0.00	0	0
Total EPF006 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 EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	100.09862				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	100.31198				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	101.52871				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	101.06496				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	100.46239				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	100.78631				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	100.09339				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	102.00651				0.00	0	0
Total EPFC33 SPOT										0.00	0	0
Total For EPFC33										0.00	0	0
EPFC34 On 06/09/2018 Spot Bond					0.00000	100.04198				0.00	0	0
Total EPFC34 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EPFC34										0.00	0	0
EPFC3: On 03/05/2018 Spot Bond					0.00000	100.72658				0.00	0	0
Total EPFC35 SPOT										0.00	0	0
Total For EPFC35										0.00	0	0
EPFC3: On 06/11/2018 Spot Bond					0.00000	100.72157				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	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2020 Spot Bond					0.00000	98.89452				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			12.48000	100.24857	12.48000	100.14985				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	100.74956				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	101.07812				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	100.51095				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	100.51127				0.00	0	0
Total ERS3B5 SPOT										0.00	0	0
Total For ERS3B5										0.00	0	0
ERS3C: On 17/08/2019 Spot Bond					0.00000	100.53917				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERS3C On 17/05/2019 Spot Bond					0.00000	100.56665				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	102.91600	10.00000	102.83500				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	100.41214				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	100.69071				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	100.13389				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	100.84000				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	100.50531				0.00	0	30,000,000
Total ERSA23 SPOT										0.00	0	30,000,000
Total For ERSA23										0.00	0	30,000,000
ERSA2 On 17/08/2020 Spot Bond					0.00000	100.49126				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	100.50820				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			8.40000	101.58578	8.40000	101.51772				0.00	0	45,600,000,000
Total ES18 SPOT										0.00	0	45,600,000,000
Total For ES18										0.00	0	45,600,000,000
ES18/R On 20/04/2018 Spot Bond			9.25000	101.28805	9.25000	101.21355				0.00	0	0
Total ES18/R204 SPOT										0.00	0	0
Total For ES18/R204										0.00	0	0
ES23 On 25/01/2023 Spot Bond			9.56000	105.50536	9.56000	105.42508			95,600,000,000.00		10,000,000	1,936,365,200

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 ES23 SPOT									95,600,000,000.00	10,000,000	1,936,365,200
Total For ES23									95,600,000,000.00	10,000,000	1,936,365,200
ES23/R On 25/01/2023 Spot Bond			10.00000	103.75455	10.00000	103.67205			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			10.35000	87.77679	10.35000	87.70382			103,500,000,000.00	10,000,000	6,930,000,000
Total ES26 SPOT									103,500,000,000.00	10,000,000	6,930,000,000
Total For ES26									103,500,000,000.00	10,000,000	6,930,000,000
ES26/R On 02/04/2026 Spot Bond			7.85000	101.49176	7.85000	101.42737			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			11.11500	75.16698	11.11000	75.12890			222,300,000,000.00	20,000,000	13,290,000,000
Total ES33 SPOT									222,300,000,000.00	20,000,000	13,290,000,000
Total For ES33									222,300,000,000.00	20,000,000	13,290,000,000
ES33/R On 15/09/2033 Spot Bond			7.50000	101.78526	7.50000	101.72317			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			11.36500	77.57068	11.36500	77.50005			113,650,000,000.00	10,000,000	10,610,000,000
Total ES42 SPOT									113,650,000,000.00	10,000,000	10,610,000,000
Total For ES42									113,650,000,000.00	10,000,000	10,610,000,000
ES42/R On 25/04/2042 Spot Bond			8.50000	101.08064	8.50000	101.01132			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	99.18057			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	101.91792			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	101.98245			0.00	0	0
Total FBJ22Z SPOT									0.00	0	0
Total For FBJ22Z									0.00	0	0
FIF01U On 01/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF01U SPOT									0.00	0	0
Total For FIF01U									0.00	0	0
FIF02U On 01/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.19956				0.00	0	0
Total FIFB08 SPOT										0.00	0	0
Total For FIFB08										0.00	0	0
FIFB09 On 27/06/2019 Spot Bond					0.00000	101.74944				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	100.47312				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	100.65146				0.00	0	0
Total FIFB11 SPOT										0.00	0	0
Total For FIFB11										0.00	0	0
FIFB12 On 13/08/2020 Spot Bond					0.00000	100.60385				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	100.73696				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	100.43023				0.00	0	0
Total FIFB15 SPOT										0.00	0	0
Total For FIFB15										0.00	0	0
FIFC32 On 24/05/2018 Spot Bond					0.00000	100.29172				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			8.93000	99.35972	8.93000	103.52542		535,800,000,000.00		60,000,000	390,000,000
Total FRB05 SPOT								535,800,000,000.00		60,000,000	390,000,000
Total For FRB05								535,800,000,000.00		60,000,000	390,000,000
FRB11 On 11/12/2017 Spot Bond					0.00000	99.93547		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	100.72366		0.00		0	0
Total FRB12 SPOT								0.00		0	0
Total For FRB12								0.00		0	0
FRB13 On 02/06/2021 Spot Bond					0.00000	98.91971		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			11.23500	11.23500	11.23500	96.67955		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	102.75234		0.00		0	500,000,000
Total FRB15 SPOT								0.00		0	500,000,000
Total For FRB15								0.00		0	500,000,000
FRB16 On 08/07/2020 Spot Bond					0.00000	104.66998		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	101.91357		0.00		0	600,000,000
Total FRB17 SPOT								0.00		0	600,000,000
Total For FRB17								0.00		0	600,000,000
FRB17/ On 08/01/2027 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 FRB17/JIBAR SPOT									0.00	0	0
Total For FRB17/JIBAR									0.00	0	0
FRB18 On 13/04/2021 Spot Bond					0.00000	105.05573			0.00	5,200,000,000	2,600,000,000
Total FRB18 SPOT									0.00	5,200,000,000	2,600,000,000
Total For FRB18									0.00	5,200,000,000	2,600,000,000
FRB19 On 14/04/2021 Spot Bond			11.93500	103.03138	11.93500	102.93300			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	102.99064			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	100.41564			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	100.18774			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	102.21048			0.00	0	0
Total FRB23 SPOT									0.00	0	0
Total For FRB23									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			9.06000	108.48868	9.06000	108.40991		1,812,000,000,000.00		200,000,000	100,000,000
Total FRBC21 SPOT								1,812,000,000,000.00		200,000,000	100,000,000
Total For FRBC21								1,812,000,000,000.00		200,000,000	100,000,000
FRBC2 On 21/12/2018 Spot Bond					0.00000	103.75784		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	145.47758	3.40000	145.36958		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			3.55000	3.55000	3.55000	277.45640		0.00		0	0
Total FRBI23 SPOT								0.00		0	0
Total For FRBI23								0.00		0	0
FRBI25 On 31/01/2025 Spot Bond			3.73200	3.73200	3.73200	119.79727		0.00		0	100,000,000
Total FRBI25 SPOT								0.00		0	100,000,000
Total For FRBI25								0.00		0	100,000,000
FRBI28 On 31/03/2028 Spot Bond			4.12000	4.12000	4.12000	160.73452		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBI28 SPOT										0.00	0	0
Total For FRBI28										0.00	0	0
FRBI29 On 31/03/2029 Spot Bond			4.05000	4.05000	4.05000	81.58481				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			4.30000	4.30000	4.30000	191.94582			344,000,000,000.00		80,000,000	40,000,000
Total FRBI33 SPOT									344,000,000,000.00		80,000,000	40,000,000
Total For FRBI33									344,000,000,000.00		80,000,000	40,000,000
FRBI46 On 31/03/2046 Spot Bond			4.36000	88.45458	4.36000	88.38178				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			4.39000	90.40882	4.39000	90.89049				0.00	0	0
Total FRBI50 SPOT										0.00	0	0
Total For FRBI50										0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			9.04000	9.04000	9.04000	77.21263				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			10.35000	10.35000	10.35000	50.69031				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			10.38000	10.38000	10.38000	49.99594				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC06 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
FRC10 On 03/06/2021 Spot Bond					0.00000	100.12288				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC15 On 20/12/2017 Spot Bond					0.00000	102.14879				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15 On 20/12/2017 Spot Bond					0.00000	101.97833				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15 On 20/12/2017 Spot Bond					0.00000	102.03659				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC154 On 20/12/2017 Spot Bond					0.00000	102.60816				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC155 On 20/12/2017 Spot Bond					0.00000	102.00422				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC161 On 20/03/2018 Spot Bond					0.00000	101.90075				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC163 On 20/03/2018 Spot Bond					0.00000	101.90291				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC166 On 20/03/2018 Spot Bond					0.00000	102.68405				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC167 On 20/06/2018 Spot Bond					0.00000	101.96002				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC168 On 31/01/2025 Spot Bond			4.52500	4.52500	4.52500	113.80857				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC169 On 20/06/2018 Spot Bond					0.00000	102.05824				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC170 On 20/06/2018 Spot Bond					0.00000	102.05055				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC171 On 21/02/2018 Spot Bond					0.00000	100.01151				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC172 On 20/06/2018 Spot Bond					0.00000	102.05824				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC174 On 20/09/2018 Spot Bond					0.00000	101.95025				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17: On 20/09/2018 Spot Bond					0.00000	101.90925				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	100.42798				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	102.20236				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	109.98538				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	104.73896				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	102.49820				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	102.01889				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	102.03675				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	101.64195				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	102.91600	10.00000	102.83500				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	102.13994				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC20: On 20/06/2019 Spot Bond					0.00000	102.41190				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC207 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
FRC208 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
FRC209 On 07/10/2020 Spot Bond					0.00000	104.06609				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC210 On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
FRC210 On 20/12/2019 Spot Bond					0.00000	102.10132				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC211 On 07/05/2020 Spot Bond					0.00000	100.76557				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC212 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC213 On 07/11/2019 Spot Bond					0.00000	100.76553				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC215 On 04/11/2019 Spot Bond					0.00000	100.79601				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC219 On 31/01/2022 Spot Bond			3.96000	142.39389	3.96000	142.28180				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC221 On 20/05/2020 Spot Bond					0.00000	100.44501				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC225 On 25/06/2018 Spot Bond					0.00000	101.72591				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC23: On 31/01/2022 Spot Bond			4.82000	137.80594	4.82000	137.68804			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	103.02122			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	104.95901			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	114.84424			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	105.45105			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	115.59326			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	114.82054			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	104.80231			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	104.48876			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	102.66945			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	105.83479			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	102.64266			0.00	0	0
Total FRC245 SPOT									0.00	0	0
Total For FRC245									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC24(On 19/10/2020 Spot Bond					0.00000	102.11916			0.00	0	0
Total FRC246 SPOT									0.00	0	0
Total For FRC246									0.00	0	0
FRC24(On 08/02/2020 Spot Bond					0.00000	104.94417			0.00	0	0
Total FRC247 SPOT									0.00	0	0
Total For FRC247									0.00	0	0
FRC24(On 08/02/2020 Spot Bond					0.00000	95.98175			0.00	0	0
Total FRC248 SPOT									0.00	0	0
Total For FRC248									0.00	0	0
FRC24(On 19/10/2020 Spot Bond					0.00000	113.27771			0.00	0	0
Total FRC249 SPOT									0.00	0	0
Total For FRC249									0.00	0	0
FRC25(On 19/10/2020 Spot Bond					0.00000	95.03416			0.00	0	0
Total FRC250 SPOT									0.00	0	0
Total For FRC250									0.00	0	0
FRC25(On 13/02/2022 Spot Bond					0.00000	100.71106			0.00	0	0
Total FRC251 SPOT									0.00	0	0
Total For FRC251									0.00	0	0
FRC25(On 14/03/2022 Spot Bond					0.00000	102.11041			0.00	0	0
Total FRC252 SPOT									0.00	0	0
Total For FRC252									0.00	0	0
FRC25(On 27/03/2020 Spot Bond					0.00000	101.68264			0.00	0	0
Total FRC254 SPOT									0.00	0	0
Total For FRC254									0.00	0	0
FRC25(On 05/10/2022 Spot Bond					0.00000	101.64225			0.00	0	0
Total FRC255 SPOT									0.00	0	0
Total For FRC255									0.00	0	0
FRC25(On 17/07/2027 Spot Bond					0.00000	101.31951			0.00	0	0
Total FRC256 SPOT									0.00	0	0
Total For FRC256									0.00	0	0
FRC25(On 27/03/2020 Spot Bond					0.00000	101.66300			0.00	0	0
Total FRC257 SPOT									0.00	0	0
Total For FRC257									0.00	0	0
FRC25(On 08/05/2020 Spot Bond					0.00000	100.74438			0.00	0	0
Total FRC258 SPOT									0.00	0	0
Total For FRC258									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC25 On 06/11/2023 Spot Bond			3.33700	3.33700	3.33700	100.67927			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	101.73907	3.45500	101.28564			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	101.16693			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	101.19248			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	100.46236			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	139.48311			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	139.16435			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	139.27051			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	101.20303			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
Total For FRD17U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRI33 On 28/02/2033 Spot Bond			4.29000	83.61052	4.29000	83.71295			257,400,000,000.00	60,000,000	30,000,000
Total FRI33 SPOT									257,400,000,000.00	60,000,000	30,000,000
Total For FRI33									257,400,000,000.00	60,000,000	30,000,000
FRI38 On 31/01/2038 Spot Bond			4.51000	94.77526	4.51000	94.69650			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	100.69220			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	101.79102			0.00	0	500,000,000
Total FRJ19 SPOT									0.00	0	500,000,000
Total For FRJ19									0.00	0	500,000,000
FRJ20 On 20/09/2020 Spot Bond					0.00000	101.51308			0.00	2,940,000,000	1,470,000,000
Total FRJ20 SPOT									0.00	2,940,000,000	1,470,000,000
Total For FRJ20									0.00	2,940,000,000	1,470,000,000
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.77293			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	100.86251			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	101.58912			0.00	400,000,000	1,200,000,000
Total FRJ25 SPOT									0.00	400,000,000	1,200,000,000
Total For FRJ25									0.00	400,000,000	1,200,000,000
FRJ27 On 25/01/2027 Spot Bond					0.00000	101.46978			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			3.17800	3.17800	3.17800	96.56351			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS107 On 31/01/2038 Spot Bond			3.53000	3.53000	3.53000	109.83551			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS108 On 23/01/2024 Spot Bond					0.00000	101.04167			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS109 On 23/01/2024 Spot Bond					0.00000	101.04167			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS110 On 31/01/2038 Spot Bond			3.67000	99.09255	3.67000	107.50084			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS111 On 07/12/2033 Spot Bond			3.60000	209.00617	3.60000	208.84700			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS112 On 31/01/2038 Spot Bond			4.62500	93.17119	4.62500	93.09291			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0
FRS113 On 07/12/2033 Spot Bond			3.63000	3.63000	3.63000	208.08636			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS114 On 29/04/2019 Spot Bond					0.00000	101.14132			0.00	0	0
Total FRS113 SPOT									0.00	0	0
Total For FRS113									0.00	0	0
FRS115 On 31/01/2025 Spot Bond			3.78000	119.51717	3.78000	119.42481			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS116 On 31/01/2038 Spot Bond			3.83500	104.90766	3.83500	104.82613			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS117 On 31/01/2038 Spot Bond			4.20000	99.27219	4.20000	99.19215			0.00	0	0
Total FRS119 SPOT									0.00	0	0
Total For FRS119									0.00	0	0
FRS118 On 07/12/2033 Spot Bond			3.75000	113.70773	3.75000	205.07731			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS12 On 07/12/2033 Spot Bond			3.80000	203.99784	3.80000	203.83916			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			3.31000	107.87567	3.31000	107.79636			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			3.83000	203.25924	3.83000	203.10065			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			4.74500	91.53308	4.74500	91.45530			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			4.08500	161.35823	4.08500	161.22901			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			4.56000	82.11980	4.56000	93.99513			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			4.06000	102.75504	4.06000	161.58331			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	92.70316	100.00000	92.05640			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			4.12000	160.86378	4.12000	160.73452			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			4.34000	191.18856	4.34000	191.03153			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	101.32988			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS13 On 31/01/2038 Spot Bond			4.49000	82.69478	4.49000	94.97886			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS135 On 31/01/2038 Spot Bond			4.74500	4.74500	4.74500	91.45530			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS136 On 31/01/2038 Spot Bond			4.27000	98.23418	4.27000	98.15442			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS137 On 31/03/2028 Spot Bond			3.93000	163.56907	3.93000	163.44013			0.00	0	0
Total FRS137 SPOT									0.00	0	0
Total For FRS137									0.00	0	0
FRS138 On 07/12/2033 Spot Bond			4.11000	196.52052	4.11000	196.36274			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0
FRS142 On 31/03/2028 Spot Bond			4.06000	161.71247	4.06000	161.58331			0.00	0	0
Total FRS142 SPOT									0.00	0	0
Total For FRS142									0.00	0	0
FRS143 On 31/03/2028 Spot Bond			4.06000	161.71247	4.06000	161.58331			0.00	0	0
Total FRS143 SPOT									0.00	0	0
Total For FRS143									0.00	0	0
FRS144 On 31/03/2028 Spot Bond			4.35000	95.19079	4.35000	157.52807			0.00	0	0
Total FRS144 SPOT									0.00	0	0
Total For FRS144									0.00	0	0
FRS145 On 31/03/2028 Spot Bond			4.35000	95.19079	4.35000	157.52807			0.00	0	0
Total FRS145 SPOT									0.00	0	0
Total For FRS145									0.00	0	0
FRS146 On 31/01/2025 Spot Bond			4.08000	117.21976	4.08000	117.12637			0.00	0	0
Total FRS146 SPOT									0.00	0	0
Total For FRS146									0.00	0	0
FRS147 On 31/01/2022 Spot Bond			3.66000	144.03624	3.66000	143.92633			0.00	0	0
Total FRS147 SPOT									0.00	0	0
Total For FRS147									0.00	0	0
FRS149 On 31/03/2028 Spot Bond			4.41000	156.83347	4.41000	156.70377			0.00	0	0
Total FRS149 SPOT									0.00	0	0
Total For FRS149									0.00	0	0
FRS150 On 31/03/2028 Spot Bond			4.45000	156.28677	4.45000	156.15701			0.00	0	0
Total FRS150 SPOT									0.00	0	0
Total For FRS150									0.00	0	0
FRS151 On 31/01/2025 Spot Bond			4.05000	117.44724	4.05000	117.35395			0.00	0	0
Total FRS151 SPOT									0.00	0	0
Total For FRS151									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS15: On 31/03/2028 Spot Bond			4.42000	156.69658	4.42000	156.56687			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			4.46000	4.46000	4.46000	156.02066			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	115.11558			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	84.39226			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	85.48163			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	86.43139			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	86.43274			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	68.79199			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	70.34497			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	73.43158			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	74.53596			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	49.48239			0.00	0	0
Total FRS166 SPOT									0.00	0	0
Total For FRS166									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS167 On 01/08/2022 Spot Bond					0.00000	59.21555				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS168 On 01/08/2022 Spot Bond					0.00000	57.22501				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS169 On 01/08/2021 Spot Bond					0.00000	51.50895				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS170 On 01/08/2022 Spot Bond					0.00000	86.30672				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS171 On 16/10/2022 Spot Bond					0.00000	101.26314				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS172 On 16/10/2024 Spot Bond					0.00000	101.34220				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS173 On 13/11/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS173 SPOT										0.00	0	0
Total For FRS173										0.00	0	0
FRS174 On 13/05/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS174 SPOT										0.00	0	0
Total For FRS174										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.26000	3.26000	3.26000	281.63197				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			3.15000	3.15000	3.15000	283.23522				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			3.87000	3.87000	3.87000	272.93353				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	144.14728			1,146,816,000,000.00	316,800,000	158,400,000	
Total FRS46 SPOT									1,146,816,000,000.00	316,800,000	158,400,000	
Total For FRS46									1,146,816,000,000.00	316,800,000	158,400,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS49 On 27/10/2020 Spot Bond					0.00000	101.00768			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	146.87941	3.15000	146.77331			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	100.77852			0.00	0	0
Total FRS62 SPOT									0.00	0	0
Total For FRS62									0.00	0	0
FRS64 On 26/01/2042 Spot Bond			3.51000	104.57454	3.51000	104.49601			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			3.12000	85.27915	3.12000	112.45247			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			3.24000	3.24000	3.24000	123.69159			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	99.85104			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			3.27000	3.27000	3.27000	123.45008			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			4.06000	4.06000	4.06000	270.28939			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	100.71204			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	100.27203			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			7.46000	102.64852	7.46000	102.58717			0.00	0	0
Total FRX18 SPOT									0.00	0	0
Total For FRX18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX19 On 15/11/2019 Spot Bond			8.38000	101.71823	8.38000	101.64904			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			8.71500	101.77003	8.71500	101.69851			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			9.49000	9.49000	9.49000	95.05562		1,898,000,000,000.00		200,000,000	100,000,000
Total FRX23 SPOT								1,898,000,000,000.00		200,000,000	100,000,000
Total For FRX23								1,898,000,000,000.00		200,000,000	100,000,000
FRX24 On 10/12/2024 Spot Bond			9.82000	104.65703	9.82000	104.57468			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			10.22000	97.70900	10.22000	97.62875			0.00	0	400,000,000
Total FRX26 SPOT									0.00	0	400,000,000
Total For FRX26									0.00	0	400,000,000
FRX27 On 07/03/2027 Spot Bond			10.24000	102.34826	10.24000	102.26359			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			10.66000	97.38156	10.66000	97.29914		35,178,000,000,000.00		3,300,000,000	3,300,000,000
Total FRX30 SPOT								35,178,000,000,000.00		3,300,000,000	3,300,000,000
Total For FRX30								35,178,000,000,000.00		3,300,000,000	3,300,000,000
FRX31 On 21/02/2031 Spot Bond			10.80000	93.82864	10.80000	93.74822			0.00	0	0
Total FRX31 SPOT									0.00	0	0
Total For FRX31									0.00	0	0
FRX32 On 31/03/2032 Spot Bond			10.79000	99.42546	10.79000	100.01558			0.00	0	50,000,000
Total FRX32 SPOT									0.00	0	50,000,000
Total For FRX32									0.00	0	50,000,000
FRX45 On 14/04/2045 Spot Bond			11.64500	71.36699	11.64500	71.30045			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	101.87428			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	102.07303			0.00	0	0
Total FS1B1 SPOT									0.00	0	0
Total For FS1B1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS1C1 On 20/09/2018 Spot Bond					0.00000	101.95025				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	102.23072				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	100.35365				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	100.52188				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/02/2019 Spot Bond					0.00000	100.42311				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	100.43522				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	100.48841				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	100.40470				0.00	0	0
Total FS3A5 SPOT										0.00	0	0
Total For FS3A5										0.00	0	0
FS3A5L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1 On 20/02/2020 Spot Bond					0.00000	100.41827				0.00	0	0
Total FS3B1 SPOT										0.00	0	0
Total For FS3B1										0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3D1U SPOT									0.00	0	0
Total For FS3D1U									0.00	0	0
FS4A3L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4A3U SPOT									0.00	0	0
Total For FS4A3U									0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4A4U SPOT									0.00	0	0
Total For FS4A4U									0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4A5U SPOT									0.00	0	0
Total For FS4A5U									0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4B1U SPOT									0.00	0	0
Total For FS4B1U									0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4C1U SPOT									0.00	0	0
Total For FS4C1U									0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4D1U SPOT									0.00	0	0
Total For FS4D1U									0.00	0	0
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
Total For FS5A5U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.34575				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	100.60411				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	100.31994				0.00	0	0
Total GH31A1 SPOT										0.00	0	0
Total For GH31A1										0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	100.26278				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	100.26574				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	100.28498				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	100.30863				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GH31D On 25/02/2020 Spot Bond					0.00000	100.32339				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	0.00000				0.00	0	0
Total GPT42 SPOT										0.00	0	0
Total For GPT42										0.00	0	0
GPT43 On 06/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	50,000,000,000
Total GPT43 SPOT										0.00	0	50,000,000,000
Total For GPT43										0.00	0	50,000,000,000
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
GRB11U 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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT06 On 11/12/2017 Spot Bond					0.00000	99.94031				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond					0.00000	100.41661				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	102.08271				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	101.69365				0.00	0	0
Total GRT09 SPOT										0.00	0	0
Total For GRT09										0.00	0	0
GRT10 On 13/05/2019 Spot Bond					0.00000	101.11994				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	100.57345				0.00	0	0
Total GRT11 SPOT										0.00	0	0
Total For GRT11										0.00	0	0
GRT12 On 24/06/2020 Spot Bond					0.00000	102.02735				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	101.24209				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	99.85635				0.00	0	0
Total GRT14 SPOT										0.00	0	0
Total For GRT14										0.00	0	0
GRT15 On 15/04/2020 Spot Bond					0.00000	101.35015				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	101.25474				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			10.06000	101.89823	10.06000	101.81584				0.00	0	0
Total GRT17 SPOT										0.00	0	0
Total For GRT17										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT18 On 13/03/2020 Spot Bond					0.00000	99.89097			0.00	200,000,000	200,000,000
Total GRT18 SPOT									0.00	200,000,000	200,000,000
Total For GRT18									0.00	200,000,000	200,000,000
GRT19 On 14/03/2022 Spot Bond					0.00000	100.88117			0.00	0	0
Total GRT19 SPOT									0.00	0	0
Total For GRT19									0.00	0	0
GRT20 On 03/04/2024 Spot Bond					0.00000	101.60444			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			10.71000	97.05782	10.71000	97.55192			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	101.23157			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	101.26896			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	101.44034			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	101.94737			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	100.20835			0.00	0	0
Total HC5T1 SPOT									0.00	0	0
Total For HC5T1									0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HIL01U SPOT									0.00	0	0
Total For HIL01U									0.00	0	0
HILB03 On 02/05/2018 Spot Bond					0.00000	100.84277			0.00	0	0
Total HILB03 SPOT									0.00	0	0
Total For HILB03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILB04 On 01/11/2019 Spot Bond					0.00000	100.59907			0.00	0	0
Total HILB04 SPOT									0.00	0	0
Total For HILB04									0.00	0	0
HILB05 On 11/07/2019 Spot Bond					0.00000	101.72578			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	101.40343			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	101.42085			0.00	0	0
Total HILB07 SPOT									0.00	0	0
Total For HILB07									0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1C4U SPOT									0.00	0	0
Total For HM1C4U									0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1C5U SPOT									0.00	0	0
Total For HM1C5U									0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1D4U SPOT									0.00	0	0
Total For HM1D4U									0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1D5U SPOT									0.00	0	0
Total For HM1D5U									0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1E4U SPOT									0.00	0	0
Total For HM1E4U									0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	102.91600	10.00000	102.83500			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	100.48357			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	101.46088			0.00	0	0
Total HPF08 SPOT									0.00	0	0
Total For HPF08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HPF09 On 15/04/2019 Spot Bond					0.00000	101.32345				0.00	0	0
Total HPF09 SPOT										0.00	0	0
Total For HPF09										0.00	0	0
HPF10 On 17/02/2018 Spot Bond					0.00000	100.47416				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			9.00000	105.22954	9.00000	105.15405				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	23.69180	100.00000	23.53569				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			3.30000	281.25899	3.30000	281.05165				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			3.01000	3.01000	3.01000	290.40384				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			3.42000	86.84019	3.42000	97.07633				0.00	0	0
Total HWAY33 SPOT										0.00	0	0
Total For HWAY33										0.00	0	0
HWAY3 On 31/07/2034 Spot Bond			10.97000	90.29128	10.97000	90.21270				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	12.40022	100.00000	12.31852				0.00	0	0
Total HWAY34/R208 SPOT										0.00	0	0
Total For HWAY34/R208										0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			10.99000	89.88443	10.99000	89.80607				0.00	0	8,134,729,100
Total HWAY35 SPOT										0.00	0	8,134,729,100
Total For HWAY35										0.00	0	8,134,729,100
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.40015	100.00000	12.31845				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	101.23642				0.00	0	0
Total HWF08 SPOT										0.00	0	0
Total For HWF08										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWF09 On 19/09/2019 Spot Bond					0.00000	101.98070			0.00	0	30,000,000
Total HWF09 SPOT									0.00	0	30,000,000
Total For HWF09									0.00	0	30,000,000
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	102.91600	10.00000	102.83500			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			2.69500	128.26104	2.63000	128.71967		105,804,342,259,000.00	39,259,496,200	138,643,799,900	
Total I2025 SPOT								15,804,342,259,000.00	39,259,496,200	138,643,799,900	
Total For I2025								15,804,342,259,000.00	39,259,496,200	138,643,799,900	
I2029 On 31/03/2029 Spot Bond			2.72000	98.27127	2.72000	98.20345		29,652,251,360,000.00	10,901,563,000	30,792,022,900	
Total I2029 SPOT								29,652,251,360,000.00	10,901,563,000	30,792,022,900	
Total For I2029								29,652,251,360,000.00	10,901,563,000	30,792,022,900	
I2033 On 28/02/2033 Spot Bond			2.79000	101.39782	2.79000	101.32714		6,210,556,740,000.00	2,226,006,000	48,082,344,200	
Total I2033 SPOT								6,210,556,740,000.00	2,226,006,000	48,082,344,200	
Total For I2033								6,210,556,740,000.00	2,226,006,000	48,082,344,200	
I2038 On 31/01/2038 Spot Bond			2.79000	123.32865	2.91000	120.94070		37,706,635,170,000.00	13,514,923,000	147,967,753,900	
Total I2038 SPOT								37,706,635,170,000.00	13,514,923,000	147,967,753,900	
Total For I2038								37,706,635,170,000.00	13,514,923,000	147,967,753,900	
I2046 On 31/03/2046 Spot Bond			2.98500	114.64860	2.98500	114.56700		3,946,189,701,000.00	1,322,006,600	121,115,541,000	
Total I2046 SPOT								3,946,189,701,000.00	1,322,006,600	121,115,541,000	
Total For I2046								3,946,189,701,000.00	1,322,006,600	121,115,541,000	
I2050 On 31/12/2050 Spot Bond			2.97000	121.51832	2.99000	120.91219		14,629,840,434,000.00	4,925,872,200	134,023,467,306	
Total I2050 SPOT								14,629,840,434,000.00	4,925,872,200	134,023,467,306	
Total For I2050								14,629,840,434,000.00	4,925,872,200	134,023,467,306	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL100 On 24/05/2020 Spot Bond					0.00000	100.32383			0.00	0	0
Total IBL100 SPOT									0.00	0	0
Total For IBL100									0.00	0	0
IBL101 On 24/05/2022 Spot Bond			9.53500	9.53500	9.53500	98.70306			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	100.33141			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	100.08478			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	101.22429			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	100.71520			0.00	0	0
Total IBL106 SPOT									0.00	0	0
Total For IBL106									0.00	0	0
IBL108 On 22/11/2019 Spot Bond					0.00000	100.36768			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			6.50500	6.50500	6.50500	103.21077			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	146.37867			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			7.65500	101.98690	7.65500	101.92424			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	102.91600	10.00000	102.83500			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			8.91000	8.91000	8.91000	102.82851			0.00	0	0
Total IBL45 SPOT									0.00	0	0
Total For IBL45									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL46 On 15/01/2020 Spot Bond			9.63000	9.63000	9.63000	98.42654			7,704,000,000,000.00	800,000,000	400,000,000
Total IBL46 SPOT									7,704,000,000,000.00	800,000,000	400,000,000
Total For IBL46									7,704,000,000,000.00	800,000,000	400,000,000
IBL49 On 02/04/2018 Spot Bond			7.65500	101.28830	7.65500	101.22607			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	101.38405	7.34000	101.32427			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			9.62000	102.02837	9.62000	101.95025			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	100.85931			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			8.69000	102.56084	8.69000	102.48974			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	100.93630			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			8.65000	103.49840	8.65000	103.42699			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			10.22000	103.36031	10.22000	103.27636			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	101.36931			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	100.73679			0.00	0	200,000,000
Total IBL64 SPOT									0.00	0	200,000,000
Total For IBL64									0.00	0	200,000,000
IBL65 On 29/07/2021 Spot Bond					0.00000	100.90391			0.00	0	0
Total IBL65 SPOT									0.00	0	0
Total For IBL65									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL66 On 12/03/2018 Spot Bond					0.00000	100.09011			0.00	0	0
Total IBL66 SPOT									0.00	0	0
Total For IBL66									0.00	0	0
IBL67 On 31/01/2022 Spot Bond			3.95000	142.44827	3.95000	142.33627			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	101.66118			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	100.48417			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	101.62200			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	100.55579			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	100.26868			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			10.27000	99.53825	10.27000	99.45567			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			8.48000	105.30558	8.48000	105.23431			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL82 On 29/01/2019 Spot Bond					0.00000	101.29744			0.00	0	0
Total IBL82 SPOT									0.00	0	0
Total For IBL82									0.00	0	0
IBL83 On 22/03/2019 Spot Bond					0.00000	101.80913			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	100.90865			0.00	0	0
Total IBL85 SPOT									0.00	0	0
Total For IBL85									0.00	0	0
IBL86 On 20/05/2021 Spot Bond					0.00000	101.76095			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			8.78000	101.84241	8.78000	101.76991			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			9.67500	102.43707	9.67500	102.35689			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	16.31866	100.00000	16.20936			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	100.28118			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	100.09709			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	101.35977			0.00	0	0
Total IBL92 SPOT									0.00	0	0
Total For IBL92									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL93 On 31/08/2018 Spot Bond					0.00000	100.50543				0.00	0	0
Total IBL93 SPOT										0.00	0	0
Total For IBL93										0.00	0	0
IBL94 On 06/09/2019 Spot Bond					0.00000	100.20526				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	100.66726				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	101.81706				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	101.53987				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	101.61346				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			8.65000	101.83146	8.65000	101.76041				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
IDCC01 On 06/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000		680,000,000,000,000.00	26,800,000,000	43,000,000,000		
Total IDCC01 SPOT								10,000,000,000,000.00	26,800,000,000	43,000,000,000		
Total For IDCC01								10,000,000,000,000.00	26,800,000,000	43,000,000,000		
IDCG02 On 22/10/2018 Spot Bond					0.00000	101.29243				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			9.99500	97.09163	9.99500	97.01361				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	100.28294				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCG06 On 24/11/2024 Spot Bond			11.01000	93.47103	11.01000	93.38804			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	100.58695			0.00	0	0
Total IDCG07 SPOT									0.00	0	0
Total For IDCG07									0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			11.94000	96.60003	11.94000	96.43302			0.00	0	0
Total IDCG08 SPOT									0.00	0	0
Total For IDCG08									0.00	0	0
IDCG09 On 05/12/2019 Spot Bond					0.00000	100.01328			0.00	0	0
Total IDCG09 SPOT									0.00	0	0
Total For IDCG09									0.00	0	0
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.01418			0.00	0	0
Total IDCG10 SPOT									0.00	0	0
Total For IDCG10									0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			11.11000	98.43946	11.11000	98.35179			0.00	0	0
Total IDCG11 SPOT									0.00	0	0
Total For IDCG11									0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	100.97092	4.00000	100.93808			0.00	0	0
Total IDCP05 SPOT									0.00	0	0
Total For IDCP05									0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	100.56739			0.00	0	0
Total IDCP06 SPOT									0.00	0	0
Total For IDCP06									0.00	0	0
IDCP1U On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IDCP1U SPOT									0.00	0	0
Total For IDCP1U									0.00	0	0
IFC01 On 10/12/2024 Spot Bond			9.41000	96.54402	9.41000	96.47115			0.00	0	0
Total IFC01 SPOT									0.00	0	0
Total For IFC01									0.00	0	0
IFC02 On 14/04/2021 Spot Bond			8.38500	102.46466	8.38500	102.39532			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN277U SPOT									0.00	0	0
Total For IN277U									0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN281U SPOT									0.00	0	0
Total For IN281U									0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN286U SPOT									0.00	0	0
Total For IN286U									0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN289U SPOT									0.00	0	0
Total For IN289U									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN342U SPOT									0.00	0	0
Total For IN342U									0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN343U SPOT									0.00	0	0
Total For IN343U									0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN345U SPOT									0.00	0	0
Total For IN345U									0.00	0	0
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	102.02949			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	102.91600	10.00000	102.83500			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	101.98732			0.00	0	0
Total ING228 SPOT									0.00	0	0
Total For ING228									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING232 On 04/10/2018 Spot Bond					0.00000	102.11842				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	101.51684				0.00	0	0
Total ING335 SPOT										0.00	0	0
Total For ING335										0.00	0	0
ING360 On 22/09/2022 Spot Bond					0.00000	102.02959				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	100.17328				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	100.81487				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	102.54013				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	100.77640				0.00	0	0
Total INLV03 SPOT										0.00	0	0
Total For INLV03										0.00	0	0
INLV04 On 11/02/2021 Spot Bond			12.03500	106.08171	12.03500	105.98069				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	102.91600	10.00000	102.83500				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	101.57992				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	102.10819				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPF11 On 15/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF11 SPOT										0.00	0	0
Total For IPF11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IPF13 On 04/12/2020 Spot Bond					0.00000	100.09547				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	101.90068				0.00	0	0
Total IPF14 SPOT										0.00	0	0
Total For IPF14										0.00	0	0
IPF15 On 17/12/2020 Spot Bond					0.00000	101.95603				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	101.98925				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	101.81946				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	101.84048				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	101.86150				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	101.89634				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	101.96720				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	102.06384				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
IPFC16 On 26/01/2018 Spot Bond					0.00000	102.76658				0.00	200,000,000	100,000,000
Total IPFC16 SPOT										0.00	200,000,000	100,000,000
Total For IPFC16										0.00	200,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL10 On 20/05/2021 Spot Bond			9.88500	99.05981	9.88500	98.98063			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	100.34833			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	101.49440			0.00	0	0
Total IPL7 SPOT									0.00	0	0
Total For IPL7									0.00	0	0
IPL7/JIB 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	101.73171			0.00	0	0
Total IPL8 SPOT									0.00	0	0
Total For IPL8									0.00	0	0
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPL8/JIBAR SPOT									0.00	0	0
Total For IPL8/JIBAR									0.00	0	0
IPL9 On 20/05/2021 Spot Bond					0.00000	100.42704			0.00	0	0
Total IPL9 SPOT									0.00	0	0
Total For IPL9									0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.99200	2.75000	100.96952			0.00	0	0
Total IV017/R212 SPOT									0.00	0	0
Total For IV017/R212									0.00	0	0
IV019 On 31/03/2028 Spot Bond			5.97000	137.05865	5.97000	136.92816		916,992,000,000.00		153,600,000	25,600,000
Total IV019 SPOT								916,992,000,000.00		153,600,000	25,600,000
Total For IV019								916,992,000,000.00		153,600,000	25,600,000
IV025 On 12/09/2019 Spot Bond					0.00000	99.01012			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	100.87780			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			4.63000	4.63000	4.63000	113.04131			0.00	0	0
Total IV030 SPOT									0.00	0	0
Total For IV030									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV030A On 31/01/2025 Spot Bond			4.63000	4.63000	4.63000	113.04131			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	99.92225			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	101.60469			0.00	0	0
Total IV032 SPOT									0.00	0	0
Total For IV032									0.00	0	0
IV033 On 11/02/2021 Spot Bond					0.00000	101.42794			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			11.93500	105.47154	11.93500	105.37191			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	104.10281			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	101.42223			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	102.25363			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	134.68792			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	102.16004			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			12.28500	101.43717	12.28500	101.33700			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	100.55496			0.00	0	0
Total IV042 SPOT									0.00	0	0
Total For IV042									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV043 On 21/11/2021 Spot Bond			12.17500	12.17500	12.17500	101.56777			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	101.16679			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	134.80948	5.40000	134.68792			0.00	0	0
Total IV045 SPOT									0.00	0	0
Total For IV045									0.00	0	0
IV046 On 21/06/2022 Spot Bond					0.00000	102.33032			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			9.18000	103.23259	9.18000	103.15740			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	101.41170			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			0.00	0	0
Total IV123U SPOT									0.00	0	0
Total For IV123U									0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV125U SPOT									0.00	0	0
Total For IV125U									0.00	0	0
IV19A On 31/03/2028 Spot Bond			4.72000	152.65354	4.72000	152.52349			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IVA702 On 07/12/2017 Spot Bond			7.35000	7.35000	7.35000	7.35000			0.00	0	0
Total IVA702 SPOT									0.00	0	0
Total For IVA702									0.00	0	0
IVA703 On 12/12/2017 Spot Bond			7.35000	7.35000	7.35000	99.85924			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	99.29068			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	99.17010			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			7.45000	7.45000	7.45000	99.10991			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			7.45000	7.45000	7.45000	98.83002			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	98.67332			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	98.53254			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	98.39216			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	102.91600	10.00000	102.83500			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	101.58845			0.00	0	0
Total IVC027 SPOT									0.00	0	0
Total For IVC027									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC033 On 30/06/2019 Spot Bond					0.00000	101.58365			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	101.62018			0.00	0	0
Total IVC034 SPOT									0.00	0	0
Total For IVC034									0.00	0	0
IVC035 On 30/06/2019 Spot Bond					0.00000	98.16383			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			9.25000	103.77777	9.25000	103.70130			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	37.69950	100.00000	37.45110			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			9.80500	102.17779	9.80500	102.09808			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	100.41679			0.00	0	0
Total IVC049 SPOT									0.00	0	0
Total For IVC049									0.00	0	0
IVC051 On 03/02/2018 Spot Bond					0.00000	100.86161			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	100.61832			0.00	0	0
Total IVC053 SPOT									0.00	0	0
Total For IVC053									0.00	0	0
IVC055 On 26/03/2020 Spot Bond					0.00000	101.80545			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	100.93131			0.00	0	0
Total IVC060 SPOT									0.00	0	0
Total For IVC060									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC061 On 01/07/2018 Spot Bond					0.00000	101.71106			0.00	0	0
Total IVC061 SPOT									0.00	0	0
Total For IVC061									0.00	0	0
IVC063 On 07/08/2020 Spot Bond					0.00000	100.79896			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	99.92992			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	101.91617			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	101.16713			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	100.86160			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	101.32784			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	101.46126			0.00	0	60,000,000
Total IVC088 SPOT									0.00	0	60,000,000
Total For IVC088									0.00	0	60,000,000
IVC092 On 24/11/2019 Spot Bond					0.00000	100.35385			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	100.33875			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			10.65500	100.60580	10.65500	100.51976			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	101.78850			0.00	0	0
Total IVC097 SPOT									0.00	0	0
Total For IVC097									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC098 On 14/06/2018 Spot Bond			8.65000	100.08387	8.65000	100.01443			0.00	0	0
Total IVC098 SPOT									0.00	0	0
Total For IVC098									0.00	0	0
IVC101 On 24/01/2018 Spot Bond					0.00000	101.10931			0.00	0	60,000,000
Total IVC101 SPOT									0.00	0	60,000,000
Total For IVC101									0.00	0	60,000,000
IVC102 On 31/01/2020 Spot Bond					0.00000	101.03381			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	101.81710			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	99.99988			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	99.88287			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	101.79803			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	101.03067			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	100.47038			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			10.30500	99.06378	10.30500	98.98132			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	100.42189			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	100.32588			0.00	0	0
Total IVC112 SPOT									0.00	0	0
Total For IVC112									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC113 On 26/08/2018 Spot Bond					0.00000	100.27459				0.00	0	0
Total IVC113 SPOT										0.00	0	0
Total For IVC113										0.00	0	0
IVC114 On 14/09/2021 Spot Bond					0.00000	99.85511				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	100.57158				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	100.40987				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	101.67484				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	101.84030				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	101.24207				0.00	0	0
Total IVC122 SPOT										0.00	0	0
Total For IVC122										0.00	0	0
IVC124 On 17/09/2018 Spot Bond					0.00000	99.76469				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	100.41826				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC84U SPOT									0.00	0	0
Total For IVC84U									0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC85U SPOT									0.00	0	0
Total For IVC85U									0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC91U SPOT									0.00	0	0
Total For IVC91U									0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC95U SPOT									0.00	0	0
Total For IVC95U									0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC96U SPOT									0.00	0	0
Total For IVC96U									0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC99U SPOT									0.00	0	0
Total For IVC99U									0.00	0	0
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	101.07483			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	99.88236			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	100.04682			0.00	0	0
Total KAP003 SPOT									0.00	0	0
Total For KAP003									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
KAP005 On 29/06/2018 Spot Bond					0.00000	101.83556				0.00	0	0
Total KAP005 SPOT										0.00	0	0
Total For KAP005										0.00	0	0
KAP006 On 29/06/2021 Spot Bond					0.00000	101.77896				0.00	0	0
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP007 On 26/10/2021 Spot Bond			10.20500	101.34072	10.20500	101.25762				0.00	0	0
Total KAP007 SPOT										0.00	0	0
Total For KAP007										0.00	0	0
KAP008 On 28/11/2019 Spot Bond					0.00000	101.05805				0.00	0	0
Total KAP008 SPOT										0.00	0	0
Total For KAP008										0.00	0	0
KAP009 On 24/05/2020 Spot Bond					0.00000	100.34451				0.00	0	0
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP010 On 15/09/2020 Spot Bond					0.00000	99.83927				0.00	0	0
Total KAP010 SPOT										0.00	0	0
Total For KAP010										0.00	0	0
KAP012 On 01/12/2022 Spot Bond					0.00000	100.20160				0.00	0	0
Total KAP012 SPOT										0.00	0	0
Total For KAP012										0.00	0	0
KAP04U On 01/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total KAP04U SPOT										0.00	0	0
Total For KAP04U										0.00	0	0
KAP11 On 24/10/2022 Spot Bond					0.00000	101.11635				0.00	0	0
Total KAP11 SPOT										0.00	0	0
Total For KAP11										0.00	0	0
KSB009 On 05/08/2020 Spot Bond					0.00000	100.95558				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KST01 On 12/07/2020 Spot Bond					0.00000	101.44184				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			10.16000	122.03354	10.16000	121.93336				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK05 On 28/02/2019 Spot Bond					0.00000	99.81535			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK08 On 30/10/2019 Spot Bond					0.00000	101.04731			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			10.20000	99.32829	10.20000	99.24643			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	100.33799	9.62000	100.25989			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	102.82174	9.71000	102.74229			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	101.56871			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	100.20274			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	101.88254			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	104.26442			0.00	0	0
Total LBK18 SPOT									0.00	0	0
Total For LBK18									0.00	0	0
LBK19 On 23/03/2018 Spot Bond					0.00000	101.68624			0.00	0	0
Total LBK19 SPOT									0.00	0	0
Total For LBK19									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK20 On 08/06/2022 Spot Bond			10.32000	99.65917	10.32000	99.57655			0.00	0	2,500,000,000
Total LBK20 SPOT									0.00	0	2,500,000,000
Total For LBK20									0.00	0	2,500,000,000
LBK21 On 04/09/2018 Spot Bond					0.00000	100.08963			0.00	0	0
Total LBK21 SPOT									0.00	0	0
Total For LBK21									0.00	0	0
LBK22 On 04/09/2020 Spot Bond					0.00000	100.09385			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	100.01829			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			10.79000	106.17016	10.79000	99.26319			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			8.06000	101.29246	8.06000	101.22704			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			9.90000	101.24637	9.90000	101.16665		56,073,600,000,000.00	5,664,000,000	2,468,000,000	
Total LGL04 SPOT								56,073,600,000,000.00	5,664,000,000	2,468,000,000	
Total For LGL04								56,073,600,000,000.00	5,664,000,000	2,468,000,000	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.21828			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			10.37000	101.24375	10.37000	101.15943			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	102.53326			0.00	0	30,000,000
Total LGL07 SPOT									0.00	0	30,000,000
Total For LGL07									0.00	0	30,000,000
LGL08 On 28/02/2023 Spot Bond					0.00000	101.06908			0.00	0	0
Total LGL08 SPOT									0.00	0	0
Total For LGL08									0.00	0	0
LGL09 On 28/08/2024 Spot Bond					0.00000	100.26403			0.00	0	0
Total LGL09 SPOT									0.00	0	0
Total For LGL09									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHC02L 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
Total For LHC02U									0.00	0	0
LHL17 On 14/11/2018 Spot Bond					0.00000	100.81755			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			12.98000	101.25489	12.98000	101.14941			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			14.20000	101.19918	14.20000	101.08419			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	100.88561			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	102.01582			0.00	0	0
Total LOM01 SPOT									0.00	0	0
Total For LOM01									0.00	0	0
LRFA2 On 20/11/2019 Spot Bond					0.00000	100.41993			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	100.99100			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	100.47455			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	99.93829			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	100.81630			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ0A On 31/08/2018 Spot Bond					0.00000	105.60771			0.00	0	0
Total MAQ0A3 SPOT									0.00	0	0
Total For MAQ0A3									0.00	0	0
MAQ0A On 31/08/2018 Spot Bond					0.00000	105.86410			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	101.97052			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	101.98364			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	101.92991			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	99.93990			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	100.61516			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	98.73756			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	99.22940			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	101.55386			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	100.90855			0.00	0	0
Total MBF046 SPOT									0.00	0	0
Total For MBF046									0.00	0	0
MBF04 On 07/06/2019 Spot Bond					0.00000	100.64897			0.00	0	0
Total MBF047 SPOT									0.00	0	0
Total For MBF047									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBF04: On 14/03/2019 Spot Bond					0.00000	100.34203				0.00	0	0
Total MBF049 SPOT										0.00	0	0
Total For MBF049										0.00	0	0
MBF05: On 17/05/2019 Spot Bond					0.00000	100.73145				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	102.34768				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	101.55304				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	101.92144				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	100.21967				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	100.23011				0.00	0	0
Total MBF057 SPOT										0.00	0	0
Total For MBF057										0.00	0	0
MBLSA: On 11/12/2017 Spot Bond					0.00000	99.80328				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	99.91224				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	101.31046				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	100.25539				0.00	0	0
Total MBP037 SPOT										0.00	0	0
Total For MBP037										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP03 On 02/11/2022 Spot Bond					0.00000	100.82567			0.00	0	0
Total MBP038 SPOT									0.00	0	0
Total For MBP038									0.00	0	0
MBP34 On 29/04/2018 Spot Bond					0.00000	100.88806			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			8.88000	101.56182	8.88000	101.48912			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	102.66765	8.00000	102.60129			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			8.93000	101.34260	8.93000	101.26966			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	101.36744	8.91000	101.29464			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	103.85490			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	104.00242			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			8.90000	104.46250	8.90000	104.38837			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			10.06000	104.14685	10.06000	104.06356			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	101.78840			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			10.00000	10.00000	10.00000	102.62463			0.00	0	0
Total MFS1B SPOT									0.00	0	0
Total For MFS1B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MMF10 On 15/12/2024 Spot Bond					0.00000	102.08367			0.00	0	0
Total MMF101 SPOT									0.00	0	0
Total For MMF101									0.00	0	0
MMF20 On 15/12/2024 Spot Bond					0.00000	102.25583			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	102.88683			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	102.88683			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	99.43392			0.00	0	0
Total MMIG01 SPOT									0.00	0	0
Total For MMIG01									0.00	0	0
MMIG0 On 17/03/2021 Spot Bond			10.23500	10.23500	10.23500	101.78586			0.00	0	430,000,000
Total MMIG02 SPOT									0.00	0	430,000,000
Total For MMIG02									0.00	0	430,000,000
MMIG0 On 01/06/2020 Spot Bond					0.00000	100.29193			0.00	0	0
Total MMIG03 SPOT									0.00	0	0
Total For MMIG03									0.00	0	0
MMIG0 On 12/08/2025 Spot Bond			11.96000	11.96000	11.96000	100.32868			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			10.77000	10.77000	10.77000	103.77360		14,862,600,000,000.00	1,380,000,000	1,740,000,000	
Total MMIG05 SPOT								14,862,600,000,000.00	1,380,000,000	1,740,000,000	
Total For MMIG05								14,862,600,000,000.00	1,380,000,000	1,740,000,000	
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.48891			0.00	0	0
Total MMIG06 SPOT									0.00	0	0
Total For MMIG06									0.00	0	0
MTN06 On 13/07/2020 Spot Bond					0.00000	101.76126			0.00	0	0
Total MTN06 SPOT									0.00	0	0
Total For MTN06									0.00	0	0
MTN07 On 13/07/2022 Spot Bond					0.00000	101.39063			0.00	0	0
Total MTN07 SPOT									0.00	0	0
Total For MTN07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN08 On 11/10/2020 Spot Bond					0.00000	101.39315			0.00	0	0
Total MTN08 SPOT									0.00	0	0
Total For MTN08									0.00	0	0
MTN08 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MTN08U SPOT									0.00	0	0
Total For MTN08U									0.00	0	0
MTN09 On 11/10/2022 Spot Bond					0.00000	101.42475			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	101.46405			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	100.60235			0.00	0	0
Total MTNC19 SPOT									0.00	0	0
Total For MTNC19									0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MWA1U SPOT									0.00	0	0
Total For MWA1U									0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MWA2U SPOT									0.00	0	0
Total For MWA2U									0.00	0	0
MWAR(On 22/11/2019 Spot Bond					0.00000	100.70347			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	101.94020			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	102.07755			0.00	0	0
Total N5D23 SPOT									0.00	0	0
Total For N5D23									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
N5E23 On 20/06/2023 Spot Bond					0.00000	110.86026				0.00	0	0
Total N5E23 SPOT										0.00	0	0
Total For N5E23										0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total N5G23U SPOT										0.00	0	0
Total For N5G23U										0.00	0	0
NAM01 On 19/11/2022 Spot Bond			10.12000	93.39835	10.12000	93.32197				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			9.63500	104.22700	9.63500	104.14664		77,080,000,000,000.00		8,000,000,000	2,500,000,000	
Total NAM02 SPOT								'7,080,000,000,000.00		8,000,000,000	2,500,000,000	
Total For NAM02								'7,080,000,000,000.00		8,000,000,000	2,500,000,000	
NAM03 On 01/08/2023 Spot Bond			10.12000	103.33004	10.12000	103.24691				0.00	0	0
Total NAM03 SPOT										0.00	0	0
Total For NAM03										0.00	0	0
NAM04 On 01/08/2026 Spot Bond			10.96000	101.26843	10.96000	101.18038				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			9.20500	99.58877	9.20500	99.51451				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			9.96000	100.53652	9.96000	100.45556				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			9.38000	102.12400	9.38000	102.04644				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			9.92000	101.33007	9.92000	101.24879				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			9.43500	103.85227	9.43500	103.77582				0.00	0	0
Total NBK14A SPOT										0.00	0	0
Total For NBK14A										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK15/ On 11/02/2022 Spot Bond			9.98500	98.89519	9.98500	98.81666			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK16/ On 12/02/2025 Spot Bond			10.41500	98.23541	10.41500	98.15415			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			10.40000	98.86816	10.40000	98.78558			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			9.63000	99.45158	9.63000	99.37451			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			10.13500	98.51330	10.13500	98.43306			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			10.31000	100.55596	10.31000	100.47267			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	100.02274			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			10.59000	104.34444	10.59000	104.25670			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			10.26000	99.87652	10.26000	99.79374			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	100.64799			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			10.46000	101.82854	10.46000	101.74254			0.00	0	0
Total NBK23A SPOT									0.00	0	0
Total For NBK23A									0.00	0	0
NBK23I On 12/02/2020 Spot Bond					0.00000	100.67950			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK24/ On 19/11/2027 Spot Bond			10.56000	102.92385	10.56000	102.83611				0.00	0	1,000,000,000
Total NBK24A SPOT										0.00	0	1,000,000,000
Total For NBK24A										0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond					0.00000	100.58798				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25/ On 17/02/2023 Spot Bond			10.16000	10.16000	10.16000	105.22171				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	100.56715				0.00	0	0
Total NBK25B SPOT										0.00	0	0
Total For NBK25B										0.00	0	0
NBK26/ On 10/05/2023 Spot Bond			100.00000	12.55491	100.00000	12.47082				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	101.83019				0.00	0	0
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0
NBK27/ On 10/05/2026 Spot Bond			10.51000	104.45219	10.51000	104.36355				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	100.23394				0.00	0	0
Total NBK27B SPOT										0.00	0	0
Total For NBK27B										0.00	0	0
NBK28/ On 02/08/2023 Spot Bond			10.17000	102.86331	10.17000	102.78016				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	100.42421				0.00	0	0
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0
NBK29/ On 31/07/2026 Spot Bond			10.46000	103.99184	10.46000	103.90544				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	100.75786				0.00	0	0
Total NBK29B SPOT										0.00	0	0
Total For NBK29B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK30/ On 20/02/2024 Spot Bond			9.96000	101.28547	9.96000	101.20525			0.00	0	0
Total NBK30A SPOT									0.00	0	0
Total For NBK30A									0.00	0	0
NBK30I On 18/02/2021 Spot Bond					0.00000	100.43635			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	100.50294			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	100.26271			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	100.81570			0.00	40,000,000	40,000,000
Total NBK33B SPOT									0.00	40,000,000	40,000,000
Total For NBK33B									0.00	40,000,000	40,000,000
NBK34I On 10/05/2021 Spot Bond					0.00000	101.93330			0.00	300,000,000	100,000,000
Total NBK34B SPOT									0.00	300,000,000	100,000,000
Total For NBK34B									0.00	300,000,000	100,000,000
NBK35I On 10/05/2023 Spot Bond					0.00000	100.69176			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	100.71043			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	101.14266			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	100.87179			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			8.48000	107.52159	8.48000	107.44760			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	35.58555	100.00000	35.34719			0.00	0	0
Total NBK3A/R204 SPOT									0.00	0	0
Total For NBK3A/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
NBK4 On 28/10/2024 Spot Bond			11.73500	11.73500	11.73500	46.56809				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK40I On 31/07/2026 Spot Bond					0.00000	100.96704				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	100.78863				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	100.57377				0.00	0	0
Total NBK42B SPOT										0.00	0	0
Total For NBK42B										0.00	0	0
NBK43I On 20/02/2024 Spot Bond					0.00000	100.43509				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	101.26179				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	101.95018				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NCLN82/JIBAR SPOT										0.00	0	0
Total For NCLN82/JIBAR										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.90500	101.28710	10.90500	101.19801				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	101.93939				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.94000	100.33688	10.94000	100.24835				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	101.95018				0.00	0	0
Total NCLN87 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 NCLN87										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.96733				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.98890				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	100.32654				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	101.41717				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	101.87078				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	101.41745				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	101.63361				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	100.79468				0.00	0	0
Total NED14 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 NED14										0.00	0	0
NED15 On 08/04/2019 Spot Bond			9.38000	9.38000	9.38000	103.09179				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2019 Spot Bond					0.00000	102.25435				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	101.42500				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	101.42428				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	104.85354				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			11.20000	105.18051	11.20000	105.08711				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	102.68224				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	101.16142				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	100.46274				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	105.41478				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	103.26956				0.00	0	600,000,000
Total NGL02 SPOT										0.00	0	600,000,000
Total For NGL02										0.00	0	600,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	100.33072				0.00	0	0
Total NGL03 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 NGL03										0.00	0	0
NGLT1 On 01/07/2022 Spot Bond					0.00000	102.32173				0.00	0	0
Total NGLT1A SPOT										0.00	0	0
Total For NGLT1A										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	102.91600	10.00000	102.83500				0.00	0	0
Total NHM001/JIBAR SPOT										0.00	0	0
Total For NHM001/JIBAR										0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	101.05205	13.50000	100.94270				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	99.90947				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			3.49000	3.49000	3.49000	121.69519				0.00	0	0
Total NILB11 SPOT										0.00	0	0
Total For NILB11										0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	0
Total NILB12 SPOT										0.00	0	0
Total For NILB12										0.00	0	0
NILB13 On 31/01/2025 Spot Bond			3.88000	3.88000	3.88000	118.65304				0.00	0	0
Total NILB13 SPOT										0.00	0	0
Total For NILB13										0.00	0	0
NILB14 On 31/03/2028 Spot Bond			3.97000	3.97000	3.97000	162.86620				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			4.28000	158.62559	4.28000	158.49606				0.00	0	0
Total NILB15 SPOT										0.00	0	0
Total For NILB15										0.00	0	0
NILB17 On 31/01/2038 Spot Bond			4.38000	75.43534	4.38000	96.47828				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			9.05000	104.22418	9.05000	104.14900				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NQ1A10 On 22/05/2020 Spot Bond			9.68000	9.68000	9.68000	102.08243				0.00	0	0
Total NQ1A10 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 NQ1A10										0.00	0	0
NQ1A1 On 22/05/2018 Spot Bond					0.00000	100.35251				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2018 Spot Bond					0.00000	100.32553				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	100.36818				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	100.35914				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	100.38277				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	100.39300				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	100.35914				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			9.88000	9.88000	9.88000	102.08680				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	100.38975				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.39224				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	100.36778				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			10.08000	10.08000	10.08000	102.09117				0.00	0	0
Total NQ1C10 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 NQ1C10									0.00	0	0
NQ1C1 On 22/05/2018 Spot Bond					0.00000	100.37210			0.00	0	0
Total NQ1C15 SPOT									0.00	0	0
Total For NQ1C15									0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond					0.00000	100.41074			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	100.39622			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	100.45370			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	100.38073			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	100.42219			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			8.66000	103.63477	8.66000	103.56238		8,660,000,000,000.00	1,000,000,000	500,000,000	
Total NRA018 SPOT								8,660,000,000,000.00	1,000,000,000	500,000,000	
Total For NRA018								8,660,000,000,000.00	1,000,000,000	500,000,000	
NRA02: On 31/10/2022 Spot Bond			9.93500	110.15512	9.93500	110.06663		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			3.85000	173.11727	3.85000	172.98194		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			11.66000	103.96081	11.66000	103.86375		0.00	0	7,240,000,000	
Total NRA028 SPOT								0.00	0	7,240,000,000	
Total For NRA028								0.00	0	7,240,000,000	
NRA02: On 30/11/2028 Spot Bond			100.00000	12.56593	100.00000	12.48222		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	102.11248		0.00	0	0	
Total NTC16 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 NTC16									0.00	0	0
NTC18 On 27/02/2019 Spot Bond					0.00000	100.60792			0.00	0	0
Total NTC18 SPOT									0.00	0	0
Total For NTC18									0.00	0	0
NTC19 On 27/07/2020 Spot Bond					0.00000	101.02479			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	101.46210			0.00	0	0
Total NTC20 SPOT									0.00	0	0
Total For NTC20									0.00	0	0
NTC21 On 24/03/2022 Spot Bond					0.00000	102.11626			0.00	0	13,360,000,000
Total NTC21 SPOT									0.00	0	13,360,000,000
Total For NTC21									0.00	0	13,360,000,000
OMI01 On 22/11/2022 Spot Bond					0.00000	100.44478			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	100.75584			0.00	0	0
Total OML02 SPOT									0.00	0	0
Total For OML02									0.00	0	0
OML03 On 27/11/2019 Spot Bond			10.20000	98.70747	10.20000	98.62612			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	102.14145			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			10.46500	10.46500	10.46500	100.72888		6,279,000,000,000.00	600,000,000	1,800,000,000	
Total OML05 SPOT								6,279,000,000,000.00	600,000,000	1,800,000,000	
Total For OML05								6,279,000,000,000.00	600,000,000	1,800,000,000	
OML06 On 19/03/2022 Spot Bond			11.10000	99.73460	11.10000	99.64535		17,760,000,000,000.00	1,600,000,000	1,900,000,000	
Total OML06 SPOT								17,760,000,000,000.00	1,600,000,000	1,900,000,000	
Total For OML06								17,760,000,000,000.00	1,600,000,000	1,900,000,000	
OML07 On 19/03/2025 Spot Bond			12.01000	97.44990	12.01000	97.35575		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	101.06512		0.00	0	0	
Total OML08 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 OML08									0.00	0	0
OML09 On 14/09/2022 Spot Bond			11.09000	101.92502	11.09000	101.83389			24,841,600,000,000.00	2,240,000,000	1,560,000,000
Total OML09 SPOT									24,841,600,000,000.00	2,240,000,000	1,560,000,000
Total For OML09									24,841,600,000,000.00	2,240,000,000	1,560,000,000
OML10 On 14/09/2025 Spot Bond			12.01000	99.44616	12.01000	99.35008			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	102.91600	10.00000	102.83500			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	99.97376			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	100.73553			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	99.90793			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	100.09124			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	100.09124			0.00	0	0
Total PMM40 SPOT									0.00	0	0
Total For PMM40									0.00	0	0
PMM41 On 07/05/2018 Spot Bond					0.00000	100.68393			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	100.24047			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	99.16224			0.00	0	0
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0
PPC00: On 31/10/2019 Spot Bond					0.00000	98.30592			0.00	0	0
Total PPC003 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 PPC003									0.00	0	0
PRE1A On 27/01/2018 Spot Bond					0.00000	100.98639			0.00	0	0
Total PRE1A3 SPOT									0.00	0	0
Total For PRE1A3									0.00	0	0
PRE1B On 27/01/2018 Spot Bond					0.00000	100.98937			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	101.08700			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	101.10968			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	100.39877			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	100.41811			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	100.43502			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	100.46880			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	100.47362			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	100.47844			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			9.16000	107.83131	9.16000	112.98549		337,457,784,000,000.00	2,547,757,400,000	1,934,509,367,100	
Total R186 SPOT								37,457,784,000,000.00	547,757,400,000	334,509,367,100	
Total For R186								37,457,784,000,000.00	547,757,400,000	334,509,367,100	
R197 On 07/12/2023 Spot Bond			2.63000	291.16042	2.65000	290.65988		4,123,049,422,000.00	1,567,699,400	41,225,986,900	
Total R197 SPOT								4,123,049,422,000.00	1,567,699,400	41,225,986,900	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R197									4,123,049,422,000.00	1,567,699,400	41,225,986,900
R202 On 07/12/2033 Spot Bond			2.82000	230.01793	2.80000	230.42868			5,032,785,192,000.00	1,784,675,600	175,102,163,000
Total R202 SPOT									5,032,785,192,000.00	1,784,675,600	175,102,163,000
Total For R202									5,032,785,192,000.00	1,784,675,600	175,102,163,000
R2023 On 28/02/2023 Spot Bond			8.55000	98.85188	8.52000	98.90527			706,499,743,715,000.00	199,590,613,300	769,337,157,500
Total R2023 SPOT									16,499,743,715,000.00	199,590,613,300	769,337,157,500
Total For R2023									16,499,743,715,000.00	199,590,613,300	769,337,157,500
R2030 On 31/01/2030 Spot Bond			9.62000	91.41544	9.62000	91.34545			046,222,100,000,000.00	212,705,000,000	440,477,188,800
Total R2030 SPOT									16,222,100,000,000.00	212,705,000,000	440,477,188,800
Total For R2030									16,222,100,000,000.00	212,705,000,000	440,477,188,800
R2032 On 31/03/2032 Spot Bond			9.80000	89.81764	9.80000	89.74684			725,849,514,340,000.00	176,107,093,300	419,758,293,300
Total R2032 SPOT									15,849,514,340,000.00	176,107,093,300	419,758,293,300
Total For R2032									15,849,514,340,000.00	176,107,093,300	419,758,293,300
R2035 On 28/02/2035 Spot Bond			9.94000	93.77620	9.94000	93.70083			415,909,312,404,000.00	243,049,226,600	514,866,000,000
Total R2035 SPOT									15,909,312,404,000.00	243,049,226,600	514,866,000,000
Total For R2035									15,909,312,404,000.00	243,049,226,600	514,866,000,000
R2037 On 31/01/2037 Spot Bond			10.02500	90.17873	10.02500	90.10686			515,935,750,405,000.00	151,215,536,200	633,680,276,000
Total R2037 SPOT									15,935,750,405,000.00	151,215,536,200	633,680,276,000
Total For R2037									15,935,750,405,000.00	151,215,536,200	633,680,276,000
R204 On 21/12/2018 Spot Bond			7.52000	100.25181	7.48000	104.22002			439,945,922,192,000.00	58,503,447,100	221,878,171,100
Total R204 SPOT									19,945,922,192,000.00	58,503,447,100	221,878,171,100
Total For R204									19,945,922,192,000.00	58,503,447,100	221,878,171,100
R2040 On 31/01/2040 Spot Bond			10.12500	93.36697	10.12500	93.29182			211,305,990,962,500.00	218,400,591,700	594,954,600,000
Total R2040 SPOT									11,305,990,962,500.00	218,400,591,700	594,954,600,000
Total For R2040									11,305,990,962,500.00	218,400,591,700	594,954,600,000
R2044 On 31/01/2044 Spot Bond			10.16500	90.26281	10.16500	90.18987			489,626,375,000,000.00	441,675,000,000	815,797,512,700
Total R2044 SPOT									19,626,375,000,000.00	441,675,000,000	815,797,512,700
Total For R2044									19,626,375,000,000.00	441,675,000,000	815,797,512,700
R2048 On 28/02/2048 Spot Bond			10.11500	89.62830	10.11500	89.55504			057,070,762,304,000.00	401,094,489,600	1,377,330,510,149
Total R2048 SPOT									17,070,762,304,000.00	401,094,489,600	1,377,330,510,149
Total For R2048									17,070,762,304,000.00	401,094,489,600	1,377,330,510,149
R207 On 15/01/2020 Spot Bond			8.02000	101.46614	8.00000	101.43881			271,833,970,974,000.00	283,271,068,700	378,066,353,900
Total R207 SPOT									11,833,970,974,000.00	283,271,068,700	378,066,353,900
Total For R207									11,833,970,974,000.00	283,271,068,700	378,066,353,900
R208 On 31/03/2021 Spot Bond			8.26500	97.01742	8.23500	97.03587			378,183,791,000,000.00	166,749,400,000	522,341,670,200
Total R208 SPOT									18,183,791,000,000.00	166,749,400,000	522,341,670,200

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 For R208									8,183,791,000,000.00	166,749,400,000	522,341,670,200
R209 On 31/03/2036 Spot Bond			9.87500	70.79891	9.87000	70.77475			940,774,758,900,000.00	196,534,152,800	530,039,682,100
Total R209 SPOT									10,774,758,900,000.00	196,534,152,800	530,039,682,100
Total For R209									10,774,758,900,000.00	196,534,152,800	530,039,682,100
R210 On 31/03/2028 Spot Bond			2.72000	182.07640	2.72000	181.95073			3,958,163,584,000.00	1,455,207,200	80,125,954,000
Total R210 SPOT									3,958,163,584,000.00	1,455,207,200	80,125,954,000
Total For R210									3,958,163,584,000.00	1,455,207,200	80,125,954,000
R212 On 31/01/2022 Spot Bond			2.62000	149.90386	2.65000	149.62860			86,629,023,012,000.00	33,064,512,600	86,012,329,000
Total R212 SPOT									16,629,023,012,000.00	33,064,512,600	86,012,329,000
Total For R212									16,629,023,012,000.00	33,064,512,600	86,012,329,000
R213 On 28/02/2031 Spot Bond			9.69000	82.13870	9.69000	82.07432			752,684,261,544,000.00	387,273,917,600	382,774,515,900
Total R213 SPOT									12,684,261,544,000.00	387,273,917,600	382,774,515,900
Total For R213									12,684,261,544,000.00	387,273,917,600	382,774,515,900
R214 On 28/02/2041 Spot Bond			10.05500	70.08059	10.05500	70.02363			195,005,786,633,000.00	118,846,920,600	1,017,157,132,300
Total R214 SPOT									15,005,786,633,000.00	118,846,920,600	1,017,157,132,300
Total For R214									15,005,786,633,000.00	118,846,920,600	1,017,157,132,300
RCG01 On 24/10/2019 Spot Bond					0.00000	101.24495			0.00	0	100,000,000
Total RCG01B SPOT									0.00	0	100,000,000
Total For RCG01B									0.00	0	100,000,000
RCSB0 On 12/04/2018 Spot Bond					0.00000	101.94531			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	99.93789			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDF04U										0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDF06I On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF06U SPOT										0.00	0	0
Total For RDF06U										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond					0.00000	100.13497				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	101.35275				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	102.70059				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	101.99853				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	101.70860				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	100.10080				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	101.77292				0.00	0	0
Total RDFB10 SPOT										0.00	0	0
Total For RDFB10										0.00	0	0
RDFB1 On 27/03/2022 Spot Bond					0.00000	101.73164				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	100.26114				0.00	0	0
Total RDFB12 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 RDFB12										0.00	0	0
RDFC3 On 04/06/2018 Spot Bond					0.00000	100.08805				0.00	0	0
Total RDFC38 SPOT										0.00	0	0
Total For RDFC38										0.00	0	0
RDFC3 On 27/07/2018 Spot Bond					0.00000	100.92818				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	101.63159				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	101.40200				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	100.45826				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	100.42153				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	100.45011				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	102.01671				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	102.12956				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	102.57231				0.00	0	0
Total RED203 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 RED203										0.00	0	0
RED20 On 05/01/2020 Spot Bond					0.00000	102.10284				0.00	0	0
Total RED204 SPOT										0.00	0	0
Total For RED204										0.00	0	0
RED20 On 05/07/2020 Spot Bond					0.00000	102.61951				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	102.56478				0.00	0	400,000,000
Total RED301 SPOT										0.00	0	400,000,000
Total For RED301										0.00	0	400,000,000
RED40 On 26/11/2019 Spot Bond					0.00000	100.28127				0.00	0	0
Total RED401 SPOT										0.00	0	0
Total For RED401										0.00	0	0
RED50 On 05/12/2022 Spot Bond					0.00000	100.13021				0.00	0	0
Total RED501 SPOT										0.00	0	0
Total For RED501										0.00	0	0
RES01 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
RES02 On 02/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03 On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04 On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES18 On 05/02/2018 Spot Bond					0.00000	100.76991				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	100.02255				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	101.03034				0.00	0	0
Total RES34 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 RES34										0.00	0	0
RES35 On 25/08/2021 Spot Bond					0.00000	100.27614				0.00	70,000,000	35,000,000
Total RES35 SPOT										0.00	70,000,000	35,000,000
Total For RES35										0.00	70,000,000	35,000,000
RES36 On 21/10/2019 Spot Bond					0.00000	101.50685				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	100.90122				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	101.34061				0.00	0	0
Total RES40 SPOT										0.00	0	0
Total For RES40										0.00	0	0
RES41 On 30/11/2022 Spot Bond					0.00000	100.18929				0.00	0	17,100,000,000
Total RES41 SPOT										0.00	0	17,100,000,000
Total For RES41										0.00	0	17,100,000,000
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			9.75500	101.97663	9.75500	101.89661				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			10.20000	96.98585	10.20000	96.90666				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			11.39000	92.94785	11.39000	92.86333				0.00	0	0
Total RW28 SPOT										0.00	0	0
Total For RW28										0.00	0	0
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	102.91600	10.00000	102.83500				0.00	0	0
Total SBK12/R157 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 SBK12/R157										0.00	0	0
SBK16 On 15/03/2018 Spot Bond					0.00000	99.91180				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	101.36976				0.00	0	0
Total SBK17 SPOT										0.00	0	0
Total For SBK17										0.00	0	0
SBK18 On 24/10/2020 Spot Bond					0.00000	102.81584				0.00	0	500,000,000
Total SBK18 SPOT										0.00	0	500,000,000
Total For SBK18										0.00	0	500,000,000
SBK19 On 24/10/2019 Spot Bond					0.00000	101.14084				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	102.89651				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	101.86949				0.00	0	400,000,000
Total SBK21 SPOT										0.00	0	400,000,000
Total For SBK21										0.00	0	400,000,000
SBK22 On 28/05/2020 Spot Bond					0.00000	102.35064				0.00	0	400,000,000
Total SBK22 SPOT										0.00	0	400,000,000
Total For SBK22										0.00	0	400,000,000
SBK23 On 28/05/2022 Spot Bond			11.32000	101.22792	11.32000	101.13558				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	102.66918				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	105.29859				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			11.33500	104.05525	11.33500	103.96074				0.00	0	0
Total SBK26 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 SBK26									0.00	0	0
SBK9 On 10/04/2018 Spot Bond			8.48000	101.37376	8.48000	101.30506			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	102.23810			0.00	0	0
Total SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0
SBS18 On 23/06/2021 Spot Bond					0.00000	102.80853			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			9.11500	107.90546	9.11500	107.82666			0.00	0	0
Total SBS19 SPOT									0.00	0	0
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			10.20500	99.84412	10.20500	99.76180			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond					0.00000	102.54358			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS24 On 24/05/2019 Spot Bond					0.00000	101.27054			0.00	0	500,000,000
Total SBS24 SPOT									0.00	0	500,000,000
Total For SBS24									0.00	0	500,000,000
SBS25 On 24/05/2019 Spot Bond			8.37000	101.07981	8.37000	101.01116		7,700,400,000,000.00		920,000,000	230,000,000
Total SBS25 SPOT								7,700,400,000,000.00		920,000,000	230,000,000
Total For SBS25								7,700,400,000,000.00		920,000,000	230,000,000
SBS27 On 20/02/2024 Spot Bond			9.77000	104.72559	9.77000	104.64419			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			8.47000	100.28117	8.47000	100.21301			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			10.38000	88.27777	10.38000	88.20377			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	99.91658			0.00	0	0
Total SBS30 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 SBS30									0.00	0	0
SBS31 On 12/06/2027 Spot Bond			10.44500	96.05645	10.44500	95.97633			8,982,700,000,000.00	860,000,000	430,000,000
Total SBS31 SPOT									8,982,700,000,000.00	860,000,000	430,000,000
Total For SBS31									8,982,700,000,000.00	860,000,000	430,000,000
SBS33 On 19/09/2019 Spot Bond					0.00000	101.82158			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			10.45500	100.59143	10.45500	100.50651			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	100.96559			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	101.29688			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			8.64500	101.62892	8.64500	101.55883			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			10.00000	98.74968	10.00000	98.67116			0.00	0	0
Total SBS38 SPOT									0.00	0	0
Total For SBS38									0.00	0	0
SBS39 On 29/01/2030 Spot Bond			10.99000	95.06991	10.99000	94.98703			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			9.36500	98.11397	9.36500	98.03958			14,984,000,000,000.00	1,600,000,000	980,000,000
Total SBS4 SPOT									14,984,000,000,000.00	1,600,000,000	980,000,000
Total For SBS4									14,984,000,000,000.00	1,600,000,000	980,000,000
SBS40 On 12/11/2020 Spot Bond					0.00000	101.48546			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			9.61500	102.18838	9.61500	102.10888			0.00	0	114,000,000
Total SBS41 SPOT									0.00	0	114,000,000
Total For SBS41									0.00	0	114,000,000
SBS42 On 12/11/2025 Spot Bond			10.07500	103.86820	10.07500	103.78363			0.00	0	0
Total SBS42 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 SBS42										0.00	0	0
SBS43 On 12/11/2027 Spot Bond			10.42000	103.28571	10.42000	103.19880				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	100.81360				0.00	0	0
Total SBS44 SPOT										0.00	0	0
Total For SBS44										0.00	0	0
SBS45 On 15/02/2021 Spot Bond					0.00000	101.40274				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			9.63500	107.44994	9.63500	107.36755				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	101.53964				0.00	0	95,000,000,000
Total SBS47 SPOT										0.00	0	95,000,000,000
Total For SBS47										0.00	0	95,000,000,000
SBS48 On 31/01/2020 Spot Bond					0.00000	100.68078				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	100.86708				0.00	0	0
Total SBS49 SPOT										0.00	0	0
Total For SBS49										0.00	0	0
SBS50 On 31/01/2022 Spot Bond			9.62000	102.84227	9.62000	102.76352				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			10.20000	10.20000	10.20000	101.52173				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	100.56551				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	101.56442				0.00	0	1,000,000,000
Total SBS53 SPOT										0.00	0	1,000,000,000
Total For SBS53										0.00	0	1,000,000,000
SBS54 On 12/06/2020 Spot Bond					0.00000	99.91384				0.00	0	0
Total SBS54 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 SBS54									0.00	0	0
SBS55 On 12/06/2022 Spot Bond					0.00000	100.35006			0.00	300,000,000	100,000,000
Total SBS55 SPOT									0.00	300,000,000	100,000,000
Total For SBS55									0.00	300,000,000	100,000,000
SBS56 On 12/06/2022 Spot Bond			9.52000	9.52000	9.52000	97.85293			0.00	0	0
Total SBS56 SPOT									0.00	0	0
Total For SBS56									0.00	0	0
SBS57 On 12/06/2024 Spot Bond					0.00000	100.10174			0.00	0	0
Total SBS57 SPOT									0.00	0	0
Total For SBS57									0.00	0	0
SBS58 On 12/06/2027 Spot Bond					0.00000	100.42566			0.00	0	0
Total SBS58 SPOT									0.00	0	0
Total For SBS58									0.00	0	0
SBS59 On 09/10/2020 Spot Bond					0.00000	101.34363			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			3.68000	275.82020	3.68000	275.60836		853,760,000,000.00		232,000,000	116,000,000
Total SBSI11 SPOT								853,760,000,000.00		232,000,000	116,000,000
Total For SBSI11								853,760,000,000.00		232,000,000	116,000,000
SBSI14 On 07/12/2033 Spot Bond			4.35000	4.35000	4.35000	190.80379		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	102.42640		0.00	34,077,600	505,638,800	
Total SBT101 SPOT								0.00	34,077,600	505,638,800	
Total For SBT101								0.00	34,077,600	505,638,800	
SBT102 On 30/09/2022 Spot Bond					0.00000	102.67009		0.00	18,742,600	9,371,300	
Total SBT102 SPOT								0.00	18,742,600	9,371,300	
Total For SBT102								0.00	18,742,600	9,371,300	
SF2A2U 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	
Total SF2CU 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 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	102.02121				0.00	0	700,000,000
Total SGI004 SPOT										0.00	0	700,000,000
Total For SGI004										0.00	0	700,000,000
SGI005 On 10/07/2021 Spot Bond					0.00000	102.02135				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	101.83016				0.00	0	400,000,000
Total SGI006 SPOT										0.00	0	400,000,000
Total For SGI006										0.00	0	400,000,000
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	99.91333				0.00	0	0
Total SHS06 SPOT										0.00	0	0
Total For SHS06										0.00	0	0
SHS11U On 25/11/2020 Spot Bond			10.00000	102.91600	10.00000	102.83500				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	100.77068				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	101.82605				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	101.94722				0.00	0	0
Total SHS24 SPOT										0.00	0	0
Total For SHS24										0.00	0	0
SHS25 On 29/06/2020 Spot Bond			10.13500	103.75030	10.13500	103.66625				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	101.72174				0.00	0	0
Total SHS26 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 SHS26										0.00	0	0
SHS28 On 15/04/2018 Spot Bond					0.00000	101.58200				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	101.54646				0.00	0	0
Total SHS30 SPOT										0.00	0	0
Total For SHS30										0.00	0	0
SHS31 On 05/10/2022 Spot Bond					0.00000	101.77258				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	101.42948				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	101.46147				0.00	0	0
Total SHS33 SPOT										0.00	0	0
Total For SHS33										0.00	0	0
SHS34 On 03/11/2022 Spot Bond					0.00000	100.85986				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			8.61500	102.82348	8.61500	102.75281				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	100.89023				0.00	0	0
Total SLI4 SPOT										0.00	0	0
Total For SLI4										0.00	0	0
SLRA1 On 15/08/2019 Spot Bond					0.00000	100.55396				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	100.56924				0.00	0	0
Total SLRA2 SPOT										0.00	0	0
Total For SLRA2										0.00	0	0
SLRA3 On 15/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	35,700,000,000
Total SLRA3 SPOT										0.00	0	35,700,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SLRA3									0.00	0	35,700,000,000
SLRA4 On 15/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	12,500,000,000
Total SLRA4 SPOT									0.00	0	12,500,000,000
Total For SLRA4									0.00	0	12,500,000,000
SLRB1 On 15/08/2019 Spot Bond					0.00000	100.57877			0.00	0	0
Total SLRB1 SPOT									0.00	0	0
Total For SLRB1									0.00	0	0
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.58471			0.00	0	0
Total SLRB2 SPOT									0.00	0	0
Total For SLRB2									0.00	0	0
SLRB3 On 15/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		310,000,000,000,000.00	3,100,000,000	3,100,000,000	
Total SLRB3 SPOT								10,000,000,000,000.00	3,100,000,000	3,100,000,000	
Total For SLRB3								10,000,000,000,000.00	3,100,000,000	3,100,000,000	
SLRB4 On 15/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		250,000,000,000,000.00	2,500,000,000	3,700,000,000	
Total SLRB4 SPOT								50,000,000,000,000.00	2,500,000,000	3,700,000,000	
Total For SLRB4								50,000,000,000,000.00	2,500,000,000	3,700,000,000	
SLRC1 On 15/08/2019 Spot Bond					0.00000	100.62893			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	100.64156			0.00	0	0
Total SLRC2 SPOT									0.00	0	0
Total For SLRC2									0.00	0	0
SLRC3 On 15/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		150,000,000,000,000.00	1,500,000,000	2,500,000,000	
Total SLRC3 SPOT								50,000,000,000,000.00	1,500,000,000	2,500,000,000	
Total For SLRC3								50,000,000,000,000.00	1,500,000,000	2,500,000,000	
SLRC4 On 15/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		150,000,000,000,000.00	1,500,000,000	2,500,000,000	
Total SLRC4 SPOT								50,000,000,000,000.00	1,500,000,000	2,500,000,000	
Total For SLRC4								50,000,000,000,000.00	1,500,000,000	2,500,000,000	
SNT02 On 12/04/2021 Spot Bond					0.00000	101.48369			0.00	0	0
Total SNT02 SPOT									0.00	0	0
Total For SNT02									0.00	0	0
SNT03 On 12/04/2023 Spot Bond			11.07000	11.07000	11.07000	104.57689			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	102.27516			0.00	0	0
Total SNT04 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 SNT04										0.00	0	0
SPDA1 On 21/08/2021 Spot Bond					0.00000	101.15986				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA1 On 21/08/2020 Spot Bond					0.00000	100.39847				0.00	0	0
Total SPDA11 SPOT										0.00	0	0
Total For SPDA11										0.00	0	0
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.40614				0.00	0	0
Total SPDA12 SPOT										0.00	0	0
Total For SPDA12										0.00	0	0
SPDA6 On 21/08/2019 Spot Bond					0.00000	100.39625				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	100.60564				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	100.40013				0.00	0	0
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0
SPDA9 On 21/08/2019 Spot Bond					0.00000	100.40450				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	99.92762				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	100.97232				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	101.35691				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			9.93500	97.37930	9.93500	97.30152				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			9.80500	92.87190	9.80500	92.79866				0.00	0	0
Total SSN004 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 SSN004										0.00	0	0
SSN00: On 31/03/2021 Spot Bond			9.80500	92.87190	9.80500	92.79866				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN01: On 31/01/2025 Spot Bond			4.04500	4.04500	4.04500	117.39193				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			10.66000	98.80771	10.66000	103.95430				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			11.56000	71.43203	11.56000	71.36554				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	101.10974				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	101.22297				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN02: On 25/09/2019 Spot Bond					0.00000	101.80551				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	100.02646				0.00	500,000,000	500,000,000
Total SSN029 SPOT										0.00	500,000,000	500,000,000
Total For SSN029										0.00	500,000,000	500,000,000
SSN03: On 17/03/2020 Spot Bond					0.00000	99.75062				0.00	150,000,000	50,000,000
Total SSN033 SPOT										0.00	150,000,000	50,000,000
Total For SSN033										0.00	150,000,000	50,000,000
SSN03: On 02/06/2020 Spot Bond					0.00000	100.10246				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	100.51945				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	100.18707				0.00	0	30,000,000
Total SSN037 SPOT										0.00	0	30,000,000

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 SSN037										0.00	0	30,000,000
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	103.48156				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	101.36016				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			9.92000	101.01770	9.92000	100.93712				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			4.51000	94.77526	4.51000	94.69650				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	100.71869				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN04: On 14/02/2018 Spot Bond					0.00000	100.52228				0.00	0	0
Total SSN045 SPOT										0.00	0	0
Total For SSN045										0.00	0	0
SSN04: On 30/04/2027 Spot Bond					0.00000	100.97491				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN04: On 05/04/2027 Spot Bond					0.00000	101.42838				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN04: On 21/06/2018 Spot Bond					0.00000	103.82616				0.00	0	0
Total SSN048 SPOT										0.00	0	0
Total For SSN048										0.00	0	0
SSN04: On 30/09/2027 Spot Bond					0.00000	103.91071				0.00	0	0
Total SSN049 SPOT										0.00	0	0
Total For SSN049										0.00	0	0
SSN05: On 08/12/2023 Spot Bond			3.68000	3.68000	3.68000	275.40203				0.00	0	0
Total SSN050 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 SSN050										0.00	0	0
SSN05 On 26/09/2018 Spot Bond					0.00000	101.57940				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0
SSN05 On 26/10/2020 Spot Bond					0.00000	100.97300				0.00	0	0
Total SSN052 SPOT										0.00	0	0
Total For SSN052										0.00	0	0
SSN05 On 26/10/2020 Spot Bond			8.28700	106.50817	8.28700	101.21407				0.00	0	250,000,000
Total SSN053 SPOT										0.00	0	250,000,000
Total For SSN053										0.00	0	250,000,000
SSN05 On 26/10/2022 Spot Bond					0.00000	101.04285				0.00	0	0
Total SSN054 SPOT										0.00	0	0
Total For SSN054										0.00	0	0
SSN05 On 03/11/2022 Spot Bond					0.00000	100.84568				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			10.11000	95.86051	10.11000	95.78262				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A1C On 21/08/2019 Spot Bond					0.00000	100.39396				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	100.87946				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			9.65000	101.77399	9.65000	101.69583				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T13A1C On 21/08/2018 Spot Bond					0.00000	100.80831				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	100.40552				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			9.55000	105.19420	9.55000	105.11423				0.00	0	0
Total T13A12 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 T13A12									0.00	0	0
T13A13 On 21/08/2018 Spot Bond					0.00000	100.37315			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	100.52018			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	100.40462			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			9.65000	104.64324	9.65000	104.56288			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	100.40313			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	100.14272			0.00	0	0
Total T13A19 SPOT									0.00	0	0
Total For T13A19									0.00	0	0
T13A20 On 21/08/2020 Spot Bond			9.60000	103.26283	9.60000	103.18393			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	100.40078			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	100.40974			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	100.49553	9.15000	100.42104			0.00	0	0
Total T14A12 SPOT									0.00	0	0
Total For T14A12									0.00	0	0
T15OM On 21/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000		330,000,000,000,000.00	13,300,000,000	12,300,000,000	
Total T15OM1 SPOT								30,000,000,000,000.00	13,300,000,000	12,300,000,000	
Total For T15OM1								30,000,000,000,000.00	13,300,000,000	12,300,000,000	
TFS117 On 02/09/2018 Spot Bond					0.00000	100.34135			0.00	0	0
Total TFS117 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 TFS117										0.00	0	0
TFS12€ On 20/03/2019 Spot Bond					0.00000	101.51611				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS13€ On 06/07/2018 Spot Bond					0.00000	101.75032				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS13€ On 06/07/2020 Spot Bond					0.00000	101.47055				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS13€ On 27/05/2019 Spot Bond					0.00000	100.97985				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	100.90400				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	100.93562				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	101.78626				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS14€ On 20/03/2022 Spot Bond					0.00000	101.84223				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	100.78226				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	101.26839				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	101.30247				0.00	0	100,000,000
Total TFS148 SPOT										0.00	0	100,000,000
Total For TFS148										0.00	0	100,000,000
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.86005				0.00	0	0
Total TFS149 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 TFS149									0.00	0	0
TFS15C On 16/11/2018 Spot Bond					0.00000	100.45139			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					0.00000	100.18355			0.00	0	0
Total TFS151 SPOT									0.00	0	0
Total For TFS151									0.00	0	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000			0.00	0	0
Total TH10A7 SPOT									0.00	0	0
Total For TH10A7									0.00	0	0
TH11A2 On 18/07/2018 Spot Bond					0.00000	101.20443			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	103.44819	8.73000	103.37616			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	101.44308			0.00	0	0
Total TH11A5 SPOT									0.00	0	0
Total For TH11A5									0.00	0	0
TH11A6 On 18/07/2018 Spot Bond			8.98000	8.98000	8.98000	102.71656			0.00	0	0
Total TH11A6 SPOT									0.00	0	0
Total For TH11A6									0.00	0	0
TH11A8 On 18/07/2018 Spot Bond					0.00000	101.30773			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	101.41331			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	101.25149			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	101.24596			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	101.38844			0.00	0	0
Total TH11C1 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 TH11C1										0.00	0	0
TH11C2 On 18/07/2018 Spot Bond					0.00000	101.38291				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	101.33451				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	101.81911				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	101.82462				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	101.79706				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	100.38938				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	100.40083				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			9.60000	9.60000	9.60000	102.02877				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A4 On 21/08/2019 Spot Bond					0.00000	100.39396				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond					0.00000	100.40999				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond			9.51000	101.08877	9.51000	101.01224				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond					0.00000	100.39167				0.00	0	0
Total TH12A7 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 TH12A7										0.00	0	0
TH12A: On 21/08/2019 Spot Bond					0.00000	100.40999				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A: On 21/08/2019 Spot Bond			9.62000	100.50031	9.62000	100.42336				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B: On 21/08/2019 Spot Bond					0.00000	100.43059				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B: On 21/08/2019 Spot Bond					0.00000	100.43059				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B: On 21/08/2019 Spot Bond					0.00000	100.43059				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B: On 21/08/2019 Spot Bond					0.00000	100.43059				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	101.71040				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	101.71040				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	100.46716				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	100.46670				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	100.61514				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	100.61514				0.00	0	0
Total TH12D2 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 TH12D2										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	100.70503				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	100.61242				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	100.38343				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	100.39351				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	100.76618				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			9.75000	101.81186	9.75000	101.73287				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	100.38389				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A: On 21/08/2018 Spot Bond					0.00000	100.66408				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A: On 21/08/2020 Spot Bond					0.00000	99.86916				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A: On 21/08/2020 Spot Bond			9.64000	102.88058	9.64000	102.80165				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A: On 21/08/2018 Spot Bond					0.00000	100.55591				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	100.43047				0.00	0	0
Total TH13B1 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 TH13B1									0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	100.43093			0.00	0	0
Total TH13B2 SPOT									0.00	0	0
Total For TH13B2									0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	100.42930			0.00	0	0
Total TH13B3 SPOT									0.00	0	0
Total For TH13B3									0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	100.42033			0.00	0	0
Total TH13B4 SPOT									0.00	0	0
Total For TH13B4									0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	100.42910			0.00	0	0
Total TH13B5 SPOT									0.00	0	0
Total For TH13B5									0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	100.46244			0.00	0	0
Total TH13C1 SPOT									0.00	0	0
Total For TH13C1									0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	100.46609			0.00	0	400,000,000
Total TH13C2 SPOT									0.00	0	400,000,000
Total For TH13C2									0.00	0	400,000,000
TH13C: On 21/08/2020 Spot Bond					0.00000	100.45167			0.00	0	0
Total TH13C3 SPOT									0.00	0	0
Total For TH13C3									0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	100.46062			0.00	0	0
Total TH13C4 SPOT									0.00	0	0
Total For TH13C4									0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	100.48752			0.00	0	0
Total TH13C5 SPOT									0.00	0	0
Total For TH13C5									0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	100.61251			0.00	0	400,000,000
Total TH13D1 SPOT									0.00	0	400,000,000
Total For TH13D1									0.00	0	400,000,000
TH13D: On 21/08/2020 Spot Bond					0.00000	100.61251			0.00	0	400,000,000
Total TH13D2 SPOT									0.00	0	400,000,000
Total For TH13D2									0.00	0	400,000,000
TH13D: On 21/08/2020 Spot Bond					0.00000	100.60709			0.00	0	0
Total TH13D3 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 TH13D3										0.00	0	0
TH13D On 21/08/2020 Spot Bond					0.00000	100.60047				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D On 21/08/2020 Spot Bond					0.00000	100.62158				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A On 21/11/2019 Spot Bond					0.00000	100.66961				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A On 21/11/2021 Spot Bond					0.00000	100.41613				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A On 21/11/2021 Spot Bond			9.77500	101.58279	9.77500	101.50247				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A On 21/02/2018 Spot Bond					0.00000	100.36411				0.00	0	0
Total TH14A5 SPOT										0.00	0	0
Total For TH14A5										0.00	0	0
TH14A On 21/11/2019 Spot Bond					0.00000	100.93499				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A On 21/11/2021 Spot Bond					0.00000	100.41248				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A On 21/11/2021 Spot Bond			9.72500	100.71611	9.72500	99.22288				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14A On 21/05/2018 Spot Bond					0.00000	100.36971				0.00	0	0
Total TH14A9 SPOT										0.00	0	0
Total For TH14A9										0.00	0	0
TH14B On 21/11/2021 Spot Bond					0.00000	100.44394				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B On 21/11/2021 Spot Bond					0.00000	100.43027				0.00	0	0
Total TH14B2 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 TH14B2									0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	100.42479			0.00	0	0
Total TH14B3 SPOT									0.00	0	0
Total For TH14B3									0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	100.46671			0.00	0	0
Total TH14C1 SPOT									0.00	0	0
Total For TH14C1									0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	100.45760			0.00	0	0
Total TH14C2 SPOT									0.00	0	0
Total For TH14C2									0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	100.45214			0.00	0	0
Total TH14C3 SPOT									0.00	0	0
Total For TH14C3									0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	100.60283			0.00	0	400,000,000
Total TH14D1 SPOT									0.00	0	400,000,000
Total For TH14D1									0.00	0	400,000,000
TH14D: On 21/11/2021 Spot Bond					0.00000	100.59333			0.00	0	0
Total TH14D2 SPOT									0.00	0	0
Total For TH14D2									0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	100.58020			0.00	0	0
Total TH14D3 SPOT									0.00	0	0
Total For TH14D3									0.00	0	0
TH15A: On 21/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	30,000,000,000	41,300,000,000	
Total TH15A1 SPOT								10,000,000,000,000.00	30,000,000,000	41,300,000,000	
Total For TH15A1								10,000,000,000,000.00	30,000,000,000	41,300,000,000	
TH15A: On 21/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	40,000,000,000	51,900,000,000	
Total TH15A2 SPOT								10,000,000,000,000.00	40,000,000,000	51,900,000,000	
Total For TH15A2								10,000,000,000,000.00	40,000,000,000	51,900,000,000	
TH15A: On 21/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		250,000,000,000,000.00	22,500,000,000	30,821,000,000	
Total TH15A3 SPOT								50,000,000,000,000.00	22,500,000,000	30,821,000,000	
Total For TH15A3								50,000,000,000,000.00	22,500,000,000	30,821,000,000	
TH15B: On 21/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		250,000,000,000,000.00	2,500,000,000	4,900,000,000	
Total TH15B1 SPOT								50,000,000,000,000.00	2,500,000,000	4,900,000,000	
Total For TH15B1								50,000,000,000,000.00	2,500,000,000	4,900,000,000	
TH15C: On 21/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		200,000,000,000,000.00	2,000,000,000	4,400,000,000	
Total TH15C1 SPOT								10,000,000,000,000.00	2,000,000,000	4,400,000,000	

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 TH15C1									10,000,000,000,000.00	2,000,000,000	4,400,000,000
TH15D On 21/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	4,200,000,000
Total TH15D1 SPOT									0.00	0	4,200,000,000
Total For TH15D1									0.00	0	4,200,000,000
TH9A1 On 18/07/2019 Spot Bond					0.00000	101.81354			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	101.30130			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	103.24349			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	101.86730			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			9.35000	9.35000	9.35000	98.24823			0.00	0	0
Total TL20 SPOT									0.00	0	0
Total For TL20									0.00	0	0
TL20/R On 22/02/2020 Spot Bond			100.00000	30.90454	100.00000	30.72897			0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	102.91600	10.00000	102.83500			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	100.09266			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	100.01375			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			9.71000	99.90108	9.71000	99.82262			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			10.24000	97.15545	10.24000	99.27727			0.00	0	30,000,000

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 TL25 SPOT										0.00	0	30,000,000
Total For TL25										0.00	0	30,000,000
TL26 On 25/11/2024 Spot Bond					0.00000	100.34186				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	101.70398				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	101.61869				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			9.54500	104.70896	9.54500	104.62807				0.00	0	63,479,790,061
Total TN20 SPOT										0.00	0	63,479,790,061
Total For TN20										0.00	0	63,479,790,061
TN20/R On 17/09/2020 Spot Bond			100.00000	22.20775	100.00000	22.05900				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	15.75459	100.00000	15.64906				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			10.08000	104.16936	10.08000	104.08449				0.00	0	16,247,900,000
Total TN23 SPOT										0.00	0	16,247,900,000
Total For TN23										0.00	0	16,247,900,000
TN23/R On 06/11/2023 Spot Bond			100.00000	12.42442	100.00000	12.34120				0.00	0	0
Total TN23/R2023 SPOT										0.00	0	0
Total For TN23/R2023										0.00	0	0
TN25 On 19/08/2025 Spot Bond			10.96000	95.45559	10.96000	95.37260			6,576,000,000,000.00		600,000,000	26,580,000,000
Total TN25 SPOT									6,576,000,000,000.00		600,000,000	26,580,000,000
Total For TN25									6,576,000,000,000.00		600,000,000	26,580,000,000
TN25/R On 19/08/2025 Spot Bond			100.00000	12.39016	100.00000	12.30852				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			11.08000	87.71993	11.08000	87.64157				0.00	0	10,080,000,000

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 TN27 SPOT										0.00	0	10,080,000,000
Total For TN27										0.00	0	10,080,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	9.48403	100.00000	9.42050				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			11.69000	93.97454	11.69000	93.88659			9,352,000,000,000.00		800,000,000	10,730,000,000
Total TN30 SPOT									9,352,000,000,000.00		800,000,000	10,730,000,000
Total For TN30									9,352,000,000,000.00		800,000,000	10,730,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	121.61845	8.00000	121.53985				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			12.15500	91.04762	12.15500	90.95911				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	101.82882	10.75000	101.74097				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	100.45455				0.00	0	80,112,300
Total TNF18 SPOT										0.00	0	80,112,300
Total For TNF18										0.00	0	80,112,300
TORQ1 On 15/08/2018 Spot Bond					0.00000	100.63266				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	101.91681				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	100.72470				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	100.54590				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	100.55832				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	100.57692				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TORQ9 SPOT										0.00	0	0
Total For TORQ9										0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	102.91600	10.00000	102.83500				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	101.59487				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	101.52924				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TPDA0: On 30/11/2018 Spot Bond					0.00000	100.57189				0.00	0	0
Total TPDA06 SPOT										0.00	0	0
Total For TPDA06										0.00	0	0
TPDA0: On 30/11/2020 Spot Bond			9.73500	99.70137	9.73500	99.62287				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	99.86829				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	99.86158				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			9.90000	99.33665	9.90000	99.25800				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	99.86813				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	99.86158				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			9.70000	9.70000	9.70000	99.81938				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	99.82532				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B: On 14/12/2020 Spot Bond					0.00000	99.84707				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	99.83019				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	99.82376				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	99.78216				0.00	0	500,000,000
Total TRA2D1 SPOT										0.00	0	500,000,000
Total For TRA2D1										0.00	0	500,000,000
TRA2D: On 14/12/2020 Spot Bond					0.00000	99.78216				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	100.64059				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	100.70090				0.00	0	0
Total TRA3A2 SPOT										0.00	0	0
Total For TRA3A2										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.71875				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	100.83455				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	99.87816				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA4: On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2019 Spot Bond					0.00000	100.35102				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB21 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	99.85933				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	101.79377				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	101.83196				0.00	0	400,000,000
Total TRAE1 SPOT										0.00	0	400,000,000
Total For TRAE1										0.00	0	400,000,000
TRAE21 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
TSE011 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE031 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP221 On 26/04/2018 Spot Bond					0.00000	97.00723				0.00	0	0
Total TSP221 SPOT										0.00	0	0
Total For TSP221										0.00	0	0
TSP222 On 10/05/2018 Spot Bond					0.00000	96.70117				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	96.40903				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP224 SPOT										0.00	0	0
Total For TSP224										0.00	0	0
TSP224 On 07/12/2017 Spot Bond					0.00000	0.00000				0.00	0	0
Total TSP225 SPOT										0.00	0	0
Total For TSP225										0.00	0	0
TSP225 On 07/06/2018 Spot Bond					0.00000	96.14118				0.00	0	0
Total TSP226 SPOT										0.00	0	0
Total For TSP226										0.00	0	0
TSP226 On 21/06/2018 Spot Bond					0.00000	95.84595				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	101.21131				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC25 On 10/01/2018 Spot Bond					0.00000	101.22663				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	101.15022				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	101.08832				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	100.94458				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	100.94458				0.00	0	0
Total TWC254 SPOT										0.00	0	0
Total For TWC254										0.00	0	0
TWC25 On 12/02/2018 Spot Bond					0.00000	100.57764				0.00	0	0
Total TWC255 SPOT										0.00	0	0
Total For TWC255										0.00	0	0
TWC25 On 16/02/2018 Spot Bond					0.00000	100.49512				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TWC256 SPOT									0.00	0	0
Total For TWC256									0.00	0	0
TWC25 On 28/02/2018 Spot Bond					0.00000	100.16603			0.00	0	0
Total TWC258 SPOT									0.00	0	0
Total For TWC258									0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.73500	105.54063	9.73500	105.45752		11,682,000,000,000.00	1,200,000,000	300,000,000	
Total UG21 SPOT								11,682,000,000,000.00	1,200,000,000	300,000,000	
Total For UG21								11,682,000,000,000.00	1,200,000,000	300,000,000	
UG26 On 09/03/2026 Spot Bond			11.13000	103.82235	11.13000	103.72920		0.00	0	0	
Total UG26 SPOT								0.00	0	0	
Total For UG26								0.00	0	0	
VCJA1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA1U SPOT								0.00	0	0	
Total For VCJA1U								0.00	0	0	
VCJA2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA2U SPOT								0.00	0	0	
Total For VCJA2U								0.00	0	0	
VCJA3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA3U SPOT								0.00	0	0	
Total For VCJA3U								0.00	0	0	
VCJB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJB1U SPOT								0.00	0	0	
Total For VCJB1U								0.00	0	0	
VCJB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJB2U SPOT								0.00	0	0	
Total For VCJB2U								0.00	0	0	
VCJB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJB3U SPOT								0.00	0	0	
Total For VCJB3U								0.00	0	0	
VCPA1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCPA1U SPOT								0.00	0	0	
Total For VCPA1U								0.00	0	0	
VCPA2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCPA2U SPOT								0.00	0	0	
Total For VCPA2U								0.00	0	0	
VCPA3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VKC21 On 06/03/2018 Spot Bond					0.00000	101.98103				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	101.46086				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	101.77746				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	100.96797				0.00	20,330,000,000	6,990,000,000
Total VKE06 SPOT										0.00	20,330,000,000	6,990,000,000
Total For VKE06										0.00	20,330,000,000	6,990,000,000
VKE07 On 08/06/2020 Spot Bond					0.00000	99.99993				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE08 On 29/03/2019 Spot Bond					0.00000	101.99820				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VKE08 SPOT										0.00	0	0
Total For VKE08										0.00	0	0
VKE09 On 08/07/2020 Spot Bond					0.00000	101.42396				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	101.45004				0.00	0	0
Total VKE10 SPOT										0.00	0	0
Total For VKE10										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA07U SPOT										0.00	0	0
Total For VPA07U										0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA08U SPOT										0.00	0	0
Total For VPA08U										0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA09U SPOT										0.00	0	0
Total For VPA09U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.36273				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	253.78142				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			8.04000	101.61879	8.04000	101.55243				0.00	0	0
Total WSP3 SPOT										0.00	0	0
Total For WSP3										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			8.64000	101.10082	8.64000	101.02997				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total WSP4 SPOT										0.00	0	0
Total For WSP4										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			8.98500	100.36048	8.98500	100.28741				0.00	0	0
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
WSP5/f On 28/05/2021 Spot Bond			100.00000	14.74935	100.00000	14.65057				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			7.42500	87.69464	7.42500	87.64167				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										70,205,113,152,880,500.00	207,657,750,000	360,441,991,416
Total for SPOT :										70,205,113,152,880,500.00	207,657,750,000	360,441,991,416
Total Futures										70 205 115 150 632 600.00	207,657,771,969	360,443,025,163
Total Options										0.00	0	87,661
Grand Total:										70,205,115,150,632,600.00	207,657,771,969	360,443,112,824